

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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2023 OF THE CONDITION AND AFFAIRS OF THE

Reliance Standard Life Insurance Company

NAI	C Group Code 3098 309		de <u>68381</u> Employer's	ID Number <u>36-0883760</u>
Organized under the Laws of	(Current) (Pric		State of Domicile or Port of E	EntryIL
Country of Domicile		United States	of America	
Licensed as business type:	Life, A	ccident and Health [X] F	raternal Benefit Societies []	
Incorporated/Organized	04/02/1907		Commenced Business	04/15/1907
Statutory Home Office11	00 East Woodfield Road, Two Wo	odfield Lake, Suite 437_,		Schaumburg, IL, US 60173
	(Street and Numb	er)	(City or	Town, State, Country and Zip Code)
Main Administrative Office		1700 Market Stre (Street and		
-	Philadelphia, PA, US 19103	·		267-256-3500
(City or	Town, State, Country and Zip Code	≘)	(A	rea Code) (Telephone Number)
Mail Address	1700 Market Street, Suite 1 (Street and Number or P.O.		(City or	Philadelphia, PA, US 19103 Town, State, Country and Zip Code)
Primary Location of Books and		·		Town, otato, obunity and Zip obdes
Primary Location of Books and	Records	1700 Market Stre (Street and		
	Philadelphia, PA, US 19103			267-256-3500
	Town, State, Country and Zip Cod	•		rea Code) (Telephone Number)
Internet Website Address		www.reliancest	andard.com	
Statutory Statement Contact	Paul Va			267-256-3664
	paul.yan.haren@rsli.com	me)		(Area Code) (Telephone Number) 267-256-3522
	(E-mail Address)			(FAX Number)
		OFFIC	ERS	
	Christopher Anthon			Thomas Arthur Lutter
Secretary _	Charles Thomas I	Denaro	Appointed Actuary	Harry Shissler, FSA, MAAA
John Adiabasi Albassas	Carina Vina Brasidant	OTH		T
Chad William Coulter,	Senior Vice President Senior Vice President	Scott Howard Boutin, S Charles Thomas Der		Thomas William Burghart, Executive Vice President Todd Stephen Elliott, Senior Vice President
	ior Vice President Senior Vice President	Robin Dale Harris, Se David Joseph Shaw, S		Thomas Arthur Lutter, Senior Vice President David Milton Whitehead, Senior Vice President
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Thomas Will	iam Burghart	DIRECTORS OF Christopher An		Sleven Andrew Hirsh
Seigo Is James Nort	himaru pert Meehan	Stephan Arth Nita Ione		James Michael Litvack Donald Alan Sherman
Daisuke				
State of	Pennsylvania Philadelphia	SS:		
				
				orting entity, and that on the reporting period stated above
				or claims thereon, except as herein stated, and that this nd true statement of all the assets and liabilities and of the
				therefrom for the period ended, and have been completed to the extent that: (1) state law may differ; or, (2) that state
				to the best of their information, knowledge and belief g electronic filing with the NAIC, when required, that is an
				be requested by various regulators in lieu of or in addition
1/11/1/	7	1) (Man
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	-	01171	4	
Christopher Anthor President		Charles Thom Secret		Thomas Arthur Lutter Treasurer
			a. Is this an original filing	72 Ves [¥ 1 No [1
Subscribed and sworn to before			b. If no,	
1st day of	November	2023	 State the amendment Date filed 	
Ningla Elibracia	Julate		3. Number of pages a	
Nicole Fuln/ore Notary Public				
11/09/2023	Commonwealth of Perinsy	Ivania - Notary Seal		
	NICOLE FULMORE Philadelphia	Notary Public		
	My Commission Expires	November 9, 2023		
	Commission Numb	er 1237587		

ASSETS

			Current Statement Date		4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	11,660,801,506		11,660,801,506	10,435,068,434
2.	Stocks:				
	2.1 Preferred stocks	43,320,968		43,320,968	42,762,586
	2.2 Common stocks	621,242,158		621,242,158	601,988,754
3.	Mortgage loans on real estate:				
	3.1 First liens	7,787,145,377		7,787,145,377	7,001,826,986
	3.2 Other than first liens	661,399,835		661,399,835	634,240,747
4.	Real estate:				
	4.1 Properties occupied by the company (less \$				
	encumbrances)	0		0	0
	4.2 Properties held for the production of income (less				
	\$ encumbrances)	499	499	0	0
	4.3 Properties held for sale (less \$				
	encumbrances)	9,629,831		9,629,831	13,706,730
5.	Cash (\$175,882,921), cash equivalents				
	(\$				
	investments (\$24,851,648)	421,480,373		421,480,373	176,317,595
6.	Contract loans (including \$ premium notes)				585,668
	Derivatives			122,106,829	46,974,280
8.	Other invested assets	729,031,438		729,031,438	
9.	Receivables for securities	87,878,635		87,878,635	
	Securities lending reinvested collateral assets			0	
	Aggregate write-ins for invested assets			0	0
	Subtotals, cash and invested assets (Lines 1 to 11)			22,144,618,504	
	Title plants less \$ charged off (for Title insurers				
	only)			0	0
14.	Investment income due and accrued	200,613,467	800,681	199,812,786	170,728,409
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	104,344,358	1,056,473	103,287,885	86,766,055
	15.2 Deferred premiums, agents' balances and installments booked but				
	deferred and not yet due (including \$				
	earned but unbilled premiums)	77,523		77,523	143, 168
	15.3 Accrued retrospective premiums (\$				
	contracts subject to redetermination (\$	0		0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	7,512,003		7,512,003	3,836,844
	16.2 Funds held by or deposited with reinsured companies	0		0	0
	16.3 Other amounts receivable under reinsurance contracts	957,795		957,795	986,274
17.	Amounts receivable relating to uninsured plans	0		0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	16,149,679		16,149,679	37,827,874
18.2	Net deferred tax asset	201,921,487	110,012,864	91,908,623	66 , 214 , 152
	Guaranty funds receivable or on deposit			290,914	446 , 162
20.	Electronic data processing equipment and software	98,138,596	97,404,659	733,937	1,247,547
21.	Furniture and equipment, including health care delivery assets				
	(\$)				0
	Net adjustment in assets and liabilities due to foreign exchange rates				0
	Receivables from parent, subsidiaries and affiliates			100,435	2,408,490
	Health care (\$) and other amounts receivable				0
25.	Aggregate write-ins for other than invested assets	27,653,531	26,649,723	1,003,808	1,003,808
26.	Total assets excluding Separate Accounts, Segregated Accounts and	00 010 760 000	046 000 000	00 EGG 4E0 000	20 027 502 651
07	Protected Cell Accounts (Lines 12 to 25)	22,812,762,990	246,309,098	22,566,453,892	20,027,502,651
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	265,385,635		265,385,635	245,988,615
28.	Total (Lines 26 and 27)	23,078,148,625	246,309,098	22,831,839,527	20,273,491,266
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
	Summary of remaining write-ins for Line 11 from overflow page				
	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0		0	0
	Prepaid fees and suspense debits			0	0
	Miscellaneous accounts receivable		' '		1,003,808
	Other than invested assets nonadmitted	, ,		0	0
	Summary of remaining write-ins for Line 25 from overflow page				0
7:190	ounmary of remaining write-ins for Line 25 from overflow page	27,653,531			0

LIABILITIES, SURPLUS AND OTHER FUNDS

3401		•	1	2
1. Agrapação eserve fo infectorizado \$				
(minuting \$ Motor Network) 1,152 ER, 188 1,114 (17.4 88.7)	4	Agreement records for life contracts (f. 11 550 696 196 lead (f. 126 l	Statement Date	Prior Year
2. Agrigated reserve for southerd and health companies (including \$ Motor Reverye) . 1,981,933,535 1,104,955,774 1,106,957,744 1,107 1	1.		11 550 636 136	11 114 754 420
1. Listik for deposit type contacted including \$ Mecon Reverve	2	(Illiduality \$	1 369 256 258	1 364 885 751
4. Contract leathers: 1.1 1, 100	3.	Aggregate reserve in account an insulan contracts (including \$ Modco Reserve).	2.749.333.033	1.499.523.074
4. Accident and health			_,,,	
5. Personal control of the design of the control of		4.1 Life	117,558,242	112,762,285
and unyand . 1. Provision for principroductar' divisionis, minutia to momentum and couptons payable in following calinater year - estimated 1. Prolity-inducted dividends and refunds to members appendix or following a second or provisionally be a second dividend and refunds to members only extensive and second dividend and second dividend provisionally be a second dividend provisionally and accordant or second contracts 2. Provisional or approximation of the and accordant and health permisses. 3. Successional and annually considerable second contracts 3. Successional annual annual annual accordant and health permisses. 4. Provisional appealment of which S			343,464,953	345,811,125
6. Previous not policy indicated, refunction to members and coupons pagable in following contents year—estimated an account of the composition of	5.	Policyholders' dividends/refunds to members \$ and coupons \$ due		
arrounts 6.1 Projectower dividends and refunds to members approformed for payment (including \$ 6.2 Projectower dividends and refunds to members approformed for payment (including \$ 6.3 Success and animals homestower in the first of the control of		and unpaid		
6. Policyholzen dividenden and refunds to membran saportioned for approximating 3 Medool	6.			
Models M				
6.2 PolicyIndexis dividends and refunds to meretines not yet apportunities (including \$ 6.3 Cuspre and similar brentific (including \$ 1.0 Cuspre and similar bre				
6.3 Couptors and similar benefits (including) 8 Moctor) 7. Amount provisionally held for determed dividence policies not included in Line 6. 8. Permittim and annually considerations for tills and sacidard and health contents in contents in contents in the contents of				
7. Amount provisionally hold for deformed dividend placions not included at Luce 6 Prevalentum and entury, considerables to the and autocome and health contracts received in advance less 9. Provision for experience string refunds, including the listifity of 5 9. Provision for experience string refunds, including the listifity of 5 9. Provision for experience string refunds, including the listifity of 5 9. Provision for experience string refunds, including the listifity of 5 9. Provision for experience string refunds, including the listifity of 5 9. Provision for experience string refunds, including the listifity of 5 9. Provision for experience string refunds, including the listifity of 5 9. Provision for experience string refunds, including the listifity of 5 9. Provision for experience string refunds, including the listifity of 5 9. Provision for experience string refunds, including the string the provision of the listifity of 5 9. Provision for experience string refunds, including the string the provision of the listifity of 5 9. Provision for experience string refunds and string the provision of the listifity of 5 9. Provision for experience string refunds and the listifity of 5 9. Provision for experience string refunds and the listifity of 5 9. Provision for experience string refunds and string the listifity of 5 9. Provision for experience string refunds and string refunds and the listifity of 5 9. Provision for experience string refunds and st				
8. Permiture and annully considerations for life and accident and health contracts received in advance less \$ \$	7			
S discount including \$ 194,88 accident and health previams				
Contract liabilities not included elevatives 0.0	0.	discount: including \$ 104.858 accident and health premiums	113 554	107 688
9 Surrente volues on canceled contracts 0 2.7 Provision for expensions calling refunds, including the liability of \$ 1,857,468 accident and health expensions raining refunds of which \$ 1,857,468 for medical base state rectain part for Public Health recognized from the contract of the c	9			
9.2 Provision for experience rating refunds, including the liability of \$ 1, 1837, 488 and accident and health experience rating refunds, church of which \$ 1, 1827, 488 for medical loss ration restates per the Pubble of Health Science Acc. 2, 784, 562 2, 284, 562 2, 284, 562 3, 285, 286 3, 287, 288, 289, 289, 289, 289, 289, 289, 289	0.		0	0
Experience rating refunds of which \$		9.2 Provision for experience rating refunds, including the liability of \$ 1,687,498 accident and health		
9.3 Other amounts papable on reinsurance, including \$		experience rating refunds of which \$1,687,498 is for medical loss ratio rebate per the Public Health		
9.3 Other amounts papable on reinsurance, including \$		Service Act	1,687,498	1, 189, 931
coded		9.3 Other amounts payable on reinsurance, including \$		
9.4 Interest Maintenance Reserve 1.0 Commissions to agents due or accrued-life and annuity contracts \$ 1.854,885, accident and health 1.0 Commissions and expense active or accrued in the interest to the server of the interest of the server of the server of the interest of the server of the		ceded		
\$ and deposit-spec contract finds \$ 1,856,466 1,249,591 11. Commissions and expense discoverse payable on enishurance assumed				
11 Commissions and expense allowances payable on reinsurance assumed 0 0 0 174, 475, 502 172, 475, 502 173, 1745, 502 173, 1745, 502 174, 1745, 5	10.	Commissions to agents due or accrued-life and annuity contracts \$		
12. General expenses due or accrued (net) (including \$ accrued for expense allowances recognized in reserves, net of reinsured allowances) (17, 425, 503 18, 38)		\$ and deposit-type contract funds \$	1,856,486	1,240,591
13. Transfers to Separate Accounts due or accrued (net) (including \$ accound for expense allowances recognized in reverse, net of reinsured allowances) (173, 477) (383, 289) 14. Taxes, licenses and fees due or accrued, excluding federal income taxes 0 on realized capital gains (losses) 0 0 0 15.2 Net celerend tax inbulty 0 0 0 0 15.3 Net celerend tax inbulty 0 0 0 0 15.4 Net celerend tax inbulty 0 0 0 0 15.5 Net celerend tax inbulty 0 0 0 0 15.6 Unreamed microsine income taxes, including \$ 1,657,945 1,655,890 15.8 Amounts held for aparter account including \$ 1,657,945 1,400,381 15.9 Romittances and licens not allocated 77,433,131 60,192,405 15.9 Romittances and licens not allocated 77,433,131 60,192,405 16.9 Romittances and licens not allocated 77,433,131 60,192,405 17. Liability for benefits for employees and agents in of included above 0 0 0 17. Liability for benefits for employees and agents in for included above 0 0 0 17. Liability for benefits for employees and agents in for included above 0 0 0 17. Liability for benefits for employees and agents in for included above 0 0 0 18. Dividends to stochholders declared and unpaid 0 0 0 0 18. Dividends to stochholders declared and unpaid 0 0 0 0 0 18. Dividends to stochholders declared and unpaid 0 0 0 0 0 18. Dividends to stochholders declared and unpaid 0 0 0 0 0 18. Dividends to stochholders declared and unpaid 0 0 0 0 0 0 18. Dividends to stochholders declared and unpaid 0 0 0 0 0 0 18. Dividends to stochholders declared and unpaid 0 0 0 0 0 0 0 0 18. Dividends to stochholders declared and unpaid 0 0 0 0 0 0 0 0 0		Commissions and expense allowances payable on reinsurance assumed	0	0
allowances recognized in reserves, net of reinsured allowances 4,497,514 3,680,394 15.1 Taxes, licenses and frees to the corrected, excluding \$ 0 on realized capital gains (losses) 0,0	I		143,142,560	172,425,202
14. Taxes, licensees and fees due or accrued, excluding feederal income taxes 0	13.	Transfers to Separate Accounts due or accrued (net) (including \$ accrued for expense		
15.1 Current federal and foreign income taxes, including \$ 0 on realized capital gains (losses)				
15.2 Net deferred tax liability		Taxes, licenses and fees due or accrued, excluding federal income taxes	4,497,514	3,680,894
16. Unearmed investment income	15.1	Current federal and foreign income taxes, including \$	0	0
17. Amounts withheld or retained by reporting entity as agents or trustee 772,578 664,5891				
18. Amounts held for agents' account, including \$ 1.657,945 agents' credit balances 1.657,945 3.1 4.40,392 19. Remittances and interns to allocated 77,493,131 6.0 192,405 19. Remittances and interns to allocated 77,493,131 6.0 192,405 19. Remittances and interns to allocated 77,493,131 6.0 192,405 19. Libility for henefits for employees and agents in for included ablove 0	l l			
19. Remittances and items not allocated 77,483,131 06,192,405	l l	Amounts witnied or retained by reporting entity as agent or trustee	142,378	(040,960)
20		Amounts neid for agents account, including \$	77 /02 121	60 102 405
Lability for benefits for employees and agents if not included above	l l	Remittances and items not allocated	11,493,131	00, 192,405
Borrowed money \$ 273, 427, 490 and interest thereon \$ 193, 325 273, 420, 915 0	l l	Net adjustinent in assets and natimities due to foreign exchange rates		
2.00,000 2.000				
	l l	Dividends to stockholders declared and unnaid	0,420,010	2 000 000
24.01 Asset valuation reserve	l l			2,000,000
24.02 Reinsurance in unauthorized and certified (\$) companies	24.		461 234 758	363 396 858
24.03 Funds held under reinsurance treates with unauthorized and certified (\$) reinsurers 1,282,227,689 1,1830,231,503 24.05 Drafts outstanding 0 0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.				
24.04 Payable to parent, subsidiaries and affiliates 1,257,728 2,574,659 24.05 Liability for amounts held under uninsured plans 0 0 0 24.06 Liability for amounts held under uninsured plans 0 0 0 24.07 Funds held under coinsurance 820,734,456 822,323,222 24.08 Derivatives 83,531,646 45,764,033 24.09 Payable for securities lending 0 0 0 24.10 Payable for securities lending 0 0 0 24.11 Capital notes \$ 189,305,308 14,103,953 25. Aggregate write-ins for liabilities 169,336,308 14,103,953 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) 20,230,783,381 17,928,519,236 27. From Separate Accounts Statement 265,385,635 245,986,125 28. Total liabilities (Lines 26 and 27) 20,499,189,016 18,174,507,851 29. Common capital stock 5,000,000 50,000,000 21. Aggregate write-ins for other than special surplus funds 50,000,000 50,000,000 29. Surplus notes 50,000,000 50,000,000 20. Surplus notes 50,000,000 100,000,000 20. Surplus notes 50,000,000 100,000,000 20. Unassigned funds (surplus) 1,876,791,011 1,640,103,915 20. Less treasury stock, at cost: 30,000,000 100,000,000 20. Less treasury stock, at cost: 30,000,000 100,000,000 20. Less treasury stock, at cost: 30,000,000 100,000,000 20. Less treasury stock, at cost: 22,279,667,388 22,279,667,388 22,279,667,389 20,273,481,266 20. Eless treasury stock, at cost: 22,279,667,389 20,273,481,266 20. Eless treasury stock, at cost: 22,279,667,388 22,279,673,381 20,489,383,415 20,489,483 20,489,483 20,489,483 20,489,483 20,489,483 20,		24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers	1 829 227 669	1 830 231 503
24.05 Drafts outstanding				
24 06 Liability for amounts held under uninsured plans		24,05 Drafts outstanding	0	0
24.08 Derivatives				
24.09 Payable for securities ending				
24.10 Payable for securities lending 0 0 0 24.11 Capital notes \$\$ 169,336,308 14,103,953 26. Aggregate write-ins for liabilities 169,336,308 14,103,953 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) 20,209,783,381 17,5285,519,236 27. From Separate Accounts Statement 265,958,655 265,958,655 28. Total liabilities (Lines 26 and 27) 20,496,169,016 18,174,907,851 29. Common capital stock 6,003,113 6,003,113 30. Preferred capital stock 50,000,000 50,000,000 31. Aggregate write-ins for other than special surplus funds 0 0 32. Surplus notes 100,000,000 00 0 33. Gross paid in and contributed surplus 902,776,387 302,876,387 34. Aggregate write-ins for special surplus funds 0 0 0 35. Unassigned funds (surplus) 302,876,387 302,876,387 302,876,387 36. Less treasury stock, at cost: 36.1 shares preferred (value included in Line 29 \$) 1,876,791,011 1,640,103,915 37. Surplus (Total Lines 31+32-33+343+35-356) (including \$ in Separate Accounts Statement) 2,279,667,388		24.08 Derivatives	83,531,646	45,764,033
24.11 Capital notes \$ and interest thereon \$ 169.365,308 14,103,933 26. Aggregate write-ins for liabilities. 20,230,783,381 17,928,519,236 27. From Separate Accounts Statement 20,989,169,016 18,174,507,851 28. Total liabilities cincal liabilities (included in Liabilities) (including \$\) (incl				
25. Aggregate write-ins for liabilities 168, 368, 308 14, 103, 953 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) 20, 230, 783, 381 17, 298, 519, 236 27. From Separate Accounts Statement 265, 385, 635 249, 988, 615 28. Total liabilities (Lines 26 and 27) 20, 496, 199, 016 18, 174, 507, 851 29. Common capital stock 50, 000, 000 50, 000, 000 31. Aggregate write-ins for other than special surplus funds 0 0 0 32. Surplus notes 100, 000, 000 100, 000, 000 33. Gross paid in and contributed surplus. 302, 876, 387 302, 876, 387 34. Aggregate write-ins for special surplus funds 0 0 35. Unassigned funds (surplus) 1,876,791,011 1,640,103,915 36. 1 shares common (value included in Line 29 \$ \$) 36.1 \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$				
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) 20,230,783,381 17,926,519,236 27. From Separate Accounts Statement 265,385,635 245,988,615 28. Total liabilities (Lines 26 and 27) 20,486,169,106 18,174,507,851 29. Common capital stock 6,003,113 6,003,113 30. Frefered capital stock 50,000,000 50,000,000 31. Aggregate write-ins for other than special surplus funds 00,000,000 00 32. Surplus notes 302,876,387 302,876,387 302,876,387 34. Aggregate write-ins for special surplus funds 0 0 0 34. Aggregate write-ins for special surplus funds 0 0 0 0 35. Less treasury stock, at cost: 36.1 1,876,791,011 1,540,103,915 36. Less treasury stock, at cost: 36.2 shares preferred (value included in Line 29 \$ 36.2 2,279,667,398 2,247,967,391 37. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) 2,277,667,398 2,247,967,392 2,042,980,302		·		
27	25.			
Total liabilities (Lines 26 and 27)		Total liabilities excluding Separate Accounts business (Lines 1 to 25)		
29				
30. Preferred capital stock	l l			
Aggregate write-ins for other than special surplus funds				, ,
32 Surplus notes				, ,
33. Gross paid in and contributed surplus 302,876,387 302,876,387 302,876,387 302,876,387 302,876,387 302,876,387 302,876,387 302,876,387 302,876,387 0	l l	Aggregate write-ins for other than special surplus funds	0	
34. Aggregate write-ins for special surplus funds		Surprus notes		100,000,000
35. Unassigned funds (surplus) 36. Less treasury stock, at cost: 36.1	l l	Gross paru iri and contributed surplus	ა∪∠,४/७,38/	ა∪∠,४/७,38/
36. Less treasury stock, at cost: 36.1	l l	Aggregate write-firs for special surplus futfus	U	U 1 6/0 102 015
36.1 shares common (value included in Line 29 \$)	l l		1,010,181,011	1,040,103,813
36.2 shares preferred (value included in Line 30 \$) 2,279,667,398 2,042,980,302 37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement) 2,279,667,398 2,042,980,302 38. Totals of Lines 29, 30 and 37 2,335,670,511 2,098,983,415 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) 22,831,839,527 20,273,491,266 DETAILS OF WRITE-INS 2501. Tender Option Bond Liabilities 144,526,353	50.	36.1 shares common (value included in Line 20.\$		
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement) 2,279,667,398 2,042,980,302 38. Totals of Lines 29, 30 and 37 2,335,670,511 2,038,983,415 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) 22,831,839,527 20,273,491,266 DETAILS OF WRITE-INS 2501. Tender Option Bond Liabilities 144,526,353 0 2502. Swap interest 12,670,536 277,674 2503. Retained assets program liability to claimants and other miscellaneous liabilities 11,539,936 11,339,596 2598. Summary of remaining write-ins for Line 25 from overflow page 599,483 2,486,683 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) 169,336,308 14,103,953 3102. 3103. 3102. 3103. 0 0 3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) 0 0 0 3401. 3402. 3403. 3403. 0 0 0 3408. Summary of remaining write-ins for Line 34 from overflow page 0 0 0 3408. Summary of remaining write-ins fo				
38. Totals of Lines 29, 30 and 37 2,335,670,511 2,098,983,415 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) 22,831,839,527 20,273,491,266 DETAILS OF WRITE-INS 2501. Tender Option Bond Liabilities 144,526,353 0 2502. Swap interest 12,670,536 2,277,674 2503. Retained assets program liability to claimants and other miscellaneous liabilities 11,539,936 11,339,596 2598. Summary of remaining write-ins for Line 25 from overflow page 599,483 2,486,683 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) 169,336,308 14,103,953 3101. 3102. 3103. <	37			
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) 22,831,839,527 20,273,491,266				
DETAILS OF WRITE-INS		·		
2501. Tender Option Bond Liabilities 144,526,353 0 2502. Swap interest 12,670,536 277,674 2503. Retained assets program liability to claimants and other miscellaneous liabilities 11,539,936 11,339,596 2598. Summary of remaining write-ins for Line 25 from overflow page 599,483 2,486,683 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) 169,336,308 14,103,953 3101. 3102. 3103. 3104. 3105. 3106. 3107. 3108. 3109. <t< td=""><td>- 55.</td><td>, , , ,</td><td>,,,</td><td>_3,2.3,101,230</td></t<>	- 55.	, , , ,	,,,	_3,2.3,101,230
2502. Swap interest 12,670,536 277,674 2503. Retained assets program liability to claimants and other miscellaneous liabilities 11,539,936 11,339,596 2598. Summary of remaining write-ins for Line 25 from overflow page 599,483 2,486,683 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) 169,336,308 14,103,953 3101. 3102. 3103. 3104. 3105. 3106. 3107. 3108. 3108. 3109.	2501.		144,526.353	0
2503. Retained assets program liability to claimants and other miscellaneous liabilities 11,539,936 11,339,596 2598. Summary of remaining write-ins for Line 25 from overflow page 599,483 2,486,683 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) 169,336,308 14,103,953 3101. 3102. 3103. 3103. 3103. 3103. 3103. 3103. 3103. 3103. 3103. 3103. 3103. 3103. 3103. 3103. 3103. 3103. 3103. 3109.<	I			
2598. Summary of remaining write-ins for Line 25 from overflow page 599,483 2,486,683 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) 169,336,308 14,103,953 3101. 3102. 3103. 3103. 3103. 3103. 3103. 3103. 3103. 3104. 3104. 3105. 3106. 3106. 3106. 3109.	I	Retained assets program liability to claimants and other miscellaneous liabilities	11,539,936	11,339,596
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) 169,336,308 14,103,953 3101.	I			2,486,683
3101.	2599.	T + 1 (1)	100 000 000	
3103. 3198. Summary of remaining write-ins for Line 31 from overflow page	3101.			
3198. Summary of remaining write-ins for Line 31 from overflow page	3102.			
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) 0 0 3401.	3103.			
3401				
3402.				0
3403.	l l			
3498. Summary of remaining write-ins for Line 34 from overflow page	I			
	I			
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) 0 0	I			
	3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

		1110110	0	
		1	2	3
		Current Year	Prior Year	Prior Year Ended
		To Date	To Date	December 31
1.	Premiums and annuity considerations for life and accident and health contracts	2,432,729,622	2,297,202,201	2,910,010,027
2.	Considerations for supplementary contracts with life contingencies		3,934,114	5 784 885
			, ,	, ,
3.	Net investment income	1, 105,681,069	782,366,372	, , ,
4.	Amortization of Interest Maintenance Reserve (IMR)	13,628,328		19,381,010
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
	Committee the second of the se	10 620 427	10 064 706	
6.	Commissions and expense allowances on reinsurance ceded		10,064,786	13,592,539
7.	Reserve adjustments on reinsurance ceded			
8.	Miscellaneous Income:			
0.				
	8.1 Income from fees associated with investment management, administration and contract			
	guarantees from Separate Accounts		1,308,571	1,742,309
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	0	0	0
9.	Totals (Lines 1 to 8.3)	3,566,371,645	3,108,287,980	4.033.410.589
-	Death benefits		63, 165,350	,, ,
10.				
11.	Matured endowments (excluding guaranteed annual pure endowments)	J0 J	0	0
12.	Annuity benefits		136,838,034	180 383 686
	Disability benefits and benefits under accident and health contracts			
13.				
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	1 275 860 910	484 628 590	751 619 948
		, -, ,-	, ,	- , - , -
16.	Group conversions	U	0	
17.	Interest and adjustments on contract or deposit-type contract funds	J153,961,833 J	87,345,745	124,934,511
18.	Payments on supplementary contracts with life contingencies			
19.	Increase in aggregate reserves for life and accident and health contracts	440,749,789	1,150,493,816	
20.	Totals (Lines 10 to 19)	2.529.099 647	2,218,615,382	2.850.264 177
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct		, , 5 . 6 , 6 6 2	
۷١.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct	405 000 000	400 000 440	045 000 077
1	business only)		168,296,419	
22.	Commissions and expense allowances on reinsurance assumed	620.609	685, 100	1,158.094
23.	General insurance expenses and fraternal expenses		200,241,982	
	Основанношаное ехреносо ани нацентан ехреноев	220,233,918	200,241,902	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	39,020,652 l	34 , 195 , 145	46,792,845
25.	Increase in loading on deferred and uncollected premiums	(1 635 528)	(1 922 826)	1 750 085
	Net transfers to a form. Consists A	(1,500,020)	(1,022,020)	(4 000)
26.	Net transfers to or (from) Separate Accounts net of reinsurance			(4,206)
27.	Aggregate write-ins for deductions] 0	0	0
28.	Totals (Lines 20 to 27)		2,620,108,066	3,397,849,852
		_ , , ,	2,020,100,000	3,037,043,002
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus			
	Line 28)	594.026.967	488, 179, 914	635 . 560 . 737
30.	Dividends to policyholders and refunds to members	1 , , , ,	, -,-	, . , .
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal			
	income taxes (Line 29 minus Line 30)	594,026,967	488, 179, 914	635,560,737
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)		105,344,180	137,065,475
		130,040,301	103,044,100	107,000,470
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income			
	taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	437,378,036	382,835,734	
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital			
54.				
	gains tax of \$			
	transferred to the IMR)	(88,655,257)	(67,979,295)	(117,691,842)
25	,	348.722.779	. , , ,	380.803.420
35.	Net income (Line 33 plus Line 34)	346,722,779	314,856,439	380,803,420
	CAPITAL AND SURPLUS ACCOUNT			
26	Capital and surplus, December 31, prior year	2,098,983,415	1,843,075,953	1,843,075,953
36.				
37.	Net income (Line 35)	348,722,779	314,856,439	380,803,420
38.	Change in net unrealized capital gains (losses) less capital gains tax of \$6,840,988		(75 568 660)	(71 581 499)
39.	Change in net unrealized foreign exchange capital gain (loss)	41, 197,839	(68,815,150)	(47,640,636)
40.	Change in net deferred income tax	60 . 608 . 781	21.988.647	3.324.027
	Change in nonadmitted assets			
41.				
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
	Charge in reserve on account of charge in valuation basis, (increase) of decrease	(07,007,000)	100 010 000	400 000 077
44.	Change in asset valuation reserve	(97,837,900)	120,612,268	103,303,377
45.	Change in treasury stock	L		
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement	ļ ļ		
48.	Change in surplus notes			
	9 1			
49.	Cumulative effect of changes in accounting principles	·		
50.	Capital changes:	<u> </u>		
1	50.1 Paid in	[
1				
1	50.2 Transferred from surplus (Stock Dividend)			
1	50.3 Transferred to surplus	J l		
51	·	[1
31.	Surplus adjustment:	_	_	
1	51.1 Paid in	ļ0 ļ	0	
1	51.2 Transferred to capital (Stock Dividend)			
1	. ,			
1	51.3 Transferred from capital			
1	51.4 Change in surplus as a result of reinsurance	ļl		
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	. 790,176	0	2,532,753
54.	Net change in capital and surplus for the year (Lines 37 through 53)		174,252,620	255,907,462
		2,335,670,511	2,017,328,573	2.098.983.415
55.	Capital and surplus, as of statement date (Lines 36 + 54)	∠,ააɔ,७/U,511	2,017,328,5/3	∠,∪⊎ŏ,9ŏ3,415
	DETAILS OF WRITE-INS			
08 301		[ا ۱
08.302.		ļ ļ		0
08.303		[
	Summary of remaining write-ins for Line 8.3 from overflow page			
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	0	0	0
	, , , , , , , , , , , , , , , , , , ,			
2703.		LL		
	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	0	0	0
5301	Unassigned funds - pension and postretirement benefits	790 176	n	2 532 753
5001.	Affardal a Care Act 0010 for access		1 000 000	1 000 000
	Affordable Care Act 9010 fee assessment			
		i l	(1.086.920)	(1.086.920)
	Reclassification of Affordable Care Act 9010 fee assessment to special surplus funds			
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5398.				

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	2,360,174,822	2,283,270,090	2,900,457,096
2.	Net investment income	962,626,983	675,116,902	926,068,681
3.	Miscellaneous income	12,180,108	11,391,484	15, 157, 197
4.	Total (Lines 1 to 3)	3,334,981,913	2,969,778,476	3,841,682,974
5.	Benefit and loss related payments	1,876,351,814	1,100,577,207	1,562,545,967
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	3,901	3,098	3,682
7.	Commissions, expenses paid and aggregate write-ins for deductions	461,484,605	406,441,339	536,410,491
8.	Dividends paid to policyholders		0	0
9.	Federal and foreign income taxes paid (recovered) net of \$ tax on capital			
	gains (losses)	128, 194, 242	77,425,000	104,504,037
10.	Total (Lines 5 through 9)	2,466,034,562	1,584,446,644	2,203,464,177
11.	Net cash from operations (Line 4 minus Line 10)	868,947,351	1,385,331,832	1,638,218,797
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	1,334,505,668	537,995,977	672,441,747
	12.2 Stocks	68,268,017	92,690,458	123,296,661
	12.3 Mortgage loans		1,598,077,162	
	12.4 Real estate	3,167,276	14,828,604	15,366,375
	12.5 Other invested assets	54,773,748	48,436,471	197,022,037
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	1,647,912	2,731,600	917,066
	12.7 Miscellaneous proceeds	76,025,353	236, 191, 499	153,839,037
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,285,369,486	2,530,951,771	2,692,832,406
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	2,586,115,032	1,228,117,065	1,514,659,825
	13.2 Stocks	74,693,131	258, 164,772	280,041,726
	13.3 Mortgage loans	1,493,148,238	2,391,527,716	2,387,298,544
	13.4 Real estate			0
	13.5 Other invested assets	176,592,984	33,618,171	213,060,024
	13.6 Miscellaneous applications			
	13.7 Total investments acquired (Lines 13.1 to 13.6)	4,330,549,385	3,911,427,724	4,395,060,119
14.	Net increase (or decrease) in contract loans and premium notes	(4,114)	182,829	185,427
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(2,045,175,785)	(1,380,658,782)	(1,702,413,140
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	376,627,490	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	1,099,207,929	72,047,559	42,013,674
	16.5 Dividends to stockholders	54,000,000	71,904,000	71,904,000
	16.6 Other cash provided (applied)	(444,207)	14,614,249	(21,724,598)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	1,421,391,212	14,757,808	(51,614,924
	RECONCILIATION OF CASH, CASH FOLLIVALENTS AND SHORT-TERM INVESTMENTS	l l		
19	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS	245 162 778	10 430 858	(115 800 267
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	245,162,778	19,430,858	(115,809,267
18. 19.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) . Cash, cash equivalents and short-term investments:			
	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17). Cash, cash equivalents and short-term investments: 19.1 Beginning of year	176,317,595	292 , 126 , 862	292,126,862
19.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) Cash, cash equivalents and short-term investments: 19.1 Beginning of year			292 , 126 , 862
19.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17). Cash, cash equivalents and short-term investments: 19.1 Beginning of year	176,317,595 421,480,373	292,126,862311,557,720	292 , 126 , 862 176 , 317 , 595
19. ote: Si 20.000	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17). Cash, cash equivalents and short-term investments: 19.1 Beginning of year 19.2 End of period (Line 18 plus Line 19.1) upplemental disclosures of cash flow information for non-cash transactions: 01. Non-cash acquisitions for invested asset exchanges 02. Non-cash proceeds for invested asset exchanges			
19. ote: Si 20.000 20.000 20.000	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17). Cash, cash equivalents and short-term investments: 19.1 Beginning of year 19.2 End of period (Line 18 plus Line 19.1) upplemental disclosures of cash flow information for non-cash transactions: 01. Non-cash acquisitions for invested asset exchanges 02. Non-cash proceeds for invested asset exchanges 03. Tax credit bonds			
19. lote: St 20.000 20.000 20.000 20.000	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17). Cash, cash equivalents and short-term investments: 19.1 Beginning of year 19.2 End of period (Line 18 plus Line 19.1) upplemental disclosures of cash flow information for non-cash transactions: 01. Non-cash acquisitions for invested asset exchanges 02. Non-cash proceeds for invested asset exchanges 03. Tax credit bonds 04. Capitalization of mortgage interest 05. Capitalization of bond interest			
19. 20.000 20.000 20.000 20.000 20.000 20.000	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17). Cash, cash equivalents and short-term investments: 19.1 Beginning of year 19.2 End of period (Line 18 plus Line 19.1) upplemental disclosures of cash flow information for non-cash transactions: 01. Non-cash acquisitions for invested asset exchanges 02. Non-cash proceeds for invested asset exchanges 03. Tax credit bonds 04. Capitalization of mortgage interest			

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

1	DIRECT PREMIUMS AND DEPOSIT-TYPE O	UNIRACIS	1	1
		1 Current Year	2 Prior Year	3 Drier Veer Ended
		To Date	To Date	Prior Year Ended December 31
		10 Bato	10 Buto	December 61
1.	Industrial life			0
2.	Ordinary life insurance	1 572 883	1,919,632	2 952 446
	Stallary life inducates			
3.	Ordinary individual annuities	1 450 145 410		1 666 410 112
0.	5 and 7 man and an analysis		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
4.	Credit life (group and individual)			0
	(3) 0 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4			
5.	Group life insurance	404 . 842 . 130	370,709,935	495 . 456 . 702
-		, , -	, , , , , , , , , , , , , , , , , , , ,	, , , ,
6.	Group annuities	85 . 107 . 345	142.860.754	183.839.963
0.				
7.	A & H - group	780 482 558	708,677,660	947 761 268
	7. G. F. G.			,,,,
8.	A & H - credit (group and individual)			0
0.	7. a 11- ordat (group and marvadar)			
9.	A & H - other	85 476	82 549	103 118
Э.	A G TT - OUICE			100,110
10.	Aggregate of all other lines of business	0	0	0
10.	Aggregate of all other lines of business			
11.	Subtotal (Lines 1 through 10)	2 722 235 802	2 605 084 336	3 206 523 600
11.	Sublotal (Lines 1 tillough 10)		2,000,004,000	
12.	Fraternal (Fraternal Benefit Societies Only)			0
12.	Fraterial (Fraterial benefit Societies Only)			
40	Subtotal (Lines 11 through 12)	2 722 225 902	2 605 094 226	2 206 522 600
13.	Subtotal (Lines 11 through 12)	2,122,200,002	2,000,004,330	3,290,323,009
4.4	Damasit to managements	4 200 000 000	2,330,000,000	2 400 000 000
14.	Deposit-type contracts	4,200,000,000	2,330,000,000	2,490,000,000
45	T + 1/11 40 144)	C 000 00E 000	4 005 004 000	F 700 F00 000
15.	Total (Lines 13 and 14)	6,922,235,802	4,935,084,336	5,786,523,609
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

1. <u>SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN</u>

A. Accounting Practices

The accompanying financial statements of Reliance Standard Life Insurance Company (the "Company") have been prepared in conformity with statutory accounting practices ("SAP") as set forth in the National Association of Insurance Commissioners ("NAIC") Accounting Practices and Procedures manuals and the NAIC Annual Statement Instructions manuals and with accounting practices prescribed by the State of Illinois.

	SSAP #	F/S Page	F/S Line #	September 30, 2023	December 31, 2022
Net Income					
(1) RSL State Basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ 348,722,779	\$ 380,803,420
(2) State Prescribed Practices that increase/(decrease) NAIC SAP:					
e.g., Depreciation of fixed assets				-	-
(3) State Permitted Practices that increase/(decrease) NAIC SAP:					
e.g., Depreciation, home office property				-	-
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 348,722,779	\$ 380,803,420
Surplus					
(5) RSL State Basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 2,335,670,511	\$2,098,983,415
(6) State Prescribed Practices that increase/(decrease) NAIC SAP:					
e.g., Goodwill, net				-	-
e.g., Fixed Assets, net				-	-
(7) State Permitted Practices that increase/(decrease) NAIC SAP:					
e.g., Home office Property				-	-
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 2,335,670,511	\$2,098,983,415

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

The preparation of financial statements in conformity with SAP requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. SAP also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the reporting period. Actual results could differ from those estimates.

C. Accounting Policy

Ordinary life insurance premiums are recognized as income over the premium-paying period of the related policies. Group life and accident and health premiums are earned ratably over the terms of the related insurance and reinsurance contracts or policies. Considerations for annuity and supplementary contracts with mortality or morbidity risk are recognized as revenue when received. Funds received from deposit-type contracts, annuity and supplementary contracts without mortality or morbidity risk, are recorded as an addition to policy reserves and are not recognized as revenue. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

In addition, the Company uses the following accounting policies:

- (1) Short-term investments are stated at cost or amortized cost except for those in reserve class six, which are stated at the lower of amortized cost or market value.
- (2) Bonds not backed by other loans are stated at amortized cost using the interest method, except for those in reserve class six, which are stated at the lower of amortized cost or market value.
- (3) Common stocks are stated at market value, except common stocks of affiliated companies, which are valued as stated in item (7) of this Note 1(C) and Note 10 below.
- (4) Preferred stocks are stated at cost, except for those in reserve classes four through six which are stated at the lower of cost or market value.
- (5) Mortgage loans on real estate are stated at amortized cost using the interest method.
- (6) Loan-backed securities are stated at either amortized cost or the lower of amortized cost or fair market value using the interest method; estimated cash flows are periodically updated versus the original purchase assumptions using the prospective method.
- (7) The Company owns 100% of the common stock of First Reliance Standard Life Insurance Company ("FRSLIC"). The Company's carrying value of the stock is equal to the statutory capital and surplus of FRSLIC. The Company owns 100% of the common stock of Standard Security Life Insurance Company of New York ("SSL"). The Company's carrying value of the stock is equal to the statutory capital and surplus of SSL, adjusted for unamortized goodwill as prescribed by SSAP No. 97 Investments in Subsidiary, Controlled and Affiliated Entities and SSAP No. 68 Business Combinations and Goodwill.
- (8) The Company has certain ownership interests in limited partnerships and limited liability companies. The Company carries these interests based on the underlying audited GAAP equity of the investee.
- (9) The Company's derivative instruments that do not meet the criteria to qualify for hedge accounting are accounted for at fair value and the related changes in fair values during the holding period are recorded as unrealized gains and losses.

- (10) The Company considers anticipated investment income in its review of reserves for potential premium deficiencies.
- Unpaid claims and claim adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimates, and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liability are continually reviewed and any adjustments are reflected in the period determined.
- (12) The Company has not modified its capitalization policy from the prior period.
- (13) Not Applicable.

The amounts reported in this statement that pertain to the entire business of the Company include, as appropriate, the activity of the Company's separate account business.

D. Going Concern

Management has no substantial doubt about the Company's ability to continue as a going concern based on current capitalization levels, historical profitable operating results, significant operating cash flows, as well as the existence of a capital support agreement for the Company's benefit with its parent company, Tokio Marine & Nichido Fire Insurance Company, Ltd, an insurance company domiciled in Japan ("TMNF").

2. <u>ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS</u>

A. The Company has not made any material changes in its accounting policies during the nine months ended September 30, 2023. No material errors occurred, or were required to be corrected, in the financial statements for the nine months ended September 30, 2023.

On August 16, 2022, President Biden signed into law the Inflation Reduction Act ("ACT"), which included a new corporate alternative minimum tax ("CAMT"). The ACT and CAMT is effective for tax years beginning after 2022. On October 24, 2022, the NAIC adopted interpretive accounting guidance in response to the ACT entitled, Interpretation ("INT") 22-02: Third Quarter 2022 Reporting of the Inflation Reduction Act – Corporate Alternative Minimum Tax, which clarifies the required disclosures for third quarter 2022 reporting. On November 16, 2022, NAIC adopted revisions to INT 22-02 to extend it to December 31, 2022, and first quarter 2023 statutory financial statements. On May 16, 2023, NAIC adopted revisions to INT 22-02 to extend it to August 16, 2023, and second quarter 2023 statutory financial statements. The Company has provided all required disclosures. See Note 9 – Income Taxes.

3. BUSINESS COMBINATIONS AND GOODWILL

A. Statutory Purchase Method

The Company purchased 100% of the common stock of SSL effective January 1, 2022. SSL, a New York domiciled life insurer, is licensed in all 50 states, the District of Columbia, the Virgin Islands and Puerto Rico and primarily sells paid family leave insurance products and a statutory short-term disability insurance product in New York State.

1	2	3	4	5
		Cost of	Original amount	Original amount of
Purchased entity	Acqusition date	acquired entity	of Goodwill	admitted Goodwill
Standard Security Life Insurance Company of New York	1/1/2022	\$ 196,576,853	\$ 117,921,332	\$ 117,921,332
Total	XXX	\$ 196,576,853	\$ 117,921,332	\$ 117,921,332

1	6	7	8	9
				Admitted goodwill
	Admitted goodwill	Amount of goodwill		as a % of SCA
	as of the reporting	amortized during	Book value of	BACV, gross of
Purchased entity	date	the reporting period	SCA	admitted goodwill
Standard Security Life Insurance				
Company of New York	\$ 97,285,099	\$ 8,844,100	\$ 87,381,786	111%
Total	\$ 97,285,099	\$ 8,844,100	\$ 87,381,786	111%

B-C. Not applicable.

- D. Impairment Loss
 The Company did not recognize an impairment loss on the transaction described above.
- E. Subcomponents and Calculation of Adjusted Surplus and Total Admitted Goodwill

	Calculation of	
	Limitation Using	
	Prior Quarter	Current Reporting
	Numbers	Period
	•	
(1) Capital & Surplus	\$ 2,254,472,821	<u> </u>
Less:		
(2) Admitted Positive Goodwill	(100,233,132)	<u> </u>
(3) Admitted EDP & Operating System Software	(895, 196)	<u> </u>
(4) Admitted Net Deferred Taxes	(82,835,682)	<u>XXX</u>
		_
(5) Adjusted Capital and Surplus (Line 1+2+3+4)	\$ 2,070,508,811	<u> </u>
(6) Limitation on amount of goodwill (adjusted capital		
and surplus times 10% goodwill limitation [Line 5*10%])	\$ 207,050,881	<u> </u>
(7) Current Period reported Admitted Goodwill	XXX	\$ 97,285,099
(8) Current Period Admitted Goodwill as a % of prior period		
Adjusted Capital and surplus (Line 7/Line 5)	<u>xxx</u>	4.70%

4. DISCONTINUED OPERATIONS

Not applicable.

5. <u>INVESTMENTS</u>

- A. Mortgage Loans, including Mezzanine Real Estate Loans
 - (1) During 2023, the Company acquired commercial and other mortgage loans with a maximum and minimum lending rate of 20.8% and 0.000%, respectively.
 - (2) The maximum percentage of any one loan to the value of security at the time of the loan was 100.0%.
 - (3) Not applicable.
 - (4) Age Analysis of Mortgage Loans: and Identification of Mortgage Loans in which the Insurer is a Participant or Co-Lender in a Mortgage Loan Agreement:

		Res	idential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total	
a. Current Year								
Recorded Investments (All)								
(a) Current	\$ -	\$ 246,317,180	\$ 1,661,885,473	\$ -	\$ 5,179,154,356	\$ 608,294,434	\$ 7,695,651,443	
(b) 30-59 Days past due	-	66,577,757	43,356,485	-	86,287,220	38,832,102	235,053,564	
(c) 60-89 Days past due	-	23,553,181	13,840,869	-	11,411,345	292,593	49,097,988	
(d) 90-179 Days past due	-	28,772,976	8,216,939	-	245,525,312	5,624,479	288,139,706	
(e) 180+ Days past due	-	49,016,023	36,400,688	-	86,829,574	8,356,226	180,602,511	
2. Accruing interest 90-179 days past								
due								
(a) Recorded investment	-	28,772,976	8,216,939	-	245,525,312	5,624,479	288,139,706	
(b) Interest accrued	-	-	-	-	-	-	-	
3. Accruing interest 180+ days past								
due								
(a) Recorded investment	_	49,016,023	36,400,688	_	86,829,574	8,356,226	180,602,511	
(b) Interest accrued	_	404,535	396,147	_	-	-	800,682	
Interest reduced		,	,				·	
(a) Recorded investment	-	-	-	-	-	-	-	
(b) Number of loans	-	-	-	-	-	-	-	
(c) Percent reduced	0%	0%	0%	0%	0%	0%	0%	
5. Participant or Co-Lender in a								
mortgage agreement								
(a) Recorded investment	-	-	-	-	5,561,902,152	394,407,746	5,956,309,898	

		Reside	ntial		Commercial		
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
b. Prior Year							
Recorded Investments (All)							
(a) Current	\$ -	\$ 269,943,359	\$ 921,831,277		\$ 5,502,943,390	\$ 634,240,747	\$ 7,328,958,773
(b) 30-59 Days past due	-	80,366,349	38,840,116		-	-	119,206,465
(c) 60-89 Days past due	-	23,457,912	16,257,432				39,715,344
(d) 90-179 Days past due	-	26,077,620	17,644,361				43,721,981
(e) 180+ Days past due	-	87,823,546	11,783,922		4,857,702	-	104,465,170
Accruing interest 90-179 days past							
due							
(a) Recorded investment	-	26,077,620	17,644,361	-	-	-	43,721,981
(b) Interest accrued	-	78,128	246,436	-	-	-	324,564
3. Accruing interest 180+ days past							
due							
(a) Recorded investment	-	87,823,546	11,783,922	-	4,857,702	-	104,465,170
(b) Interest accrued	-	1,180,463	136,231	-	-	-	1,316,694
Interest reduced							
(a) Recorded investment	-	-	-	-	-	-	-
(b) Number of loans	-	-	-	-	-	-	-
(c) Percent reduced	0%	0%	0%	0%	0%	0%	0%
Participant or Co-Lender in a							
mortgage agreement							
(a) Recorded investment	-	•	-	-	5,457,590,004	377,374,159	5,834,964,163

(5) Investment in Impaired Loans With or Without Allowances for Credit Losses and Impaired Loans Subject to a Participant or Co-Lender in a Mortgage Loan Agreement for which the Reporting Entity is Restricted from unilaterally Foreclosing on the Mortgage Loan:

			Resid	lential		Co	Commercial		mmercial		
	Farm	1	Insured	All Other		Insured		All Other	N	Mezzanine	Total
a. Current Year											
With Allownaces for Credit Losses No Allownaces for Credit	\$	-	\$ -	\$ -	. ;	\$ -	\$	-	\$	-	\$ -
Losses		-	-	_	.	-		4,857,702		1,152,936	6,010,638
3. Total	\$	-	\$ -	\$ -	. ;	\$ -	\$	4,857,702	\$	1,152,936	\$ 6,010,638
Participant or Co-Lender in a mortgage agreement		-	-	_		-		-		-	-

b. Prior Year

Not applicable.

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

		Resid	ential	Со	mmercial		
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
Average Recorded							
Investment	\$ -	\$ -	\$ -	\$ -	\$ 4,857,702	\$ 576,468	\$ 5,434,170
Interest Income							
Recognized	-	-	-	-	-	396,858	396,858
Reorded Investments on							
Nonaccrual Status	-	-	-	-	4,857,702	-	4,857,702
4. Amount of interest Income							
Recognized Using Cash-							
Basis Method of Accounting	_	-	-	-	_	-	-

b.	Prior	Year
----	-------	------

Not applicable.

- (7) Not applicable.
- (8) Mortgage Loans Derecognized as a Result of Foreclosure:

Current Year

a. Aggregate amount of mortgage loans derecognized \$ 9,629,831

b. Real Estate collateral recognized \$

c. Other collateral recognized \$_____

d. Receivables recognized from a government guarantee
of the foreclosed mortgage loan \$

- (9) The Company recognizes interest income on its impaired loans upon receipt. Cash receipts are recorded on the day the payments are received by the Company.
- B-C. Not applicable.
- D. Loan-Backed Securities
 - (1) Prepayment assumptions for single class and multi-class mortgage-backed and asset-backed securities were obtained from external managers or internal estimates. These assumptions are consistent with the current interest rate environment. The prospective adjustment method is used for all securities.
 - (2) Not applicable.
 - (3) The Company experienced other-than-temporary impairments based on either a) the Company's intent to sell or inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis or b) a discounted cash flow analysis comparing the present value of projected cash flows, using the effective interest rate, to the book value and market value of each security to determine potential credit-related shortfalls. These impairments are presented in the table below:

(1)	(2)	(3)		(4)	(5)	•	(6)	(7)
	Amortized Cost	Present Value			Amortized			Date of Financial
	Before	of			Cost			Statement
CUSIP	Current Period OTTI	Projected Cash Flows		Recognized OTTI	After OTTI		Fair Value	Where Reported
	0111	Casti i lows		0111	0111		value	rteported
45660LXP9	\$ 4,930,691	\$ 2,600,725	\$	(2,329,967)	\$ 2,600,725	\$	2,600,725	3/31/2023
52522RAD2	1,204,049	602,554		(601,495)	602,554		531,543	3/31/2023
OOHE01BCV	, ,	6,639,238		(291,229)	6,639,238		4,625,000	3/31/2023
02660TGA5 17311YAA1	1,775,784 1,570,810	1,554,956 1,356,831		(220,828) (213,979)	1,554,956 1,356,831		1,554,956 1,356,831	3/31/2023 3/31/2023
06606FAM3	912,840	703,331		(209,510)	703,331		703,331	3/31/2023
12628LAJ9	783,533	577,346		(206,186)	577,346		577,346	3/31/2023
05529DAE2	1,583,292	1,405,592		(177,700)	1,405,592		1,274,894	3/31/2023
86359DTS6	419,609	303,589		(116,019)	303,589		303,589	3/31/2023
881561JF2	682,807	574,328		(108,478)	574,328		458,911	3/31/2023
026929AB5 362650AM5	5,707,227 5,193,612	4,879,359 4,642,393		(827,869) (551,219)	4,879,359 4,642,393		4,873,687 4,080,418	6/30/2023 6/30/2023
G3139TAB3	929,557	425,550		(504,007)	425,550		399,527	6/30/2023
087592AA9	6,707,141	6,282,326		(424,815)	6,282,326		5,438,213	6/30/2023
52521JAB5	1,307,454	889,300		(418, 153)	889,300		889,300	6/30/2023
86363LAL7	942,340	576,095		(366,245)	576,095		557,845	6/30/2023
05534AAP6	1,790,018	1,456,624		(333,393)	1,456,624		1,456,624	6/30/2023
12667GNX7 92910XAA1	384,982 669,008	74,496 442,422		(310,486) (226,586)	74,496 442,422		74,496 239,674	6/30/2023 6/30/2023
40399AGM8	1,806,129	1,599,820		(226,386)	1,599,820		1,050,000	6/30/2023
525228AP7	1,076,987	872,760		(204,227)	872,760		804,167	6/30/2023
68389FKB9	1,662,541	1,482,260		(180,281)	1,482,260		1,152,259	6/30/2023
02151FAH2	970,796	793,810		(176,986)	793,810		793,810	6/30/2023
525221EN3	948,699	775,135		(173,565)	775,135		662,711	6/30/2023
86359DVY0	4,015,500	3,875,373		(140,127)	3,875,373		3,759,742	6/30/2023
OOHE01BCV 64352VKG5	6,746,800 401,669	6,608,865 275,250		(137,935) (126,418)	6,608,865 275,250		4,400,000 137,842	6/30/2023 6/30/2023
56578LAC1	331,238	228,470		(102,768)	228,470		92,323	6/30/2023
26251MAE2	1,023,954	945,080		(78,874)	945,080		606,946	6/30/2023
41162DAG4	6,488,625	6,422,136		(66,489)	6,422,136		5,824,407	6/30/2023
09629RAC6	1,641,103	1,574,979		(66,124)	1,574,979		1,155,641	6/30/2023
66860AAC1	546,792	490,914		(55,879)	490,914		314,384	6/30/2023
41162DAG4 02660TGP2	6,528,633 2,919,705	5,776,251 2,567,265		(752,382) (352,440)	5,776,251 2,567,265		5,551,944 2,533,540	9/30/2023 9/30/2023
3137B23A6	1,463,850	1,130,665		(333,185)	1,130,665		1,004,607	9/30/2023
52521LAK0	1,096,447	771,793		(324,654)	771,793		654,044	9/30/2023
12667GR88	950,204	671,593		(278,611)	671,593		671,593	9/30/2023
45660LXP9	2,597,903	2,350,537		(247,366)	2,350,537		2,350,537	9/30/2023
84751NAF1	4,410,271	4,171,598		(238,673)	4,171,598		4,171,598	9/30/2023
12624SAJ8 36245EAG3	276,545 1,520,022	41,130 1,292,684		(235,415) (227,338)	41,130 1,292,684		41,130 1,292,684	9/30/2023 9/30/2023
04015HAJ6	3,301,081	3,081,043		(220,038)	3,081,043		2,701,194	9/30/2023
12667GZ48	1,266,119	1,053,776		(212,343)	1,053,776		979,129	9/30/2023
52521JAB5	879,375	679,015		(200,360)	679,015		679,015	9/30/2023
12667GZE6	340,749	147,090		(193,659)	147,090		131,829	9/30/2023
02150NAY9 07401VAR2	443,105 258,214	250,377 72,430		(192,728) (185,784)	250,377 72 430		219,954 72 430	9/30/2023 9/30/2023
149837AK2	569,178	401,130		(168,048)	72,430 401,130		72,430 91,723	9/30/2023
02151GAB3	393,735	244,593		(149,142)	244,593		186,321	9/30/2023
17307GGY8	1,960,048	1,814,857		(145, 192)	1,814,857		1,730,140	9/30/2023
06050AAA1	203,645	69,184		(134,461)	69,184		69,184	9/30/2023
026931AD7	989,288	858,144		(131,144)	858,144		858,144	9/30/2023
07401NAR0 98887XAA7	198,869 172,116	68,145 43 520		(130,724) (128,596)	68,145 43,520		68,145 43,520	9/30/2023 9/30/2023
9497EAAJ0	510,851	43,520 382,875		(128,596) (127,976)	43,520 382,875		227,378	9/30/2023
06744DAA7	5,754,946	5,627,909		(127,037)	5,627,909		5,505,768	9/30/2023
863576FQ2	626,314	502,534		(123,780)	502,534		330,314	9/30/2023
92910XAA1	442,422	323,443		(118,979)	323,443		203,438	9/30/2023
02147JAH1	2,342,161	2,229,698		(112,463)	2,229,698		2,097,572	9/30/2023
41161PZG1	109,584	91 716 001		(109,493)	91 716 001		91 546 226	9/30/2023
12668BXG3 39538WCF3	817,269 77,683	716,001 211		(101,268) (77,472)	716,001 211		546,226 211	9/30/2023 9/30/2023
02150AAE1	427,538	364,820		(62,718)			208,625	9/30/2023
	\$ 115,933,925		\$		\$ 99,636,309	\$		•
	Ψ 110,300,320	Ψ υθ,υυυ,υυθ	Ψ	(10,231,010)	Ψ 59,000,009	Ψ	01,313,114	•

- (4) The gross unrealized losses and fair value of loan-backed securities aggregated by the length of time the individual securities have been in a continuous temporarily impaired position are as follows:
 - a. The aggregate amount of unrealized losses:

1. Less than 12 Months \$ (76,068,454) 2. 12 Months or Longer \$ (240,380,722)

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

Less than 12 Months
 1,281,665,376
 12 Months or Longer
 2,288,912,068

- (5) Declines in the fair value of investments that are considered in the judgment of management to be other than temporary are reported as realized losses. Management evaluates, among other things, the financial position and prospects of the issuer, conditions in the issuer's industry and changes in the amount or timing of expected future cash flows from the investment and recent changes in the credit ratings of the issuer by a ratings agency to determine if and when a decline in the fair value of an investment below amortized cost is other than temporary. The length of time and extent to which the fair value of the investment is lower than its amortized cost, the Company's ability and intent to retain the investment to allow for anticipated recovery in the investment's fair value and whether the Company has made a decision to sell the investment are other factors also considered.
- E. Not applicable.
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Repurchase Transactions - Cash Taker - Overview of Secured Borrowing Transactions

(1) Company Policies or Strategies for Repo Programs

From time to time, the Company enters into repurchase agreements for the purposes of short-term financing. The Company has access to other sources of liquidly to enable return of the repurchase collateral.

First

(2) Type of Repo Trades Used

	First	Second	Third	Fourth
	Quarter	Quarter	Quarter	Quarter
a. Bilateral (YES/NO)	NO	YES	YES	NO
b.Tri-Party (YES/NO)	NO	NO	NO	NO

Second

Third

Fourth

(3) Original (Flow) & Residual Maturity

	l .		-				
	\Box	Quarter	Quarter	Quarter			Quarter
a. Maximum Amount							
 Open - No Maturity 	\$	-	\$ -	\$	-	\$	-
2. Overnight	\$	-	\$ -	\$	-	\$	-
3. 2 Days to 1 Week	\$	-	\$ -	\$	-	\$	-
4. > 1 Week to 1 Month	\$	-	\$ 74,743,486	\$	75,227,490	\$	-
5. > 1 Month to 3 Months	\$	-	\$ -	\$	-	\$	-
6. > 3 Months to 1 Year	\$	-	\$ -	\$	-	\$	-
7. > 1 Year	\$	-	\$ -	\$	-	\$	-
b. Ending Balance							
 Open - No Maturity 	\$	-	\$ -	\$	-	\$	-
2. Overnight	\$	-	\$ -	\$	-	\$	-
3. 2 Days to 1 Week	\$	-	\$ -	\$	-	\$	-
4. > 1 Week to 1 Month	\$	-	\$ 74,743,486	\$	75,227,490	\$	-
5. > 1 Month to 3 Months	\$	-	\$ -	\$	-	\$	-
6. > 3 Months to 1 Year	\$	-	\$ -	\$	-	\$	-
7. > 1 Year	\$	-	\$ -	\$	-	\$	-

- (4) Fair Value of Securities Sold and/or Acquired that Resulted in Default Not Applicable.
- (5) Securities "Sold" Under Repo - Secured Borrowing

	Filst			Second	mira	Fourth	
	Quarte	r	Quarter		Quarter	Quarter	
a. Maximum Amount 1. BACV 2. Nonadmitted - Subset	\$	1	\$	94,376,431	\$ 96,964,924	\$ -	
of BACV	\$	-	\$	-	\$ -	\$ -	
3. Fair Value	\$	-	\$	85,445,254	\$ 86,474,503	\$ -	
b. Ending Balance							
1. BACV	\$	-	\$	94,376,431	\$ 94,711,084	\$ -	
2. Nonadmitted - Subset							
of BACV	\$	-	\$	-	\$ -	\$ -	
3. Fair Value	\$	-	\$	83,894,409	\$ 80,174,387	\$ -	

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

		1	2		3		4
Ending Balance		None	NAIC 1		NAIC 2		NAIC 3
a. Bond - BACV	\$	-	\$ 82,806,344	\$	11,904,740	\$	-
b. Bonds - FV	\$	-	\$ 69,462,227	\$	10,712,160	\$	-
c. LB & SS - BACV	\$	-	\$ -	\$	-	\$	-
d. LB & SS - FV	\$	-	\$ -	\$	-	\$	-
e. Preferred Stock - BACV	\$	-	\$ -	\$	-	\$	-
f. Preferred Stock - FV	\$	-	\$ _	\$	-	\$	-
g. Common stock - BACV	\$	-	\$ _	\$	-	\$	-
h. Common stock - FV	\$	-	\$ _	\$	-	\$	-
i. Mortgage Loans - BACV	\$	-	\$ -	\$	-	\$	-
j. Mortgage Loans - FV	\$	-	\$ -	\$	-	\$	-
k. Real Estate - BACV	\$	-	\$ -	\$	-	\$	-
I. Real Estate - FV	\$	-	\$ -	\$	-	\$	-
m. Derivatives - BACV	\$	-	\$ -	\$	-	\$	-
n. Derivatives - FV	\$	_	\$ _	\$	-	\$	-
o. OIA - BACV	\$	-	\$ -	\$	-	\$	-
p. OIA - FV	\$	_	\$ _	\$	-	\$	-
q. Total Assets - BACV	\$	-	\$ 82,806,344	\$	11,904,740	\$	-
r. Total Assets - FV	\$	_	\$ 69,462,227		10,712,160	\$	_
	<u> </u>		 				

		5		6	1	7		8
Ending Balance	1	NAIC 4		NAIC 5		NAIC 6	Non-Admitted	
a. Bond - BACV	\$	_	\$	_		\$ -	\$	_
b. Bonds - Fair Value	\$	_	\$	-		\$ -	\$	_
c. LB & SS - BACV	\$	-	\$	_		\$ -	\$	_
d. LB & SS - FV	\$	-	\$	_		\$ -	\$	_
e. Preferred Stock - BACV	\$	-	\$	_		\$ -	\$	_
f. Preferred Stock - FV	\$	-	\$	_		\$ -	\$	_
g. Common stock - BACV	\$	-	\$	_		\$ -	\$	_
h. Common stock - FV	\$	_	\$	_		\$ -	\$	-
i. Mortgage Loans - BACV	\$	_	\$	_		\$ -	\$	-
j. Mortgage Loans - FV	\$	-	\$	_		\$ -	\$	-
k. Real Estate - BACV	\$	-	\$	_		\$ -	\$	-
I. Real Estate - FV	\$	-	\$	_		\$ -	\$	-
m. Derivatives - BACV	\$	-	\$	_		\$ -	\$	-
n. Derivatives - FV	\$	-	\$	_		\$ -	\$	-
o. OIA - BACV	\$	-	\$	_		\$ -	\$	-
p. OIA - FV	\$	-	\$	_		\$ -	\$	-
q. Total Assets - BACV	\$	-	\$	-		\$ -	\$	-
r. Total Assets - FV	\$	-	\$	-		\$ -	\$	-

First

Second

74,743,486

NOTES TO FINANCIAL STATEMENTS

(7) Collateral Received - Secured Borrowing

	Quarter		Quarter
a. Maximum Amount1. Cash2. Securities (FV)	\$ \$	-	\$ 74,743,486

b. Ending Balance		
1. Cash	\$ -	\$
2. Securities (FV)	\$ -	\$

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

Ending Balance
a. Cash
b. Bonds - FV
c. LB & SS - FV
d. Preferred Stock - FV
e. Common stock - FV
f. Mortgage Loans - FV
g. Real Estate - FV
h. Derivatives - FV
i. OIA - FV

j. Total Collateral - (Sum)

1	2			3	4	
None	NAIC	1	NA	IC 2	NAIC	3
	_		_		_	
\$ 75,227,490	\$	-	\$	-	\$	-
\$ -	\$	-	\$	-	\$	-
\$ -	\$	-	\$	-	\$	-
\$ -	\$	-	\$	-	\$	-
\$ -	\$	-	\$	-	\$	-
\$ -	\$	-	\$	-	\$	-
\$ -	\$	-	\$	-	\$	-
\$ -	\$	-	\$	-	\$	-
\$ -	\$	-	\$	-	\$	-
\$ 75,227,490	\$	-	\$	-	\$	-

Ending Balance
a. Cash b. Bonds - FV c. LB & SS - FV d. Preferred Stock - FV e. Common stock - FV f. Mortgage Loans - FV g. Real Estate - FV h. Derivatives - FV i. OIA - FV j. Total Collateral - (Sum)

5		6	7			8		
							oes not	
						Q	ualify as	;
NAIC 4		NAIC 5		NAIC 6			dmitted	
\$ -	\$		-	\$	-	\$		-
\$ -	\$		-	\$	-	\$		-
\$ -	\$		-	\$	-	\$		-
\$ -	\$		-	\$	-	\$		-
\$ -	\$		-	\$	-	\$		-
\$ -	\$		-	\$	-	\$		-
\$ -	\$		-	\$	-	\$		-
\$ -	\$		-	\$	-	\$		-
\$ -	\$		-	\$	-	\$		-
\$ -	\$		-	\$	-	\$		-

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

a. Overnight and Continuous
b. 30 Days or Less

c. 31 to 90 Days

d. > 90 Days

	Fair Value
\$ \$ \$	- 75,227,490 - -

Fourth

Quarter

\$ \$

\$ \$

Third

Quarter

\$ 75,227,490

\$ 75,227,490

\$

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

a. 30 Days or less
b. 30 to 60 Days
c. 61 to 90 Days
d. 91 to 120 Days
e. 121 to 180 Days
f. 181 to 365 Days
g. 1 to 2 years
h. 2 to 3 years
i. > 3 years

Amortized	
Cost	Fair Value
\$ 75,227,490	\$ 75,227,490
\$ -	\$ -
\$ -	\$ -
\$ -	\$ -
\$ -	\$ -
\$ -	\$ -
\$ -	\$ -
\$ -	\$ -
\$ -	\$ -

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

a. Maximum Amount 1. Cash (Collateral- All) 2. Securities Collateral (FV)
b. Ending Balance1. Cash2. Securities (FV)

First			Third	Fourth
Quarter	S	econd Quarter	Quarter	Quarter
\$ -	1 4	74,743,486 -	\$ 75,227,490 \$ -	\$ -
\$ -	\$	74,743,486	\$ 75,227,490	\$ -
\$ -	\$	-	\$ -	\$ -

- G J. No significant change
- K. Not applicable.

L. Restricted Assets

			Gross (/	Admitted & Nona	idmitted) Restricted				Current Y	'ear	
			Current Year						Julion 1	Percer	ntage
					C	7	_		40	44	
Restricted Asset Category	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity (a)	Total Separate (S/A) Account Restricted Assets	Separate Account (S/A) Assets Supporting G/A Activity (b)	5 Total (1Plus 3)	6 Total from Prior Year	7 Increase/ (Decrease) (5 minus 6)	Total Nonadmitted Restricted (5 minus 8)	9 Total Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets ('c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for w hich liability is not show n	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0.0%	0.0%
b. Collateral held under security lending agreements	_	_	_		_	_	_	_	_	0.0%	0.0%
c. Subject to repurchase					-	-		-	-	0.070	0.070
agreements	101,313,846	-	-	-	101,313,846	-	101,313,846	-	-	0.4%	0.4%
d. Subject to reverse repurchase agreements	-	_	-				-	-	-	0.0%	0.0%
e. Subject to dollar repurchase											
f. Subject to	-	-	-	-	-	-	-	-	-	0.0%	0.0%
dollar reverse repurchase agreements	-	-	-	-		1	-	-	-	0.0%	0.0%
g. Placed under option contracts	-	-	-	•	-	-	-	-	-	0.0%	0.0%
h. Letter stock or securities restricted as to sale (excluding FHLB capital stock)										0.0%	0.0%
i. FHLB capital stock	67,745,000		-	-	67,745,000	47,945,000	19,800,000	-	67,745,000	0.0%	0.3%
j. On deposit	01,140,000				01,140,000	47,040,000	10,000,000		01,140,000	0.070	0.070
w ith states k. On deposit	14,825,437	-	-	-	14,825,437	13,649,542	1,175,895	-	14,825,437	0.1%	0.1%
w ith other regulatory bodies	_		-	-	-	-	_	_	_	0.0%	0.0%
I. Pledged collateral to FHLB (including assets backing funding											
agreements)	4,911,742,317	-	-		4,911,742,317	3,477,704,708	1,434,037,609	-	4,911,742,317	21.3%	21.5%
m. Pledged as collateral not captured in other categories	A77 700 040				A77 700 040	300 540 040	160 045 064		A77 700 040	2.1%	2.40/
n. Other restricted	477,728,210	-	-	-	477,728,210	309,512,846	168,215,364	-	477,728,210		2.1%
assets o. Total Restricted	140,021,123	-	-	-	140,021,123	39,740,164	100,280,959	-	140,021,123	0.6%	0.6%
Assets	\$5,713,375,934	\$ -	\$ -	\$ -	\$ 5,713,375,934	\$ 3,888,552,260	\$ 1,824,823,674	\$ -	\$ 5,612,062,088	24.8%	25.0%

- (a) Subset of column 1
- (b) Subset of column 3
- (c) Column 5 divided by Asset Page, Column 1, Line 28 (d) Column 9 divided by Asset Page, Column 3, Line 28

(2) Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts that Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

				Percentage						
			Current Yea	r						
	1	2	3	4	5	6	7	8	9	10
									Gross	
		G/A	Total	Separate				Total	(Admitted &	Admitted
	Total	Supporting	Separate	Account (S/A)		Total		Current	Nonadmitted)	Restricted
Description	General	Separate	Account	Assets		from	Increase/	Year	Restricted	to Total
of	Account	Account (S/A)	Restricted	Supporting	Total	Prior	(Decrease)	Admitted	to Total	Admitted
Assets	(G/A)	Activity (a)	Assets	G/A Activity (b)	(1Plus 3)	Year	(5 minus 6)	Restricted	Assets	Assets
Mortgage related securities										
pledged to RSLT	\$ 123,194,872	\$ -	\$ -	\$ -	\$ 123,194,872	\$ 133,927,652	\$ (10,732,780)	\$123,194,872	0.5%	0.5%
Reinsurance	136,960,699				136,960,699	141,513,389	(4,552,690)	136,960,699	0.6%	0.6%
Derivatives	80,248,330	-	-	-	80,248,330	34,071,805	46,176,525	80,248,330	0.4%	0.4%
TOB Collateral	137,324,309				137,324,309	-	137,324,309	137,324,309	0.6%	0.6%
Total Restricted Assets	\$ 477,728,210	\$ -	\$ -	\$ -	\$ 477,728,210	\$ 309,512,846	\$ 168,215,364	\$477,728,210	2.1%	2.1%

- (a) Subset of column 1
- (b) Subset of column 3
 - (3) Detail of Other Restricted Assets (Contracts that Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

	Gross (Admitted and Nonadmitted) Restricted									Percentage	
	Current Year										
	1	2	3	4	5		6	7	8	9	10
										Gross	
		G/A	Total	Separate					Total	(Admitted &	Admitted
	Total	Supporting	Separate	Account (S/A)			Total		Current	Nonadmitted)	Restricted
Description	General	Separate	Account	Assets			from	Increase/	Year	Restricted	to Total
of	Account	Account (S/A)	Restricted	Supporting	Total		Prior	(Decrease)	Admitted	to Total	Admitted
Assets	(G/A)	Activity (a)	Assets	G/A Activity (b)	(1Plus 3)		Year	(5 minus 6)	Restricted	Assets	Assets
Restricted cash	\$ 140,021,123	\$ -	\$ -	\$ -	\$ 140,021,123	\$	39,740,164	\$ 100,280,959	\$ 140,021,123	0.6%	0.6%
Total other											
restricted assets	\$ 140,021,123	\$ -	\$ -	\$ -	\$ 140,021,123	\$	39,740,164	\$ 100,280,959	\$ 140,021,123	0.6%	0.6%

- (a) Subset of column 1
- (b) Subset of column 3
 - (4) Not applicable.
 - M N. Not applicable.
 - O. 5GI Securities -

	Number of 50	GI Securities	Aggregat	te BACV	Aggregate Fair Value			
Investment	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year		
1. Bonds - AC	68	84	77,051,093	118,825,888	77,051,093	118,825,888		
2. LB & SS - AC	14	17	10,906,601	15,395,181	11,672,387	16,310,117		
3. Preferred Stock - AC	-	-	-	-	-	-		
4. Preferred Stock - FV	-	-	-	-	-	-		
5. Total (1+2+3+4)	82	101	\$ 87,957,694	\$ 134,221,069	\$ 88,723,480	\$ 135,136,005		

AC- Amortized Cost

FV - Fair Value

P. Short Sales

(1) Unsettled Short Sale Transactions (Outstanding as of Reporting Date)

	_		ı	_					_	
							ŀ	air Value of		air Value of
							,	Short Sales		Short Sales
			Current Fair				Е	xceeding (or	E	cpected to be
			Value of			Expected		expected to		settled by
		Proceeds	Securities Sold		Unrealized	Settlement		exceed) 3		Secure
		Received	Short	(Gain or Loss	(# of Days)	Se	ttlement Days		Borrowing
a. Bonds		(32,815,820)	(31,817,114)) {	\$ 998,706	12	\$	(31,817,114)	\$	-
b. Preferred Stock		-	-		-	-		-		-
c. Common Stock		-	-		-	-		-		-
d. Total (a+b+c)	\$	(32,815,820)	\$ (31,817,114)) {	\$ 998,706	XXX	\$	(31,817,114)	\$	-

(2) Settled Short Sale Transaction

Not applicable.

The Company reduces interest rate-related risks associated with certain of its portfolio investments through short positions in agency residential mortgage-backed securities.

- Q. No significant change.
- R. Not applicable.
- 6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES
 - A. Not applicable.
 - B. No significant change.
- 7. <u>INVESTMENT INCOME</u>

No significant change.

8. <u>DERIVATIVE INSTRUMENTS</u>

- A. Derivatives under SSAP 86 Derivatives
- 1-3. A currency forward is an agreement to buy or sell a foreign currency, in return for U.S. dollars, at an exchange rate agreed upon today, to settle on a specific future date. All of the Company's forward contracts are traded over-the-counter, which exposes the Company to counterparty risk to the extent there are unrealized gains on open positions. To minimize counterparty risk, the Company evaluates all counterparties based on credit ratings and maintains master agreements with netting provisions and collateral requirements.

An option is an agreement that gives the buyer the right to buy (call option) or sell (put option) a financial instrument at a specified price within a specified time period. The buyer of an option pays a premium to the seller on the settlement date. This premium is the buyer's only cash requirement and represents the maximum amount at risk. The seller (or writer) of an option receives a premium from the buyer on the settlement date. The seller settles changes in the market value daily in cash. The Company is exposed to counterparty risk with respect to any over-the-counter options and minimizes this risk by requiring collateral from counterparties in an amount equal to any unrealized gains.

An interest rate futures contract is an agreement to buy or sell U.S. Treasury Bonds to settle on a specific future date. All of the Company's futures contracts are exchange traded which minimize counterparty risk. The Company satisfies the initial margin requirements with cash.

Interest rate swaps are used by the Company to reduce market risks from changes in interest rates and to protect against variability in future cash flows. In an interest rate swap, the Company agrees with another party to exchange, at specific intervals, the difference between fixed rate and floating rate interest amounts as calculated based upon an agreed upon notional amount.

During 2023, the Company used currency forward contracts to reduce the currency risk inherent in certain bond investments denominated in foreign currencies. The Company also used interest rate futures contracts to reduce interest rate-related risk related to certain bond investments.

- 4. Not applicable.
- 5. For the nine months ended September 30, 2023, net realized losses on derivatives were \$66,848,618. The portion of unassigned surplus represented by cumulative net unrealized losses on derivatives totaled \$59,437,451 for the nine months ended September 30, 2023.
- 6-8. Not applicable.
- B. Not applicable.

9. INCOME TAXES

1.

A. The components of the net deferred tax as set/(liability) at September 30, 2023 $\,$ are as follows:

			2023			
		Ordinary		Capital		Total
(a) Gross Deferred Tax Assets (b) Statutory Valuation Allowance Adjustments	\$	232,840,755	\$	79,117,795 55,441,559	\$	311,958,550 55,441,559
(c) Adjusted Gross Deferred Tax Assets (1a-1b)		232,840,755		23,676,236		256,516,991
(d) Deferred Tax Assets Nonadmitted		110,012,864				110,012,864
(e) Subtotal Net Admitted Deferred Tax Asset (1c-1d)		122,827,891		23,676,236		146,504,127
(f) Deferred Tax Liabilities (a) Not Admitted Deferred Tax Asset/(Not Deferred Tax		30,919,268		23,676,236		54,595,504
Liability) (1e-1f)	\$	232,840,755 \$ 79,117,795 \$ 311,958	91,908,623			
			As of [December 31, 20	022	
		Ordinary				Total
(a) Gross Deferred Tax Assets	\$	175.477.348	\$	49.815.559	\$	225,292,907
	•	-	,		•	30,778,704
(c) Adjusted Gross Deferred Tax Assets (1a-1b)		175,477,348				194,514,203
(d) Deferred Tax Assets Nonadmitted				-		82,149,590
(e) Subtotal Net Admitted Deferred Tax Asset (1c-1d)		93,327,758		19,036,855		112,364,613
(f) Deferred Tax Liabilities		27,113,606		19,036,855		46,150,461
e) Subtotal Net Admitted Deferred Tax Asset (1c-1d) f) Deferred Tax Liabilities g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e-1f) a) Gross Deferred Tax Assets b) Statutory Valuation Allowance Adjustments c) Adjusted Gross Deferred Tax Assets (1a-1b) d) Deferred Tax Assets Nonadmitted e) Subtotal Net Admitted Deferred Tax Asset (1c-1d) f) Deferred Tax Liabilities g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e-1f) a) Gross Deferred Tax Assets b) Statutory Valuation Allowance Adjustments c) Adjusted Gross Deferred Tax Assets (1a-1b) d) Deferred Tax Assets Nonadmitted e) Subtotal Net Admitted Deferred Tax Asset (1c-1d)	\$	66,214,152	\$	<u> </u>	\$	66,214,152
			Change			
		Ordinary		Capital		Total
(a) Gross Deferred Tax Assets (b) Statutory Valuation Allowance Adjustments	\$	57,363,407 -	\$		\$	86,665,643 24,662,855
(c) Adjusted Gross Deferred Tax Assets (1a-1b)		57,363,407		4,639,381		62,002,788
(d) Deferred Tax Assets Nonadmitted						27,863,274
(e) Subtotal Net Admitted Deferred Tax Asset (1c-1d)						34,139,514
()		3,805,662		4,639,381		8,445,043
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e-1f)	\$	25,694,471	\$	-	\$	25,694,471

2. Admission Calculation Components SSAP No. 101:

		As of S	September 30, 20	023	
	Ordinary	Capital		Total	
(a) Federal Income Taxes Paid in Prior Years Recoverable					
Through Loss Carrybacks.	\$ -	\$	-	\$	-
(b) Adjusted Gross Deferred Tax Assets Expected To Be					
Realized (Excluding The Amount Of Deferred Tax Assets					
From 2(a) above) After Application of the Threshold					
Limitation. (The Lesser of 2(b)1 and 2(b)2 Below)	91,908,623		-		91,908,623
Adjusted Gross Deferred Tax Assets Expected to be					
realized Following the Balance Sheet Date.	91,908,623		-		91,908,623
Adjusted Gross Deferred Tax Assets Allowed per					
Limitation Threshold.	XXX		XXX		327,358,416
(c) Adjusted Gross Deferred Tax Assets (Excluding The					
Amount of Deferred Tax Assets From 2(a) and 2(b)					
above) Offset by Gross Deferred Tax Liabilities.	 30,919,268		23,676,236		54,595,504
(d) Deferred Tax Assets Admitted as the result of application					
of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	\$ 122,827,891	\$	23,676,236	\$	146,504,127

			As of I	December 31, 20	22	
		Ordinary		Capital		Total
(a) Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks.(b) Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Amount Of Deferred Tax Assets	\$	-	\$	-	\$	-
From 2(a) above) After Application of the Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below) 1. Adjusted Gross Deferred Tax Assets Expected to be		66,214,152		-		66,214,152
realized Following the Balance Sheet Date.		66,214,152		-		66,214,152
Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold. Adjusted Gross Deferred Tax Assets (Evaluation The		XXX		XXX		308,081,013
(c) Adjusted Gross Deferred Tax Assets (Excluding The Amount of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities.		27,113,606		19,036,855		46,150,461
(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	\$	93,327,758	\$	19,036,855	\$	112,364,613
				Change		
		Ordinary		Capital		Total
 (a) Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks. (b) Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Amount Of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below) 	\$	-	\$	-	\$	-
Limitation. (The Lesser of 2(b)1 and 2(b)2 Below)		25,694,471		-		25,694,471
Adjusted Gross Deferred Tax Assets Expected to be realized Following the Balance Sheet Date. Adjusted Gross Deferred Tax Assets Allowed per		25,694,471		-		25,694,471
Limitation Threshold. (c) Adjusted Gross Deferred Tax Assets (Excluding The Amount of Deferred Tax Assets From 2(a) and 2(b)		XXX		XXX		19,277,403
above) Offset by Gross Deferred Tax Liabilities.		3,805,662		4,639,381		8,445,043
(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	\$	29,500,133	\$	4,639,381	\$	34,139,514
3.	ation of the Threshold bit and 2(b)2 Below) Tax Assets Expected to be ze Sheet Date. Tax Assets Expected to be ze Sheet Date. Tax Assets (Excluding The ste From 2(a) and 2(b) red Tax Liabilities. d as the result of application + 2(b) + 2(c)) The Transfer of Tax Liabilities. The Transfer of Tax Assets Expected To Be ze Sheet Date. Tax Assets Expected to Sheet Date. Tax Assets Expected to Sheet Date. Tax Assets Expected To Be ze Sheet Date. Tax Assets Expected Tox Assets at Sheet Date.					
(a) Ratio Percentage Used to Determine Recovery Period And Threshold limitation Amount.	Ordinary Cap Recoverable \$ - \$	801%				
(b) Determine Recovery Period And Threshold Limitation In 2(b)2 Above.		2,182,389,443		2,397,300,196		
4. Impact of Tax-Planning Strategies:		As of Septer	mber 30	0, 2023		
		•				
(a) Determination Of Adjusted Gross Deferred Tax Assets And Net Admitted Deferred Tax Assets, By Tax Character As A Percentage.						
 Adjusted Gross DTAs Amount From Note 9A1(c) Percentage Of Adjusted Gross DTAs By Tax Character 	\$	232,840,755	\$	23,676,236		
Attributable To The Impact Of Tax Planning Strategies 3. Net Admitted Adjusted Gross DTAs Amount From Note		0%		0%		
9A1(e)4. Percentage Of Net Admitted Adjusted Gross DTAs By Tax Character Admitted Because Of The Impact Of Tax		122,827,891	\$	23,676,236		
Planning Strategies (b) Does the Company's tax planning strategies include the		0%		0%		
use of reinsurance?	Yes	·	No	<u>X</u>		

Impact of Tax-Planning Strategies	As of December 31, 2022					
	Or	dinary Percent	Сар	ital Percent		
(a) Determination Of Adjusted Gross Deferred Tax Assets And Net Admitted Deferred Tax Assets, By Tax Character As A Percentage.						
1. Adjusted Gross DTAs Amount From Note 9A1(c)	\$	175,477,348	\$	19,036,855		
Percentage Of Adjusted Gross DTAs By Tax Character Attributable To The Impact Of Tax Planning Strategies		0%		0%		
Net Admitted Adjusted Gross DTAs Amount From Note						
9A1(e) 4. Percentage Of Net Admitted Adjusted Gross DTAs By Tax	\$	93,327,758	\$	19,036,855		
Character Admitted Because Of The Impact Of Tax Planning Strategies		0%		0%		
(b) Does the Company's tax planning strategies include the use of reinsurance?	Yes _		No <u>X</u>			
Impact of Tax-Planning Strategies		Cha	ngo			
,			•			
p	Ord	dinary Percent	•	ital Percent		
(a) Determination Of Adjusted Gross Deferred Tax Assets And Net Admitted Deferred Tax Assets, By Tax Character	Ord		•	ital Percent		
 (a) Determination Of Adjusted Gross Deferred Tax Assets And Net Admitted Deferred Tax Assets, By Tax Character As A Percentage. 1. Adjusted Gross DTAs Amount From Note 9A1(c) 	Ord		•	4,639,381		
 (a) Determination Of Adjusted Gross Deferred Tax Assets And Net Admitted Deferred Tax Assets, By Tax Character As A Percentage. 1. Adjusted Gross DTAs Amount From Note 9A1(c) 2. Percentage Of Adjusted Gross DTAs By Tax Character 		57,363,407	Сар	4,639,381		
 (a) Determination Of Adjusted Gross Deferred Tax Assets And Net Admitted Deferred Tax Assets, By Tax Character As A Percentage. 1. Adjusted Gross DTAs Amount From Note 9A1(c) 		dinary Percent	Сар			
 (a) Determination Of Adjusted Gross Deferred Tax Assets And Net Admitted Deferred Tax Assets, By Tax Character As A Percentage. 1. Adjusted Gross DTAs Amount From Note 9A1(c) 2. Percentage Of Adjusted Gross DTAs By Tax Character Attributable To The Impact Of Tax Planning Strategies 3. Net Admitted Adjusted Gross DTAs Amount From Note 9A1(e) 	\$	57,363,407	Сар	4,639,381		
 (a) Determination Of Adjusted Gross Deferred Tax Assets And Net Admitted Deferred Tax Assets, By Tax Character As A Percentage. 1. Adjusted Gross DTAs Amount From Note 9A1(c) 2. Percentage Of Adjusted Gross DTAs By Tax Character Attributable To The Impact Of Tax Planning Strategies 3. Net Admitted Adjusted Gross DTAs Amount From Note 9A1(e) 4. Percentage Of Net Admitted Adjusted Gross DTAs By Tax Character Admitted Because Of The Impact Of Tax 	\$	57,363,407 0% 29,500,133	Cap \$	4,639,381 0% 4,639,381		
 (a) Determination Of Adjusted Gross Deferred Tax Assets And Net Admitted Deferred Tax Assets, By Tax Character As A Percentage. 1. Adjusted Gross DTAs Amount From Note 9A1(c) 2. Percentage Of Adjusted Gross DTAs By Tax Character Attributable To The Impact Of Tax Planning Strategies 3. Net Admitted Adjusted Gross DTAs Amount From Note 9A1(e) 4. Percentage Of Net Admitted Adjusted Gross DTAs By Tax 	\$	57,363,407 0%	Cap \$	4,639,381 0%		

- B. Temporary differences for which a DTL have not been established: Not applicable.
- C. Current income taxes incurred consist of the following major components:

	Se	eptember 30, 2023	S	eptember 30, 2022		Change
Current Income Tax (a) Enderal	¢	156 646 547	¢	105 244 100	¢	E1 202 267
(a) Federal (b) Foreign	\$	156,646,547 2,384	\$	105,344,180	\$	51,302,367 2,384
(c) Subtotal	-	156,648,931		105,344,180		51,304,751
(d) Federal income tax on net capital gains		16,351,174		(7,578,133)	\$	23,929,307
(e) Utilization of capital loss carry-forwards		-		-	Ψ	-
(f) Other		_		_		_
(g) Federal and foreign income taxes incurred	\$	173,000,105	\$	97,766,047	\$	75,234,058
2. Deferred Tax Assets:						
	Se	eptember 30,	D	ecember 31,		
		2023		2022		Change
(a) Ordinary						
(1) Discounting of unpaid losses		129,677,723	\$	92,633,310	\$	37,044,413
(2) Unearned premium reserve		-		-		-
(3) Policyholder reserves		-		-		-
(4) Investments		8,398,735		6,200,794		2,197,941
(5) Deferred acquisition costs		50,035,587		45,029,875		5,005,712
(6) Policyholder dividends accrual		-		-		-
(7) Fixed assets		26,818,657		11,413,928		15,404,729
(8) Compensation and benefits accrual		10,149,704		10,359,430		(209,726)
(9) Pension accrual		-		-		-
(10) Derivatives		-		-		-
(11) Net operating loss carry-forward		-		-		-
(12) Tax credit carry-forward		-		-		-
(13) Other (including items <5% of total ordinary tax						
		7,760,349		9,840,011		(2,079,662)
assets)						
assets) (99) Subtotal	\$	232,840,755	\$	175,477,348	\$	57,363,407

	September		December 31,		
		2023		2022	Change
(c) Nonadmitted		110,012,864		82,149,590	 27,863,274
(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c) (e) Capital:	\$	122,827,891	\$	93,327,758	\$ 29,500,133
(1) Investments	\$	55,231,064	\$	48,570,198	\$ 6,660,866
(2) Net Capital loss carry-forward		22,962,659		321,290	22,641,369
(3) Derivatives		-		-	-
(4) Other (including items <5% of total capital tax assets)		924,072		924,071	1
(99) Subtotal		79,117,795		49,815,559	29,302,236
(f) Statutory valuation allowance adjustment		55,441,559		30,778,704	24,662,855
(g) Nonadmitted		-		-	-
(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)		23,676,236		19,036,855	4,639,381
(i) Admitted deferred tax assets (2d + 2h)	\$	146,504,127	\$	112,364,613	\$ 34,139,514
3. Deferred Tax Liabilities:					
(a) Ordinary:			_		
(1) Investments	\$	7,906,239	\$	2,494,084	\$ 5,412,155
(2) Fixed Assets		4,959,353		798,867	4,160,486
(3) Deferred and uncollected premium		<u>-</u>		-	-
(4) Policyholder reserves		17,105,449		21,741,674	(4,636,225)
(5) Other (including items <5% of total ordinary tax liabilities)		948,227		2,078,981	 (1,130,754)
(99) Subtotal	\$	30,919,268	\$	27,113,606	\$ 3,805,662
(b) Capital:					
(1) Investments		16,325,504		12,051,589	4,273,915
(2) Real estate		7,350,732		6,985,266	365,466
(3) Other (including items <5% of total capital tax liabilities)		-		-	-
(99) Subtotal		23,676,236		19,036,855	4,639,381
(c) Deferred tax liabilities (3a99 + 3b99)		54,595,504		46,150,461	8,445,043
4. Net deferred tax assets/liabilities (2i - 3c)	\$	91,908,623	\$	66,214,152	\$ 25,694,471

D. Reconciliation of Federal Income Tax Rate to Actual Effective Rate.

Among the more significant book tax adjustments were the following:

Provision computed at statutory rate Tax-exempt interest Amortization of interest maintenance reserve Change in nonadmitted assets Current Year Permanent Differences Statutory Valuation Allowance Total Federal income taxes incurred Realized capital gains (losses) tax Change in net deferred income taxes	September 30, 2023						
		Income	Effective				
		Tax	Tax Rate				
		Expense	(%)				
Provision computed at statutory rate	\$	109,561,805	21.0%				
Tax-exempt interest		(2,346,557)	-0.4%				
Amortization of interest maintenance reserve		(2,861,949)	-0.5%				
Change in nonadmitted assets		(4,235,962)	-0.8%				
Current Year Permanent Differences		(12,388,868)	-2.5%				
Statutory Valuation Allowance		24,662,855	4.7%				
Total	\$	112,391,324	21.5%				
Federal income taxes incurred	\$	156,648,931	30.0%				
Realized capital gains (losses) tax		16,351,174	3.1%				
Change in net deferred income taxes		(60,608,781)	-11.6%				
Total statutory income taxes	\$	112,391,324	21.5%				

Among the more significant book tax adjustments were the following:

	September 30, 2022				
	 Income	Effective			
	Tax	Tax Rate			
	Expense	(%)			
Provision computed at statutory rate	\$ 86,650,722	21.0%			
Tax-exempt interest	(1,632,825)	-0.4%			
Amortization of interest maintenance reserve	(2,816,507)	-0.7%			
Change in nonadmitted assets	(905,267)	-0.2%			
Current Year Permanent Differences	(6,608,206)	-1.6%			
Other	1,089,483	0.3%			
Total	\$ 75,777,400	18.4%			
Federal income taxes incurred	\$ 105,344,180	25.5%			
Realized capital gains (losses) tax	(7,578,133)	-1.8%			
Change in net deferred income taxes	(21,988,647)	-5.3%			
Total statutory income taxes	\$ 75,777,400	18.4%			

- E. Operating Loss and Tax Credit Carryforwards and Protective Tax Deposits
 - 1. As of September 30, 2023, the Company had net capital loss carryforwards of \$109,345,997 which expire between 2027 and 2028.
 - 2. The following are income taxes incurred in the current and prior year that will be available for recoupment in the event of future net losses:

			Amo	unt of Tax			
Year	Or	Ordinary		Capital		Total	
September 30, 2023	\$	-	\$	-	\$		-
December 31, 2022	\$	-	\$	-	\$		-
December 31, 2021	\$	-	\$	-	\$		-

- 3. Not applicable.
- F.
- 1) The Company consolidates its federal income tax return with the return of its ultimate domestic parent, Delphi Financial Group, Inc. ("DFG"). DFG and all of its direct and indirect subsidiaries are members of the consolidated tax group. See Schedule Y, Part 1 for a list of the members of the consolidated tax group.
- 2) The method of allocation between the companies is subject to a written tax allocation agreement approved by the Company's Board of Directors. The agreement requires the Company to accrue federal taxes based on the amount of tax it would have paid or received if it had filed on a separate return basis with the Internal Revenue Service ("IRS") with the exception of operating losses which are reimbursed by the parent company. Intercompany tax balances are settled within 15 days after filing a tax return or receipt of a refund. If the amount of federal income taxes paid by the Company to DFG exceeds the amount of federal income taxes paid by DFG to the Internal Revenue Service, the excess of the amount will be placed in an escrow account. Escrow assets may be released to DFG from the escrow account when the permissible period for loss carryback has elapsed. Tax years 2013 and subsequent are still subject to audit by the IRS.

The ACT, signed into law by President Biden on August 16, 2022, included a number of tax related provision including a 15-percent book minimum tax ("corporate AMT") on "adjusted financial statement income" of applicable corporations. Based on information regarding the projected adjusted financial statement income for 2023, the controlled group of corporations of which the reporting entity is a member, meets the average "adjusted financial statement income" threshold and is expected to be required to perform CAMT calculations in 2023. The Company has not determined as of September 30, 2023 if they will be subject to CAMT in 2023. The 2023 financial statements do not include the estimated impact of the CAMT because a reasonable estimate cannot be made.

10. INFORMATION CONCERNING PARENT, SUBSIDIARIES AND AFFILIATES

A - B. On December 21, 2011, the Company's ultimate parent, DFG, entered into an Agreement and Plan of Merger with Tokio Marine Holdings, Inc., a Japanese corporation ("Tokio Marine"), and TM Investment (Delaware) Inc. ("TM Sub"), a Delaware corporation which was wholly owned by TMNF which is a subsidiary of Tokio Marine. After being approved by DFG's stockholders and by the relevant regulatory authorities in Japan and the U.S., the merger transaction closed on May 15, 2012, pursuant to which TM Sub was merged with and into DFG, the surviving corporation in the merger. As a result, DFG became a subsidiary of TMNF and Tokio Marine became DFG's ultimate parent.

The outstanding shares of the Company's preferred stock are owned by DFG, Reliance Standard Life Insurance Company of Texas ("RSL-Texas"), the Company's direct parent, and Safety National Casualty Corporation ("SNCC"), a subsidiary of DFG. During the nine months ended September 30, 2023, the Company paid cash dividends on its cumulative preferred stock issued to SNCC, DFG and RSL-Texas totaling \$2,000,000, \$1,600,000 and \$400,000, respectively.

During 2018, the Company entered into a reinsurance agreement with Tokio Marine RSL Re PIC, Ltd. ("TM RSL Re"), a Cayman Islands portfolio insurance company controlled by Safety National Re SPC, a Cayman Islands exempted company which is a wholly-owned subsidiary of SNCC, under which the Company ceded to TM RSL Re, on an indemnity coinsurance with funds withheld basis, funding agreements previously issued by the Company on various dates in connection with the Company's funding agreement-backed note program. On August 31, 2023, the Company recaptured the \$350,000,000 funding agreement and ceded liabilities under an in-force Funding Agreement in the aggregate principal amount of \$500,000,000 related to a prior issuance under the Program. As of September 30, 2023, the Company ceded funding agreements in an aggregate principal amount of \$2,000,000,000 to TM RSL Re under this agreement, of which \$750,000,000, \$500,000,000, \$400,000,000 and \$350,000,000 in aggregate principal amount are ceded on an 84.5%, 59.2%, 71.3% and 81.5% quota share basis, respectively.

As of January 1, 2018, the Company entered into a reinsurance agreement with HCC Life Insurance Company ("HCC Life"), an indirect subsidiary of Tokio Marine, under which the Company agreed to cede to HCC Life, on a quota share basis, 30% of liabilities under all new and renewal medical stop loss policies up to the first \$1,000,000 per covered person per policy period and 100% of liabilities greater than \$1,000,000 per person per policy period. In 2019, the Company amended this agreement to increase retention to 30% of the first \$2,000,000, including the policyholder's selfinsured retention and 100% in excess of \$2,000,000 for medical stop-loss policies. Effective October 1, 2021, the Company further amended this reinsurance agreement. Pursuant to this amendment, the Company increased the ceded portion of liabilities to 100% for all medical stop loss policies. The Company also executed a renewal rights agreement whereby HCC Life paid the Company \$5,395,350 for renewal rights with respect to the existing block of medical stop loss policies. In connection therewith, the Company transferred to HCC a cash amount commensurate with the claim liabilities ceded to HCC Life for the medical stop loss policies. The purpose of the amendment was to facilitate the Company's exit from the medical stop loss line of business by selling this business to HCC Life. The reinsurance agreement will be terminated following the run-off of the reinsured policies. These transactions will not have a material impact on the Company's financial statements.

On October 1, 2015, the Company received a contribution to its surplus from its immediate parent company, RSL-Texas, of 36 shares of common stock of DFG which had an admitted value of \$62,926,198. The amount deducted from the market value of this common stock in accordance with the NAIC Securities Valuation Office Purposes and Procedures Manual ("SVO Manual") was \$22,872,653 at December 31, 2015.

On June 5, 2023, the Company transferred to SNCC various municipal bonds having an aggregate book adjusted carrying value of \$44,415,690 in exchange for various municipal bonds having an aggregate book adjusted carrying value of \$42,913,873 along with a cash in the amount of \$1,501,817.

On December 1, 2022, the Company transferred to SNCC various corporate loans and residential mortgage-backed securities having an aggregate book adjusted carrying value of \$241,335,418 along with a cash in the amount of \$1,872,766 in exchange for various corporate loans having an aggregate book adjusted carrying value of \$243,208,184.

On December 15, 2015, the Company issued a 5.00% fixed rate surplus note with a principal amount of \$100,000,000 to SNCC in exchange for cash. For more information related to this surplus note, please see Note 13(K).

In 2014, the Company's parent, RSL-Texas, issued various funding agreements in an aggregate principal amount of \$300,000,000 to the Federal Home Loan Bank of Dallas ("FHLB Dallas"), the liabilities under which have been ceded by RSL-Texas to the Company under an indemnity reinsurance agreement. The Company has collateralized its obligations under this reinsurance agreement by pledging certain investment securities to RSL-Texas, which have in turn been pledged by RSL-Texas to the FHLB Dallas to collateralize RSL-Texas' obligations under the funding agreements issued to the FHLB Dallas. During the first quarter of 2017, RSL-Texas repaid \$100,000,000 in aggregate principal amount of the funding agreements at their maturity. During the first quarter of 2021, RSL-Texas repaid \$100,000,000 in aggregate principal amount of the funding agreements at their maturity.

DFG has entered into a revolving loan agreement with the Company, under which DFG can obtain loans from time to time in a total amount of up to \$150,000,000. During 2023, this agreement was amended and restated to increase the maximum borrowing capacity from \$150,000,000 to \$300,000,000 and to extend the termination date to December 31, 2032. At DFG's option, early repayment may be made without penalty. Interest is payable monthly at a variable money market rate. The loan agreement does not contain any collateral requirements or financial covenants. There were no outstanding loans under this agreement at September 30, 2023, and December 31, 2022, respectively.

On December 31, 2014, SNCC issued to the Company a surplus note in the principal amount of \$40,000,000 in exchange for a cash payment by the Company in such amount. The maturity date of the surplus note is January 15, 2045. Interest is payable semi-annually at a rate of 5.0% per annum. As of September 30, 2023, the Company earned \$2,027,778 of interest income related to this surplus note.

On June 18, 2020, the Company, as borrower, entered into a Master Securities Loan Agreement with Philadelphia Indemnity Insurance Company ("PIIC"), an affiliate of the Company, as lender. Under such agreement, the Company may, from time to time, borrow certain securities as described therein, with the aggregate principal amount of the securities borrowed at any one time being limited to \$700,000,000. The terms of each loan made thereunder are to be agreed upon by the Company and PIIC. There were no outstanding loans under this agreement at September 30, 2023, and December 31, 2022, respectively.

On April 14, 2021, the Company entered into an agreement to acquire SSL, which agreement was amended and restated on July 29, 2021, for a purchase price of \$180.0 million, with such amount subject to upward or downward adjustment to the extent that SSL's statutory capital and surplus as of the closing date exceeded or was less than \$57.0 million (such acquisition, the "SSL Acquisition"). The SSL Acquisition was consummated effective January 1, 2022, whereupon SSL became a wholly-owned subsidiary of the Company.

- C. Not applicable.
- D. The Company does not have any material receivables or payables with affiliates other than the items disclosed in Note 10A-C, Note 11B and Schedule D, Part 1.
- E. Pursuant to an investment consulting agreement, the Company paid to Acorn Advisory Capital, L.P., a subsidiary of DFG, certain fixed fees associated with the formulation of the business and investment strategies of the Company. For the nine months ended September 30, 2023, these fees amounted to \$16,861,770.

In May 2015, the Company, along with certain of its affiliated insurers, entered into floating rate commercial mortgage loan investment management agreements with ACORE Capital, LP ("ACORE"), a SEC-registered investment adviser and since such time, these agreements have been amended from time to time, most recently by amendments and restatements of such agreements implemented in February 2022, to among other things, increase the capital commitment thereunder. Fees payable under these agreements include a management fee and a performance-based fee. In April 2019, the Company, along with certain of its affiliated insurers, entered into separate fixed rate commercial mortgage loan investment management agreements with ACORE and in October 2020, the Company, along with certain of its affiliated insurers, made capital commitments to ACORE Special Situations Fund, L.P., a private investment fund focusing primarily on commercial real estate debt and equity whose general partner is an affiliate of ACORE, pursuant to which investments in such fund will be made by the Company and such affiliates from time to time. For the services rendered to the Company during the nine months ended September 30, 2023, the total fees payable to ACORE amounted to \$23,677,836.

All other contracts and cost sharing arrangements are based on generally accepted accounting principles.

- F. There are no guarantees or undertakings for the benefit of any affiliate which result in a material contingent exposure to the Company's assets.
- G. All of the outstanding common shares of the Company are owned by RSL-Texas, a life insurance company domiciled in Texas. The outstanding shares of the Company's preferred stock are owned by SNCC (250,000 shares), DFG (200,000 shares) and RSL-Texas (50,000 shares).
- H. As of September 30, 2023, the Company owned 36 shares of the common stock of DFG. The amount deducted from the market value of this common stock in accordance with the SVO Manual was \$70,511,775 at September 30, 2023.
- Not applicable.
- J. The Company did not recognize any impairment write down for its investments in subsidiary, controlled or affiliated companies during the nine months ended September 30, 2023.
- K L. Not applicable.
- M. No significant change
- N O. Not applicable.

11. <u>DEBT</u>

A. Debt

1) The Company has entered into a revolving loan agreement with DFG, under which the Company can obtain loans from time to time in a total amount of up to \$300,000,000. At the option of the Company, early repayment may be made without penalty. Interest is payable monthly at a variable money market rate. The loan agreement does not contain any collateral requirements or financial covenants. As of September 30, 2023, the Company has recorded a liability of \$198,000,000 related to this agreement, which is included in the borrowed money caption on the balance sheet. There were no outstanding loans under this agreement at December 31, 2022.

The Company did not have any reverse repurchase agreements outstanding at September 30, 2023.

B. FHLB Agreements

1) The Company is a member of the Federal Home Loan Bank of Chicago ("FHLB Chicago"). The Company has also in the past conducted business activities with (i.e., borrowings from) RSLIC-Texas, which is a member of the FHLB Dallas, the terms of which corresponded to RSLIC-Texas' borrowing transactions with the Federal Home Loan Bank of Dallas.

At September 30, 2023, the Company holds capital stock of the FHLB Chicago in accordance with its membership requirements and has issued funding agreements to the FHLB Chicago. It is part of the Company's strategy to utilize these funds to support spread-based business.

In December 2019, the Company issued a funding agreement in the principal amount of \$500,000,000 to the FHLB Chicago. During 2020, the Company issued five funding agreements to the FHLB Chicago in an aggregate principal amount of \$1,136,000,000 and repaid five funding agreements previously issued to the FHLB Chicago in an aggregate principal amount of \$1,016,000,000.

During 2021, the Company issued eight funding agreements to the FHLB Chicago in an aggregate principal amount of \$1,345,000,000 and repaid seven funding agreements previously issued to the FHLB Chicago in an aggregate principal amount of \$909,000,000. During 2022, the Company issued eleven funding agreements to the FHLB Chicago in an aggregate principal amount of \$2,090,000,000 and repaid nine funding agreements previously issued to the FHLB Chicago in the aggregate principal amount of \$1,935,000,000. During 2023, the Company issued fourteen funding agreements to the FHLB Chicago in an aggregate principal amount of \$3,250,000,000, and repaid ten funding agreements previously issued to the FHLB Chicago in the aggregate principal amount of \$2,260,000,000.

The following table indicates the amount of FHLB Chicago stock purchased, collateral pledged, assets and liabilities related to the agreement with the FHLB Chicago.

(2) a. FHLB Capital Stock - Aggregate Totals

1. Current Period

		1	2	3	
		Total	General	Separate	
		2 + 3	Account	Accounts	
(a)	Membership Stock – Class A				
		\$ 5,000,000	\$ 5,000,000	\$	-
(b)	Membership Stock – Class B				
		-	-		-
(c)	Activity Stock	62,745,000	62,745,000		-
(d)	Excess Stock	•	=		1
(e)	Aggregate Total				
		67,745,000	67,745,000		-
(f)	Actual or estimated				
	Borrowing capacity as Determined by the Insurer	\$ 2,301,000,000	XXX	X	XX

2. Prior Year-end

			1		2	;	3
			Total	General		Sepa	arate
			2 + 3		Account	Acco	ounts
(a)	Membership Stock – Class						
	Α	\$	5,000,000	\$	5,000,000	\$	-
(b)	Membership Stock – Class						
	В		-		-		_
(c)	Activity Stock						
			42,945,000		42,945,000		-
(d)	Excess Stock		-		-		-
(e)	Aggregate Total		47,945,000		47,945,000		-
(f)	Actual or estimated						
	borrowing capacity as						
	determined by the insurer	\$ 1,	311,000,000		XXX		XXX

b. Membership Stock (Class A and B) Eligible for Redemption

		Current	Not Eligible		6 Months	1 to Less	
		Period	for	Less Than	to Less	than 3	3 to 5
		Total	Redemption	6 Months	than 1 Year	Years	Years
1.	Class A	\$5,000,000	\$ 5,000,000	\$ -	\$ -	\$ -	\$ -
2.	Class B	-	-	-	-	-	-

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

		1	2	3
		'		3
		Fair Value	Carrying Value	Aggregate Total Borrowing
1.	Current Year Total General and Separate Accounts Total Collateral			
	Pledged (Lines 2+3)	\$4,803,577,457	\$4,911,742,317	\$ 2,301,000,000
2.	Current Year General Account Total Collateral Pledged			
	•	4,803,577,457	4,911,742,317	2,301,000,000
3.	Current Year Separate Accounts Total Collateral Pledge	-	-	-
4.	Prior Year-End Total General and			
	Separate Accounts Total Collateral			
	Pledged	\$3,423,893,928	\$3,447,352,288	\$ 1,311,000,000

b. Maximum Amount Pledged During Reporting Period

		1	2	3
				Amount
				Borrowed at
				Time of
				Maximum
		Fair Value	Carrying Value	Collateral
1.	Current Year Total General and			
	Separate Accounts Maximum			
	Collateral Pledged (Lines 2+3)	\$4,803,577,457	\$4,911,742,317	\$2,301,000,000
2.	Current Year General Account			
	Maximum Collateral Pledged			
	_	4,803,577,457	4,911,742,317	2,301,000,000
3.	Current Year Separate Accounts			
	Maximum Collateral Pledge	-	-	-
4.	Prior Year-End Total General and			
	Separate Accounts Maximum			
	Collateral Pledged	\$3,423,893,928	\$3,447,352,288	\$ 1,616,000,000

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year

	1	2	3	4
				Funding
				Agreements
	Total	General	Separate	Reserves
	2 + 3	Account	Account	Established
(a) Debt	\$ -	\$ -	\$ -	XXX
(b) Funding				
Agreements	2,301,000,000	2,301,000,000		2,307,696,799
(c) Other	ı	•	-	XXX
(d) Aggregate Total	\$ 2,301,000,00	\$ 2,301,000,000	\$ -	2,307,696,799

2. Prior Year-end

	1	2	3	4
				Funding
				Agreements
	Total	General	Separate	Reserves
	2 + 3	Account	Account	Established
(a) Debt				
, ,	\$ -	\$ -	\$ -	XXX
(b) Funding				
Agreements	1,311,000,000	1,311,000,000	-	1,314,188,242
(c) Other	-	•	-	XXX
(d) Aggregate Total				
	\$1,311,000,00	\$1,311,000,000	\$ -	1,314,188,242

b. Maximum Amount during Reporting Period (Current Year)

	1 Total 2 + 3		2 General Account		3 Separate Account	
1. Debt	\$	-	\$	-	\$	-
2. Funding Agreements		2,301,000,000		2,301,000,000		_
3. Other		-		-		-
Aggregate Total	\$	2,301,000,000	\$	2,301,000,000	\$	-

c. FHLB Prepayment Obligations

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

12. <u>RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIREMENT BENEFIT PLANS</u>

A. Defined Benefit Plans

During 2009 and prior, the Company sponsored a supplemental executive retirement plan. The plan provided certain key employees with the opportunity for additional postemployment income, which would otherwise have been limited under the pension plan. The plan is a nonqualified tax-deferred retirement plan and is not funded. Effective December 31, 2009, the plan was frozen and will not accept new participants after that date. Existing participants in the plan will not accrue any additional benefits under the plan.

The Company provides certain health care and life insurance benefits ("postretirement benefits") for retired employees. The health care plan is non-contributory for current retirees and those employees who attained age 55 with ten years of service by December 31, 1992. Cost sharing features include deductibles and co-payment provisions. Other employees will be eligible for a dollar denominated postretirement health plan. Life insurance benefits are generally set at a fixed percentage of policy face value based on the employee's age. Employees hired after December 31, 1992 are not eligible for any postretirement benefits. The Company funds postretirement benefit payments as claims are

incurred or as premium payments are due to the insurer. The assets, benefits obligations and periodic costs related to these plans are not material to the Company's financial position or results of operation.

B-D. Not applicable.

E. Defined Contribution Plans

The Company sponsors a qualified tax-deferred retirement savings plan for employees of the Company or its affiliates, who are at least 21 years old. In addition, the Company sponsors a nonqualified tax-deferred savings plan for certain key employees. The Company has created this plan as an additional tax-deferred savings option for highly compensated employees whose compensation exceeds the limit on the tax-deferred savings plan or whose contributions to the deferred savings plan are limited to ensure the plan's compliance with a nondiscrimination test.

During the nine months ended September 30, 2023, the Company made matching contributions for every dollar the employee contributes under the combined plans, up to 4% of the employee's before-tax contributions. The Company's contributions to the plans were not material.

F-I. Not applicable.

13. <u>CAPITAL AND SURPLUS, SHAREHOLDERS' DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS</u>

- A. The Company has 2,000,000 shares of common stock authorized with a \$4.50 per share par value of which 1,334,025 shares are issued and outstanding. The Company also has 600,000 shares of preferred stock authorized with a \$100 per share par value of which 500,000 shares are issued and outstanding.
- B. Dividends on the Company's preferred stock are cumulative at a rate of \$8 per share, payable semi-annually. The redemption price is \$100 per share.
- C. The maximum amount of dividends which can be paid by Illinois insurance companies to shareholders in any twelve-month period without prior approval of the Director of Insurance is subject to restrictions related to prior year statutory surplus and net income. Surplus at December 31, 2022 was \$2,098,983,415 and net income was \$380,803,420. Therefore, the maximum total of dividends available for payout in 2023 without prior approval will be equal to \$380,803,420.
- D. On January 3, 2023, the Company paid an ordinary dividend on its preferred stock totaling \$2,000,000. On June 26, 2023, the Company paid an ordinary dividend on its common stock totaling \$50,000,000. On July 3, 2023, the Company paid an ordinary dividend on its preferred stock totaling \$2,000,000.
- E. Within the limitations described in Note 13(C) above, there are no restrictions placed on the portion of Company profits that may be paid as dividends to shareholders.
- F. The Company does not have any material restrictions on unassigned surplus.
- G. Not applicable.
- H. The Company does not hold any common stock for special purposes.
- I. Not applicable.
- J. The portion of unassigned surplus represented by cumulative net unrealized gains totaled \$120,697,521 as of September 30, 2023.
- K. The Company has issued the following surplus debentures or similar obligations:

1	2	3	4	5	6	7	8
				ls Surplus			Unapproved
				Note Holder	Carrying Value	Carrying Value	Interest
Item	Date	Interest	Original Issue	a related	of Note	of Note	And/Or
Number	Issued	Rate	Amount of Note	party (Y/N)	Prior Year	Current Year	Principal
1001	12/15/15	5.00%	\$ 100,000,000	Υ	\$100,000,000	\$ 100,000,000	\$ 1,083,333
Total	XXX	XXX	\$ 100,000,000	XXX	\$ 100,000,000	\$ 100,000,000	\$ 1,083,333

1	9	10	11	12	13	14
	Current Year	Life-to-Date	Current Year Interest	Current		
	Interest	Interest	Offset *(not including	Year	Life-to-Date	
Item	Expense	Expense	amount paid to 3rd	Principal	Principal	Date of
Number	Recognized	Recognized	party liquidly provider)	Paid	Paid	Maturity
1001	\$ 5,069,444	\$ 38,458,133	0.000%	\$ -	\$ -	1/4/2036
Total	\$ 5,069,444	\$ 38,458,133	XXX	\$ -	\$ -	XXX

1	15	16	16 17		19
	Are Surplus	Payments	Were proceeds used	ls Asset	
	Note Payments	subject to	to purchase assets	lssuer a	Type of Assets
ltem	contractually	admin. offsetting	directly from holder of	Related	Received Upon
Number	linked (Y/N)	provision (Y/N)	the note (Y/N)	Party (Y/N)	Issuance
1001	Yes	No	No	No	Cash
Total	XXX	XXX	XXX	XXX	×××

1	20	21	22
	Principal Amount		Is Liquidy Source
	of Assets	Book Adjusted	a Related Party
Item	Received Upon	Carrying Value	to Surlus Note
Number	Issuance	of Asset	Issuer(Y/N)
1001	\$ -	\$ -	No
Total	\$ -	\$ -	XXX

The surplus note has the following repayment conditions and restrictions: any payment of principal or interest may be made only with the prior written approval of the Director of the Department of Insurance of the State of Illinois, with the approval of the Company's Board of Directors and only out of the Company's surplus in excess of the minimum amount required under Illinois law. The Company's obligations under this surplus note are subordinate to all claims of policyholders and general creditors of the Company, other than any future holder of a surplus note of the Company or of indebtedness which is expressly subordinated to such obligations.

L-M. Not applicable.

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

- A-B. Not applicable.
- C. The Company has no material gain contingencies.
- D. During the nine months ended September 30, 2023, the Company did not make any payments related to extra-contractual obligations or bad faith claims stemming from lawsuits.
- E. In the course of its business, the Company is a party to other litigation and proceedings, primarily involving its insurance operations. In some cases, these proceedings entail claims against the Company for punitive damages and similar types of relief. The ultimate disposition of such pending litigation and proceedings is not expected to have a material adverse effect on the Company's results of operations, liquidity or financial condition.
- F. Not applicable.
- 15. <u>LEASES</u> No significant change.

16. <u>INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE SHEET</u> RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATIONS OF CREDIT RISK

(1) The table below summarizes the face amount of the Company's financial instruments with off-balance sheet risk.

		Ass	sets			Liab	ilities	
	S	eptember 30,	D	ecember 31,	Se	eptember 30,	D	ecember 31,
		2023		2022		2023		2022
a. Forwards	\$	23,508,015	\$	32,969	\$	11,062	\$	28,308,414
b. Futures		532,000		1,203,300		-		-
c. Options		98,066,815		45,738,011		-		-
d. Swaps		-		-		83,520,584		17,455,619
e. Total	\$	122,106,830	\$	46,974,280	\$	83,531,646	\$	45,764,033

(2)-(4) Derivative instruments have off-balance sheet risk. The notional value, market value exposure, counterparty and other trade terms are available in schedule DB for each individual derivative contract. For discussions on credit risk, market risk, cash requirements and accounting policy, please see Note 8 – Derivative Instruments.

17. SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENT OF LIABILITIES

Not applicable.

18. GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED PLANS AND THE UNINSURED PORTION OF PARTIALLY INSURED PLANS

Not applicable.

19. <u>DIRECT PREMIUM WRITTEN/PRODUCED BY MGA'S AND TPA'S</u>

No significant change.

20. FAIR VALUE MEASUREMENTS

A. The methodologies and valuation techniques used by the Company to value those of its assets, which are measured at fair value are described below.

Instruments included in bonds include mortgage-backed and corporate securities, U.S. Treasury and other U.S. government guaranteed securities, securities issued by U.S. government-sponsored enterprises, and obligations of U.S. states, municipalities and political subdivisions. The market liquidity of each security is taken into consideration in the valuation technique used to value such security. For securities where market transactions involving identical or comparable assets generate

sufficient relevant information, the Company employs a market approach to valuation. If sufficient information is not generated from market transactions involving identical or comparable assets, the Company uses an income approach to valuation.

The majority of the instruments included as bonds are valued utilizing observable inputs; accordingly, they are categorized in either Level 1 or Level 2 of the fair value hierarchy described below. However, in instances where significant inputs utilized are unobservable, the securities are categorized in Level 3 of the fair value hierarchy.

The inputs used in the valuation techniques employed by the Company are provided by nationally recognized pricing services, external investment managers and internal resources. To assess these inputs, the Company's review process includes, but is not limited to, quantitative analysis including benchmarking, initial and ongoing evaluations of methodologies used by external parties to calculate fair value, and ongoing evaluations of fair value estimates based on the Company's knowledge and monitoring of market conditions.

The levels are categorized as follows:

Level 1- Valuation is based upon quoted prices for identical assets or liabilities in active markets. Level 1 fair value is not subject to valuation adjustments or block discounts.

Level 2 - Valuation is based upon quoted prices for similar assets or liabilities in active markets or quoted prices for identical or similar instruments in markets that are not active. In addition, a company may use various valuation techniques or pricing models that use observable inputs to measure fair value.

Level 3 - Valuation is generated from techniques in which one or more of the significant inputs for valuing such assets or liabilities are not observable. These inputs may reflect the Company's best estimates of the various assumptions that market participants would use in valuing the financial assets and financial liabilities.

Other investments held at fair value primarily consist of common stock, currency forwards and purchased option contracts. For private equity investments, since quoted market prices are not available, the transaction price is used as the best estimate of fair value at inception. When evidence is believed to support a change to the carrying value from the transaction price, adjustments are made to reflect expected exit values. Ongoing reviews by Company management are based on assessments of each underlying investment, and the inputs utilized in these reviews include, among other things, the evaluation of financing and sale transactions with third parties, expected cash flows, material events and market-based information. These investments are included in Level 3 of the fair value hierarchy.

(1) Assets measured at fair value are summarized below:

Derivatives

Total Liabilities at fair value

		As of Sep	tember 30, 2023	
	Level 1	Level 2	Level 3	Total
a) Assets at fair value Bonds: Industrial and miscellaneous	\$	- \$ 39,793,359	9 \$ 5,175,070	\$ 44,968,429
Total Bonds:	_ Ψ	- 39,793,359		44,968,429
		- 39,793,338	3,173,070	44,900,429
Common Stock: Industrial and miscellaneous	54,947,74	42	- 28,654,176	83,601,918
Total Common Stock:	54,947,74		- 28,654,176	83,601,918
	01,017,7		20,001,170	00,001,010
Preferred stock: Industrial and miscellaneous	212,2	56	- 2,077,492	2,289,748
Total Preferred Stock:	212,25		- 2,077,492	2,289,748
Other Long Term Assets:		- 118,658,690	18,447,433	137,106,123
Derivatives:	532,00	23,508,015	98,066,815	122,106,830
Other Assets:				
Separate account assets	86,762,44	43_	- 178,623,192	265,385,635
Total Assets at Fair Value	\$ 142,454,44	<u>\$ 181,960,064</u>	\$ 331,044,178	\$ 655,458,683
b) Liabilities at fair value Derivatives	\$	<u> </u>		\$ (83,531,646)
Total Liabilities at fair value	\$	- \$ (83,531,646	6) \$ -	\$ (83,531,646)
	Level 1	As of Decem	ber 31, 2022 Level 3	Total
a) Assets at fair value Bonds: Industrial and miscellaneous	\$ -	\$ 36,227,443	\$ 5,175,070	\$ 41,402,513
Total Bonds:	<u>φ -</u>	36,227,443	5,175,070	41,402,513
		00,227,140	0,170,070	41,402,010
Common Stock: Industrial and miscellaneous	61,363,139	<u>-</u>	21,488,017	82,851,156
Total Common Stock:	61,363,139		21,488,017	82,851,156
Preferred stock:				
Industrial and miscellaneous			1,972,974	1,972,974
Total Preferred Stock:	-		1,972,974	1,972,974
Other Long Term Assets:	-	66,468,063	35,989,807	102,457,870
Derivatives:	1,203,300	-	45,770,980	46,974,280
Other Assets: Separate account assets	76,685,105	-	169,303,510	245,988,615
Total Assets at Fair Value	\$ 139,251,544	\$ 102,695,506	\$ 279,700,358	\$ 521,647,408
b) Liabilities at fair value			¢ (45.764.020)	¢ (45.764.030)

\$ (45,764,030)

\$ (45,764,030)

\$ (45,764,030)

(2)-(3) The following table provides reconciliations for Level 3 assets measured at fair value. Transfers into Level 3 are recognized as of the end of the period. There were no significant transfers between Level 1 and Level 2.

						As of September	30,	2023				
Level 3 Rollforward	Balance at January 1, 2023		Total gains and (losses) included in income	(lo	al gains and osses) uded in urplus	Purchases		Sales	Transfer to Level 3	Transfer out of Level 3		dalance at otember 30, 2023
a) Assets												
Bonds										/· ·		
Industrial and miscellaneous_	5,175,070		(19,132)		13,724	-		-	9,380	(3,972) \$		5,175,070
Total Bonds	\$ 5,175,070	\$	(19,132) \$		13,724	\$ - (\$	- \$	9,380	\$ (3,972) \$;	5,175,070
Common Stock Preferred Stock Other Long Term Assets	21,488,017 1,972,974 35,989,807		(2,356,836) 1,017,971 (3,293,402)		5,191,034 (331,485) (562,882)	4,261,288 - 2,800,511		(251,215) (1,271,304)	417,333 689,336 18,528,700	(95,445) - (35,015,301)		28,654,176 2,077,492 18,447,433
Derivatives	45,770,980		(3,293,402)		52,905,066	78,680,738		(54,633,105)	10,320,700	(2,887,545)		98,066,815
Separate account	169,303,510		11,519,394		-	15,000,000		(17,199,712)	-	-		178,623,192
Total Assets	\$ 279,700,358	\$	(14,901,324) \$		57,215,457	\$ 100,742,537	\$	(73,355,336) \$	19,644,749	\$ (38,002,263) \$	6	331,044,178
b) Liablilities Derivatives	\$ (45,764,033)	-	(36,190,504)		28,063,429	36,190,504		- \$	-	\$ 17,700,604 \$		_
Total Liablilities	\$ (45,764,033)	\$	(36,190,504) \$		28,063,429	\$ 36,190,504	\$	- \$	-	\$ 17,700,604 \$)	<u>-</u>

(4)-(5) Not applicable.

- B. Not applicable.
- C. The carrying values and estimated fair values of certain of the Company's financial instruments not recorded at fair value in the consolidated balance sheets are shown below. Because fair values for all balance sheet items are not required to be disclosed, the aggregate fair value amounts presented below are not reflective of the underlying value of the Company.

			As of Septemb	er 30	0, 2023		
Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1		Level 2	Level 3	Not Practicable (Carrying Value)
Assets:							
Bonds Common stock Preferred stock Mortgage loans Real estate Cash, cash equivalents and short-term investments Other invested assets	\$ 10,777,526,030 67,745,000 40,386,834 8,426,940,197 9,629,831 421,603,307 287,323,368	\$ 11,615,833,077 67,745,000 41,031,221 8,448,545,212 9,629,831 421,480,373 307,657,050	\$ 87,467,762 - 39,886,835 - - 396,435,131 -	\$	8,673,702,790 - - - - - 8,831,608 222,499,108	\$ 2,016,355,478 499,999 8,426,940,197 9,629,831 16,336,568 24,824,260	\$ 67,745,000 - - - - 40,000,000
Total assets	\$ 20,031,154,567	\$ 20,911,921,764	\$ 523,789,728	\$	8,905,033,506	\$ 10,494,586,333	\$ 107,745,000
<u>Liabilities:</u> Policyholder account balances Separate account	\$ 13,593,757,325 265,385,635	\$ 14,180,730,924 265,385,635	\$ - 86,762,443	\$	- -	\$ 13,593,757,325 178,623,192	\$ -
Total liabilities	\$ 13,859,142,960	\$ 14,446,116,559	\$ 86,762,443	\$	-	\$ 13,772,380,517	\$ -

The fair values for bonds, preferred and common stocks and other invested assets have been primarily obtained from broker-dealers, asset managers, or nationally recognized pricing organizations and, in the case of certain structured notes, by reference to the fair values of the underlying investments. The carrying values for loans approximate fair values because these investments are primarily either short-term in duration or have an underlying interest rate that is variable. The Company has assessed the fair value of the loans based on a representative sample and determined that any remaining difference between the fair value and carrying value of loans is not material. There are no quoted market prices available for the Company's surplus notes.

Fair values for policyholder account balances were determined by deducting an estimate of the future profits to be realized from the business, discounted at a current interest rate, from the adjusted carrying values. Separate account liabilities are recorded at the amount credited to the contract holder, which reflects the fair value of the corresponding separate account assets, and therefore, carrying value approximates fair value.

D. Not practicable to estimate Fair Value.

Type or Class of Financial Instrument	-	Carrying Value	Effective Interest <u>Rate</u>	Maturity <u>Date</u>	<u>Explanation</u>
Surplus Note	\$	40,000,000	5.0%	01/4/2036	The fair value of the Company's investment in SNCC's surplus note is not practicable as a quoted market price is not available and it is financially impracticable to develop the valuation model necessary to estimate fair value.
Common Stock	\$	67,745,000	N/A	N/A	The fair value of the Company's investment in FHLB Chicago common stock is not practicable as a quoted market price is not available and it is financially impracticable to develop the valuation model necessary to estimate fair value.

21. OTHER ITEMS

- A-E. Not applicable.
- F. No significant change.
- G-H. Not applicable.

22. <u>EVENTS SUBSEQUENT</u>

The Company follows Statement of Statutory Accounting Principle No. 9, Subsequent Events, which establishes general standards of accounting for and disclosure of events that occur through the balance sheet date but before financial statements are issued or are available to be issued. Financial statements are considered available to be issued when they are complete in a form and format that complies with SAP and all approvals necessary for issuance have been obtained; for example, from management and/or the board of directors. The date through which an entity has evaluated subsequent events and the basis for that date should also be disclosed. The Company has evaluated subsequent events that have occurred for recognition or disclosure through November 15, 2023, the date the September 30, 2023 financial statements were available to be issued.

On November 13, 2023, the Company issued a funding agreement in the principal amount of \$75,000,000 to the FHLB Chicago with a maturity of three months.

23. REINSURANCE

No significant change.

24. RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

- A C. Not Applicable.
- D. No significant change.
- E. Not applicable.
- 25. <u>CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES</u> Not applicable.
- 26. INTERCOMPANY POOLING ARRANGEMENTS Not applicable.
- 27. <u>STRUCTURED SETTLEMENTS</u> Not applicable.
- 28. <u>HEALTH CARE RECEIVABLES</u> Not applicable.

NOTES TO FINANCIAL STATEMENTS

29. PARTICIPATING POLICIES No significant change.

30. PREMIUM DEFICIENCY RESERVES

No significant change.

31. RESERVES FOR LIFE CONTRACTS AND ANNUITY CONTRACTS

No significant change.

32. ANALYSIS OF ANNUITY ACTUARIAL RESERVES AND DEPOSIT TYPE LIABILITES BY WITHDRAWAL CHARACTERISTICS

A. Individual Annuities	(1)	(2) Separate Account	(3) Separate Account	(4)	(5)
	General Account	With Guarantees	Non Guaranteed	Total	% of Total
Subject to discretionary withdrawal:					
a. with fair value adjustmentb at book value less current surrender	\$ 5,116,251,945	5 \$ -	\$ -	\$ 5,116,251,94	.5 49%
charges of 5% or more c at fair value	2,447,463,214	- 	-	2,447,463,21	4 24% - 0%
d Total with adjustment or at fair value e at book value without adjustment	7,563,715,159	-	-	7,563,715,15	59 73%
(minimal charge or adjustment) 2. Not subject to discretionary withdrawal	2,743,569,592 23,130,988		-	2,743,569,59 23,130,98	
3. Total (gross: direct + assumed)	10,330,415,739	-	-	10,330,415,73	9 100%
4. Reinsurance ceded	(31,437,657	,	<u>-</u>	(31,437,65 \$ 10.298.978.08	<u> </u>
5. Total (net)*(C)-(D)6. Amount included in A(1)b above that will move	\$ 10,298,978,082	2 \$ -	\$ -	\$ 10,298,978,08	<u>=</u>
` '	\$ 937,045,280) \$ -	\$ -	\$ 937,045,28	80
B. Group Annuities	W	(2)			
	(1)	(2) Separate Account	(3) Separate Account	(4)	(5)
	(1) General Account	` '	Separate Account Non	(4) Total	(5) % of Total
- 1. Subject to discretionary withdrawal:	General	Separate Account With	Separate Account Non		% of
1. Subject to discretionary withdrawal:	General	Separate Account With Guarantees	Separate Account Non	Total 	% of
Subject to discretionary withdrawal: a. with fair value adjustment	General Account	Separate Account With Guarantees	Separate Account Non Guaranteed	Total	% of Total 66%
1. Subject to discretionary withdrawal: a. with fair value adjustment b at book value less current surrender charges of 5% or more c at fair value	General Account 755,543,152 4,999,753	Separate Account With Guarantees	Separate Account Non Guaranteed	Total 755,543,152 4,999,753	% of Total 66% 1% 0%
1. Subject to discretionary withdrawal: a. with fair value adjustment b at book value less current surrender charges of 5% or more c at fair value d Total with adjustment or at fair value e at book value without adjustment	General Account 755,543,152	Separate Account With Guarantees	Separate Account Non Guaranteed	Total 	% of Total 66% 1% 0%
1. Subject to discretionary withdrawal: a. with fair value adjustment b at book value less current surrender charges of 5% or more c at fair value d Total with adjustment or at fair value e at book value without adjustment (minimal charge or adjustment)	General Account 755,543,152 4,999,753 - 760,542,905 349,018,973	Separate Account With Guarantees	Separate Account Non Guaranteed	Total 755,543,152 4,999,753 - 760,542,905 349,018,973	% of Total 66% 1% 0% 67% 31%
1. Subject to discretionary withdrawal: a. with fair value adjustment b at book value less current surrender charges of 5% or more c at fair value d Total with adjustment or at fair value e at book value without adjustment (minimal charge or adjustment) 2. Not subject to discretionary withdrawal	General Account 755,543,152 4,999,753 - 760,542,905 349,018,973 22,857,932	Separate Account With Guarantees	Separate Account Non Guaranteed	Total 755,543,152 4,999,753 - 760,542,905 349,018,973 22,857,932	% of Total 66% 1% 0% 67% 31% 2%
1. Subject to discretionary withdrawal: a. with fair value adjustment b at book value less current surrender charges of 5% or more c at fair value d Total with adjustment or at fair value e at book value without adjustment (minimal charge or adjustment) 2. Not subject to discretionary withdrawal 3. Total (gross: direct + assumed)	General Account 755,543,152 4,999,753 - 760,542,905 349,018,973	Separate Account With Guarantees	Separate Account Non Guaranteed	Total 755,543,152 4,999,753 - 760,542,905 349,018,973	% of Total 66% 1% 0% 67% 31%
a. with fair value adjustment b at book value less current surrender charges of 5% or more c at fair value d Total with adjustment or at fair value e at book value without adjustment (minimal charge or adjustment) Not subject to discretionary withdrawal Total (gross: direct + assumed) Reinsurance ceded	General Account 755,543,152 4,999,753 - 760,542,905 349,018,973 22,857,932 1,132,419,810 -	Separate Account With Guarantees	Separate Account Non Guaranteed	Total 755,543,152 4,999,753 - 760,542,905 349,018,973 22,857,932 1,132,419,810	% of Total 66% 1% 0% 67% 31% 2%
a. with fair value adjustment b at book value less current surrender charges of 5% or more c at fair value d Total with adjustment or at fair value e at book value without adjustment (minimal charge or adjustment) Not subject to discretionary withdrawal Total (gross: direct + assumed) Reinsurance ceded Total (net)*(C)-(D)	General Account 755,543,152 4,999,753 - 760,542,905 349,018,973 22,857,932	Separate Account With Guarantees	Separate Account Non Guaranteed	Total 755,543,152 4,999,753 - 760,542,905 349,018,973 22,857,932	% of Total 66% 1% 0% 67% 31% 2%
a. with fair value adjustment b at book value less current surrender charges of 5% or more c at fair value d Total with adjustment or at fair value e at book value without adjustment (minimal charge or adjustment) Not subject to discretionary withdrawal Total (gross: direct + assumed) Reinsurance ceded Total (net)*(C)-(D) Amount included in A(1)b above that will move	General Account 755,543,152 4,999,753 - 760,542,905 349,018,973 22,857,932 1,132,419,810 -	Separate Account With Guarantees	Separate Account Non Guaranteed	Total 755,543,152 4,999,753 - 760,542,905 349,018,973 22,857,932 1,132,419,810 - 6 1,132,419,810	% of Total 66% 1% 0% 67% 31% 2%

	(1)		(2) Separate		(3) Separate		(4)	(5)
	General Account	(With	(Non		Total	% of Total
\$	-	9	\$ -	9	\$ -	\$	-	0%
	-		-		-		-	0%
	-		-		-		-	0%
	-		-		-		-	0%
	-		-		-		-	-
	5,380,816,274		-		-		5,380,816,274	100%
	5,380,816,274		-		-		5,380,816,274	100%
	(2,631,483,242)		-		-		(2,631,483,242)	
\$	2,749,333,032	,	\$ -	(\$ -	\$	2,749,333,032	
!								
\$	-	(\$ -	Ç	\$ -	\$	-	
	\$	General Account \$ 5,380,816,274 5,380,816,274 (2,631,483,242) (2,631,483,242) \$ 2,749,333,032	\$ - \$ 5,380,816,274 5,380,816,274 (2,631,483,242) \$ 2,749,333,032	Separate Account With Guarantees \$ - \$ - 5,380,816,274 5,380,816,274 (2,631,483,242) \$ 2,749,333,032 \$ -	Separate Account With Guarantees (**) \$ - \$ - \$	General Account Account Account Account With Account With Account With Account With Account With Account With Account Account With Account With Account With Account Accoun	General Account Account Account Account Account With Account Suarantees Separate Account Non Suaranteed \$ \$	General Account Account Account Account With Non Guarantees Separate Account Non Guaranteed Total \$ - \$ \$ - \$ \$ - \$ \$ - \$ \$ - \$ \$ - \$ \$ - \$ \$ - \$ \$ - \$ \$ - \$ \$ - \$ \$ - \$ \$ - \$ \$ - \$ \$ - \$ \$ - \$ \$ - \$ \$ - \$ \$ - \$ - \$ \$ - \$ \$ - \$ \$ - \$ \$ - \$ \$ - \$ \$ - \$ \$ - \$ \$ - \$ \$ - \$ \$ - \$

^{*}Reconciliation of total annuity actuarial reserves and deposit type contracts

 Life & Accident & Health Annual Statement: Exhibit 5, Annuities Section, Totals (net) Exhibit 5, Supplementary Contracts with Life Contingencies, Totals (net) Exhibit 7, Deposit Type Contracts, Line 14, Column 1 	\$ 11,410,434,257 20,963,635 2,749,333,032
4. Subtotal	14,180,730,924
Separate Accounts Annual Statement: 5. Exhibit 3, Line 0299999, Column 2 6. Exhibit 3, Line 0399999, Column 2 7. Policyholder dividend and coupon accumulations 8. Policyholder premiums 9. Guaranteed interest contracts 10. Other contract deposit funds 11. Subtotal	- - - - - -
12. Combined Total	\$ 14,180,730,924

NOTES TO FINANCIAL STATEMENTS

33. ANALYSIS OF LIFE ACTUARIAL RESERVES AND DEPOSIT TYPE LIABILITES BY WITHDRAWAL CHARACTERISTICS

A. Subject to discretionary withdrawal, surrender values, or policy loans:

	General Account			Separate Account			
	Account Value	Cash Value		Reserve	Account Value	Cash Value	Reserve
1. Term policies with cash value	\$ - \$	30,458,173	\$	31,307,048	\$ -	\$ -	\$ -
2. Universal Life	19,489,743	19,616,830		17,741,669	-	-	-
3. Universal Life with Secondary Gurantees	-	-		-	-	-	-
4. Indexed Universal Life	-	-		-	-	-	-
5. Indexed Universal Life with Secondary Gua	-	-		-	-	-	-
6. Indexed Life	-	-		-	-	-	-
7. Other permanent cash value life insurance	-	-		-	-	-	-
8. Variable life	-	-		-	-	-	-
9. Variable Universal Life	-	3,184,387		3,473,203	264,880,497	264,880,497	264,880,497
10. Miscellaneous Reserves	-	-		-	-	-	
B. Not subject to discretionary withdrawal of	or no cash values						
1. Term policies with cash value	XXX	XXX		10,107,286	XXX	XXX	-
2. Accdiental death benefits	XXX	XXX		5,694	XXX	XXX	-
3. Disability - active lives	XXX	XXX		280,337	XXX	XXX	-
4. Disability - disabled lives	XXX	XXX		117,728,837	XXX	XXX	-
5. Miscellaneous Reserves	XXX	XXX		3,547,605	XXX	XXX	-
C. Total (gross: direct + assumed)	19,489,743	53,259,390		184,191,679	264,880,497	264,880,497	264,880,497
D. Reinsurance Ceded	(17,928,084)	(48,513,344)		(64,953,433)	-	-	-
E. Total (net) (C-D)	\$ 1,561,659 \$	4,746,046	\$	119,238,246	\$ 264,880,497	\$ 264,880,497	\$ 264,880,497
F. Life & Accident & Health Annual Statement: 1. Exhibit 5, Life Insurance Section; Total (ne 2. Exhibit 5, Accidental Death Benefits Secti 3. Exhibit 5, Disability - Active Lives Section, 4. Exhibit 5, Disability - Disabled Lives Section 5. Exhibit 5, Miscellaneous Reserves Section 6. Subtotal	on, Total (net) Total (net) on, Total (net)		\$	13,947,283 - - 104,354,616 936,347 119,238,246			
Separate Accounts Annual Statement 7. Exhibit 3, Line 0199999, Column 2 8. Exhibit 3, Line 0499999, Column 2 9. Exhibit 3, Line 0599999, Column 2 10. Subtotal (Lines 7 thorugh 9) 11. Combined Total (6 and 10)		- - -	\$	264,880,497 - - 264,880,497 384,118,743			

34. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

A. Deferred and uncollected life insurance premiums and annuity considerations as of September 30, 2023 were as follows:

<u>TYPE</u>	GROSS	NET OF LOADING
Ordinary Renewal	\$ 127,764	\$ 87,057
Group Life	<u>37,304,538</u>	<u>33,653,579</u>
Total	<u>\$37,432,302</u>	\$33,740,636

35. <u>SEPARATE ACCOUNTS</u> No significant change.

36. LOSS/CLAIM ADJUSTMENT EXPENSES

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1	Did the reporting entity experience any material transactions requiring the filing of Disc Domicile, as required by the Model Act?				Yes [] No [X]	
1.2	1.2 If yes, has the report been filed with the domiciliary state?] No []	
2.1	2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?] No [X]	
2.2	If yes, date of change:						
3.1	Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?						
3.2	2 Have there been any substantial changes in the organizational chart since the prior quarter end?						
3.3	If the response to 3.2 is yes, provide a brief description of those changes.						
3.4	Is the reporting entity publicly traded or a member of a publicly traded group?				Yes [X] No []	
3.5	If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the S	EC for the entity/group.			116	69486	
4.1	Has the reporting entity been a party to a merger or consolidation during the period cov	vered by this statement'	?		Yes [] No [X]	
4.2	If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use ceased to exist as a result of the merger or consolidation.	two letter state abbrevi	iation) for any entit	y that has			
	1 Name of Entity	2 NAIC Company Code	3 State of Domici	le			
5.	If the reporting entity is subject to a management agreement, including third-party adm in-fact, or similar agreement, have there been any significant changes regarding the tell fyes, attach an explanation.	ninistrator(s), managing rms of the agreement o	general agent(s), a	attorney- ed? Yes	[] No [X] N/A []	
6.1	State as of what date the latest financial examination of the reporting entity was made	or is being made			12/3	31/2022	
6.2	State the as of date that the latest financial examination report became available from date should be the date of the examined balance sheet and not the date the report was				12/3	31/2017	
6.3	State as of what date the latest financial examination report became available to other the reporting entity. This is the release date or completion date of the examination report date).	ort and not the date of t	he examination (ba	alance sheet	06/2	27/2019	
6.4	By what department or departments? Illinois Department of Insurance						
6.5	Have all financial statement adjustments within the latest financial examination report I statement filed with Departments?				[] No [] N/A [X]	
6.6	Have all of the recommendations within the latest financial examination report been co	omplied with?		Yes	[] No [] N/A [X]	
7.1	Has this reporting entity had any Certificates of Authority, licenses or registrations (incl revoked by any governmental entity during the reporting period?] No [X]	
7.2	If yes, give full information:						
8.1	Is the company a subsidiary of a bank holding company regulated by the Federal Rese	erve Board?			Yes [] No [X]	
8.2	If response to 8.1 is yes, please identify the name of the bank holding company.						
8.3	Is the company affiliated with one or more banks, thrifts or securities firms?				Yes [] No [X]	
8.4	If response to 8.3 is yes, please provide below the names and location (city and state of regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Collinsurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and in	mptroller of the Current	cy (OCC), the Fed	eral Deposit			
	1 Affiliate Name Lo	2 ocation (City, State)	3 FRB	4 5 OCC FD			

GENERAL INTERROGATORIES

9.1	Are the senior officer of controller, principal accounting officer of controller, of persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?					
	(c) Compliance with applicable governmental laws, rules and regulations; (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and (e) Accountability for adherence to the code.					
9.11						
9.2 9.21	Has the code of ethics for senior managers been amended?		Yes [] No [X]			
9.3 9.31	Have any provisions of the code of ethics been waived for any of the specified officers?		Yes [] No [X]			
	FINANCIAL					
10.1 10.2	Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?					
	INVESTMENT					
	Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available use by another person? (Exclude securities under securities lending agreements.)		Yes [] No [X]			
12.	Amount of real estate and mortgages held in other invested assets in Schedule BA:					
13. 14.1 14.2	Amount of real estate and mortgages held in short-term investments: Does the reporting entity have any investments in parent, subsidiaries and affiliates? If yes, please complete the following:					
	1 Prior Year-Er Book/Adjuste Carrying Valu	ed Je	2 Current Quarter Book/Adjusted Carrying Value			
	Bonds \$		\$			
	Preferred Stock\$		\$			
	Common Stock \$		\$ 469,895,241 \$			
	Mortgage Loans on Real Estate\$		\$			
	All Other		\$190,579,318			
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	,458	\$660,474,559			
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	,496	\$148,588,708			
15.1	Has the reporting entity entered into any hedging transactions reported on Schedule DB?		Yes [X] No []			
15.2	If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?] No [] N/A []			
16.	For the reporting entity's security lending program, state the amount of the following as of the current statement date:					
	16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.					
	16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2					
	16.3 Total payable for securities lending reported on the liability page.	\$,U			

GENERAL INTERROGATORIES

17.	Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's	
	offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a	
	custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F.	
	Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook?	Yes [X] No [
17 1	For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:	

1	2
Name of Custodian(s)	Custodian Address
BNY Mellon Trust Company of Illinois	2 North LaSalle Street Suite 1020, Chicago, Illinois 60602

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

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

17.4 If yes, give full information relating thereto:

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

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

1	2
Name of Firm or Individual	Affiliation
abrdn INC.	U
ACORE Capital, LP	U
ACRES Capital, LLC	U
Allspring Global Investments	U
Bain Capital Credit, LP	U
Balbec Capital LP	U
CBF-D Manager, LLC	U
CQS (US), LLC	U
DoubleLine Capital, LP	U
Eagle Point Credit Management	
EARNEST Partner Limited, LLC	U
Ellington Global Asset Management, LLC	U
Flaherty & Crumrine Incorporated	U
GC Advisors, LLC	U
Guggenheim Partners Asset Management, LLC	U
Verde Asset Management	U
H.I.G. Capital, LLC	U
J.P. Morgan Investment Management, Inc	
Highbridge Principal Strategies, LLC	
Kayne Senior Credit II Manager, L.P	
RCG Longview Management, LLC	
PGIM, INC.	
Prophet Capital Asset Management, LP	
Reams Asset Management	
Serone Capital Management, LLP	
SIT Fixed Income Advisors II, LLC	-
TCW ASSET MANAGEMENT COMPANY LLC	-
Tennenbaum Capital Partners, LLC	
Western Asset Management Company	
Delphi Capital Management, Inc.	
Oceanview Asset Management, LLC	

17.5097 For those fire	ns/individuais iisted in th	e table for Question 17.5	, do any tirms/individuals u	namiliated with the reporting entity (i.e.	
designated w	ith a "U") manage more	than 10% of the reporting	g entity's invested assets?		Yes [X] No [

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1	2	3	4	5
				Investment
				Management
Central Registration			5	Agreement
Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)		(IMA) Filed
111000		5.40000BU040.4500TU.50	Securities Exchange	
111069	abrdn INC.	549300RU316J5681LL50	Commission	NO
			Securities Exchange	
175054	ACORE Capital, LP	N/A	Commission	DS
			Securities Exchange	
281190	ACRES Capital, LLC	N/A	Commission	N0
			Securities Exchange	
104973	Allspring Global Investments	549300B3H21002L85190	Commission	NO
			Securities Exchange	
134852	Bain Capital Credit, LP	N/A	Commission	NO
	,		Securities Exchange	
284363	Balbec Capital LP	549300ZNG81UFU0CB396	Commission	NO
			Securities Exchange	
152175	CBF-D Manager, LLC	N/A	Commission	NO
			Securities Exchange	
147329	CQS (US), LLC	5493000ML0EC0N1E7753	Commission	NO
147020	000 (00), EE0	040000QIII10E001411	Securities Exchange	140
N/A	DoubleLine Capital, LP	5/030070KG32ABAGH003	Commission	ne
N/ /1	υσωνίου που σαρίται, Ει	STOUGHQINGOZIIII GIIDOG		DO
N/A	Eagle Point Credit Management	E40200 ITVO7DD00010E2	Securities Exchange Commission	NO
N/ A	Layle Form Great Management	349300J1707DHG000033		INU
407000	EADMENT D	11.74	Securities Exchange	luo.
110/926	EARNEST Partner Limited. LLC	IN/A	Commission	I NU

Central Registration Depository Number Name of Firm or Individual Legal Entity Identifier (LEI) Registered Wit Securities Exchange Commission Securities Exchange That Provided Asset Management, LLC S49300JEQ28UNFFYPO55 Commission Securities Exchange N/A Operation Securities Exchange N/A Commission Securities Exchange N/A Commission Securities Exchange Operation Securities Exchange N/A Commission Securities Exchange Commission Securities Exchange N/A Securities Exchange Securities Exchange N/A Securities Exchange N/A Securities Exchange Securities Exchange Securities Exchange Securities Exchange Securities Exchange DA466HY86D4U5HRYOD72 Commission Securities Exchange Securiti	Manageme
Ellington Global Asset Management, LLC S49300JEQZ8UWFFYPO55 Commission Securities Exchange N/A Commission Securities Exchange Commission Securities E	Agreemen (IMA) Filed
Flaherty & Crumrine Incorporated N/A Commission Securities Exchange	NO
GC Advisors, LLC	NO
Guggenheim Partners Asset Management, LLC 71608 Verde Asset Management Verde Asset Management Fig. Capital, LLC 71608 J.P. Morgan Investment Management, Inc 82125 Highbridge Principal Strategies, LLC Fig. Capital II Manager, L.P. Fig. Capital II Manager, L.P. Fig. Capital II Management, LLC Fig. Capital II Management, LLC Fig. Capital II Management, LLC Fig. Capital II Management, Inc Fig. Capital II Management, Inc Fig. Capital II Manager, L.P. Fig. Capital II Management, Inc Fig. Capital II Manager, L.P. Fig. Capital II Management, Inc Fig. Capital II Management, In	NO
Securities Exchange Commission Securities Exchange D7038 J.P. Morgan Investment Management, Inc Securities Exchange	NO
O7038 J.P. Morgan Investment Management, Inc 549300W78QHV4XMM6K69 Commission Securities Exchange Commission Securities Exchange O4536 Kayne Senior Credit II Manager, L.P. 5493001W7540H8HHM8F38 Commission Securities Exchange O4536 RCG Longview Management, LLC N/A Commission Securities Exchange O5676 PGIM, INC 5493009SX8QJBZYIGB87 Commission Securities Exchange O5683 Prophet Capital Asset Management, LP 5493008GXEU8NXVCP011 Commission Securities Exchange O5683 Prophet Capital Asset Management D2466HY86D4U5HRY0D72 Commission Securities Exchange O5683 Securities Exchange O5683 Prophet Capital Management D5493008GXEU8NXVCP011 Commission Securities Exchange O5683 Prophet Capital Asset Management D5493008GXEU8NXVCP011 Commission Securities Exchange O5683 Securities Exchange O5683 Prophet Capital Management D5493008GXEU8NXVCP011 Commission Securities Exchange O5683 Securities Exchange O5683 Prophet Capital Management D5493008GXEU8NXVCP011 Commission Securities Exchange O5683 Prophet Capital Management D5493008GXEU8NXVCP011 CAPITAL D5493008GXEU8NXVCP0	
82125 Highbridge Principal Strategies, LLC 5493001W7540H8HHM8F38 Commission Securities Exchange Commission Securities Exchan	
Securities Exchange	
Securities Exchange N/A Commission Securities Exchange N/A Commission Securities Exchange Secu	
Securities Exchange 05676 PGIM, INC. 5493009SX8QJBZYIGB87 Commission Securities Exchange 50683 Prophet Capital Asset Management, LP 5493008GXEU8NXVCP011 Commission Securities Exchange 11787 Reams Asset Management DZ466HY86D4U5HRY0D72 Commission 74288 Serone Capital Management, LLP 549300RMH0XXJ6MSE075 Commission Securities Exchange	
Securities Exchange 50683 Prophet Capital Asset Management, LP 5493008GXEU8NXVCP011 Securities Exchange 11787 Reams Asset Management DZ466HY86D4U5HRY0D72 Commission Securities Exchange 74288 Serone Capital Management, LLP 549300RWH0XXJ6MSE075 Commission Securities Exchange	
Reams Asset Management DZ466HY86D4U5HRY0D72 Securities Exchange Commission Securities Exchange 74288 Serone Capital Management, LLP 549300RMH0XXJ6MSE075 Commission Securities Exchange	
74288 Serone Capital Management, LLP 549300RMH0XXJ6MSE075 Securities Exchange Commission Securities Exchange	
Securities Exchange	
OTEO	
Securities Exchange 05742	
Securities Exchange 13203	NO
Securities Exchange N/A Commission	
Delphi Capital Management, Inc. 549300LALC1WP300QJ68 N/A	
57053	

- 19.

 - b. Issuer or obligor is current on all contracted interest and principal payments.
 - c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal. Has the reporting entity self-designated 5GI securities?

- By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security: 20.
 - a. The security was purchased prior to January 1, 2018.

18.1

- b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.

 d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

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

Yes [X] No []

- By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated
 - a. The shares were purchased prior to January 1, 2019.

 - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
 d. The fund only or predominantly holds bonds in its portfolio.

 - e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
 - f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

GENERAL INTERROGATORIES

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

1.	I Accident Health Companies/Fraternal Benefit Societies: Report the statement value of mortgage loans at the end of this reporting period for the following categories:	1 Amount
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	\$
	1.12 Residential Mortgages	\$2,055,530,944
	1.13 Commercial Mortgages	\$6,175,421,842
	1.14 Total Mortgages in Good Standing	\$ 8,230,952,786
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	\$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	\$
	1.32 Residential Mortgages	\$76,090,486
	1.33 Commercial Mortgages	\$95, 185, 800
	1.34 Total Mortgages with Interest Overdue more than Three Months	\$ 171,276,286
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	\$
	1.42 Residential Mortgages	\$46,316,140
	1.43 Commercial Mortgages	\$
	1.44 Total Mortgages in Process of Foreclosure	\$46,316,140
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$ 8,448,545,212
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	\$
	1.62 Residential Mortgages	\$1,871,781
	1.63 Commercial Mortgages	
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	\$ 1,871,781
2.	Operating Percentages:	
	2.1 A&H loss percent	60.400
	2.2 A&H cost containment percent	
	2.3 A&H expense percent excluding cost containment expenses	
3.1	Do you act as a custodian for health savings accounts?	
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	
3.3	Do you act as an administrator for health savings accounts?	
3.4	If yes, please provide the balance of the funds administered as of the reporting date	
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	
4 . 4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of	. 103 [X] 100 []
4.1	domicile of the reporting entity?	Yes [] No []
ratern 5.1	al Benefit Societies Only: In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?	. Yes [] No [] N/A [
5.2	If no, explain:	
6.1	Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?	
6.2	If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?	

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

			Showing All New Reinsura	nce Treaties	- Current Ye	ar to Date			
1	2	3	4	5	6	7	8	9 Certified	10 Effective Date of
NAIC Company	ID	Effective		Domiciliary	Type of Reinsurance	Type of Business		Reinsurer Rating	Certified Reinsurer
Code	Number	Date	Name of Reinsurer	Jurisdiction	Ceded	Ceded	Type of Reinsurer	(1 through 6)	Rating
	AA-1126510	01/01/2023 .	. Lloyd's Syndicate Number 510	GBR	0TH/G	0L	Author i zed.		
	AA-1120096	01/01/2023 .	. Lloyd's Syndicate Number 1880	GBR	0TH/G	0L	Author i zed		
	AA-1126033	01/01/2023 .	Lloyd's Syndicate Number 033	GBR	0TH/G	0L	Author i zed		
	AA-1128001	01/01/2023 .	. Lloyd's Syndicate Number 2001	GBR	OTH/G	0L	Author ized		
	AA-1126510	01/01/2023 .	Lloyd's Syndicate Number 510	GBR	OTH/G	OL	Authorized		
	AA-1120096	01/01/2023 .	Lloyd's Syndicate Number 1880	GBR	0TH/G	0L	Author ized		
	AA-1126033	01/01/2023 .	Lloyd's Syndicate Number 033	GBR	0TH/G	0L	Authorized		
	AA-1128001	01/01/2023 .	Lloyd's Syndicate Number 2001	GBR	0TH/G	OL	Authorized		
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SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

	SCHEDULE 1		To Date - Alloca		and Territories			
		1		ontracts		siness Only 5	6	7
			2	3	Accident and Health Insurance Premiums,	J		,
		Active Status	Life Insurance	Annuity	Including Policy, Membership	Other	Total Columns	Deposit-Type
	States, Etc.	(a)	Premiums	Considerations	and Other Fees	Considerations	2 Through 5	Contracts
1.	Alabama	L	4,751,048	29,556,675			42,374,556	
2. 3.	Alaska	L		2,628,929	26,216,045			
4.	Arkansas	L		15,530,808			18,732,099	
5.	California CA	L	, , .	83,856,250	86,618,362		212,585,101	
6.	Colorado CO		5,664,299	10,505,606	9,858,483			
7.	Connecticut	L	, ,	40,871,791	14,920,261 4,784,692		66,853,139	050 000 000
8. 9.	Delaware	L	3,282,970 1,687,171				12,337,712	950,000,000
9. 10.	Florida FL		21, 183, 631	107,099,905	51,827,832		180 , 111 , 368	
11.	Georgia	L		36,483,994	18,986,980		64,660,241	
12.	Hawaii HI	L	1,827,422	28,499,699	2,672,699		32,999,820	
13.	Idaho ID		477,497	4,237,378	3,042,619		, - , -	
14.	Illinois IL	L		54,833,456	27,305,175			3,250,000,000
15. 16.	Indiana IN lowa IA	L		46,523,392	34, 153,825		94,113,269 35,509,508	
16.	Kansas KS		5,506,928	4,772,160	9,694,118		19,973,206	
18.	Kentucky KY	L		21, 163, 383	16,422,297		49,041,830	
19.	Louisiana LA	L	4,847,083	22,771,902	15 , 736 , 327		43,355,312	
20.	Maine ME	L	,	6,257,659	1,953,333		9,010,147	
21.	Maryland MD	L	, , .	15,959,605	16,268,984		43,567,287	
22.	Massachusetts		29,287,982	94,543,038	58,439,604			
23.	Michigan MI	L	20,643,796	44,293,925	23,323,406			
24. 25.	Minnesota MN Mississippi MS	L			19,067,051		63, 121,597	
26.	Missouri MO			10,807,127	14,797,796		33,618,150	
27.	Montana MT	L	499,435	3,018,552	786,862		4,304,849	
28.	Nebraska NE	L	-,,	3,856,601	6,695,029		14,064,756	
29.	Nevada NV	L	. ,	5,322,640	1,483,395		7,689,768	
30.	New Hampshire	L	, , .	16,654,902	3, 178,821		22,233,977	
31. 32.	New Jersey NJ New Mexico NM	L	15,768,326	116,982,085	23,820,219		156,570,630	
32. 33.	New York			3,268	(537,491)			
34.	North Carolina		5,322,059	54,229,939	8,443,535		67,995,533	
35.	North Dakota		190,858	3,956,948	703,376		4,851,182	
36.	Ohio OH	L		75,531,159	23,000,476		109,414,442	
37.	Oklahoma OK	L	, . ,	3,908,643	2,896,949		9,384,097	
38.	Oregon OR		1,043,627	12,308,072	2,217,837			
39.	Pennsylvania PA Rhode Island RI	L	, ,	169,401,952	40,632,371		234,794,995	
40. 41.	South Carolina		2,488,608	21,552,960	6,548,768		23,299,414	
42.	South Dakota		729.579	3,539,545	1,658,778		5,927,902	
	Tennessee		17,204,191		41,753,058		108,467,287	
44.	Texas TX	L	17,677,130	57,650,531	44,074,060		119,401,721	
45.	Utah UT	L	3,439,341	8 , 834 , 534	3,266,609		15,540,484	
46.	VermontVT	L	, , .	4,834,999	6,032,710		13,589,338	
47.	Virginia VA		10,459,399	33,727,955 8,158,271	23,452,455		,,	
48. 49.	Washington WA West Virginia WV			8, 158,271	1,452,549		33, 121,045	
50.	Wisconsin WI		12,854,056	53,574,356	24,829,658		91,258,070	
51.	Wyoming WY		684,300	2,038,756	947, 151		3,670,207	
52.	American Samoa AS	N	0	0	0		0	
53.	Guam GU	L	0	0	0			
54.	Puerto Rico PR	L		7,208,372			7,210,233	
55.	U.S. Virgin Islands				0		7,832 0	
56. 57.	Northern Mariana Islands MP Canada CAN				0		71,061	
57. 58.	Aggregate Other Aliens OT		0	0	0	0	0	0
59.	Subtotal	XXX		1,535,252,756	770,339,971	0	2,707,181,305	4,200,000,000
90.	Reporting entity contributions for employee benefit	s			, ,		, , ,	, , , = = 2,000
	plans	XXX					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	YYY	14,899				1/ 200	
92.	Dividends or refunds applied to shorten endowmer		14,039				14,039	•••••
02.	or premium paying period						0	
93.	Premium or annuity considerations waived under		76 77-				70 77	
0.4	disability or other contract provisions		78,776				78,776	
94. 95.	Aggregate or other amounts not allocable by State Totals (Direct Business)			1,535,252,756	770,339,971	0		4,200,000,000
95. 96.	Plus Reinsurance Assumed			359,768	170,339,971		2,707,274,980	19,471
97	Totals (All Business)			1,535,612,524	770,339,971	0	2,708,596,304	4,200,019,471
	Less Reinsurance Ceded		240,625,949	551,774	49,499,810		290,677,533	298,832,980
99.	Totals (All Business) less Reinsurance Ceded	XXX	162,017,860	1,535,060,750	720,840,161	0	2,417,918,771	3,901,186,491
l	DETAILS OF WRITE-INS							
58001.								
58002. 58003.								
	Summary of remaining write-ins for Line 58 from							
20000.	overflow page	XXX	0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus							
0.15	58998)(Line 58 above)	XXX	0			0	, and the second	0
9401.								
9402. 9403.		XXX						
	Summary of remaining write-ins for Line 94 from							•••••
	overflow page	XXX	0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line						_	_
(a) ^ a.i	94 above)	XXX	0	0	0	0	0	0
a) ACTIVE	Status Counts:	r dominilad DD						

Group Name	Name of Company	Percentage Owned(*)	NAIC Company Code	State of Domicile or Port of Entry	Federal ID Number	Alien ID
Tokio Marine Holding	s, Inc.			Japan		
	arine & Nichido Fire Insurance Co., Ltd.	100.0%		Japan		AA-1580100
	TM Claims Service, Inc.	100.0%		New York	13-3382776	
	Tokio Marine North America, Inc.	100.0%		Delaware	45-2682016	
	Tokio Marine America Insurance Company	100.0%	10945	New York	13-4032666	
	Trans Pacific Insurance Company	100.0%	41238	New York	13-3118700	
	TM Specialty Insurance Company	100.0%	10738	Arizona	91-1932966	
	Tokio Marine Management, Inc.	100.0%		New York	13-2871816	
	TNUS Insurance Company	100.0%	32301	New York	20-0940754	
	TMNA Services, LLC	100.0%		Delaware	45-2682309	
	Philadelphia Consolidated Holding Corp.	100.0%		Pennsylvania	23-2202671	
	Tokio Marine Specialty Insurance Company	100.0%	23850	Delaware	23-2423138	
	Philadelphia Indemnity Insurance Company	100.0%	18058	Pennsylvania	23-1738402	
	PCHC Investment Corp.	100.0%		Delaware	51-0385989	
	Maguire Insurance Agency, Inc.	100.0%		Pennsylvania	23-1609281	
	PHLY E&S Insurance Solutions, Inc.	100.0%		Colorado	84-1181504	
	The Allen J. Flood Companies, Inc.	100.0%		New York	13-1924482	
	Select Communities Risk Purchasing Group, LLC	100.0%		Delaware	82-2604107	
	First Insurance Company of Hawaii, Ltd.	100.0%	41742	Hawaii	99-0218317	
	First Risk Management Services, Inc.	100.0%		Hawaii	13-4267947	
	First Fire and Casualty Insurance of Hawaii, Inc.	100.0%	41726	Hawaii	99-0218320	
	First Indemnity Insurance of Hawaii, Inc.	100.0%	41734	Hawaii	99-0218318	
	First Security Insurance of Hawaii, Inc.	100.0%	10938	Hawaii	99-0335740	
	J.M. Lydgate, Limited	100.0%		Hawaii	99-0046912	
	Tokio Marine GRV Re, Inc.	100.0%	11243	Oklahoma	76-0699782	
	Tokio Marine Pacific Insurance Limited	100.0%	11216	Guam	66-0571597	
	Delphi Financial Group, Inc.	100.0%		Delaware	13-3427277	
	Reliance Standard Life Insurance Company of Texas	100.0%	66575	Texas	74-2281123	
	Reliance Standard Life Insurance Company	100.0%	68381	Illinois	36-0883760	
	First Reliance Standard Life Insurance Company	100.0%	71005	New York	13-3176850	
	Delphi Project Foundation			Pennsylvania	23-2711230	
	Insurance Dedicated Fund LLC	100.0%		Delaware	36-0883760	
	Flat Rock Holdings LLC	78.9%		Delaware	27-3562945	
	Flat Rock Mortgage Investment Trust	78.9%		Delaware	27-3562945	
	Flat Rock Properties LLC	78.9%		Delaware	27-3562945	
	Quercus Mortgage Investment Trust	100.0%		Delaware		
	Riverview Mortgage Investment Trust	100.0%		Delaware		
	Standard Security Life Insurance Company of New York	100.0%	69078	New York	13-5679267	
	PEMZ 1 LLC	100.0%		Delaware		
	PEMZ 2 LLC	100.0%		Delaware		
	SIG Holdings, Inc.	100.0%		Delaware	51-0374001	
	Safety National Casualty Corporation	100.0%	15105	Missouri	43-0727872	

Group Name	Name of Company	Percentage Owned(*)	NAIC Company Code	State of Domicile or Port of Entry	Federal ID Number	Alien ID
	Safety First Insurance Company	100.0%	11123	Illinois	43-1901552	
	Midlands Management Corporation	100.0%		Oklahoma	73-1366980	
	Midlands Claim Administrators, Inc.	100.0%		Oklahoma	73-1446969	
	Midlands Management of Texas, Inc.	100.0%		Texas	75-1298078	
	Safety National Re SPC	100.0%		Cayman Islands		AA-3770149
	Tokio Marine RSL Re PIC, Ltd.	100.0%		Cayman Islands		AA-3770493
	Safety National Re PIC 1, Ltd.	100.0%		Cayman Islands		
	Safety Specialty Insurance Company	100.0%	13815	Missouri	27-2237608	
	Insurance Data Services Corporation	100.0%		Missouri	45-3123432	
	Greenbrook LLC	100.0%		Delaware	22-3704234	
	TER I, LLC	100.0%		Delaware	52-2284613	
	PEMZ 3 LLC	100.0%		Delaware		
	Matrix Absence Management, Inc.	100.0%		Delaware	77-0493584	
	Matrix Payroll Services, Inc.	100.0%		California	77-0246850	
	Delphi Capital Management, Inc.	100.0%		Delaware	52-1658222	
	Delphi CRE Funding LLC	100.0%		Delaware	13-3427277	
	Blue Ash Investment Trust	100.0%		Delaware		
	Acorn Advisory Capital L.P.	100.0%		Delaware		
	Acorn Advisory Capital Management LLC	100.0%		Delaware		
	Build Capital Management LLC	100.0%		Delaware		
	Tokio Marine Seguradora S.A.	98.6%		Brazil		
	XS3 Seguros S.A.	49.3%		Brazil		
	Tokio Marine Serviços Ltda.	98.6%		Brazil		
	Tokio Marine & Nichido Fire Insurance Co., Ltd Escritorio de Representacao no Brasil Ltda.	100.0%		Brazil		
	Tokio Marine Compañía de Seguros, S.A. de C.V.	100.0%		Mexico		
	Tokio Marine Middle East Limited	100.0%		UAE		
	TM Claims Service Europe Limited	100.0%		UK		
	Tokio Marine Management (Australasia) Pty. Ltd.	100.0%		Australia		
	Bond and Credit Company Pty Ltd	100.0%		Australia		
	BCC Trade Credit Pty Ltd	100.0%		Australia		
	BCC Surety Pty Ltd	100.0%		Australia		
	Accident & Health International Underwriting Pty Ltd	100.0%		Australia		
	TM Claims Service Asia Pte. Limited	100.0%		Singapore		
	Asia General Holdings Limited	92.4%		Singapore		
	Tokio Marine Insurance Singapore Ltd.	92.4%		Singapore		
	Tokio Marine Life Insurance Singapore Ltd.	83.6%		Singapore		
	Tokio Marine Life Insurance Malaysia Bhd.	83.6%		Malaysia		
	Tokio Marine Financial Advisers (Singapore) Private Limited	83.6%		Singapore		
	PT Tokio Marine Life Insurance Indonesia	97.8%		Indonesia		
	Tokio Marine Kiln Group Limited	100.0%		UK		
	Tokio Marine Kiln Insurance Limited	100.0%		UK		AA-1121445
	Kiln Underwriting (807) Limited	100.0%		UK		
	Kiln Underwriting (807) No 2 Limited	100.0%		ÜK		

Group Name	Name of Company	Percentage Owned(*)	NAIC State of Domicile Company Code or Port of Entry	Federal ID Number	Alien ID
	Kiln Underwriting (No. 308) Limited	100.0%	UK		
	Kiln Underwriting (510) Limited	100.0%	UK		
	R J Kiln & Co (No 2) Limited	100.0%	UK		
	WNC GP, LLC	100.0%	California		
	WNC Holding Company, LP	100.0%	Delaware		
	WNC Insurance Holding Corp.	100.0%	Delaware		
	Tokio Marine Highland Insurance Services, Inc.	100.0%	California		
	Precise Adjustments, Inc.	100.0%	Texas		
	Insurance Management Services, Inc.	100.0%	Texas		
	AMPAC Insurance Marketing, Inc.	100.0%	California		
	Wilshire National Corporation	100.0%	California		
	Kiln Underwriting Limited	100.0%	UK		
	Tokio Marine Kiln Syndicates Limited	100.0%	UK		
	TMK Syndicate 510		UK		AA-1126510
	TMK Syndicate 308		UK		
	TMK Syndicate 1880		UK		AA-1120096
	TMK Syndicate 557		UK		AA-1126557
	R J Kiln & Co (No 1) Limited	100.0%	UK		
	Tokio Marine Kiln Regional Underwriting Limited	100.0%	UK		
	Tokio Marine Kiln Singapore Pte. Limited	100.0%	Singapore		
	Tokio Marine Kiln Insurance Services Limited	100.0%	ŬĶ		
	Kiln Pension Guarantee Limited	100.0%	UK		
	R J Kiln & Co (No 4) Limited	100.0%	UK		
	R J Kiln & Co (No 3) Limited	100.0%	UK		
	Tokio Marine Underwriting Limited	100.0%	UK		
	Tokio Marine Risk Management Rus, LLC	100.0%	Russia		
	The Tokio Marine & Nichido Fire Insurance Company (China) Limited	100.0%	China		
	Tokio Marine Egypt General Takaful Company	100.0%	Egypt		
	Kaf Life Insurance	25.0%	Egypt		
	Alinma Tokio Marine Company	28.8%	Saudi Arabia		
	Allianz Hayat ve Emeklilik A.S.	11.0%	Turkey		
	HCC Insurance Holdings, Inc.	100.0%	Delaware	76-0336636	
	Illium, Inc.	100.0%	Delaware	20-3853222	
	Houston Casualty Company	100.0%	42374 Texas	74-2195939	
	U.S. Specialty Insurance Company	100.0%	29599 Texas	52-1504975	
	HCC Life Insurance Company	100.0%	92711 Indiana	35-1817054	
	US Holdings, Inc.	100.0%	Delaware	23-2445410	
	HCC Captive Solutions Company	100.0%	16805 Tennessee	83-4368150	
	Tokio Marine HCC México Compañía Afianzadora, S.A. de C.V.	100.0%	Mexico	98-1620395	
	IMT Services, LLC	100.0%	Rhode Island	11-3599814	
	IMT Services Canada Limited	100.0%	Rhode Island	98-1620112	
	NAS Insurance Services, LLC	100.0%	California	95-3952981	
	HCC Intermediate Holdings, Inc.	100.0%	Delaware	76-0585063	

		Percentage	NAIC	State of Domicile	Federal	:-
Group Name	Name of Company	Owned(*)	Company Code	or Port of Entry	ID Number	Alien ID
	HCC Underwriting Agency Ltd.	100.0%		UK	30-0454192	
	Lloyds Syndicate 4141 TMHCC			UK		AA-1120086
	Legacy 777, LP	25.0%		Texas	48-1307787	
	Nameco (No. 808) Limited	100.0%		UK	98-1009459	
	HCC Risk Management Corporation	100.0%		Texas	75-1171384	
	HCC Service Company, Inc.	100.0%		Delaware	76-0551723	
	HCC Service Delaware, LLC	100.0%		Delaware	76-0623081	
	LDG Reinsurance Corporation	100.0%		Massachusetts	04-2810404	
	HCC Casualty Insurance Services, Inc.	100.0%		California	68-0101584	
	On Call International LLC	100.0%		Delaware	04-3373226	
	On Call International Services, LLC	100.0%		Delaware	46-0738616	
	HCC Reinsurance Company Limited	100.0%		Bermuda	76-0479419	
	HCC Re Agency Ltd.	100.0%		Bermuda	98-0388625	
	WGIL1-North Mobile LLC	100.0%		Delaware	30-1263280	
	WGIL2-MLK LLC	100.0%		Delaware	38-4174437	
	TMHCC-EMIR2 LLC	100.0%		Delaware	37-2021265	
	TMHCC Air-1 LLC	100.0%		Delaware	32-0686531	
	TMHCC Air-2 LLC	100.0%		Delaware		
	Avemco Corporation	100.0%		Delaware	52-0733935	
	Avemco Insurance Company	100.0%	10367	Maryland	52-0795746	
	Avemco Insurance Agency, Inc.	100.0%		Maryland	52-1008186	
	HCC Indemnity Guaranty Agency, Inc.	100.0%		New York	11-2514767	
	Tokio Marine HCC Insurance Holdings (International) Limited	100.0%		UK	98-0234131	
	Rattner Mackenzie Limited	100.0%		Jordan	98-0335106	
	HCC International Insurance Company PLC	100.0%		UK	98-0413966	
	Tokio Marine Europe S.A.	100.0%		Luxembourg	98-1424403	
	HCCI Credit Services Limited	100.0%		UK	98-0464134	
	HCC Diversificacion Y Soluciones S.L.	100.0%		Spain	98-1071873	
	Qdos Holdings Limited	100.0%		ÜK	98-1461265	
	Qdos Broker and Underwriting Services Limited	100.0%		UK	98-1461336	
	GCube Underwriting Limited	100.0%		UK	98-1549656	
	Renewable Energy Loss Adjusters Limited	100.0%		UK	98-1550065	
	HCC Acquisition Sub, Inc.	100.0%		New York	76-0695980	
	Professional Indemnity Agency, Inc.	100.0%		New Jersey	13-2918810	
	HCC Specialty Underwriters, Inc.	100.0%		Massachusetts	04-2748570	
	HCC Specialty Ltd.	100.0%		UK	98-0372607	
	HCC Specialty Underwriters Ltd.	100.0%		Canada	98-1161736	
	MAG Acquisition Sub, Inc.	100.0%		Delaware	04-3716615	
	HCC Global Financial Products, LLC	100.0%		Delaware	06-1504568	
	Surety Associates Holding Co., Inc.	100.0%		New Mexico	93-1030249	
	American Contractors Indemnity Company	100.0%	10216	California	95-4290651	
	Occidental Services, Inc.	100.0%		Delaware	20-2465160	
	USSC Holdings, Inc.	100.0%		Maryland	43-1997476	

Croup Nama	Name of Company	Percentage	NAIC Company Code	State of Domicile	Federal	Alien ID
Group Name	Name of Company	Owned(*)		or Port of Entry	ID Number	Allen ID
	United States Surety Company	100.0%	10656	Maryland	52-1976385	
	HCC Credit Group, Inc.	100.0%		New York	20-3021762	
	G.B. Kenrick & Associates, Inc.	100.0%		Michigan	38-2554454	
	HCC Public Risk Claim Service, Inc.	100.0%		Michigan	38-3002556	
	HCC Medical Insurance Services, LLC	100.0%		Wisconsin	20-3384567	
	Brooklyn Ventures, Inc.	100.0%		Delaware	47-1246008	
	Brooklyn Ventures, LLC	100.0%		Missouri	26-4114320	
	Producers Ag Insurance Group, Inc.	100.0%		Delaware	20-4103791	
	Pro Ag Transition Services, LLC	100.0%		California	35-2459750	
	International Ag Insurance Solutions, LLC	100.0%		Delaware	36-4714925	
	Pro Ag Management, Inc.	100.0%		Illinois	37-1108576	
	Producers Agriculture Insurance Company	100.0%	34312	Texas	81-0368291	
	Crop Hail Management, Inc.	100.0%		Texas	75-1493732	
	Producers Lloyds Insurance Company		33170	Texas	75-1494452	
	Athenium Analytics LLC	22.5%		Delaware	35-2450327	
	Gulf Guaranty Employee Benefit Services, Inc.	100.0%		MIssisippi		
	Privilege Underwriters, Inc.	100.0%		Delaware	84-1699173	
	PURE Insurance Company	100.0%	13204	Florida	26-3109178	
	PURE Risk Management, LLC	100.0%		Florida	20-5625284	
	PURE Programs, LLC	100.0%		Delaware	81-2312376	
	Haven Art Group, LLC	100.0%		Delaware	82-1436681	
	Privilege Underwriters Reciprocal Exchange	0%	12873	Florida	20-8287105	
	PURE Specialty Exchange	0%	17148	Arizona	30-1294858	
	PURE Specialty Risk Management, LLC	100.0%		Arizona	87-4545957	
	GCube Insurance Services, Inc.	100.0%		California	33-0718415	
	Renewable Energy Loss Adjusters, LLC	100.0%		California	81-0967581	
	Tokio Marine Canada Ltd.	100.0%		Canada		
	Tokio Marine Newa Insurance Co., Ltd.	50.2%		Taiwan		
	Newa Insurance (Cambodia) Plc.	21.2%		Cambodia		
	Guangxin Venture Capital Co., Ltd	10.0%		Taiwan		
	Tokio Marine Asia Pte. Ltd.	100.0%		Singapore		
	The Tokio Marine and Fire Insurance Company (Hong Kong) Limited	100.0%		Hong Kong		AA-5321001
	Tokio Marine Insurance Vietnam Company Limited	51.0%		Vietnam		AA-332 100 1
	Tokio Marine insurance vietnam company Limited Tokio Marine South East Servicing Company Limited	60.6%		Thailand		
	Tokio Marine Insurance Broker Co., Ltd.	60.6%		Thailand		
	,					
	Tokio Management Services (Thailand) Co., Ltd.	100.0%		Thailand Thailand		
	TMF Holding (Thailand) Limited	100.0%				
	PIM Holding (Thailand) Co., Ltd.	51.0%		Thailand		
	Pannasub Co., Ltd.	100.0%		Thailand		
	Tokio Marine Life Insurance (Thailand) Public Company Limited	100.0%		Thailand		
	NHCT Holding (Thailand) Company Limited	100.0%		Thailand		
	NHCT Company Limited	100.0%		Thailand		

Group Name	Name of Company	Percentage Owned(*)	NAIC State of Domicile Company Code or Port of Entry	Federal ID Number	Alien ID
<u></u>				15 Italiasi	7
	Tokio Marine Safety Insurance (Thailand) Public Company Limited	99.3%	Thailand		
	Tokio Marine Insurans (Malaysia) Berhad	100.0%	Malaysia		
	PT Asuransi Tokio Marine Indonesia	80.0%	Indonesia		
	IFFCO-TOKIO General Insurance Company Limited	49.0%	India		
	IFFCO-TOKIO Insurance Services Limited	49.0%	India		
	Malayan Insurance Company, Inc.	19.4%	Philippines		
	Hollard Holdings Proprietary Limited	22.5%	South Africa		
	Hollard International Proprietary Limited	22.5%	South Africa		
	Grand Guardian Tokio Marine General Insurance Company Limited	15.0%	Myanmar		
	The Shinko Building, Ltd.	54.0%	Japan		
	Tokio Marine & Nichido Adjusting Services Co., Ltd.	100.0%	Japan		
	The Tokio Marine Claims Service Co., Ltd.	100.0%	Japan		
	Tokio Marine & Nichido Systems Co., Ltd.	100.0%	Japan		
	Tokio Marine & Nichido Anshin 110 Co., Ltd.	100.0%	Japan		
	Tokio Marine & Nichido Human Resources Academy Co., Ltd.	100.0%	Japan		
	Tokio Marine & Nichido Outsourcing Management Co., Ltd.	100.0%	Japan		
	MMC Insurance Services Co., Ltd.	95.0%	Japan		
	Kudan Insurance Services Co., Ltd.	95.0%	Japan		
	MHI Insurance Services, Ltd.	85.1%	Japan		
	Tokio Marine & Nichido Better Life Services	100.0%	Japan		
	Tokai Nichido Partners Management Co., Ltd.	100.0%	Japan		
	Tokio Marine & Nichido Partners TOKIO Co., Ltd.	100.0%	Japan		
	Tokio Marine & Nichido Partners Chugoku-Shikoku Co., Ltd.	100.0%	Japan		
	Tokio Marine & Nichido Partners Kansai Co., Ltd.	100.0%	Japan		
	Tokio Marine & Nichido Partners Hokkaido Co., Ltd.	100.0%	Japan		
	Tokio Marine & Nichido Partners Tokai-Hokuriku Co., Ltd.	100.0%	Japan		
	Tokio Marine & Nichido Partners Kyushu Co., Ltd.	100.0%	Japan		
	Tokio Marine & Nichido Partners Tohoku Co., Ltd.	100.0%	Japan		
	Tokio Marine & Nichido Partners EAST Co., Ltd.	100.0%	Japan		
	Tokio Marine & Nichido Magokoro Partners Co., Ltd.	100.0%	Japan		
	Tokio Marine & Nichido Finance Co., Ltd.	100.0%	Japan		
	Tokio Marine & Nichido Communications Co., Ltd.	100.0%	Japan		
	Tokio Marine Nichido Auto-support Center Co., Ltd.	100.0%	Japan		
	The Tokio Marine Research Institute	100.0%	Japan		
	Tokio Marine International Assistance Co., Ltd.	100.0%	Japan		
	The Mitsubishi Asset Brains Co., Ltd.	25.0%	Japan		
	MST Insurance Service Co., Ltd.	16.1%	Japan		
	Kaijyosyoji, Inc.	28.4%	Japan		
	Tokio Marine Mezzanine Co., Ltd.	100.0%	Japan		
	Tokio Marine & Nichido Anshin Consulting Co., Ltd.	100.0%	Japan		
	T&N Insurance Services Co., Ltd.	100.0%	Japan		
	Kyoei Service Inc.	63.8%	Japan		
	Tokio Marine X SAST Insurance Co., Ltd.	100.0%	Japan		

Group Name	Name of Company	Percentage Owned(*)		Federal D Number Alien ID
Croup Humo				/ Namber / Niem is
_	Kyodo Jimu Chosa Service K.K.	80.0%	Japan	
To	okio Marine Asset Management Co., Ltd.	100.0%	Japan	
	Tokio Marine Asset Management (London) Limited	100.0%	UK	
	Tokio Marine Asset Management International Pte. Ltd.	100.0%	Singapore	
	Tokio Marine Asset Management (USA) Ltd.	100.0%	NY	
	Tokio Marine Rogge Asset Management Ltd.	50.0%	UK	
N	isshin Fire & Marine Insurance Co., Ltd.	100.0%	Japan	AA-1580070
	Nisshinfire Information System Co., Ltd.	100.0%	Japan	
	Universal Risk Solution Company, Limited	100.0%	Japan	
	Nisshin Fire Insurance Service Company, Limited	100.0%	Japan	
	Nisshin Fire Total Service Company, Limited	100.0%	Japan	
To	okio Marine & Nichido Life Insurance Co., Ltd.	100.0%	Japan	AA-1580017
	Tokio Marine Anshin Agency Corporation	100.0%	Japan	
	Tokio Marine & Nichido Anshin Support Co.,Ltd.	100.0%	Japan	
To	okio Marine & Nichido Career Service Co., Ltd.	100.0%	Japan	
To	okio Marine & Nichido Facilities, Inc.	77.5%	Japan	
	Tokio Marine & Nichido Facility Service, Inc.	77.5%	Japan	
	Tokio Marine & Nichido Lec Service, Inc.	77.5%	Japan	
To	okio Marine & Nichido Medical Service Co., Ltd.	100.0%	Japan	
To	okio Marine dR Co., Ltd.	100.0%	Japan	
To	okio Marine Millea SAST Insurance Co., Ltd.	100.0%	Japan	
To	okio Marine West SAST Insurance Co., Ltd.	100.0%	Japan	
E.	. design Insurance Co., Ltd.	95.2%	Japan	
	okio Marine Business Support Co., Ltd.	100.0%	Japan	
	okio Marine Assistance Co., Ltd.	100.0%	Japan	
W	/hitehealthcare Inc.	40.0%	Japan	
Al	IgoNaut Inc.	40.0%	Japan	
	Resilience Corporation	30.0%	Japan	
	okio Marine HC Business Launch Preparation Co.,Ltd.	100.0%	Japan	

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											Type	If			
											of Control	Control			
											(Ownership,	is		Is an	
						Name of Securities			Relation-		Board.	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence.	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
Code	Gloup Name	Code	Number	ROOD	0001169486	Tokyo Stock Exchange	Tokio Marine Holdings, Inc.	JPN	UIP	(Name of Entity/Ferson)	Other)	tage	Littiy(les)/i elsoli(s)	N0	
					0001109400	TORYO STOCK Exchange	Tokio Marine & Nichido Fire Insurance Co.,	JFIV						NO	
			AA-1580100				I td	JPN	UIP	Tokio Marine Holdings, Inc	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
			1000 100 11							Tokio Marine & Nichido Fire Insurance Co			l sales marine norange, mer		
			13-3382776			l	TM Claims Service. Inc.	NY	NIA	Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							·			Tokio Marine & Nichido Fire Insurance Co.,	·				
			45-2682016				Tokio Marine North America, Inc	DE	UIP	Ltd	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
			45-2682309				TMNA Services, LLC	DE	NI A	Tokio Marine North America, Inc	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
. 3098	Tokio Marine Holdings, Inc. GRP	10945	13-4032666				Tokio Marine America Insurance Company	NY	IA	Tokio Marine North America, Inc	Ownership	1.000	Tokio Marine Holdings, Inc	YES	
. 3098	Tokio Marine Holdings, Inc. GRP	32301	20-0940754				TNUS Insurance Company	NY	IA	Tokio Marine America Insurance Company	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
. 3098	Tokio Marine Holdings, Inc. GRP	41238	13-3118700				Trans Pacific Insurance Company	NY	IA	Tokio Marine America Insurance Company	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
. 3098	Tokio Marine Holdings, Inc. GRP	10738	91-1932966				TM Specialty Insurance Company	AZ	IA	Tokio Marine America Insurance Company	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
	3 ,7		13-2871816				Tokio Marine Management, Inc.	NY	NIA	Tokio Marine America Insurance Company	Ownership.	1.000	Tokio Marine Holdings, Inc	NO	
. 3098	Tokio Marine Holdings, Inc. GRP	41742	99-0218317				First Insurance Company of Hawaii, Ltd	HI	IA	Tokio Marine North America, Inc.	Ownership.	1.000	Tokio Marine Holdings, Inc.	NO	
			13-4267947				First Risk Management Services, Inc.	HI	NIA	First Insurance Company of Hawaii, Ltd	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							First Fire and Casualty Insurance of Hawaii,			The moderance company or manarity zero			l sales marine norange, mer		
. 3098	Tokio Marine Holdings, Inc. GRP	41726	99-0218320				Inc.	HI	IA	First Insurance Company of Hawaii, Ltd	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
. 3098	Tokio Marine Holdings, Inc. GRP	41734	99-0218318				First Indemnity Insurance of Hawaii, Inc	HI	IA	First Insurance Company of Hawaii, Ltd	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
. 3098	Tokio Marine Holdings, Inc. GRP	10938	99-0335740				First Security Insurance of Hawaii, Inc	HI	IA	First Insurance Company of Hawaii, Ltd	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
	3 ,7		99-0046912				J.M. Lydgate, Limited	HI	NIA	First Insurance Company of Hawaii, Ltd	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
. 3098	Tokio Marine Holdings, Inc. GRP	11216	66-0571597				Tokio Marine Pacific Insurance Limited	GU	IA	Tokio Marine North America. Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
										Tokio Marine & Nichido Fire Insurance Co.,					
			13-3427277				Delphi Financial Group, Inc	DE	UIP	Ltd	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
							Reliance Standard Life Insurance Company of								
. 3098	Tokio Marine Holdings, Inc. GRP	66575	74-2281123				Texas	TX	UDP	Delphi Financial Group, Inc	Ownership	1.000	Tokio Marine Holdings, Inc	YES	
										Reliance Standard Life Insurance Company o	f				
. 3098	Tokio Marine Holdings, Inc. GRP	68381	36-0883760				Reliance Standard Life Insurance Company	IL	RE	Texas	Ownership	1.000	Tokio Marine Holdings, Inc	YES	
2000	T	74005	40.0470050				First Reliance Standard Life Insurance					4 000	l		
. 3098	Tokio Marine Holdings, Inc. GRP	71005	13-3176850				Company	NY	DS	Reliance Standard Life Insurance Company .	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			23-2711230				Delphi Project Foundation	PA	NI A	Reliance Standard Life Insurance Company .	Utner		Tokio Marine Holdings, Inc.	NO	
			52-2284613				TER I, LLC	DE	NIA	Reliance Standard Life Insurance Company .	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			36-0883760				Insurance Dedicated Fund LLC	DE	NIA	Reliance Standard Life Insurance Company .	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			27-3562945				Flat Rock Holdings LLC	DE	NIA	Reliance Standard Life Insurance Company .	Ownership	0.789	Tokio Marine Holdings, Inc.	NO	
			27-3562945				Flat Rock Mortgage Investment Trust	DE	NIA	Flat Rock Holdings LLC	Ownership	0.789	Tokio Marine Holdings, Inc.	NO	
			27-3562945				Flat Rock Properties LLC	DE	NIA	Flat Rock Mortgage Investment Trust	Ownership	0.789	Tokio Marine Holdings, Inc.	NO	
							Quercus Mortgage Investment Trust	DE	NIA	Reliance Standard Life Insurance Company .	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Riverview Mortgage Investment Trust	DE	NI A	Reliance Standard Life Insurance Company .	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
2000	Takia Manina Haldin I ODD	60070	10 5670007				Standard Security Life Insurance Company of	NP/	DS	Deliance Standard Life Income Co	O	1 000	Takia Manina Haldisaa Jaa	NO.	1
. 3098	Tokio Marine Holdings, Inc. GRP	69078	13-5679267				New York	NY		Reliance Standard Life Insurance Company .	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							PENZ 1 LLC	DE	NIA	Reliance Standard Life Insurance Company .	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			F4 0071001				PEMZ 2 LLC	DE	NIA	Reliance Standard Life Insurance Company .	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
	T	45405	51-0374001				SIG Holdings, Inc.	DE	NIA	Delphi Financial Group, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
. 3098	Tokio Marine Holdings, Inc. GRP	15105	43-0727872				Safety National Casualty Corporation	MO	IA	SIG Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	YES	
. 3098	Tokio Marine Holdings, Inc. GRP	11123	43-1901552				Safety First Insurance Company	IL	IA	Safety National Casualty Corporation	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			73-1366980				Midlands Management Corporation	0K	NIA	Safety National Casualty Corporation	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			73-1446969				Midlands Claim Administrators, Inc	0K	NI A	Midlands Management Corporation	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
			75-1298078				Midlands Management of Texas, Inc	TX	NI A	Midlands Management Corporation	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
			AA-3770149				Safety National Re SPC	CYM	IA	Safety National Casualty Corporation	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
							Safety National Re PIC 1, Ltd	CYM	IA	Safety National Re SPC	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
		I	AA-3770493				Tokio Marine RSL Re PIC, Ltd	CYM	IA	Safety National Re SPC	Ownership	1.000	Tokio Marine Holdings, Inc	NO	l

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											(Ownership,	is		ls an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent. Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	
. 3098	Tokio Marine Holdings, Inc. GRP	13815	27-2237608				Safety Specialty Insurance Company	MO	IA	Safety National Casualty Corporation	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			. 22-3704234				Greenbrook LLC	DE	NI A	Safety National Casualty Corporation	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
							PEMZ 3 LLC	DE	NIA	Safety National Casualty Corporation	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
			. 45-3123432				Insurance Data Services Corporation	MO	NIA	Safety National Casualty Corporation	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
			. 77-0493584				Matrix Absence Management, Inc	DE	NI A	Delphi Financial Group, Inc	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
			. 77-0246850				Matrix Payroll Services, Inc	CA	NIA	Matrix Absence Management, Inc	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
			. 52-1658222				Delphi Capital Management, Inc	DE	NIA	Delphi Financial Group, Inc	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
			. 13-3427277				Delphi CRE Funding LLC	DE	NIA	Delphi Financial Group, Inc	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
							Blue Ash Investment Trust	DE	NIA	Delphi CRE Funding LLC	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
							Acorn Advisory Capital L.P.	DE	NIA	Delphi Financial Group, Inc	Ownership	0.999	Tokio Marine Holdings, Inc	NO	
							Acorn Advisory Capital L.P	DE	NIA	Acorn Advisory Capital Management LLC	Ownership	0.001	Tokio Marine Holdings, Inc	NO	
							Acorn Advisory Capital Management LLC	DE	NI A	Delphi Financial Group, Inc	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
							Build Capital Management LLC	DE	NI A	Delphi Financial Group, Inc	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
								201		Tokio Marine & Nichido Fire Insurance Co.,					
							Tokio Marine Seguradora S.A	BRA	I A	Ltd.	Ownership	0.986	Tokio Marine Holdings, Inc	NO	
							Ltd Escritorio de Representacao no Brasil			Tokio Marine & Nichido Fire Insurance Co					
							I tha	BRA	NI A	Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
							XS3 Seguros S.A.	BRA	IA	Tokio Marine Seguradora S.A.	Ownership.	0.500	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine Serviços Ltda.	BRA	NIA	Tokio Marine Seguradora S.A.	Ownership	0.990	Tokio Marine Holdings, Inc.	NO	
							Tokto marino outrigos Etaa.			Tokio Marine & Nichido Fire Insurance Co	owner our p		Tokto martine noranigo, mo.		
										Ltd Escritorio de Representacao no					
							Tokio Marine Serviços Ltda	BRA	NI A	Brasil	Ownership	0.010	Tokio Marine Holdings, Inc	NO	
							Tokio Marine Compañía de Seguros, S.A. de			Tokio Marine & Nichido Fire Insurance Co.,					
							C.V	MEX	I A	Ltd	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
							Table Medies Middle Fred Linited	ADE	NIA	Tokio Marine & Nichido Fire Insurance Co.,	Ownership	1 000	Table Marine Heldings Inc	NO	
							Tokio Marine Middle East Limited	ARE	NIA	Ltd	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
							TM Claims Service Europe Limited	GBR	NIA	Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
							Tokio Marine Management (Australasia) Pty.	ubi1	١٧١٨	Tokio Marine & Nichido Fire Insurance Co	Owner Simp	1.000	Tokio marine norungs, mc	١٧٠	
l							Ltd.	AUS	NIA	Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
										Tokio Marine Management (Australasia) Pty.	· · · ·		3.7		
							Bond and Credit Company Pty Ltd	AUS	NIA	Ltd	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
										Tokio Marine Management (Australasia) Pty.					
							BCC Trade Credit Pty Ltd	AUS	NIA	Ltd	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
			1		1		DCC Corretty Dty. Ltd	AUS	NIA	Tokio Marine Management (Australasia) Pty.	O-marahi-	1.000	Tokio Marine Holdings, Inc	NO	
							BCC Surety Pty Ltd	6UA	NIA	Tokio Marine Management (Australasia) Pty.	Ownership	1.000	TOKTO Marine Holdings, Inc.	NU	
			1		1		Ptv Ltd	AUS	NIA	Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							11, 210			Tokio Marine & Nichido Fire Insurance Co.,	owner our p		Tokto martine noranigo, mo.		
							TM Claims Service Asia Pte. Limited	SGP	NIA	Ltd	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
			1		1					Tokio Marine & Nichido Fire Insurance Co.,	1		-		
							Asia General Holdings Limited	SGP	NIA	Ltd	Ownership	0.924	Tokio Marine Holdings, Inc	NO	
			-				Tokio Marine Insurance Singapore Ltd	SGP	IA	Asia General Holdings Limited	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
			-				Tokio Marine Life Insurance Singapore Ltd	SGP	IA	Asia General Holdings Limited	Ownership	0.904	Tokio Marine Holdings, Inc	NO	
			1		1		L	10/0	l	Tokio Marine Life Insurance Singapore Ltd.	l	4 000			
							Tokio Marine Life Insurance Malaysia Bhd	MYS	I A	Tokio Marine Life Insurance Singapore Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc	NO	· · · · · · · · · · · · · · · · · · ·
			1		1		Tokio Marine Financial Advisers (Singapore)	CCD		liokio marine Lite insurance Singapore Ltd.	O-marahi-	1 000	Takia Marina Haldinga Ina	NO	
							Private Limited	SGP	IA	Tokio Marine & Nichido Fire Insurance Co	Ownership	1.000	Tokio Marine Holdings, Inc	NU	4
			1		1		Tokio Marine Kiln Group Limited	GBR	NIA	Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
			. AA-1121445				Tokio Marine Kiln Insurance Limited	GBR	IA	Tokio Marine Kiln Group Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	1
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						Name of Securities			Relation-		Board.	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filina	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-] ,
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence.	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
	5						Kiln Underwriting (807) Limited	GBR	IA	Tokio Marine Kiln Group Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	\vdash
							Kiln Underwriting (807) No 2 Limited	GBR	I A	Tokio Marine Kiln Group Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Kiln Underwriting (No. 308) Limited	GBR	IA	Tokio Marine Kiln Group Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Kiln Underwriting (510) Limited	GBR	IA	Tokio Marine Kiln Group Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							R J Kiln & Co (No 2) Limited	GBR	NIA	Tokio Marine Kiln Group Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO]
l							WNC GP. LLC	CA	NI A	R J Kiln & Co (No 2) Limited	Ownership	1.000	Tokio Marine Holdings, Inc	NO	.] !
							WNC Holding Company, LP	DE	NI A	R J Kiln & Co (No 2) Limited	Ownership	0.990	Tokio Marine Holdings, Inc	NO	
							WNC Holding Company, LP	DE	NI A	WNC GP, LLC	Ownership	0.010	Tokio Marine Holdings, Inc	NO	.
							WNC Insurance Holding Corp	DE	NI A	WNC Holding Company, LP	Ownership	1.000	Tokio Marine Holdings, Inc	NO	!
							Tokio Marine Highland Insurance Services,				·				
							Inc	CA	NI A	WNC Insurance Holding Corp	Ownership	1.000	Tokio Marine Holdings, Inc	NO	.
										Tokio Marine Highland Insurance Services,					
							Precise Adjustments, Inc.	TX	NIA	Inc.	Ownership	1.000	Tokio Marine Holdings, Inc	NO	· · · · · · · · · · · · · · · · · · ·
							Insurance Management Services. Inc	TX	NIA	Tokio Marine Highland Insurance Services, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Thisurance management Services, Inc	1/	NIA	Tokio Marine Highland Insurance Services,	Owner Sirip	1.000	Tokto marine norunigs, inc	١٧٠	
							AMPAC Insurance Marketing, Inc	CA	NIA	Inc.	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
							The tributation matrix (19)	0,,,,,,,		Tokio Marine Highland Insurance Services,			Touris man me noteringe, me man man		
							Wilshire National Corporation	CA	NI A	Inc	Ownership	1.000	Tokio Marine Holdings, Inc	NO	!
							Kiln Underwriting Limited	GBR	IA	Tokio Marine Kiln Group Limited	Ownership	1.000	Tokio Marine Holdings, Inc	NO	.
							Tokio Marine Kiln Syndicates Limited	GBR	NI A	Tokio Marine Kiln Group Limited	Ownership	1.000	Tokio Marine Holdings, Inc	NO	.
			AA-1126510				TMK Syndicate 510	GBR	I A	Tokio Marine Kiln Syndicates Limited	Management		Tokio Marine Holdings, Inc	NO	
							TMK Syndicate 308	GBR	I A	Tokio Marine Kiln Syndicates Limited	Management		Tokio Marine Holdings, Inc	NO	.
			AA-1120096				TMK Syndicate 1880	GBR	I A	Tokio Marine Kiln Syndicates Limited	Management		Tokio Marine Holdings, Inc	NO	.
			AA-1126557				TMK Syndicate 557	GBR	I A	Tokio Marine Kiln Syndicates Limited	Management		Tokio Marine Holdings, Inc	NO	.
							R J Kiln & Co (No 1) Limited	GBR	NIA	Tokio Marine Kiln Syndicates Limited	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
							Tokio Marine Kiln Regional Underwriting								
							Limited	GBR	NIA	Tokio Marine Kiln Syndicates Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine Kiln Singapore Pte. Limited Tokio Marine Kiln Insurance Services Limited	SGP	NIA	Tokio Marine Kiln Syndicates Limited	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
							Tokio marine kiin insurance services Limited	GBR	NIA	Tokio Marine Kiln Group Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Kiln Pension Guarantee Limited	GBR	NIA	Tokio Marine Kiln Group Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							R J Kiln & Co (No 4) Limited	GBR	NIA	Tokio Marine Kiln Group Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							R J Kiln & Co (No 3) Limited	GBR	NIA	Tokio Marine Kiln Group Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							II O KIIII a OO (NO S) LIIIII (Ga			Tokio Marine & Nichido Fire Insurance Co	omioi 311p	1.000	TOKTO mai IIIC HOTUTIIGS, IIIC	INU	1
l							Tokio Marine Underwriting Limited	GBR	J IA	Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc	NO] !
							3	-		Tokio Marine & Nichido Fire Insurance Co.,			3.,		
							Tokio Marine Risk Management Rus, LLC	RUS	NI A	Ltd	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
							The Tokio Marine & Nichido Fire Insurance			Tokio Marine & Nichido Fire Insurance Co.,					
							Company (China) Limited	CHN	IA	Ltd	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
	T		23-2202671				Philadelphia Consolidated Holding Corp	PA	NIA	Tokio Marine North America, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
. 3098	Tokio Marine Holdings, Inc. GRP	23850	23-2423138				Tokio Marine Specialty Insurance Company	DE	IA	Philadelphia Consolidated Holding Corp	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
. 3098	Tokio Marine Holdings, Inc. GRP	18058	23-1738402				Philadelphia Indemnity Insurance Company		IA	Philadelphia Consolidated Holding Corp	Ownership	1.000	Tokio Marine Holdings, Inc.		
			51-0385989 23-1609281				PCHC Investment Corp	DE	NIA	Philadelphia Consolidated Holding Corp	Ownership	1.000	Tokio Marine Holdings, Inc Tokio Marine Holdings, Inc	NO	
			84-1181504				PHLY E&S Insurance Solutions, Inc.	CO	NIA	Philadelphia Consolidated Holding Corp	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			13-1924482				The Allen J. Flood Companies, Inc.	NY	NIA	Maguire Insurance Agency, Inc	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			10-1324402				Select Communities Risk Purchasing Group,		NI A	maguire mourance Agency, mc	Owner Strip	1.000	TOKTO MATTHE HOTUINGS, THC	INU	
l		l	82-2604107		l		LLC	DE	NIA	Maguire Insurance Agency, Inc	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
										Tokio Marine & Nichido Fire Insurance Co.,			, , , , , , , , , , , , , , , , , , ,] "]
							Tokio Marine Egypt General Takaful Company .	EGY	IA	Ltd	Ownership	1.000	Tokio Marine Holdings, Inc	NO	.

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						Name of Securities		l	Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	1
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	1
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	1
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
							Tokio Marine Egypt General Takaful Company .	EGY	IA	Tokio Marine Asia Pte. Ltd	Ownership	0.000	Tokio Marine Holdings, Inc	N0	
							Tokio Marine Egypt General Takaful Company .	EGY	I A	Tokio Marine Middle East Limited	Ownership	0.000	Tokio Marine Holdings, Inc	NO	
										Tokio Marine & Nichido Fire Insurance Co.,					1
							Kaf Life Insurance	EGY	IA	Ltd	Ownership	0.250	Tokio Marine Holdings, Inc	NO	
										Tokio Marine & Nichido Fire Insurance Co.,					1
							Alinma Tokio Marine Company	SAU	I A	Ltd	Ownership	0.288	Tokio Marine Holdings, Inc	NO	
										Tokio Marine & Nichido Fire Insurance Co.,					1
							Allianz Hayat ve Emeklilik A.S	TUR	IA	Ltd	0ther		Tokio Marine Holdings, Inc	N0	
										Tokio Marine & Nichido Fire Insurance Co.,					1
			76-0336636				HCC Insurance Holdings, Inc.	DE	NI A	Ltd	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
			20-3853222				Illium, Inc.	DE	NI A	HCC Insurance Holdings, Inc	Ownership	1.000	Tokio Marine Holdings, Inc	N0	
. 3098	Tokio Marine Holdings, Inc. GRP	42374	74-2195939				Houston Casualty Company	TX	IA	Illium, Inc	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
			11-3599814				IMT Services, LLC	RI	NI A	Illium, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
			98-1620112				IMT Services Canada Limited	RI	NI A	IMT Services, LLC	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
. 3098	Tokio Marine Holdings, Inc. GRP	29599	52-1504975				U.S. Specialty Insurance Company	TX	I A	Houston Casualty Company	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
. 3098	Tokio Marine Holdings, Inc. GRP	92711	35-1817054				HCC Life Insurance Company	IN	IA	Houston Casualty Company	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
	-						Tokio Marine HCC México Compañía Afianzadora,	,					- '		1
			98-1620395				S.A. de C.V	MEX	I A	Houston Casualty Company	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
			23-2445410				US Holdings, Inc.	DE	NI A	HCC Life Insurance Company	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
. 3098	Tokio Marine Holdings, Inc. GRP	16805	83-4368150				HCC Captive Solutions Company	TN	IA	HCC Life Insurance Company	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
	<u> </u>		95-3952981				NAS Insurance Services, LLC	CA	NI A	HCC Insurance Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	1
			76-0585063				HCC Intermediate Holdings, Inc.	DE	NI A	HCC Insurance Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			30-0454192				HCC Underwriting Agency Ltd.	GBR	NI A	HCC Intermediate Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			75–1171384				HCC Risk Management Corporation	TX	NI A	HCC Intermediate Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	1
			AA-1120086				Llovds Syndicate 4141 TMHCC	GBR	IA	HCC Underwriting Agency Ltd.	Management		Tokio Marine Holdings, Inc.	NO	1
			48-1307787				Legacy 777. LP	TX	NIA	HCC Intermediate Holdings. Inc.	Ownership.	0.250	Tokio Marine Holdings, Inc.	NO	
			98-1009459				Nameco (No. 808) Limited	GBR	IA	HCC Intermediate Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	1
			76-0551723				HCC Service Company, Inc.	DE	NIA	HCC Insurance Holdings, Inc.	Ownership	1.000	• .	NO	
			76-0531723					DE	NIA		Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							HCC Service Delaware, LLC		NIA	HCC Service Company, Inc.			Tokio Marine Holdings, Inc.		
			04-2810404				LDG Reinsurance Corporation	MA		HCC Insurance Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			68-0101584				HCC Casualty Insurance Services, Inc	CA	NI A	LDG Reinsurance Corporation	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			04-3373226				On Call International LLC	DE	NIA	HCC Insurance Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			46-0738616				On Call International Services, LLC	DE	NIA	On Call International LLC	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
			76-0479419				HCC Reinsurance Company Limited	BMU	IA	HCC Insurance Holdings, Inc	Ownership	1.000	Tokio Marine Holdings, Inc	N0	
			98-0388625				HCC Re Agency Ltd.	BMU	NIA	HCC Reinsurance Company Limited	Ownership	1.000	Tokio Marine Holdings, Inc	N0	
			30-1263280				WGIL1-North Mobile LLC	DE	NI A	HCC Reinsurance Company Limited	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
			38-4174437				WGIL2-MLK LLC	DE	NI A	HCC Reinsurance Company Limited	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
			37-2021265				TMHCC-EMIR2 LLC	DE	NI A	HCC Reinsurance Company Limited	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
			32-0686531				TMHCC Air-1 LLC	DE	NI A	HCC Reinsurance Company Limited	Ownership	1.000	Tokio Marine Holdings, Inc	NO	[
							TMHCC Air-2 LLC	DE	NI A	HCC Reinsurance Company Limited	Ownership	1.000	Tokio Marine Holdings, Inc	NO	[]
l			52-0733935				Avemco Corporation	DE	NIA	HCC Insurance Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
. 3098	Tokio Marine Holdings, Inc. GRP	10367	52-0795746				Avemco Insurance Company	MD	IA	Avemco Corporation	Ownership	1.000	Tokio Marine Holdings, Inc.	YES	[
. 3098	Tokio Marine Holdings, Inc. GRP	11243	76-0699782				Tokio Marine GRV Re. Inc.	0K	IA	Tokio Marine North America, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	1
	The state of the s		52-1008186				Avemco Insurance Agency, Inc.	MD	NIA	Avemco Insurance Company	Ownership.	1.000	Tokio Marine Holdings, Inc.	YES	
			11-2514767				HCC Indemnity Guaranty Agency, Inc.	NY	NIA	Avemco Corporation	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			11 2014/0/				Tokio Marine HCC Insurance Holdings			7. TO TO THE TOTAL	omioi onip	1.000	Tokto mai inc notanigs, inc.	۱۷0	1
			98-0234131				(International) Limited	GBR	NI A	HCC Insurance Holdings, Inc.	Ownership	0.988	Tokio Marine Holdings, Inc.	NO	1
							Tokio Marine HCC Insurance Holdings				J		mar mo norango, mo.		
		I	98-0234131		1		(International) Limited	GBR	NIA	HCC Global Financial Products. LLC	Ownership	0.012	Tokio Marine Holdings. Inc.	NO	1
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		NAIG				Exchange		Domi-	ship		Management,	ship		Filing	
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Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No) *
										Tokio Marine HCC Insurance Holdings					
			98-0335106				Rattner Mackenzie Limited	J 0R	NIA	(International) Limited	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
										Tokio Marine HCC Insurance Holdings		4 000			
			98-0413966				HCC International Insurance Company PLC	GBR	IA	(International) Limited	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
			98-1424403				Tokio Marine Europe S.A.	LUX	I A	HCC International Insurance Company PLC	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
			98-0464134				HCCI Credit Services Limited	GBR	NIA	HCC International Insurance Company PLC	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
			98-1071873				HCC Diversificacion Y Soluciones S.L	ESP	NIA	HCC International Insurance Company PLC	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
			98-1461265				Qdos Holdings Limited	GBR	NIA	HCC International Insurance Company PLC	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
							Qdos Broker and Underwriting Services Limited]
			98-1461336					GBR	NIA	Qdos Holdings Limited	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
			98-1549656				GCube Underwriting Limited	GBR	NIA	HCC International Insurance Company PLC	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
			98-1550065				Renewable Energy Loss Adjusters Limited	GBR	NIA	HCC International Insurance Company PLC	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			76-0695980				HCC Acquisition Sub, Inc.	NY	NIA	HCC Insurance Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
			13-2918810				Professional Indemnity Agency, Inc.	NJ	NIA	HCC Acquisition Sub. Inc.	Ownership	1.000	Tokio Marine Holdings, Inc	NO	1
			04-2748570				HCC Specialty Underwriters, Inc.	MA	NIA	HCC Acquisition Sub, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			98-0372607				HCC Specialty Ltd.	GBR	NIA	HCC Specialty Underwriters, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	1
			98-1161736				HCC Specialty Underwriters Ltd.	CAN	NIA	HCC Insurance Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	1]
			04-3716615				MAG Acquisition Sub. Inc.	DE	NIA	HCC Insurance Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			06-1504568				HCC Global Financial Products. LLC	DE	NIA	MAG Acquisition Sub. Inc.	Ownership		3.,	NO	
												1.000	Tokio Marine Holdings, Inc.	NO	
	T		93-1030249				Surety Associates Holding Co., Inc.	NM	NIA	HCC Insurance Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.]
. 3098	Tokio Marine Holdings, Inc. GRP	10216	95-4290651				American Contractors Indemnity Company	CA		Surety Associates Holding Co., Inc	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			20-2465160				Occidental Services, Inc.	DE	NIA	Surety Associates Holding Co., Inc	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
			43-1997476				USSC Holdings, Inc.	MD	NIA	HCC Insurance Holdings, Inc	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
. 3098	Tokio Marine Holdings, Inc. GRP	10656	52-1976385				United States Surety Company	MD	IA	USSC Holdings, Inc	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
			20-3021762				HCC Credit Group, Inc	NY	NIA	HCC Insurance Holdings, Inc	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
			38-2554454				G.B. Kenrick & Associates, Inc	MI	NIA	HCC Insurance Holdings, Inc	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
			38-3002556				HCC Public Risk Claim Service, Inc	MI	NIA	G.B. Kenrick & Associates, Inc	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
			20-3384567				HCC Medical Insurance Services, LLC	WI	NIA	HCC Insurance Holdings, Inc	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
		l	47-1246008				Brooklyn Ventures, Inc.	DE	NIA	HCC Insurance Holdings. Inc.	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
			26-4114320				Brooklyn Ventures, LLC	MO	NIA	Brooklyn Ventures. Inc.	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
			20-4103791				Producers Ag Insurance Group, Inc.	DE	NIA	HCC Insurance Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			35-2459750				Pro Ag Transition Services, LLC	CA	NIA	Producers Ag Insurance Group, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	1
			36-4714925				International Ag Insurance Solutions, LLC	DE	NIA	Producers Ag Insurance Group, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	1
			37-1108576				Pro Ag Management, Inc.	IL	NIA	Producers Ag Insurance Group, Inc	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	1
. 3098	Tokio Marine Holdings, Inc. GRP	34312	81-0368291				Producers Agriculture Insurance Company	TX	IA	Pro Ag Management, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	1
. 3090	TOKTO WATTHE HOTOTHYS, THE UMP	34312	75-1493732					TX	NIA		Ownership	1.000		NO	
	Tokio Marine Holdings, Inc. GRP	00470					Crop Hail Management, Inc.			Producers Agriculture Insurance Company	The state of the s	1.000	Tokio Marine Holdings, Inc.	NO	
. 3098	TOKIO Marine Holdings, Inc. GHP	33170	75-1494452				Producers Lloyds Insurance Company	TX	IA	Producers Agriculture Insurance Company	Management		Tokio Marine Holdings, Inc.		
			35-2450327				Athenium Analytics LLC	DE	NI A	HCC Insurance Holdings, Inc	Ownership	0.225	Tokio Marine Holdings, Inc	NO	
							Gulf Guaranty Employee Benefit Services, Inc.]
								MS	NIA	HCC Insurance Holdings, Inc	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
			84-1699173				Privilege Underwriters, Inc	DE	NIA	HCC Insurance Holdings, Inc	Ownership	1.000	Tokio Marine Holdings, Inc	NO	.
. 3098	Tokio Marine Holdings, Inc. GRP	13204	26-3109178				PURE Insurance Company	FL		Privilege Underwriters, Inc	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
			20-5625284				PURE Risk Management, LLC	FL		Privilege Underwriters, Inc	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
			81-2312376				PURE Programs, LLC	DE		Privilege Underwriters, Inc	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
			82-1436681				Haven Art Group, LLC	DE	NIA	Privilege Underwriters, Inc	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
. 3098	Tokio Marine Holdings, Inc. GRP	12873	20-8287105				Privilege Underwriters Reciprocal Exchange	FL	IA	Subscriber's Advisory Committee	Attorney-In-Fact		-	NO	
	•		33-0718415				GCube Insurance Services, Inc.	CA	NIA	HCC Insurance Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
. 3098	Tokio Marine Holdings, Inc. GRP	17148	30-1294858				PURE Specialty Exchange	AZ	IA	Subscriber's Advisory Committee	Attorney-In-Fact		32,	NO	
			87-4545957				PURE Specialty Risk Management. LLC	AZ	NIA	Privilege Underwriters. Inc.	Ownership.	1.000	Tokio Marine Holdings, Inc.	NO	
			U TUTUUU				I O L OPOGIALLY IIION MAINAGOMOTIL, LLO	//4			νιιτιντ ντττ μ	1.000	I TORTO MAI THE HUTUINGS, THE	IVV	

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Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	1
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
			81-0967581				Renewable Energy Loss Adjusters, LLC	CA	NI A	Gcube Insurance Services, Inc	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							, ,			Tokio Marine & Nichido Fire Insurance Co.,	· ·				1
							Tokio Marine Canada Ltd	CAN	I A	Ltd	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	.[
										Tokio Marine & Nichido Fire Insurance Co.,	· ·				1
							Tokio Marine Asia Pte. Ltd	SGP	NIA	Ltd	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
							The Tokio Marine and Fire Insurance Company						-		1
			AA-5321001				(Hong Kong) Limited	HKG	IA	Tokio Marine Asia Pte. Ltd	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
										Tokio Marine & Nichido Fire Insurance Co.,			-		1
							Tokio Marine Newa Insurance Co., Ltd	TWN	I A	Ltd	Ownership	0.502	Tokio Marine Holdings, Inc	NO	.[
										Tokio Marine & Nichido Fire Insurance Co.,			-		1
							Newa Insurance (Cambodia) Plc	KHM	I A	Ltd	Ownership	0.424	Tokio Marine Holdings, Inc	NO	.[
										Tokio Marine & Nichido Fire Insurance Co	· ·				1 1
							Guangxin Venture Capital Co., Ltd	TWN	NI A	Ltd	Ownership	0.200	Tokio Marine Holdings, Inc	NO	.[
							Tokio Marine Insurance Vietnam Company				· ·				1
							Limited	VNM	I A	Tokio Marine Asia Pte. Ltd	Ownership	0.510	Tokio Marine Holdings, Inc	NO	
							Tokio Marine South East Servicing Company				· ·				1
1						l	Limited	THA	NI A	Tokio Marine Asia Pte. Ltd	Ownership	0.451	Tokio Marine Holdings, Inc.	NO	1
							Tokio Marine South East Servicing Company				, ,		J		1
1						l	Limited	THA	NI A	TMF Holding (Thailand) Limited	Ownership	0.155	Tokio Marine Holdings, Inc.	NO	1
										Tokio Marine South East Servicing Company					1
1						l	Tokio Marine Insurance Broker Co., Ltd	THA	NIA	Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
										Tokio Management Services (Thailand) Co.,	, ,		J		1
1						l	Tokio Marine Insurance Broker Co., Ltd	THA	NIA	Ltd.	Ownership		Tokio Marine Holdings, Inc.	NO	1
							Tokio Marine Insurance Broker Co., Ltd	THA	NIA	TMF Holding (Thailand) Limited	Ownership		Tokio Marine Holdings, Inc	NO	1
							Tokio Management Services (Thailand) Co.,			I in the same of t			l same man me me man mge, me		
							Ltd.	THA	NIA	Tokio Marine Asia Pte. Ltd	Ownership	0.490	Tokio Marine Holdings, Inc.	NO	
										Tokio Management Service (Thailand) Co.,					1
							TMF Holding (Thailand) Limited	THA	NIA	Ltd.	Ownership	0.510	Tokio Marine Holdings, Inc.	NO	1
							TMF Holding (Thailand) Limited	THA	NI A	Tokio Marine Asia Pte. Ltd	Ownership	0.490	Tokio Marine Holdings, Inc.	NO	
							I I I I I I I I I I I I I I I I I I I			Tokio Marine & Nichido Fire Insurance Co	owner strip	0.400	Tokto marine norungs, me	140	
							NHCT Holding (Thailand) Company Limited	THA	NI A	Ltd.	Ownership	0.490	Tokio Marine Holdings, Inc	NO	1
							NHCT Holding (Thailand) Company Limited	THA	NI A	Tokio Marine Asia Pte. Ltd	Ownership	0.000	Tokio Marine Holdings, Inc.	NO	
							NHCT Holding (Thailand) Company Limited	THA	NIA	TMF Holding (Thailand) Limited	Ownership.	0.510	Tokio Marine Holdings, Inc.	NO	1
							NHCT Company Limited	THA	NIA	NHCT Holding (Thailand) Company Limited	Ownership	0.510	Tokio Marine Holdings, Inc	NO	
							NHOT Company Limited	THA	NIA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	O-manahi-	0.400	Takia Marina Haldinss Jas	NO	1
							NHCT Company Limited				Ownership	0.490	Tokio Marine Holdings, Inc.		
							NHCT Company Limited	THA	NIA	Tokio Marine Asia Pte. Ltd	Ownership	0.000	Tokio Marine Holdings, Inc	NO	
							Tokio Marine Safety Insurance (Thailand)	T114		NIOT O		0.050		110	1
							Public Company Limited	THA	I A	NHCT Company Limited	Ownership	0.252	Tokio Marine Holdings, Inc	NO	
							Tokio Marine Safety Insurance (Thailand)	T1//	l	Tokio Marine & Nichido Fire Insurance Co.,		0 100		NC	1
							Public Company Limited	THA	IA	Ltd	Ownership	0.488	Tokio Marine Holdings, Inc	NO	
							Tokio Marine Safety Insurance (Thailand)	T1//	l	T		0.004		NC	1
							Public Company Limited	THA	IA	Tokio Marine Asia Pte. Ltd	Ownership	0.001	Tokio Marine Holdings, Inc	NO	
							Tokio Marine Safety Insurance (Thailand)	T1//	l	THE ILLI: (TO ILL S		0.050		NC	1
							Public Company Limited	THA	IA	TMF Holding (Thailand) Limited	Ownership	0.253	Tokio Marine Holdings, Inc.	NO	
							PIM Holding (Thailand) Co., Ltd	THA	NIA	TMF Holding (Thailand) Limited	Ownership	0.510	Tokio Marine Holdings, Inc	NO	
										Tokio Management Service (Thailand) Co.,	l	0.540	I		1
							Pannasub Co., Ltd.	THA	NI A	Ltd	Ownership	0.510	Tokio Marine Holdings, Inc	NO	
							Pannasub Co., Ltd.	THA	NIA	Tokio Marine Asia Pte. Ltd	Ownership	0.490	Tokio Marine Holdings, Inc	NO	
							Tokio Marine Life Insurance (Thailand) Public		1						1
							Company Limited	THA	IA	Pannasub Co., Ltd	Ownership	0.510	Tokio Marine Holdings, Inc	NO	
							Tokio Marine Life Insurance (Thailand) Public								1
							Company Limited	THA	IA	Tokio Marine Asia Pte. Ltd	Ownership	0.490	Tokio Marine Holdings, Inc	NO	
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Group		Company	ID	Federal		(U.Ś. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	Ì
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
	·						Tokio Marine Insurans (Malaysia) Berhad	MYS	IA	Tokio Marine Asia Pte. Ltd	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
ı							PT Asuransi Tokio Marine Indonesia	IDN	IA	Tokio Marine Asia Pte. Ltd	Ownership	0.800	Tokio Marine Holdings, Inc.	NO	
1							IFFCO-TOKIO General Insurance Company								
							Limited	IND	IA	Tokio Marine Asia Pte. Ltd	Ownership	0.490	Tokio Marine Holdings, Inc	NO	
										IFFCO-TOKIO General Insurance Company,			•		
							IFFCO-TOKIO Insurance Services Limited	IND	NI A	Ltd	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
							Malayan Insurance Company, Inc	PHL	IA	Tokio Marine Asia Pte. Ltd	Ownership	0.194	Tokio Marine Holdings, Inc	NO	
							Hollard Holdings Proprietary Limited	ZAF	NI A	Tokio Marine Asia Pte. Ltd	Ownership	0.225	Tokio Marine Holdings, Inc	NO	
							Hollard International Proprietary Limited	ZAF	NIA	Tokio Marine Asia Pte. Ltd	Ownership	0.225	Tokio Marine Holdings, Inc	NO	
		1	1				, , , , , , , , , , , , , , , , , , , ,			Tokio Marine & Nichido Fire Insurance Co.,			, , , , , , , , , , , , , , , , , , ,	-	1
							PT Tokio Marine Life Insurance Indonesia	IDN	I A	Ltd	Ownership	0.978	Tokio Marine Holdings, Inc	NO	
		1	1				Grand Guardian Tokio Marine General Insurance	1		Tokio Marine & Nichido Fire Insurance Co.,					1
							Company Limited	MMR	I A	Ltd	Ownership	0.150	Tokio Marine Holdings, Inc	NO	
			AA-1580070				Nisshin Fire & Marine Insurance Co., Ltd	JPN	I A	Tokio Marine Holdings, Inc	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
							Nisshinfire Information System Co., Ltd	JPN	NI A	Nisshin Fire & Marine Insurance Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
							Universal Risk Solution Company, Limited	JPN	NI A	Nisshin Fire & Marine Insurance Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
							Nisshin Fire Insurance Service Co., Ltd	JPN	NI A	Nisshin Fire & Marine Insurance Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
							Nisshin Fire Total Service Company, Limited	JPN	NI A	Nisshin Fire & Marine Insurance Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
							Tokio Marine & Nichido Life Insurance Co.,			·			•		
			AA-1580017				Ltd	JPN	I A	Tokio Marine Holdings, Inc	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
										Tokio Marine & Nichido Life Insurance Co.,					1
							Tokio Marine Anshin Agency Corporation	JPN	NI A	Ltd	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
							Tokio Marine & Nichido Anshin Consulting Co.,			Tokio Marine & Nichido Fire Insurance Co.,					
							Ltd	JPN	NI A	Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
							Tokio Marine & Nichido Anshin Support			Tokio Marine & Nichido Life Insurance Co.,					
							Co.,Ltd.	JPN	NIA	Ltd	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
							TON 1 0 1 1 1	IDAI		Tokio Marine & Nichido Fire Insurance Co.,		4 000	T	110	
							T&N Insurance Services Co., Ltd	JPN	NIA	Ltd	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
							TOKTO MATTHE & NICHTOO CATEET SETVICE CO.,	JPN	NIA	Tokio Marine Holdings, Inc	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
							Tokio Marine & Nichido Facilities, Inc	JPN	NIA	Tokio Marine Holdings, Inc.	Ownership	0.750	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine & Nichido Facilities, Inc	JPN	NIA	Nisshin Fire & Marine Insurance Co., Ltd.	Ownership	0.025	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine & Nichido Facility Service, Inc.	JFIV	NIA	INISSIIII FITE α MATTHE THSUTANCE CO., LTG.	Owner siftp	0.025	TOKTO mai the hordings, the	NU	
		1	1				TONTO MATTHE α NICHTOO FACTITLY SETVICE, INC.	JPN	NIA	Tokio Marine & Nichido Facilities, Inc	Ownership	1.000	Tokio Marine Holdings, Inc	NO	1
							Tokio Marine & Nichido Lec Service, Inc	JPN	NIA	Tokio Marine & Nichido Facilities, Inc	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine & Nichido Lec Service, Inc	JPN	NIA	TIOKTO MATTINE & NICHTOO FACTITITIES, INC	owner srifp	1.000	TOKTO MATTINE MOTOLINGS, INC.	NU	
		1	1				Ltd.	JPN	NIA	Tokio Marine Holdings, Inc	Ownership	1.000	Tokio Marine Holdings, Inc	NO	1
		l					Tokio Marine dR Co., Ltd	JPN	NIA	Tokio Marine Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	1
		l					Tokio Marine Millea SAST Insurance Co., Ltd.	I'N		TOKTO MATTIE HOTUTINGS, THE.	omioi silip	1.000	Tokto marine noturnys, Inc	IWU	
		I	I				Tokto marino mirroa onor mourance co., Etu.	JPN	I A	Tokio Marine Holdings. Inc.	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
							Tokio Marine West SAST Insurance Co., Ltd	JPN	IA	Tokio Marine Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
		l					E. Design Insurance Co., Ltd	JPN	I A	Tokio Marine Holdings, Inc.	Ownership	0.952	Tokio Marine Holdings, Inc.	NO	
		l					Tokio Marine Business Support Co., Ltd			Tokio Marine Holdings, Inc.	Ownership	1.000	• ·	NO	
		l					TOKTO WATTHE DUSTHESS SUPPORT CO., Ltd	JPN	NIA	Tokio Marine & Nichido Fire Insurance Co.,	Owner Strip	1.000	Tokio Marine Holdings, Inc	NU	·····
		1	1				The Shinko Building, Ltd	JPN	NIA	Ltd.	Ownership	0.540	Tokio Marine Holdings, Inc	NO	1
							Tokio Marine & Nichido Adjusting Services	JF IV		Tokio Marine & Nichido Fire Insurance Co	Owner Siff P	0.040	TOKTO marine noruniys, inc	NO	
		1	1				Co. Ltd	JPN	NIA	Ltd	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
		l					35., 210.			Tokio Marine & Nichido Fire Insurance Co			mar mo noramgo, mo.		1
		I	l				The Tokio Marine Claims Service Co., Ltd	JPN	NIA	Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	1
										Tokio Marine & Nichido Fire Insurance Co.,			30,		1
		I	l	l	1	l	Tokio Marine & Nichido Systems Co., Ltd	JPN	NI A	Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc	NO	1 '

This is brine Asset Winespeed (ASS) 1.16 N.					ΓA		A - DE I AI	L OF INSURANC	, – I	TOLD	HING COMPAIN I	SISIEIVI				
Part	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Name of Securings Participal						-						Type	If			
Name of County Part													Control			
Name of Securities Name of Company Name of Securities Name of Securities Name of Code													-		Is an	
Company Comp							Name of Securities			Relation-						
Code Congray Document Code									Domi-							
County Company D Company D Code Number RSSD Cit Mileration Display Displ			NAIC					Names of								
Code Group Name Code Number PRISO Cit International Code Number PRISO Cit International Code	Croup			ID	Endoral		/II S or				Directly Controlled by			Liltimata Controlling		
Table State of Michigan Table Ta		Croup Nama				CIK	(U.S. UI									*
This far the Nicole American Study of the N	Code	Gloup Name	Code	Nullibei	NOOD	CIR	international)	Of Allillates	tion	Littly		Other)	lage	Littity(les)/Feison(s)	(163/110)	
Table Name & Workshot Name Standards Applications of Standards Applicatio								Takia Marina & Nichida Anghin 110 Ca. Itd	IDN	NΙΔ	I th	Ownership	1 000	Tokio Marino Holdings Inc	NO	
Sectory Cr., 11.5 P.P. N.B. 1.5 Series for electing 1.000 Tests far in belongs, fee.								Tokio Marine & Nichido Human Resources			Tokio Marine & Nichido Fire Insurance Co	Owner Strip.		Tokio marine norumgs, me	140	
Sales Series Pearl Responsed Co., L15. Case Name Seed Responsed Co., L15. Case									JPN	NIA		Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
Table State Asset Management (Louden)																
Company Comp																
Pic. 1.05									GBR	NI A	Tokio Marine Asset Management Co., Ltd	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
Michigan National Processing (USA) Ltd. Michigan National Processing								Tokio Marine Asset Management International			-	•		- '		
Trick Out for the Sign Asset Brangment D. C. Ltd. GRF W. M. GRF									SGP	NI A		Ownership	1.000	Tokio Marine Holdings, Inc		
Total Burine & Michigo (storaint) Michigo (storai								Tokio Marine Asset Management (USA) Ltd	NY	NI A	Tokio Marine Asset Management Co., Ltd	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
Description								Tokio Marine Rogge Asset Management Ltd	GBR	NI A		Ownership	0.500	Tokio Marine Holdings, Inc	NO	
ME Innurance Services Cp., Ltd																
Mill Insurance Services Dt. Ltd.								Co., Ltd	JPN	NI A		Ownership	1.000	Tokio Marine Holdings, Inc	N0	
Totic Verine & Nichtle Fire Insurance Co. P. N. N. N. 155 156																
Ruden Insurance Services Co., Lid. PM. MA. Lid.								MMC Insurance Services Co., Ltd	JPN	NI A		Ownership	0.950	Tokio Marine Holdings, Inc	NO	
MH Insurance Services, Ltd.								K.d., 1 0i 0- 14d	IDM	NII A		0	0.050	Table Menter Heldton Lar	NO	
Mil Insurance Services, Ltd.								Kudan Insurance Services Co., Ltd	JPN	NIA		Ownership	0.950	Tokio Marine Holdings, Inc.	NO	
Tokio Marine & Michido Partners Banagement Co., Ltd. Tokio Mar								MUL Incurance Corvince Ltd	IDN	NII A		Ownership	0.051	Takia Marina Haldinga Ina	MO	
Toto Narine & Nichido Better Life Services _PN. M. M. M. M. M. M. M.								mili ilisurance services, Etu	JFIV	NIA		Owner Strip	0.001	Tokio marine norungs, inc	NO	
Tokia Nichido Partners Management Co., Ltd. PML NIA Ltd.								Tokio Marine & Nichido Better Life Services	. IPN	NΙΔ	I th	Ownershin	1 000	Tokio Marine Holdings Inc	NO	
Total Nichide Partners Wangement Co., Ltd. JPN. NIA. Ltd. Conversible Ltd. Takio Narine & Nichide Partners TOWLOGA. Ltd. Ltd								Tokto mai nie a montae better Erre eerrese			Tokio Marine & Nichido Fire Insurance Co			Tokto marine noranige, mer		
Totic Service Servic								Tokai Nichido Partners Management Co., Ltd.	JPN	NI A		Ownership	1.000	Tokio Marine Holdings, Inc	NO	
Tokio Marine & Nichido Partners Cuspku-								Tokio Marine & Nichido Partners TOKIO Co.,			Tokio Marine & Nichido Fire Insurance Co.,	·				
Sinkou Co., Ltd. Sinkou Co.,								Ltu	JPN	NI A		Ownership	1.000	Tokio Marine Holdings, Inc	NO	
Tokio Marine & Nichido Partners Kansai Co., Ltd.																
Miles									JPN	NIA		Ownership	1.000	Tokio Marine Holdings, Inc	NO	
Takio Marine & Nichido Partners Hokaido Co., Ltd.								Tokio Marine & Nichido Partners Kansai Co.,								
Ltd.								Ltd	JPN	NI A		Ownership	1.000	Tokio Marine Holdings, Inc	N0	
Tokio Marine & Nichido Partners Tokai									IDM	NII A		0	1 000	Table Menter Heldton Lar	NO	
Hoturiku Co. Ltd. Co. Ltd. Co. Ltd. Co. Ltd. Co. Ltd. Co. Ltd. Co. Ltd. Co. Ltd. Co. Ltd. Co. Ltd. Co. Ltd. Co. Ltd. Co. Ltd. Co. Ltd. Co. Ltd. Co. Ltd. Co.									JPI\	NIA		Ownersnip	1.000	Tokio Marine Holdings, Inc.	NU	
Tokio Marine & Nichido Partners Kyushu Co., Ltd. Ltd. U.PN. NIA. Ltd. Tokio Marine & Nichido Fire Insurance Co., Ltd. U.PN. NIA. Ltd. U.R. U.R. U.R. U.R. U.R. U.R. U.R. U.									IDN	NΙΔ		Ownership	1 000	Takia Marina Haldings Inc	MO	
Ltd.												Owner Sirrp	1.000	Tokio marine norumgs, mc	١٧٠	
Tokio Marine & Nichido Partners Tohoku Co., Ltd								I th	.IPN	NIA		Ownership	1 000	Tokio Marine Holdings Inc	NO.	
Ltd								Tokio Marine & Nichido Partners Tohoku Co				owner our p		Tokto martine noranigo, mo.		
Tokio Marine & Nichido Partners EAST Co., Ltd. Den Lad. Den Lad.								Ltd	JPN	NIA	Ltd	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
Tokio Marine & Nichido Magokoro Partners Co., Ltd								Tokio Marine & Nichido Partners EAST Co.,			Tokio Marine & Nichido Fire Insurance Co.,	· ·				
Ltd									JPN	NIA		Ownership	1.000	Tokio Marine Holdings, Inc	NO	
Tokio Marine & Nichido Finance Co., Ltd. Tokio Marine & Nichido Finance Co., Ltd. Tokio Marine & Nichido Communications Co., Ltd. Tokio Marine & Nichido Fire Insurance Co., L																
Tokio Marine & Nichido Finance Co., Ltd. Tokio Marine & Nichido Communications Co., Ltd. Ltd. NIA. Ltd. Ownership. Ownership. Ownership. Ownership. Ownership. Tokio Marine Holdings, Inc. NO. Tokio Marine Holdings, Inc. NO. Tokio Marine Nichido Auto-support Center Co., Ltd. Ltd. Tokio Marine & Nichido Fire Insurance Co., Ltd. Ownership.								Ltd	JPN	NIA		Ownership	1.000	Tokio Marine Holdings, Inc	N0	
Tokio Marine & Nichido Communications Co., Ltd.								T	ID.		Tokio Marine & Nichido Fire Insurance Co.,		4 000	T	No	
Ltd									JPN	NIA	LTG.	Ownership	1.000	TOKIO Marine Holdings, Inc.	NO	
Tokio Marine Nichido Auto-support Center Co., Ltd									IDN	NIA		Ownership	1 000	Takia Marina Haldinga Ina	NO	
Ltd									JFIV	NIA		Owner Stillp	1.000	TOKTO marine noturngs, inc	NU	
Tokio Marine & Nichido Fire Insurance Co., Undership								I th	.IPN	NΙΔ		Ownership	1 000	Tokio Marine Holdings Inc	NO	
The Tokio Marine Research Institute												omor on p.		Tokto marine notatings, the	١٩٥	
Tokio Marine International Assistance Co., Tokio Marine & Nichido Fire Insurance Co.,					l			The Tokio Marine Research Institute	JPN	NIA		Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
														30,		
								Ltd.	JPN	NIA	Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
											Type	If			
											of Control	Control			
											(Ownership,	is		ls an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
	•									Tokio Marine & Nichido Fire Insurance Co.,					
							The Mitsubishi Asset Brains Co., Ltd	JPN	NIA	Ltd	Ownership	0.250	Tokio Marine Holdings, Inc	NO	
										Tokio Marine & Nichido Fire Insurance Co.,					
							MST Insurance Service Co., Ltd	JPN	NIA	Ltd	Ownership	0.161	Tokio Marine Holdings, Inc	NO	
							v · · · · · ·	IDM		Tokio Marine & Nichido Fire Insurance Co.,	Ownership	0.004	T	110	
							Kaijyosyoji, Inc.	JPN	NIA	Tokio Marine & Nichido Fire Insurance Co.,	Ownership	0.284	Tokio Marine Holdings, Inc	NO	
							Tokio Marine Mezzanine Co., Ltd.,	IDN	NIA	Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
							Tokio Marine Assistance Co., Ltd.	JPN		Tokio Marine Holdings, Inc.	Ownership		Tokio Marine Holdings, Inc.		
							Whitehealthcare Inc.		NIA	Tokio Marine Holdings, Inc.	Ownership		Tokio Marine Holdings, Inc.		
							AlgoNaut Inc.	IDN	NIA	Tokio Marine Holdings, Inc.	Ownership	0.400	Tokio Marine Holdings, Inc.	NO	
							Argunaut IIIc.	JFIV		Tokio Marine & Nichido Fire Insurance Co.,	Owner Sirrp	0.400	Tokio marine horumgs, mc	١٧٠	
							Kyoei Service Inc.	.IPN	NIA	I th	Ownership	0.638	Tokio Marine Holdings, Inc.	NO	
							1,700. 00.1100 110.			Tokio Marine & Nichido Fire Insurance Co.,			Tokke mai ne nerange, mer minint		
							Tokio Marine X SAST Insurance Co., Ltd	JPN	NIA	Ltd	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
							I-Resilience Corporation	JPN	NIA	Tokio Marine Holdings, Inc	Ownership		Tokio Marine Holdings, Inc	NO	
							·			Tokio Marine & Nichido Fire Insurance Co.,					
							Kyodo Jimu Chosa Service K.K	JPN	NIA	Ltd	Ownership	0.800	Tokio Marine Holdings, Inc	NO	
							Tokio Marine HC Business Launch Preparation		1						
							Co.,Ltd	JPN	NIA	Tokio Marine Holdings, Inc	Ownership	1.000	Tokio Marine Holdings, Inc	NO	
									<u> </u>						

Asterisk			Εx	X 4X	n	

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

	_	rvesponse
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter. In the case of an ongoing statement of exemption,	N/A
	enter "SEE EXPLANATION" and provide as an explanation that the company is utilizing an ongoing statement of exemption	IV/ A
	AUGUST FILING	
9.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A
	Explanation:	
1.		
2.		
3.		
5.		
6.		
7.		
	Bar Code:	
1.	Trusteed Surplus Statement [Document Identifier 490]	
2.	Medicare Part D Coverage Supplement [Document Identifier 365]	
3.	Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]	
5.	Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]	
6.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]	

6.

Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

Addition	aditional White-ins for Assets Line 25							
			Current Statement Date)	4			
		1	2	3	December 31			
				Net Admitted Assets	Prior Year Net			
		Assets	Nonadmitted Assets	(Cols. 1 - 2)	Admitted Assets			
2504.	Other assets nonadmitted	12,300	12,300	0	0			
2597.	Summary of remaining write-ins for Line 25 from overflow page	12,300	12,300	0	0			

Additional Write-ins for Liabilities Line 25							
	1	2					
	Current	December 31					
	Statement Date	Prior Year					
2504. Deferred Insurance Revenue	599,483	2,397,933					
2505. Liability for pensions and postretirement benefits	0	88,750					
2597. Summary of remaining write-ins for Line 25 from overflow page	599,483	2,486,683					

SCHEDULE A - VERIFICATION

Real Estate

		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value, December 31 of prior year	13,707,231	24,579,053
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	4,632,334	46,406,958
	2.2 Additional investment made after acquisition		0
3.	Current year change in encumbrances		0
4.	Total gain (loss) on disposals	(238,686)	7,084,932
5.	Deduct amounts received on disposals	3, 167, 276	64,363,713
6.	Total foreign exchange change in book/adjusted carrying value		0
7.	Deduct current year's other than temporary impairment recognized	5,303,273	0
8.	Deduct current year's depreciation		
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	9,630,330	13,707,231
10.	Deduct total nonadmitted amounts	499	499
11.	Statement value at end of current period (Line 9 minus Line 10)	9,629,831	13,706,732

SCHEDULE B - VERIFICATION

Mortgage Loans

		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	7,636,067,734	6,568,082,414
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		3,053,497,289
	2.2 Additional investment made after acquisition		0
3.	Capitalized deferred interest and other		
4.	Accrual of discount	17,593,277	26,900,133
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals	(4,680,252)	(2,365,867)
7.	Deduct amounts received on disposals	770,720,325	1,959,733,763
8.	Deduct amortization of premium and mortgage interest points and commitment fees	3,026,399	15,724,639
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	8,448,545,215	7,636,067,734
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus Line 12)	8,448,545,215	7,636,067,734
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	8,448,545,215	7,636,067,734

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	-	1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value, December 31 of prior year	589,480,628	377,717,939
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	185,982,512	453,552,682
	2.2 Additional investment made after acquisition	32,027,264	31,382,474
3.	Capitalized deferred interest and other Accrual of discount	0	
4.	Accrual of discount	(10,989,511)	5,985,305
5.	Unrealized valuation increase (decrease)	2,524,140	(45,485,999)
6.	Total gain (loss) on disposals	(208.612)	(1.356.093)
7.	Deduct amounts received on disposals	67,084,514	198,082,512
8.	Deduct amortization of premium and depreciation	960,321	22,451,235
9.	Total foreign exchange change in book/adjusted carrying value	(27,586)	(332,517)
10.	Deduct current year's other than temporary impairment recognized	1,712,568	11,449,414
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	729,031,432	589,480,628
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	729,031,432	589,480,628

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	11,079,819,785	10,519,428,245
2.	Cost of bonds and stocks acquired		
3.	Accrual of discount	46,480,223	71,431,243
4.	Unrealized valuation increase (decrease)	3,579,700	57,234,999
5.	Total gain (loss) on disposals	(19,243,700)	(36,295,898)
6.	Deduct consideration for bonds and stocks disposed of	1,995,493,767	1,351,790,098
7.	Deduct amortization of premium	8,632,882	43,788,925
8.	Total foreign exchange change in book/adjusted carrying value	(11,634,043)	(20,675,263)
9.	Deduct current year's other than temporary impairment recognized	31,280,222	53,681,346
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	(111,322)	300,394
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	12,325,364,643	11,079,819,785
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	12,325,364,643	11,079,819,785

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

_	1	2	3	4	5	6	7	8
NAIC Designation	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
NAIC Designation	of Current Quarter	Current Quarter	Current Quarter	Current Quarter	First Quarter	Second Quarter	Third Quarter	Prior Year
BONDS								
1. NAIC 1 (a)	5,605,317,615	641,990,854	603,487,313	91,215,888	5,500,170,714	5,605,317,615	5,735,037,045	4,510,375,579
2. NAIC 2 (a)	3,699,101,928	90,716,547	119,278,483	(29,286,605)	3,697,235,325	3,699,101,928	3,641,253,387	3,745,147,143
3. NAIC 3 (a)	791,777,448	76,888,794	63,325,626	(122,460,853)	777,698,732	791,777,448	682,879,763	820,161,931
4. NAIC 4 (a)	1,088,184,697	82,121,052	48,109,925	(419,951,026)	1,063,986,731	1,088,184,697	702,244,798	934 , 428 , 153
5. NAIC 5 (a)	317,924,310	17,879,833	11,580,781	519,488,456	353,678,528	317,924,310	843,711,817	380,453,307
6. NAIC 6 (a)	126,616,318	5,619,824	3,853,846	(54,853,342)	74,133,323	126,616,318	73,528,954	64,699,413
7. Total Bonds	11,628,922,316	915,216,904	849,635,975	(15,847,482)	11,466,903,352	11,628,922,316	11,678,655,763	10,455,265,526
PREFERRED STOCK								
8. NAIC 1	183,774	0	0	1,336	189,337	183,774	185, 109	197,500
9. NAIC 2		4,032,000	· ·			18,564,960		
10. NAIC 3		0	0		19,534,277	19,318,122	19,339,532	
11. NAIC 4		0	253,333	` ′ ′	*	903,215	212,251	144,035
12. NAIC 5		0	0	73,789	1,913,804	2,003,702	2,077,492	1,828,939
13. NAIC 6	177	0	0	(173)	0	177	4	0
14. Total Preferred Stock	40,973,949	4,032,000	1,073,333	(611,648)	42,907,129	40,973,949	43,320,968	42,762,586
15. Total Bonds and Preferred Stock	11,669,896,266	919,248,904	850,709,308	(16,459,130)	11,509,810,481	11,669,896,266	11,721,976,731	10,498,028,112

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
770999999 Totals	24,851,648	xxx	24,893,576	527,770	29, 193

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	27,228,381	31,051,184
2.	Cost of short-term investments acquired		
3.	Accrual of discount	554 , 196	1,129,567
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	1,646,182	1,578,409
6.	Deduct consideration received on disposals	56,396,613	143,806,714
7.	Deduct amortization of premium	6	411, 174
8.	Total foreign exchange change in book/adjusted carrying value	(274,817)	284,479
9.	Deduct current year's other than temporary impairment recognized	11,348	590,437
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	24,851,648	27,228,381
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	24,851,648	27,228,381

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)			6,947
2.	Cost Paid/(Consideration Received) on additions			
3.	Unrealized Valuation increase/(decrease)			
4.	SSAP No. 108 adjustments			
5.	Total gain (loss) on termination recognized			
6.	Considerations received/(paid) on terminations			
7.	Amortization			
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item			
9.	Total foreign exchange change in Book/Adjusted Carrying Value			
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+	•		
11.	Deduct nonadmitted assets			
12.	Statement value at end of current period (Line 10 minus Line 11)			36,043,164
	SCHEDULE DB - PAF	RT B - VER	RIFICATION	
1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)			1,203,300
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote			
3.1	Add:	·	,	
	Change in variation margin on open contracts - Highly Effective Hedges			
	3.11 Section 1, Column 15, current year to date minus	0		
	3.12 Section 1, Column 15, prior year		0	
	Change in variation margin on open contracts - All Other		•	
	3.13 Section 1, Column 18, current year to date minus	425 721		
	3.14 Section 1, Column 18, prior year		(10, 156) (10, 156)	
2.0		405,077	(10, 130)	
3.2	Add:			
	Change in adjustment to basis of hedged item	•		
	3.21 Section 1, Column 17, current year to date minus			
	3.22 Section 1, Column 17, prior year	0	0	
	Change in amount recognized			
	3.23 Section 1, Column 19, current year to date minus			
	3.24 Section 1, Column 19, prior year plus			
	3.25 SSAP No. 108 adjustments		(10, 156)(10, 156)	
	Subtotal (Line 3.1 minus Line 3.2)			0
4.1	Cumulative variation margin on terminated contracts during the year		(597,010)	
4.2	Less:			
	4.21 Amount used to adjust basis of hedged item			
	4.22 Amount recognized	(597,010)		
	4.23 SSAP No. 108 adjustments		(597,010)	
4.3	Subtotal (Line 4.1 minus Line 4.2)			0
5.	Dispositions gains (losses) on contracts terminated in prior year:			
	5.1 Total gain (loss) recognized for terminations in prior year			
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	ar		
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2	2)		532,000
7.	Deduct total nonadmitted amounts			
8.	Statement value at end of current period (Line 6 minus Line 7)			532,000

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open ${f N} \ {f O} \ {f N} \ {f E}$

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open ${f N} \ {f O} \ {f N} \ {f E}$

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying	g Value Check
1.	Part A, Section 1, Column 14	38,043,184	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	532,000	
3.	Total (Line 1 plus Line 2)		38 , 575 , 184
4.	Part D, Section 1, Column 6	198,941,021	
5.	Part D, Section 1, Column 7		
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Ch	neck
7.	Part A, Section 1, Column 16	38,043,184	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		38,056,348
10.	Part D, Section 1, Column 9	198,438,170	
11.	Part D, Section 1, Column 10	(160,381,821)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposur	e Check
13.	Part A, Section 1, Column 21	18,278,227	
14.	Part B, Section 1, Column 20	532,000	
15.	Part D, Section 1, Column 12	18,810,227	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	, , ,	1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	106,664,169	162,783,088
2.	Cost of cash equivalents acquired		
3.	Accrual of discount	1,594	432,809
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals		0
6.	Deduct consideration received on disposals	4,277,687,929	4,939,356,069
7.	Deduct amortization of premium	0	20,307
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	220,745,803	106,664,169
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	220,745,803	106,664,169

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1			4	5	6	7	8	9
	Location							
	2	3						Additional
							Book/Adjusted	Investment
			Date		Actual Cost at	Amount of	Carrying Value	Made After
Description of Property	City	State	Acquired	Name of Vendor	Time of Acquisition	Encumbrances	Less Encumbrances	Acquisition
CARLYLE IL - FHA - 30 FIXED	CARLYLE	IL		R	4	0	4	0
	CLEVELAND HEIGHTS	OH	07/01/2023 INTERNAL TRANSFE	R	94,573	0	94,573	0
CLINTON MS - FHA - 30 FIXED	CLINTON	MS		R		0		0
ELMA NY - VA - 30 FIXED	ELMA	NY	07/30/2023 INTERNAL TRANSFE			0	26,020 .	0
GANS OK - CONV - 20 FIXED	GANS	OK	07/01/2023 INTERNAL TRANSFE	R		0	263,399 .	0
CELEUTE III. THE CONTINES	GLENDIVE	MT		R	163,138	0	163,138	0
GREENEVILLE TN - FHA - 40 FIXED	GREENEVILLE	TN	08/30/2023 INTERNAL TRANSFE		1	0	1	0
JOHNSON CITY TN - CONV - 30 FIXED	JOHNSON CITY	TN			57,898	0	57,898 .	0
JUNEAU WI - CONV - 30 FIXED	JUNEAU	WI			151,285	0	151,285	0
MOTETOL ET CODY OF TIVED	MONROE	LA	08/30/2023 INTERNAL TRANSFE	R	72,388	0	72,388	0
	MONROE	LA	07/01/2023 INTERNAL TRANSFE	R	85,779	0	85,779 .	0
TET DETIT TO THE OF TIMES	NEW BERN	NC		R	149,216	0	149,216	0
PARKS LA - USDA - 40 FIXED	PARKS	LA			411,949	0	411,949	0
	PASS CHRISTIAN	MS	07/30/2023 INTERNAL TRANSFE	R	4	0	4 .	0
	SHELBY	NC		R	102,501	0	102,501	0
SMITHVILLE MS - USDA - 40 FIXED	SMITHVILLE	MS	08/30/2023 INTERNAL TRANSFE	R	48,610	0	48,610 .	0
VALLEY AL - USDA - 30 FIXED	VALLEY	AL			77,275	0	77,275 .	0
WINTERPORT ME - USDA - 40 FIXED	WINTERPORT	ME		R	166,341	0	166,341 .	0
0299999. Acquired by Internal Transfer	·	·	·	<u>-</u>	1,871,781	0	1,871,781	0
0399999 - Totals					1,871,781	0	1,871,781	0

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in	Book/Adjusted	d Carrying Va	alue Less En	cumbrances	14	15	16	17	18	19	20
	2	3				Expended		9	10	11	12	13	1						
						for	Book/					Total	Book/					Gross	
						Additions,	Adjusted				Total	Foreign	Adjusted					Income	
						Permanent	Carrying		Current				,		Foreign			Earned	
							, ,		Current		Change in	Exchange	, ,			D!!!	T-4-1		т
						Improve-	Value Less		Year's	Current	Book/	Change in			Exchange	Realized	Total	Less	Taxes,
						ments and	Encum-	Current	Other-Than-		Adjusted	Book/	Encum-	Amounts	Gain	Gain	Gain	Interest	Repairs
						Changes	brances	Year's	Temporary	Change in	Carrying	Adjusted	brances	Received	(Loss)	(Loss)	(Loss)	Incurred on	and
		Dis	osal		Actual	in Encum-	Prior	Depre-	Impairment	Encum-	Value	Carrying	on	During	on	on	on	Encum-	Expenses
Description of Property	City	State D	ate	Name of Purchaser	Cost	brances	Year	ciation	Recognized	brances	(11-9-10)	Value	Disposal	Year	Disposal	Disposal	Disposal	brances	Incurred
	BURLINGTON	NJ		DIRECT	197, 136			0	0	0	0	0	197, 136	172,367	0	(24,769)		0	0
		MT	/2023 D	DIRECT	163, 138	0		0	0	0	0	0	163 , 138	145,942	0	(17, 196)	(17, 196)	0	0
WEST JEFFERSON NC - USDA - 40 FIXED																			
	WEST JEFFERSON	NC	/2023 D	DIRECT	151,418	0		0	0	0	0	0	151,418	137,519	0	(13,899)	(13,899)	0	0
RAYNE LA - USDA - 40 FIXED	RAYNE	LA		DIRECT	107,976			0	0	0	0	0	107,976	107,976	0	0	0	0	0
	HATTIESBURG		/2023 D	DIRECT	66,568			0	0	0	0	0	66,568	66,950	0	382	382	0	0
CHARBOURN NC - USDA - 30 FIXED	CHARBOURN	NC		DIRECT	63,496	0		0	0	0	0	0	63,496	63,496	0	0	0	0	0
SHELBYVILLE IL - USDA - FIXED	SHELBYVILLE	IL		DIRECT	12,093	0		0	0	0	0	0	12,093	12,093	0	0	0	0	0
COVINGTON LA - USDA - 30 FIXED	COVINGTON	LA09/30		DIRECT	4, 173	0		0	0	0	0	0	4, 173	4, 173	0	0	0	0	0
GREENEVILLE TN - FHA - 40 FIXED	GREENEVILLE	TN		DIRECT	1	0		0	0	0	0	0	1	4,061	0	4,060	4,060	0	0
CARLYLE IL - FHA - 30 FIXED	CARLYLE	IL		DIRECT	4	0		0	0	0	0	0	4	2,450	0	2,446	2,446	0	0
	NEW BERN	NC	/2023 D	DIRECT	149,216	0		0	0	0	0	0	149,216	149,216		0	0	0	0
JOHNSON CITY TN - CONV - 30 FIXED																			
	JOHNSON CITY	TN		DIRECT	57,898			0	0	0	0	0	57,898	78,573		20,675			0
JUNEAU WI - CONV - 30 FIXED	JENEAU	WI09/30		DIRECT	151,285			0	0	0	0	0	151,285	62,540			(88,744)		0
MONROE LA - CONV - 30 FIXED	MONROE	LA	/2023 D	DIRECT	85,779	0		0	0	0	0	0	85,779	49,017		(36,762)	(36,762)	0	0
CLEVELAND HEIGHTS OH - FHA - 30	OLEAVEL AND LIE LOUTO	011	(0000	NIDEOT	04.530			_		_			04.570	44 274		(50 400)	(50, 400)		
	CLEAVELAND HEIGHTS	09/30		JIHEUI	94,573			0	0	0	0	0	94,573	41, 174		(53,400)			0
ELMA NY - VA - 30 FIXED	ELMA	VA09/30	/2023 D	DIRECT	26,020	0		0	0	0	0	0	26,020	0		(26,020)	(26,020)	0	0

SCHEDULE A - PART 3

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

1	Location	Location 4 5		6	7	8	Change in	Book/Adjusted	d Carrying V	alue Less En	cumbrances	14	15	16	17	18	19	20	
	2	3				Expended		9	10	11	12	13							
						for	Book/					Total	Book/					Gross	
						Additions,	Adjusted				Total	Foreign	Adjusted					Income	
						Permanent	Carrying		Current		Change in	Exchange	Carrying		Foreign			Earned	
						Improve-	Value Less		Year's	Current	Book/	Change in	Value Less		Exchange	Realized	Total	Less	Taxes,
						ments and	Encum-	Current	Other-Than-	Year's	Adjusted	Book/	Encum-	Amounts	Gain	Gain	Gain	Interest	Repairs
						Changes	brances	Year's	Temporary	Change in	Carrying	Adjusted	brances	Received	(Loss)	(Loss)	(Loss)	Incurred on	and
			Disposal		Actual	in Encum-	Prior	Depre-	Impairment		Value	Carrying	on	During	on	on	on	Encum-	Expenses
Description of Property	City	State	Date	Name of Purchaser	Cost	brances	Year	ciation	Recognized	brances	(11-9-10)	Value	Disposal	Year	Disposal	Disposal	Disposal	brances	Incurred
CLINTON MS - FHA - 30 FIXED	CLINTON	MS	09/30/2023	DIRECT	1,400	0		0	00	0	0	0		0		(1,400)	(1,400)0	0
PASS CHRISTIAN MS - FHA - 30 FIXED																			
	PASS CHRISTIAN	MS	09/30/2023	DIRECT	4	0		0	0	0	0	0	4	0		(4)	(4)0	0
0199999. Property Disposed					1,332,178	0	0	C	0	0	0	0	1,332,178	1,097,547	0	(234,631)	(234,631) 0	0
0399999 - Totals					1,332,178	3 0	0	C	0	0	0	0	1,332,178	1,097,547	0	(234,631)	(234,631) 0	0

SCHEDULE B - PART 2

		ng All Mortgage Loans ACQUIF				1	T	
1	Location		4	5	6	7	8	9
	2	3					Additional	
			Loan			Actual Cost at	Investment Made	Value of Land
Loan Number	City	State	Туре	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
000237368	LAREDO	TX		08/31/2023	4.630	3,886	0	
000237774	WEST MIFFLIN	PA		06/30/2023	4.630	143	0	155,05 ⁻
000238305	OCALA	FL		06/30/2023	4.630		0	
000238344	LAWRENCEVILLE	GA		06/30/2023	4.630	5,054	0	
000238377	COLUMBUS	MS		07/31/2023	4.630	28,864	0	
000238405	HORIZON CITY	TX		06/30/2023	4.630	336	0	
000238497	KALISPELL	MT		08/31/2023	4.630	85	0	
000238502	COLONI AL BEACH	VA		07/31/2023	4.630	5,993	0	
000239014	FRANKLIN SQUARE	NY		07/31/2023	4.630		0	
000239082	WESTLAND	MI		07/31/2023	4.630	3,790	0	
000239140	THOMSON	GA		08/31/2023	4.630	177	0	
000239385	SPRINGFIELD GARDENS	NY		08/31/2023	4.630	11,745	0	
000239422	EVERETT	MA		07/31/2023	4.630	140	0	
000239693	RUSSELLVILLE	AL		07/31/2023	4.630	199	ļ0	55,900
000240044	SUMERVILLE	GA		06/30/2023	4.630		ļ0	
000240208	MOUNT VERNON	NY		08/31/2023	4.630	71,265	ļ0	
000240320	BROCKTON	MA		07/31/2023	4.630	5,015	J	
000240365	LAKE VILLA	IL		06/30/2023	4.630	30,303	ļ0	
000240647	HARTLAND	MI		07/31/2023	4.630	539	ļ0	
000241022 000241153	WEST ORANGE WETUMPKA	NJ		06/30/2023	4.630 4.630	9,031 708	ļ0	
000241153	BROOKLYN	AL						
000241394	FORT WORTH	NY		07/31/2023	4.630	3,061 34,183	0	
000241503	AURORA	IX		07/31/2023	4.630	34, 183		
000241870	SAN ANTONIO	TV		08/31/2023	4.630			
000241710	VINELAND	IA		08/31/2023	4.630			
000241910	WOODBRIDGE	NO		06/30/2023	4.630	88.475		
000241929	MIAMI	EI			4.630	2 399		
000242131	HUNTSVILLE	AI		06/30/2023	4.630		0	
000242431	RICHNOND	VΔ		06/30/2023	4.630		n	
000242442	DELMAR	MD			4.630	7	n	
000242542	BRONX	NY		08/31/2023	4.630		n	
000242615	EL RENO	OK		08/31/2023	4.630	1.775		
000242637	GLENN HEIGHTS	ТХ		08/31/2023	4.630			
000242713	SUNTER	SC.		06/30/2023	4.630		0	
000243534	LOVINGTON	NM		08/31/2023	4.630	391	0	
000243695	ASHEVILLE	NC		08/31/2023	4.630	65,586	0	
000243697	RAYMONDVILLE	TX		06/30/2023	4.630	9, 187	0	94,000
000243729	DECATUR	GA		07/31/2023	4.630	5,450	0	
000243837	SAVANNAH	GA		07/31/2023	4.630	103	0	
000243893	DUNFRIES	VA		07/31/2023	4.630	1,406	0	
000243955	CANTON	GA		07/31/2023	4.630	10,028	0	
000243959	HOLIDAY	FL		06/30/2023	4.630	10,323	0	
000244062	LOUISVILLE	KY		06/30/2023	4.630	6,998	0	
000244214	SUTTON	MA		08/31/2023	4.630	31,423	0	454,249
000244226	DETROIT	MI		07/31/2023	4.630	14,885	0	
000244349	BLOOMINGTON	IN		07/31/2023	4.630	263	0	
000244749	MEMPHIS	TN		06/30/2023	4.630	492	0	
000249181	ALLIANCE	OH		08/31/2023	4.630	2,483	0	
102076826	TORRINGTON	CT		07/31/2023	4.500		0	
200018831	ANNA	TX		08/31/2023	4.875	6,259	0	
200068155	CONCORD	MO		07/31/2023	4.000	5,485	0	
300012349	DAYTONA BEACH	FL		08/31/2023	4.374	2,571	0	
300069087	BALT IMORE	MD		07/31/2023	5. 125	3,096	0	
300071583	PORTSMOUTH	VA	L	06/30/2023	3.625	1.074	1 0	

SCHEDULE B - PART 2

	Showing	g All Mortgage Loans ACQUIF	RED AND ADDITIONS MADE During	the Current Quarter			
1	Location		4 5	6	7	8	9
	2	3	1			Additional	
			Loan		Actual Cost at	Investment Made	Value of Land
Loan Number	City	State	Type Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
400301361	MISSION	TX		6.499	22,876	0	
400312038	BROWNSBORO	AL			1,799	0	
400357401	SELMA	AL		6.373	7,800	0	89,298
400615157	GREENVILLE	TX		4.375	16,114	0	
000242505	HAMILTON	OH	06/30/2023	4.630		0	
700312103	POTTSTOWN	PA		5.539	790	0	
BB 1089900	TURLOCK	CA		5.429	559	0	490,000
700200460	GREENBELT	MD		3.375		0	
902069938	WILLIS	TX	07/31/2023	3.500	259	0	117,000
	nding - Residential mortgages-insured or guaranteed				903,524	0	21,354,058
000019463	BROOMF I ELD	C0		8.399	2,383	0	730,000
022052405	PHILADELPHIA	PA	07/07/2023	9.411		0	
022052599	LAKELAND	FL	07/07/2023			0	
023020302	PRATT	KS		9.571		0	
023030000	LAS VEGAS	NV	07/07/2023	7.550	449,454	ļ0	
023030111	HAYWARD	CA	07/20/2023	7.728	1,166,078	ļ0	1,710,000
023030270	SEVILLE	OH		9.542		0	
023030309	MOULTONBOROUGH	NH	07/07/2023			0	1,038,000
023030323	FRESNO	CA				0	
023030326	PLACERVILLE DALY CITY		07/07/2023	6.621			1,062,000
023030376 023030416	CROWN POINT		07/20/2023	9.701			1,799,995 500,000
023040002	CHICAGO	IN					*
023040002	PARADISE VALLEY	IL		7.916			
023040006	SALISBURY	MD.	06/31/2023	10.245	273.904	0	
023040032	JACKSONVILLE	FI			197.599	0	
023040069	JACKSON	GΔ		7.181		0	
023040074	CITY OF WEST SACRAMENTO	CA		8.097		0	
023040079	CAPITOLA				4,242	0	1,800,000
023040087	SUN CITY	AZ		8.418		0	
023040099	BLUFFTON	SC		9.663	10,224	0	1,410,000
023040131	ENGLEWOOD	FL	07/07/2023	7 . 674		0	
023040137	GLENDALE	WI	07/20/2023	8.806		0	
023040165	CORONA	CA	07/20/2023	7 . 827	671,150	0	
023040183	ALTON	TX	07/07/2023	9.287		0	
023040211	LOS ANGELES	CA	07/07/2023		1,290,468	0	1,600,000
023040216	RICHNOND	VA	07/20/2023	9.325	112,878	0	
023040219	ROCHESTER HILLS	MI		7.554	1,471	0	
023040224	MARINA DEL REY	CA	07/20/2023			0	
023040250	DOYLESTOWN	PA				0	
023040256	SCOTTSDALE	AZ	07/07/2023			0	
023040268	MIRAMAR BEACH	FL			4,005	0	
023040271	PONTE VEDRA	FL	07/20/2023	7.842	799,030	0	
023040272	BULLHEAD CITY	AZ	07/20/2023	7.359		0	
023040311	SAINT PAUL	MN	07/07/2023			ļ0	
023040312	WEST PALM BEACH			9.116		ļ0	
023040317 023040328	HOUSTON	IX	07/07/2023				
023040328	PTCKERINGTON	UH					
023040331	HARDEEVILLE	rL		9.1/2			
023040351	SAINT PAUL	MAI		8.750			
023040351	SAINT PAUL	MN	07/07/2023	8.791			
023040358	PHOENIX	Δ7		6.681			1,000,244
023040358	FAIR LAWN	N.I	07/07/2023	7.798		n	
023040300	AZUSA	CA		7.160	153.858	n	

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter									
1	Location		4	5	6	7	8	9	
	2	3					Additional		
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings	
023040371	BALTIMORE	MD		07/07/2023	7.054		0		
023040372	AMEL I A	0H		07/07/2023	9.039		0		
023040373	HUNTINGTON BEACH	CA		07/20/2023			0	1,250,000	
023040374	PHOENIX	AZ		07/07/2023	7.550		0		
023040391	LA QUINTA	CA		08/07/2023	7.452		0		
023040394	PHOENIX	AZ		07/07/2023	8.046		0		
)23040395)23050002	MARINA DEL REY	CA			7.283 7.912		0		
23050002	AKRON								
23050006	BEVERLY HILLS	MI		07/07/2023	7.054			725.000	
23050027	ELOY	A7		07/07/2023	8.667	427,019	0		
023050037	MIAMI	FL			6.557		0	1,280,000	
23050038	BURL INGTON	IA					0		
23050039	BURL INGTON	IA		07/07/2023	7.798		0		
23050040	LAUREL	MD		07/07/2023			0	555,000	
23050048	DYER	IN		07/07/2023	8.791		0		
23050056	MIAMI BEACH	FL		07/20/2023	6.722	1,105,685	0	1,450,000	
23050060	LOS ANGELES	CA		08/07/2023	6.960		0		
23050079	PEMBROKE PINES	FL		08/07/2023	7.811		0		
23050089	EL PASO	TX		08/21/2023	8.748		0		
23050092	MONTGOMERY	TX		07/20/2023	7.851		0		
23050094	CLOVIS	CA		08/29/2023	7.318		0	1,100,000	
23050103	KELSO	WA			8.593		0	550,000	
23050107	DALLAS	Tv			7.550 7.213			970,000	
)23050110)23050120	MARINA DEL REY	IX			7.213				
023050126	PHILADELPHIA	DA			7.439				
023050130	FORT LEE	N.I			7.404	561,603	0		
023050139	DALLAS	тх		07/20/2023			0		
23050152	TORRINGTON	CT					0		
23050153	MISSION	тх		08/21/2023	9.367		0		
23050161	ATLANTA	GA		07/07/2023	8.546		0		
23050168	POMONA	CA		08/07/2023	7.462	505,229	0		
023050169	KNOXVILLE	TN		07/07/2023	7.550		0		
23050186	CAPE MAY	NJ		07/20/2023	7.777		0		
23050190	CORONA	CA		07/07/2023	7.922		0		
23050207	LAS VEGAS	NV		08/21/2023	7.659		0		
23050212	UPLAND	CA		07/07/2023	8.046		ļ0 -	1,361,00	
23050213 23050220	CONPOE SOLITHAMPTON	TX			7.530 7.827		ļ0		
23050220 23050229	SOUTHAMPTON	PA				316,762			
2305022923050231	GREENACHES								
23050237	ANTIOCH			08/21/2023	7.486				
23050237	EASTPOINTE	MI					n		
23050247	FRESNO	CA			9.297				
23050256	LOS ANGELES				7.181		0	1,725,000	
23050280	MORENO VALLEY	CA			7.540		0		
23050290	GREENFIELD	WI			8.383		0		
23050292	SANTA ROSA BEACH	FL		07/20/2023	7.114		0	980,000	
23050297	MONTEBELLO	CA		08/07/2023	7.418		0	1,185,000	
23050298	PHARR	TX		08/21/2023	8.224		0		
23050307	GLENSIDE	PA		08/07/2023	8.312		0	450,000	
023050316	HOLL ISTER	CA		08/29/2023	7.058		0	1,500,000	
023050325	HOUSTON	TX		08/07/2023	7.160		0		
23050359	MEMPHIS	TN		08/29/2023	8.896		0		

		ng All Mortgage Loans ACC			the Current Quarter			
1	Location		4	5	6	7	8	9
	2	3	Loan			Actual Cost at	Additional Investment Made	Value of Land
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
023050361	MILWAUKEE	WI		07/20/2023	9.052		0 .	
023050367	BELLA COLLINA	FL		07/20/2023	7.728	1,703,488	0 .	2,100,000
023050369	ANTELOPE	CA		08/07/2023	8.627		0 .	
023050405	WASHINGTON COURT HOUSE	OH		08/29/2023	7.932		0 .	
023060006	DORCHESTER	MA		08/21/2023	7.781		0 .	
023060015	PH0ENIX	AZ		08/07/2023	9.727		0 .	
023060020	MOSES LAKE	WA		08/07/2023	8. 190		0	
023060032	WILLIAMSTOWN	NJ		08/07/2023	9.663		0 .	
023060036	SANTA ROSA BEACH	FL		08/07/2023	7.452	711,398	0 .	
023060037	SOLANA BEACH	CA		08/07/2023	7.711	677,629	0 .	1,675,00
023060044	PHILADELPHIA	PA		08/07/2023	7.944		0 .	
023060056	MILTON	FL		08/21/2023	7.659		0 .	
023060060	CHICAGO	IL		08/07/2023		1,892,028	0	2,650,000
023060062	WOODLAND HILLS	CA		08/21/2023	7.117	1,016,890	0	1,256,000
023060065	LAWRENCE	KS		08/07/2023	8. 190		0	
023060067	LAWRENCE	KS		08/07/2023	8 . 138		0	
023060069	LAWRENCE	KS		08/07/2023	8 . 190		0	
023060070	LAWRENCE	KS		07/20/2023	8.220		0	
023060071	LAWRENCE	KS		07/20/2023	8. 194		0	
023060075	FRANKLIN	WI		08/21/2023	7.537	211,497	0	
023060077	MIRAMAR BEACH	FL		08/21/2023	7.732		0	
023060082	TEGA CAY	SC		08/29/2023	9.753	713,530	0	
023060083	TILLAMOOK	OR		08/29/2023	7.794		0	
023060088	DRIPPING SPRINGS	TX		08/29/2023	7.195	459,394	0	570,000
023060097	PALMETTO	FL		08/07/2023	8.794	247,702	0	
023060105	SPRING HILL	TN		08/07/2023	6.953		0	
023060111	CITRUS SPRINGS	FL		08/21/2023	8.025		0	
023060114	HAVERHILL	MA		08/29/2023	10.628		0	506,000
023060125	JENSEN BEACH	FL		08/29/2023	8.422		0	
023060137	SUAMICO			08/07/2023	8.558		0	410,000
023060140	MCDONOUGH	GA		08/07/2023	8.749	702,667	0	761,000
023060152	TENAFLY	NJ		07/20/2023	7.974		0	
023060204	RANCHO MIRAGE	CA		08/07/2023	7.585	1,097,214	0	1,795,000
023060239	SOUTH HAVEN	MI		08/29/2023	7.738		0	1,175,000
023060289	DORAL	FL		08/29/2023	8.772	2,495,817	0	3,067,000
023060299	PRESCOTT VALLEY	AZ		08/21/2023	7.048		0	
023060304	GETTYSBURG	PA		08/29/2023	8.039		0	510,000
1657-R	MIAMI	FL		09/15/2023				587 , 15
1758-R	DORAL	FL		08/15/2023			0	728,000
1760-R	TAMPA	FL		08/09/2023	10.749		0	
1765–R	MIAMI			08/15/2023	10.031		<u></u> [-	
1767-R	MIAMI			08/15/2023	10.031			748,000
1768-R	MIAMI	FL		08/15/2023	9.792			488,600
769-R	MIAMI			08/18/2023	10.586			276,500
770-R	HOUSTON	TX		08/18/2023	10.586		0	231,000
797–R	MIAMI				10.989			
1798–R	MIAMI BEACH				10.989		<u></u> [-	
	DAVENPORT			09/08/2023	10.749		0 -	
802-R	DAVENPORT			09/22/2023	10.749			
803-R	JACKSONVILLE MARGATE			09/08/2023			0 -	
804-R		FL		09/08/2023	10.249			
1805–R	CHICAGO	[10.749			
1808-R	KISSIMEE			09/15/2023	10.749			349,49
1809-R	NORTH MIAMI BEACH	FL		09/08/2023				
1811–R	LAWRENCEVILLE	GA		09/08/2023	10 . 499			

1	Location	g All Mortgage Loans ACQUIF	4	5	6	7	8	9
	2	3	Loan			Actual Cost at	Additional Investment Made	Value of Land
Loan Number	City	State	Туре	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
812–R	DAVENPORT	FL		09/08/2023	10.999		0	500
814-R	KISSIMMEE	FL		09/15/2023	10.983		0	
1815-R	UNION	NJ		09/15/2023			0	
816–R	PEMBROKE	FL		09/15/2023	10.031		0	479
1822-R	FORT PIERCE	FL		09/15/2023	10.031		0	119
1823-RC	OCALA	FL		09/15/2023			0	
1825-R	NORTH MIAMI BEACH	FL		09/22/2023		1,160,000	0	1,160
1826-R	POMPANO BEACH	FL		09/22/2023	10.231		0	
1827-R	MARGATE	FL		09/22/2023	9.987		0	
1828-R	READING	PA		09/22/2023			0	147
1829-R	WINTER SPRINGS	FL		09/22/2023			0	
1830-R	FORT LAUDERDALE	FL		09/22/2023	10.231	514,500	0	539
1832-R	HALLANDALE BEACH	FL		09/22/2023	10.474		0	
220972871	KISSIMMEE	FL		07/10/2023	6.903		0	
221016947	ROCKLEDGE	FL		07/21/2023	7.010		0	
230185241	ENGLEWOOD	FL		06/30/2023	8.451	2,771	0	
230187031	NASHVILLE	TN		07/10/2023	8.124		0	
230290058	MYRTLE BEACH	SC		06/30/2023	7.951	418	0	
230290314	KISSIMMEE	FL		07/10/2023	9.467		0	
230291973	NEW ORLEANS	LA		07/31/2023	7.924	7,601	0	675
230293441	TAMPA	FL		07/10/2023	8.002		0	450
230301111	HUFFMAN	TX		08/31/2023	7.961	42,995	0	2,900
230394363	TOWSON	MD		08/04/2023	9.314		0	
230394504	GREENSBORO	NC		07/14/2023	8.757		0	
230396434	KISSIMMEE	FL		07/10/2023	7.514		0	
230396954	OCALA	FL		07/10/2023	9.101		0	
230396962	BALTIMORE	MD			7.591		0	
230397762	WILDOMAR	CA		07/10/2023	7.636		0	565
230398786	PORT CHESTER	NY		07/10/2023	8.735		0	835
230398992	LAKELAND	FL		07/21/2023	7.438		0	
230399479	CUTLER BAY	FL		07/10/2023	8.124	513,412	0	625
230399974	HOUSTON	TX		07/10/2023	8.124		0	
230401168	LUTZ	FL		07/10/2023	8.002	1,895,828	0	2,260
230401432	FEWVILLE	MI		08/04/2023	7.222	1,528,104	0	2,700
30402331	MILWAUKEE	WI		07/10/2023	8.369		0	
230402836	WARREN	MI		07/10/2023	8.857		0	
230402950	NEWTON	NJ		07/10/2023	7.269		0	
230403545	MIAMI	FL		07/14/2023	8.560		0	700
230403669	SAINT LOUIS	M0		07/10/2023	8.868		0	
230403826	KEY BISCAYNE	FL		07/10/2023	8.491		0	1,770
230404501	BALTIMORE	MD		07/10/2023	8.979	250,601	0	
30404949	GREENSBORO	NC		08/04/2023	7.591		0	550
30405052	APEX	NC		07/21/2023	7.939		0	
30405086	CULPEPER	VA		09/01/2023	9.002		0	
230405599	SAN ANTONIO	TX		07/10/2023	8.624		0	
30405821	OAK BLUFFS	MA		09/01/2023	8.612		0	1,500
30406407	ROCHESTER HILLS	MI		07/10/2023	8.369		0	
30507329	MILWAUKEE	WI		07/20/2023	12.499	61,750	0	61
30507378	MIAMI	FL		07/21/2023	9.109		0	
30507493	MIAMI	FL		07/10/2023	7.514		0	
30507519	COCONUT CREEK	FL		07/10/2023	8.124		0	
30507576	PARAMUS	NJ		09/15/2023	7.570		0	
30507808	NORTH MYRTLE BEACH	SC		07/10/2023	7.758		0	
230507865	SANTA ROSA BEACH	FL		07/10/2023	7.880		0	1,785
30507007	IACKSONVILLE		1	07/10/2023	8 247	501 780	۸	675

SCHEDULE B - PART 2

			ng All Mortgage Loans ACQUIF						
	1	Location		4	5	6	7	8	9
		2	3	1				Additional	
	Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
230508475		MABANK	TX	71	09/01/2023		902.598	0	1,160,00
230508525		CHICAGO			08/04/2023	7.222		0	245,00
230508574		WINTER GARDEN	FL		08/04/2023	7.345	641,804	0	851,00
230508731		MIAMI GARDENS	FL		08/18/2023	11.249	310,000	0	350,00
230508806		ROCK HILL	SC		07/31/2023		33,265	0	128,83
230508848		COLL INSVILLE	TX		07/10/2023	7.514		0	1,490,00
230508855		MTAMI	FL		07/21/2023	8.868		0	
230509085		FORT WORTH	TX		07/10/2023	7.392		0	240,00
230509101		SAINT PETERSBURG	FL		07/20/2023	11.749		0	77,00
230509424		LAKEWAY	TX		07/20/2023	10.624		0	
230509564		BAYONNE	NJ		07/10/2023	9.711		0	575,00
230509705	•••••	WHITTIER			08/04/2023	8.084	515, 152	0	
230509770 230509820		OAK ISLAND	NC		08/18/2023				
230509820		WILMINGTON	NC		08/04/2023 07/10/2023	9.191			
230509837		KENOSHA	WI		07/10/2023		134.068	n	
230509895		KENOSHA	WI		07/14/2023	8.796	145,483	0	
230510075		OCALA	FL		07/10/2023	9.223	276,663		
230510109		ARLINGTON	TX		07/10/2023	7.025		0	
230510125		RODEO	CA		07/10/2023		537,216	0	700,000
230510240		ORLANDO	FL		07/14/2023	8.796		0	
230510398		PENSACOLA	FL		07/14/2023			0	
230510406		PENSACOLA	FL		07/14/2023			0	
230510513		MYRTLE BEACH	SC		07/10/2023	7.147		0	
230510539		PLEASANT GROVE	AL		07/10/2023	7.758		0	
230510612		SAVANNAH	GA		07/10/2023	8.124		0	
230510679		MAYFIELD	PA		08/04/2023	8.207		0	
230510786		CLEARWATER	FL		07/14/2023	7.323		0	415,00
230510828 230510836		NEW CANEY CHICAGO	TX			8.330 11.249		0	
230510836		MISSOURI CITY	TV		07/20/2023			0	
230510943		HOUSTON	ту		08/18/2023	8.491			
230510950		NEW ORLEANS	ΙΔ		07/10/2023	7.758		0	
230511016		WATERBURY	ст		07/21/2023	8.386		0	
230511073		DORAL	FI		07/14/2023	8.599	523.568	0	
230511156		LITTLE ROCK	AR.		08/04/2023	7.222		0	
230511230		BEAVER DAM	WI		08/04/2023	9.191		0	
230511248		CRESSKILL	NJ		07/10/2023	7.880		0	1,650,00
230511271		DANVILLE	VA		07/10/2023	9.589		0	168,00
230511347		LA PORTE	TX		07/14/2023	7.937		0	
230511396		COMPTON	CA		08/15/2023	7.425		0	
230511461		ORLANDO	FL	ļ	07/10/2023	8.369		0	909,500
230511479		WINTER SPRINGS	FL		07/10/2023	7.514	509,941	0	622,000
230511685		SOMERSET	КҮ		07/10/2023	8.857		0	180,00
230511842		LAKELAND	FL		07/14/2023	8.069		ļ0	
230511925		PEABODY	MA		07/10/2023	7.025		J0	
230512121 230512170		COLLUMBUS	0H					ļ0	
230512170		LAKE WALES	C0		09/14/2023	10.624			
230512238		NASHVILLE	FL		07/10/2023	8.079			
230512253		GREENVILLE	SC:			8.822		n	
230512311		MIAMI	FI		07/10/2023	8.857	1,249,149	n	1,400,00
230512543		OLYMP1A	WA		07/10/2023	9.101			
230512576		BROCKTON	MA		08/18/2023	11.499		L	
230512675		HOHENWAL D	TN		07/10/2023	8.491	115.662	0	

1	Location	All Mortgage Loans ACQUIF	4	5	6	7	8	9
	2	3	Loan			Actual Cost at	Additional Investment Made	Value of Land
Loan Number	City	State	Туре	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
30512717	SHOREACRES	TX		09/01/2023	7.788	227,765	0	274
30512758	MURRIETA	CA		08/15/2023	7.553		0	643
30512782	MUSKEGON	MI		07/10/2023	8.247	192,770	0	
30512840	HOUSTON	TX		07/10/2023	8.613		0	215
30512857	MIAMI	FL		07/14/2023			0	
30512873	NORTH MYRTLE BEACH	SC		07/14/2023	7.295		0	305
30512899	LAKELAND	FL		07/21/2023	7.300		0	775
30512907	MIAMI	FL		07/14/2023	7.200	155,570	0	275
30513004	PHILADELPHIA	PA		08/04/2023	9.806		0	
30513012	MARGATE CITY	NJ		09/22/2023		1,973,912	0	2,326
30513186	INVERNESS	FL		07/10/2023	7.025		0	
30513269	COLUMBUS	OH		07/10/2023	8.491	161,413	0	
230513293	SAN ANTONIO	TX		07/10/2023	7.880		0	
30513376	PENSACOLA BEACH	FL		07/10/2023	7.758		0	
30513400	PALM COAST	FL		07/10/2023	7.025	224,524	0	
230513434	MIAMI	FL		07/10/2023	7.514		0	605
230513459	CINCINNATI	OH		08/18/2023	9.374		0	
230513525	COCKEYSVILLE	MD		07/10/2023	8.857	138,794	0	
230513541	HOBBS	NM		08/04/2023	9.437		0	
230513582	MIAMI	FL		07/14/2023	7.937	512, 185	0	630
30513657	BALTIMORE	MD		07/14/2023	8.270		0	
30513707	SNELLVILLE	GA		07/10/2023	8.979	741,625	0	801
30513756	CHARLOTTE	NC		07/10/2023	7.893	249,213	0	
30513772	ZEPHYRHILLS	FL		07/10/2023	7.025		0	
30513780	INDIANAPOLIS	IN		08/04/2023	7.468	152,810	0	
230513822	NASHVILLE	TN		08/04/2023	8.084	417, 172	0	
30513848	OCEAN CITY	MD		07/10/2023	8.002	123,373	0	150
30513897	SEABROOK	TX		08/04/2023	7.838		0	220
30513913	MYRTLE BEACH	SC		07/10/2023	7.025		0	
30513921	DALLAS	TX		08/04/2023	7.099		0	
30513947	PENNS GROVE	NJ		09/14/2023	10.999	85,950	0	
30514010	REIDSVILLE	NC		08/04/2023	7.838		0	
30514036	CAMDEN	NJ		07/14/2023	8.026	164,712	0	
30514051	CAMDEN	NJ		07/10/2023	8.002		0	
30514150	KISSIMMEE	FL		07/14/2023	7.691		0	
30514192	HOHENVALD	TN		08/04/2023	7.345		0	550
30514200	KISSIMMEE	FL		07/14/2023	7.691		0	
230514234	BALDWIN PARK	CA		08/04/2023	7.345		0	700
30514267	WHITESBORO	NY		07/31/2023	11. 125		0	
30514275	PARKLAND	FL		07/14/2023	6.806		0	940
30514283	WASHINGTON	DC		07/20/2023	10.874		0	
30514341	FAYETTEVILLE	NC		08/04/2023	7.468		0	187
30614455	SHELTON	CT		08/04/2023	7.345		0	525
30614513	CONYERS	GA		07/10/2023	8.503		0	
30614521	FORT LAUDERDALE	FL		07/14/2023	8.392		0	
0614562	KRUM	TX		08/15/2023	7.300		0	
0614703	LONGBOAT KEY	FL		07/10/2023	7.636		0	920
30614802	TYLER	TX		08/18/2023	7.448		0	
30614885	ATLANTA	GA		07/10/2023	6.780	624,575	0	835
0614968	SANTA MARIA	CA		07/14/2023	7.295	450,305	0	533
30614976	EAST TAWAKONI	TX		07/20/2023	10.624	90,200	0	147
30614992	CROSBY	TX		08/04/2023	7.961		0	499
30615031	HOUSTON	TX		08/04/2023	7.591	248,317	0	
30615122	WINTER HAVEN	FL		07/14/2023	7.793		0	275
30615163	CLEN RUPNIE	MD	1	08/04/2023	7 /68	100 367	Δ.	263

1	Location	g All Mortgage Loans ACQUIF	4	5	6	7	8	9
	2	3	Loan			Actual Cost at	Additional Investment Made	Value of Land
Loan Number	City	State	Туре	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
30615288	WILMINGTON	NC		07/14/2023	9.042	621,462	0	69
30615296	TAMPA	FL		07/14/2023	7.904		0	900
30615379	CHATTANOOGA	TN		07/20/2023			0	
30615403	CAMBRIDGE	MD		08/04/2023		203,747	0	
230615452	INDIAN ROCKS BEACH	FL		07/14/2023	6.709	1,213,550	0	2,20
230615528	ORANGE	TX		08/04/2023			0	
230615569	SAINT PETERSBURG	FL		07/14/2023	8.674	505,628	0	55
230615585	PAWLEYS ISLAND	SC		08/04/2023			0	
230615593	MYRTLE BEACH	SC		07/14/2023	7.295		0	14
230615718	MILWAUKEE	WI		07/14/2023	8.551		0	
230615866	WILMINGTON	DE		07/31/2023	10.875	81,200	0	127
230615890	JACKSON	MS		07/21/2023	8.024		0	
230615932	ROSLYN HEIGHTS	NY		07/21/2023	8.764	2,220,159	0	3, 170
230615940	ALLENDALE	NJ		08/04/2023	7.345	794,614	0	1,025
230616039	CAMDEN	NJ		07/10/2023	8.247	171, 180	0	
230616088	BALTIMORE	MD		07/21/2023	9.230	123,318	0	161
230616153	ELKIN	NC		08/04/2023	8.453	156,885	0	
230616187	IRVINE	CA		07/10/2023	7.269	884, 171	0	1, 100
230616211	GLEN BURNIE	MD		08/04/2023	7.099		0	480
230616237	PHOENIX	AZ		07/10/2023	7.283		0	
230616328	DALLAS	TX		08/18/2023	8.090	1,093,959	0	1,325
230616450	LADSON	SC		07/14/2023	9.042		0	
230616468	STEVENSON RANCH				7.549	1,231,049	0	1,630
230616476	PAWLEYS ISLAND	SC		08/18/2023	7.842		0	
230616492	MATTESON	IL		07/20/2023	10.616	92 426	0	
230616534	NORTH MYRTLE BEACH	SC		07/10/2023			0	
230616542	HUNTINGTON BEACH	CA		07/10/2023	7.392	1.048.668	0	
230616559	ROCKWALL	TX			8.207		0	
230616641	BALTIMORE	MD		07/14/2023	7.295		0	
230616690	BALTIMORE	MD		07/14/2023	7.295		0	240
230616757	JEFFERSON/ILLE	IN		07/14/2023	8.879	284,990	0	
230616765	HAMPTON	VA		08/04/2023	8.822		0	
230616799	NEW HAVEN	CT		08/15/2023	7.673	406.428	0	
230616849	BALTIMORE	MD		08/18/2023	7.947	162.430	0	
230616864	BALCH SPRINGS	TX			8.207	152,607		
230616922	BALTIMORE	MD.		07/10/2023	8.247	192,770		
230617003	ST. AUGUSTINE	FI		07/10/2023	7.636	578,896		
230617029	GATONSVILLE	MD.		08/04/2023	8.084	182.354		
230617086	STANTON	CA CA			7.850			
230617086230617110	ROISE			08/18/2023	7.850			
230617110230617227	SANTA MARIA	CA						
230617227230617276	SAINT AUGUSTINE	CA			7.801		0	
	AMARILLO	TX					0	700
30617359		IX				97,458	0	
30617466	RIVIERA BEACH	ГЬ		07/14/2023	7.539		<u></u>	
30617516	WAXHAW	NC		07/14/2023	8.026		<u></u>	24
30617607	CONCORD	NU		08/18/2023	8.087			
30617615	KANNAPOLIS	NC		08/18/2023	8.528			
30617631	CONCORD	NC		08/18/2023	8.167		0	
30617870	SYRACUSE	NY		09/22/2023		141, 141	0	170
30617912	HOLL ISTER	CA		08/04/2023	7.345	1,526,970	0	1,87
30617979	NORTH MIAMI	FL		07/21/2023	7.300	256,771	0	
30618019	SEMINOLE	FL		07/14/2023	9.366		0	425
30618043	SUNDERLAND	MD		07/14/2023	8.551	204,294	0	415
30618118	KAPOLEI	HI		09/01/2023	8.165		0	1,220
230618134	SANTA ANA	CA	1	08/04/2023	8 576	624 485	0	1 000

SCHEDULE B - PART 2

		ng All Mortgage Loans ACQUIF					T	
1	Location		4	5	6	7	8	9
	2	3					Additional	.,,
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
230618167	. RUSSELL SPRINGS	KY					0	
230618209	MYRTLE BEACH	SC		07/14/2023	7.539		0	
230618423	BOYNTON BEACH	FL		07/14/2023			0	
230618480	. SONOMA	CA		09/01/2023	9.258	1,983,595	0	2,550,0
230618530	. NATIONAL CITY	CA		08/15/2023	7.425		0	1,350,0
230618555	. GULF SHORES	AL					0	520,0
230618563	. GARLAND	TX			10.999		0	
230618571	JACKSON DETROIT	IN			8.330 8.084		0	
230618639	DALLAS	TX			8.084		0	
230618787	BUXTON	NC NC			8.092			
230618894	GEORGETOWN	MD NC		07/14/2023	7.539			
230618928	LATHROP	CA			7.661	989,588	0	
230619074	CLEARWATER BEACH	FL		07/10/2023	9.355	1,367,381	n	
230619082	FLORENCE	SC			7.463		0	
230619256	MYRTLE BEACH	SC			7.961		0	
230619421	CONCORD	CA		08/18/2023	7.850		0	
230619496	TEMPE	AZ		08/04/2023	8.207	691,009	0	950,00
230619512	VACAVILLE	CA			8.200		0	1,200,00
230619538	WILDWOOD CREST	NJ		08/04/2023	7.591	753,386	0	1,100,00
230619629	BALTIMORE	MD			7.941		0	170,00
230620098	FORT MILL	SC		08/23/2023			0	271,74
230620189	NORTH MYRTLE BEACH	SC		08/04/2023	6.976		0	1,245,00
230620197	. VILLA RICA	GA		08/04/2023	7.354		0	
230620205	LUBBOCK	TX			9.627		0	
230620288	NASHVILLE MYRTLE BEACH	IN			7.539		0	
230620403	COLUMBIA	SC SC						
230620460	CHARLOTTE	NC NC			7.425			
230620478	OLALLA	WA		07/20/2023	10.990	363.050	0	
230620569	MYRTLE BEACH	SC		08/04/2023	6.853	240.026	0	
230620585	BEND	OB.				514.619	0	
230620650	MATTHEWS	NC			7.694		0	575,00
230620700	FRESNO	CA			8.216		0	308,00
230620775	. MILWAUKEE	WI		09/15/2023	8.986		0	
230620858	SPRING	TX		09/01/2023			0	497,00
230621021	. THOUSAND OAKS	CA		09/01/2023	7.808	1,267,590	0	1,550,00
230621096	. SAINT LOUIS	MO		08/04/2023	7.345		0	220,00
230621104	. OAK HILLS	CA		08/14/2023	10.953		0	
230621187	NORTH MYRTLE BEACH	SC					0	240,00
230621203	BALTIMORE	MD			7.899		0	513,00
230621286	CHARLES TOWN	WV			9.415		ļ0	
230621393 230621484	DEWER				8.911		ļ0	1,135,00
230621484	NORTH MYRTLE BEACH	SC:						
230621765	PHILADELPHIA	D1			7.706			
230621705230621831	BALTIMORE	MD			7.345			
230621831	SACRAMENTO	CA CA			9.182		n	
230621948	GLEN ALLEN	VA		08/18/2023	8.338		0	
230621963	SALEM	SC.			8.049	397.505	L	
230622110	MONTGOMERY	TX			8.283		0	
230622136	MYRTLE BEACH	scsc		08/18/2023	8.420		0	
230722340	SURF CITY	NC		08/18/2023	8. 177		0	454,00
230722373	LARGO	FL		08/14/2023	10.999		0	378,84
230722761	LELAND	NC			8.865		0	

	Showin	ig All Mortgage Loans ACQUI	IRED AND ADDI		the Current Quarter			
1	Location		4	5	6	7	8	9
	2	3	Loan			Actual Cost at	Additional Investment Made	Value of Land
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
30722902	DANBURY	CT		09/01/2023			0	
30722944	WETHERSFIELD	CT		08/15/2023	7.274		0	
30722969	PEARLAND	Тх		08/14/2023			0	
30723033	CHICAGO			08/18/2023	8.767		0	
30723249	HOUSTON	TX			8.517	270.071	0	
30723272	HASTINGS	NF					0	
30723298	LEONA VALLEY	CA			8.425		0	
30723314	NORFOLK	VA			10.836		0	
30723355	CONWAY	SC.			9.113	179,340	0	
30723710	BARRINGTON	N.I.			8.596	259,221	0	
30723793	NEW MILFORD	CT			8.491	310.972	0	
30723793	CLAREMONT			08/23/2023	8.755	310,972		
	GLENDALE	A7				452.050		510
30723942 30723959	GLENDALE	AZ			8.543 8.268		0	515
		N.I					0	
30724031	MANALAPAN	NJ		09/01/2023	7.927		0	1,600
30724387	KNOXVILLE	TN	·	09/15/2023			0	
30724445	FRESNO	CA		08/18/2023	13.498	88,900	0	88
30724544	CAMBRIDGE	OH		08/18/2023	10.329		0	
30724551	MIRAMAR	FL		08/23/2023	7.308	1,043,697 .	0	2,036
30724957	FOOTHILL RANCH	CA		08/18/2023			0	1,340
30725012	ATLANTA	GA		08/18/2023	7.925		0	
30725103	BRYN MAWR	PA		09/01/2023			0	1,110
30725152	NEW ORLEANS	LA		09/01/2023	9. 115		0	254
30725194	NEWARK	CA		08/23/2023		1,043,697	0	1,275
30725277	HAMPTON				8.030		0	477
30725343	DUNEDIN	FL		08/14/2023			0	380
30725368	OBLANDO	FI					0	566
30725384	WEST LINN	OR				1,312,073	0	1,590
30725491	NORTH MYRTLE BEACH	SC:					0	
30725566	STOCKTON	CA			7.344		0	
30725624	GARY	IN			8.258		0	
30725657	MOUNT PLEASANT	er.			9.134	916,884	0	985
30725707	HAVERHILL	MΔ			7.276	265,627	0	
30725756	MURRELLS INLET	00			7.558	229,332	0	
30725913	MARIETTA	GA			8.644	351,833		
	MARIETTA GALVESTON			08/23/2023	8.620	409.347		
30725962	GALVESTON	ТХ					0	
0726176	PITTSBURGH PITTSBURGH	IX		08/23/2023	8. 138			
0726291		PA		09/15/2023	7.911		0	
10726622	CHARLOTTE	NC	·				0	
0726655	FRASER		·	09/15/2023	8.055		0	1, 175
0726713	OPELIKA	AL	··	08/23/2023	8.251		0	
0726721	WILSONVILLE	OR		09/01/2023	7.548		0	
0726952	MCDONOUGH	GA		08/23/2023	7.655	355,494	0	43
0727000	LITTLETON		.	08/18/2023	7.937		0	50
0727034	MYRTLE BEACH	SC		09/22/2023	7 . 791		0	
0727067	OCEAN CITY	MD	.	09/15/2023	8.167		0	420
0727125	SAVANNAH	GA					0	39
0727133	JACKSON	MS		09/29/2023		146,821 .	0	19
0727141	SOUTH BEND	IN	.			259,399 .	0	35
0727182	MONROE	NC		09/15/2023			0	31
0727224	LOS ANGELES	CA		09/15/2023	8.536		0	700
0727422	PHILADELPHIA	PA					0	
0727661	LINCOLN	BI			9.388	1,052,047	0	
0727802	CHICAGO	П			7.685		0	
00707000	DOD I NIDONI	TV	. [00/10/2020	10 500			400

SCHEDULE B - PART 2

		ng All Mortgage Loans ACQUIF	RED AND ADDITIONS MADE During the Current Quarter						
1	Location	1	4	5	6	7	8	9	
	2	3	1 .		1		Additional	.,,	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings	
230727968	LOMPOC	CA		09/22/2023	8.284		0	1,350,00	
230728123	EVERETT	MA		09/15/2023	7.934		0	1,070,00	
230728149	PASADENA	TX		09/15/2023	7.683		0		
230728198	. PHILADELPHIA	PA		09/22/2023	7.913		0		
230728263	CHARLESTON	SC		09/22/2023	9.858		0	498,00	
230728396	HOUSTON	TX		09/29/2023	7.719		0		
230828675 230828790	COLORADO SPRINGS			09/01/2023	8.522 7.689		0		
230828790	CHATTANOOGA	TN		09/15/2023	8.076				
230828899	SURFSIDE BEACH	SC		09/29/2023	8.775		0		
230828931	HICKORY	NC:			8.240		0		
230829087	FLORENCE	KY					0		
230829152	MONSON	MA		09/15/2023	7.923		0		
230829178	CHINO HILLS	CA		09/15/2023	8.417		0		
230829186	MOBILE	AL		09/15/2023	10.216		0		
230829293	OLYMPIA			09/15/2023	8.301		0		
230829301	BALTIMORE	MD		09/14/2023	10.999	68,450	0	99,45	
230829418	NORTH MYRTLE BEACH	SC		09/22/2023	7.779		0	190,00	
230829434	NORTH WILDWOOD	NJ		08/23/2023	7.806		0		
230829517	. HAMDEN	CT		09/15/2023	7.789		0	170,00	
230829525	STAMFORD	CT		09/15/2023	7.935		0	1,100,00	
230829624	PORTLAND	OR		09/14/2023			0		
230829699	BESSEMER KINGMAN	AL		09/22/2023	10.717	94,275	0		
230829848	HUNTSVILLE	AZ		09/15/2023	8.251		0		
230829996	DES PLAINES	AL		09/14/2023	10.478				
230830333	VINELAND	N.I.		09/22/2023	8.454				
230830515	MOORESVILLE	NC.			8.049	394.656	0		
230830523	NORTH MYRTLE BEACH	SC.			8.023		0		
230830804	FB I SCO				7.925	309.843	0		
230831018	HARTFORD	CT		09/22/2023		259,983	0	309,00	
230831125	LOS ANGELES	CA		09/15/2023	7.088	1,083,965	0	1,750,00	
230831349	PRINCETON	TX		09/15/2023	9.624		0	900,00	
230831919	DEWER	CO		09/01/2023	7.799	575,965	0	1,400,00	
230832503	SAINT LOUIS	MO		09/29/2023	7.822		0	176,00	
230833022	BIRMINGHAM	AL		09/29/2023	9.645		0	188,00	
230833212	SCRANTON	PA	ļ	09/14/2023	10.715	78,665	0		
230833279	NEW MILFORD	CT		09/22/2023			0	140,00	
230833329	NEWRY	ME		09/22/2023	7.309		0		
230833907	CINCINNATI	OH		09/22/2023	9.598		J0		
230833972	INDIAN TRAIL	NG		09/22/2023			ļ0		
230834004	COLUMBUS	WA			9.496				
230834111	PROSPER	Url		09/29/2023	9.759				
230834566	MAMMOTH LAKES			09/29/2023	7.235				
230834715	KNOXVILLE	TN			10.717	292,000	n		
230834798	SAVANNAH	GA.			11.204	97,110			
230834970	OCEAN VIEW	DE			8.897		0	660,00	
230835118	NORWALK	CT		09/29/2023	8.556		0		
230835449	TWENTYNINE PALMS	CA		09/29/2023	6.983		0		
230835456	CLEVELAND HEIGHTS	OH		09/29/2023	8.682	200,717	0	259,00	
230835894	LA FAYETTE	IN		09/14/2023	10.121	83,700	0		
230836066	CLEVELAND	OH	ļ	09/29/2023	8.682		0		
230936544	COPPELL	TX		09/22/2023	7.919	712,627	0		
231020537	ORLANDO	FL	L	07/21/2023	8 . 608	1.027.645	0	1.350.000	

SCHEDULE B - PART 2

		ng All Mortgage Loans ACQUIF						
1	Location	T	4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
231020801	EAGLE PASS	TX	1,750	07/21/2023	8.580		7 titor 7 toquiotitori	
231020801	COLFAX					226.019	0	430,00
231021150	PORT JERVIS	NY		07/21/2023	7.513	240.998	0	
231021168	PAXINOS	PA			8.215		0	
231021175	HOMESTEAD	FL		07/21/2023	8.949	134.072	0	213,00
231021213	DAVIE			08/11/2023	7.503		0	1,290,00
231021224	NAMPA	ID		07/21/2023	7.375	270.802	0	
231021233	POUGHKEEPS I E	NY			8.474		0	
231021243	. TAMPA	FL			7.507		0	810,00
231021262	. MIAMI	FL		07/21/2023	7. 141		0	1,030,00
231021319	. SEAFORD	DE		07/21/2023	8.960		0	
231021394	. COLUMBIA	SC		08/11/2023	8.710		0	
231021461	FORT LAUDERDALE	FL		08/11/2023	8.439		0	
231021463	. STUART	FL			8.084		0	285,00
231021464	. MARGATE	FL		08/11/2023	8.457		0	
231021465	. WEST PALM BEACH	FL			8.581		0	
231021467	. TINLEY PARK	IL		07/21/2023	8.715		0	
231021469	. LEANDER	TX			7.509	1,055,088	0	1,300,000
231021471	. BONITA SPRINGS	FL		07/21/2023	8. 116	434,243	0	
231021474	DAVENPORT	FL		08/11/2023	7.477		0	522,000
231021578	DOVER	MA		08/11/2023	8.725	1,303,804	0	1,810,000
231021587	. NACOGDOCHES	TX		07/21/2023	7.734		0	
231021590	HUNTSVILLE	TX		07/21/2023	8.707		0	
231021631	. LAS VEGAS	NV		08/11/2023	7.755		0	
231021632	. COROLLA	NC		07/21/2023	7.510		0	1,221,000
231021635	. 000EE	FL		08/11/2023	7.713		0	
231021647	. SUGAR LAND	TX		07/21/2023	7.751		0	1, 102,000
231021650	. DALLAS	TX			8.480	1,407,023	0	2,100,000
231021654	. GREER	SC		07/21/2023	8.228		0	
231021655	. COCOA	FL			7.982		0	
231021657	. ROCHESTER	MI			7 . 137		0	859,000
231021661	. RED LODGE	MT			7.134		0	
231021663	. CHICAGO	L			7.628		0	
231021665	. SARASOTA	FL		07/21/2023	7.982		0	290,000
231021671	. HOLLY LAKE RANCH	TX			8.456		0	
231021678	. BOSTON	MA		08/11/2023			0	600,000
231021680	. ORLANDO				9.209		ļ0	
231021690	. ORLANDO	FL			7.742		ļ0 -	
231021691	FORT LAUDERDALE FORT MYERS			08/11/2023	8.087		ļ0	
231021693	HALEIWA				7.733			
231021710	RANCHO SANTA FE	HI					0	1,703,000
231021714	HANCHU SANIA FE	TX		07/21/2023	7.390 7.745	3,084,941		4,400,000
231021722	PLANO				7.745			
231021732	PATERSON	I.A						
231021736	NEW SMYRNA BEACH	NJ			8.233			
231021745	AUSTIN	FL		07/21/2023	6.770			
231021746	MORTON GROVE	II		07/21/2023	7.740			
231021750	CHICAGO	II		07/21/2023	8.611		n	
231021751	SUGAR LAND	TY		07/21/2023	7.751	746.940	n	1,010,00
231021760	COLORADO SPRINGS	co			8.205		n	410,00
231021760	SANTEF	40			7 . 157		n	1,200,00
231021767	MIDIOTHIAN			07/21/2023	9.091	531.674	n	
231021767	DALLAS	Ty			8.344		n	
231021777	STUART	FI		07/21/2023	8.221		n	
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SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter											
1	Location		4	5	6	7	8	9			
	2	3	Loan			Actual Cost at	Additional Investment Made	Value of Land			
Loan Number	City	State	Туре	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings			
231021797	HUDSON	FL		07/21/2023	6.876		0	490,00			
231021808	ELKHORN	NE		07/21/2023	8.724	515, 118	0				
231021811	COLORADO SPRINGS	CO		07/21/2023	9.691		0				
231021813	RICHNOND	TX		07/21/2023	8.723		0				
231021816	MANASSAS SEDONA	A7		07/21/2023	8.483 8.221						
231021817231021820	SCOTTSDALE	AZ		08/11/2023	8.221			1,312,00 1,253,00			
231021824	LAKE HAVASU CITY	A7		07/21/2023	7.507						
231021826	PANAMA CITY BEACH	FI		07/21/2023	9.084	319,415	0				
231021828	DAVENPORT	FI		08/11/2023	7.729		0				
231021829	BOCA RATON	FI		07/21/2023	8.596	299,316	0				
231021849	DAVENPORT	FL			8.303		0				
231021858	CHICAGO	L		07/21/2023	8.221		0				
231021862	INCLINE VILLAGE	NV		07/21/2023		3,084,956	0	4,250,00			
231021878	FALL RIVER	MA		08/11/2023	7.495	341,149	0				
231021879	SAINT AUGUSTINE	FL		07/21/2023	7.622		0				
231021880	LAKE WAYNOKA	OH		07/21/2023	7.748		0	660,00			
231021885	ANCHORAGE	AK		07/21/2023	8.588		0				
231021911	GILBERT	AZ		07/21/2023	7.986		0				
231021912	NORTH FALMOUTH	MA		07/21/2023	8.248		0	900,00			
231021927	FRESNO	CA			9.087	395,343	0				
231021929	SAN ANTONIO	TX		07/21/2023	7.371		0				
231021933 231021934	LAKE TAPPS	AZ		08/11/2023			0				
231021941	SARASOTA	FI			7.632			1,700,00			
231021945	METAIRIE	LA.		08/11/2023	7.837		0				
231021949	SAMMANISH	WA		07/21/2023	7.144	1,573,600	0				
231021971	HOUSTON	TX		07/21/2023	.8.597		0				
231021975	ASHEVILLE	NC			8. 111		0				
231021986	PANAMA CITY BEACH	FL		07/21/2023	8.727	209.339	0				
231021987	WOODBRIDGE	VA		07/21/2023			0	650,00			
231021992	PALO CEDRO	CA		07/21/2023	8.241		0	1,350,00			
231021995	BONITA SPRINGS	FL		07/21/2023	7.376		0	530,00			
231022002	SAN JOSE	CA		07/21/2023	7.633	1,774,086	0	2,300,00			
231022010	STONY POINT	NY		07/21/2023	7.744		0				
231022011	NORTHBOROUGH	MA		09/18/2023	8.423		0				
231022017	EWA BEACH	HI		08/11/2023	7.976		0	1,055,00			
231022030	CAROL STREAM	IL		07/21/2023	9.335		0	590,00			
231022054	GEORGETOWN	IN		08/11/2023	7.614		0				
231022057	PARK CITY SANTA ROSA BEACH	FI		07/21/2023	8.736 8.006						
231022059	MOORESVILLE	FL		08/11/2023	8.475			1,100,00			
231022060	WOONSOCKET	PI		07/21/2023	7.973						
231022070	PANAMA CITY BEACH	FI		07/21/2023	7.998	892.593	n				
231022070	PALM BEACH GARDENS	FI		07/21/2023	7.750		0				
231022087	APACHE JUNCTION	AZ		07/21/2023	8.112	380.667					
231022088	LEHI	UT		07/21/2023			0	750,00			
231022098	KATY	TX		08/11/2023	8.323		0				
231022106	DOUGLASVILLE	GA		07/21/2023	9.092	563,418	0	730,00			
231022108	LAHAINA	HI		08/11/2023	7.994	2, 128, 894	0	5,250,00			
231022111	FLAGSTAFF	AZ		07/21/2023	7.373		0				
231022116	CASA GRANDE	AZ		08/11/2023	8.347		0				
231022117	WILLIS	TX		08/11/2023	8.204		0	305,00			
231022119	OJAI	CA		08/11/2023	7.569	2,808,814	0	4,200,00			
231022125	MCDONOUGH	GA	L	08/11/2023	8.337	477.911	1				

SCHEDULE B - PART 2

		ng All Mortgage Loans ACQUIF					1		
1	Location		4	5	6	7	8	9	
	2	3			1		Additional		
			Loan			Actual Cost at	Investment Made	Value of Land	
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings	
231022134	PLAINFIELD	IL		08/11/2023	8.472		0	552,000	
231022142	LOS ANGELES	CA			9.433	505,476	0		
231022143	DAVENPORT	FL			7.617		0		
231022150	NASHVILLE	TN			7.930		0		
231022155	NORTH MYRTLE BEACH	SC			8.562		0		
231022158	SUGAR LAND	TX			7.484		0		
231022170	ORLANDO	FL			9.636	83,364	0		
231022172	CORDOVA	TN			7.251		0		
231022176	GREENFIELD	MA		08/11/2023	7.618		0		
231022182	PORTLAND	OR			8.239		0		
231022192	STUART	FL			8.460	528 , 167	0		
231022196	DALLAS	OR			6.734		0		
231022201	FRANKLIN	KY		07/21/2023	7.849		0		
231022205	CAPE CORAL	FL		08/11/2023	8.461		0		
231022206	SUNANEE	GA		07/21/2023	7.631	1,028,674	0	1,300,000	
231022212	MIAMI	FL		07/21/2023	7.506	618,049	0		
231022225	PHOENIX	AZ		07/21/2023			0		
231022226	GRANTS PASS	OR		08/11/2023	9.427		0		
231022235	CLEARWATER	FL		08/11/2023	7.244		0	1,170,000	
231022237	PORTLAND	OR		07/21/2023	9.096	1,060,818	0	1,400,000	
231022238	NEW RIVER	AZ		07/21/2023	8.238		0		
231022245	COATESVILLE	PA		07/21/2023	10 . 156	104,514	0		
231022248	BOWIE	MD		08/11/2023	8.706	217,772	0		
231022250	NASHVILLE	TN		08/11/2023	7.375		0		
231022251	HOUSTON	TX		07/21/2023	8.603		0		
231022252	CORDOVA	TN		08/11/2023	7.721		0		
231022258	GROVE CITY	OH		08/11/2023	9.086		0		
231022260	SEBRING	FL		08/11/2023	7.593		0		
231022267	SHADY COVE	OR		08/11/2023	7.984		0		
231022277	PAYSON			08/11/2023	7.238		0		
231022280	TRAVERSE CITY	MI		08/11/2023	7.726		ļ0		
231022284	PHOENIX	AZ		08/11/2023	8.705		0		
231022285	SAINT CLOUD	FL		08/11/2023	7.738		ļ0		
231022291	ATHENS	GA		08/11/2023	9.290		ļ0		
231022292	ANNAPOLIS	MD		08/11/2023	8. 101	1,793,578	ļ0	2,175,000	
231022293	FARMINGTON			07/21/2023	7.753		ļ0	1,450,000	
231022295	SHELTON	WA		08/11/2023	8.357		J0		
231022300	HAYWARD	CA			6.870		ļ0		
231022302	WINTER GARDEN	FL			8.057		ļ0	508,000	
231022303	BLOOMINGDALE	L		08/11/2023	9.088		ļ0		
231022310	HEBER CITY	UT			7.115		ļ0		
231022316	FREDERICK	MD		08/11/2023	7.748		ļ0		
231022317	NEW HAVEN	ст			8.472		J	290,000	
231022320	BONITA SPRINGS	FL		08/11/2023	7.740		ļ0	530,000	
231022334	FORT SMITH	AR			7.002		J		
231022337	SAN DIEGO	CA			7.021		ļ0	1,555,000	
231022347	PHILADELPHIA	PA			9.669		J		
231022359	VENICE	FL		08/11/2023	8.228		ļ0		
231022374	SPRING	TX			8.776		J0		
231022387	HOPATCONG	NJ		08/11/2023	9.937		ļ0	670,000	
231022391	TAUNTON	MA		08/11/2023	8.233	535,429	J		
231022405	JOPPA	MD			8.718		ļ0	542,990	
231022414	LAS VEGAS	W		08/11/2023	7.506	1,395,715	J0	2,000,000	
231022417	BAKERSFIELD	CA					J0	565,000	
231022418	CATHEDRAL CITY	CA	L		8 . 180		I0		

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter											
1	Location		4	5	6	7	8	9			
	2	3	Loan			Actual Cost at	Additional Investment Made	Value of Land			
Loan Number	City	State	Туре	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings			
231022420	FLEMINGTON	NJ			7.853		0				
231022421	HOMERVILLE	OH		08/11/2023	7.722		0				
231022424	DECATUR	AL			6.989		0				
231022425	MOBILE	AL		08/11/2023	7.970		0				
231022428	PANAMA CITY BEACH	CA					0	1,875,00			
231022431	PORT ORANGE			07/21/2023	8.108						
231022446	SAN DIEGO	CA CA			8.555	1,757,503					
231022448	BURLINGTON	KY					0	275,00			
231022461	WHEAT RIDGE	CO			6.850	880.426	0				
231022464	ESTACADA	OB			9.575		0				
231022470	CHICAGO	IL		08/11/2023			0	470,00			
231022475	HENDERSON	NV			7.389		0				
231022476	MIDLAND	TX			8.472		0				
231022487	SARASOTA	FL			7.456	506,211	0				
231022491	LAS VEGAS	NV		08/11/2023	8.494		0	1,280,00			
231022493	PHOENI X	AZ		08/11/2023	8.434		0				
231022507	SAN ANTONIO	TX		08/11/2023	9.551		0	210,00			
231022525	FORT WALTON BEACH	FL			8.720		0	777,00			
231022526	FORT WALTON BEACH	FL		08/11/2023	8.600		0	910,00			
231022527	CHARLOTTE	NC			9.544		0				
231022529	SPOKANE LAS VEGAS	WA					0				
231022532	HILTON HEAD ISLAND	SC SC			7.496						
231022550	CELINA CELINA	TY			9.158		0				
231022555	PANAMA CITY BEACH	FI		08/11/2023	8.715	397,357	0				
231022557	MILWAUKEE	WI			9.190		0				
231022565	MORTON GROVE	IL		08/11/2023	8.113		0	850,00			
231022566	SAN JUAN CAPISTRANO	CA			6.885		0	855,00			
231022569	SUMMERFIELD	FL		09/18/2023	8.438		0	540,00			
231022579	AVON			08/11/2023	8.351		0				
231022583	PENSACOLA	FL		08/11/2023	7.853	631, 195	0				
231022585	POCONO LAKE	PA			8.296		0				
231022594	MIRAMAR BEACH	FL		08/11/2023	8.706		0				
231022596	BOCA RATON	FL			7.743		0	595,00			
231022598	INLET BEACH	FL		08/11/2023	7.992		0				
231022599	FELTON	CA			7.454		0				
231022604	KISSIMMEE BREWSTER	FL		09/18/2023	7.694		0	555,00			
231022620	BREWSTER	MA			7.555 7.502		0	575,00			
231022625	DURHAM	NC:		08/11/2023 08/11/2023	9.443			1,000,00			
231022628	MIAMI	EI			9.443						
231022633	PANAMA CITY BEACH	FI			8. 171	233,267	0	312,00			
231022644	LOS ANGELES	CA		08/11/2023	7.505	1.058.024	0	1,285,00			
231022648	SUNLAND PARK	NM.			8.349	346,639					
231022650	SALT LAKE CITY	UT		08/11/2023			0	920,00			
231022674	DESTIN	FL			8.719		0	675,00			
231022685	SPICEWOOD	TX		08/11/2023	7.747	959,833	0	1,345,00			
231022689	NAVARRE	FL		08/11/2023	7.379		0				
231022694	NASHVILLE	TN		08/11/2023	8.350		0				
231022695	SPRINGVILLE	UT		08/11/2023	8.598	525, 182	0	675,00			
231022696	PANAMA CITY BEACH	FL		09/18/2023	7.823		0	1,050,00			
231022697	LAS CRUCES	NM			6.891	572,243	0	1,000,00			
231022702	KELLOGG	ID			9.509		0				
231022709	SAVANNAH	GA		08/11/2023	8.584		1 0				

		ng All Mortgage Loans ACC						
1	Location	-	4	5	6	7		9
	2	3					Additional	
			Loan			Actual Cost at	Investment Made	Value of Land
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
11022712	DUNED I N	FL		08/11/2023			0	
1022718	SCOTTSDALE	A7		08/11/2023	7.739		0	
1022732	ESCONDIDO	CA		08/11/2023	8.231		0	
1022734	MONTGOMERY	ту		08/11/2023	9.074		0	
1022736	PALM COAST				7.138	947.264	0	1.460.0
1022738	FORT MYERS				8.231			
1022739	PONI WIERS POMPANO BEACH				8.108			
1022739	DOVER	tL			8. 108		0	
				08/11/2023			0	
1022745	NEW PORT RICHEY	FL		09/18/2023	6.957		0	
1022748	REDMOND	WA		08/11/2023	7.258		0	950,0
1022751	HUDSON	NH			8.230		0	590,C
1022752	BATON ROUGE	LA		08/11/2023	9.655		0	
1022755	ALBANY	CA		08/11/2023	7.749	1,687,592	0	2,050,0
1022758	STUART	FL		08/11/2023	8.465		0	
1022765	PUNTA GORDA	FL		09/18/2023	8.425	506,937	0	
1022783	OAK VIEW	CA		08/11/2023	7.260		0	1,250,0
1022785	RENO	NV		09/18/2023	7.335		0	1,240,0
1022798	WASHINGTON	DC:			.9.729		0	
1022801	ATTLEBORO	MΔ			8.034		0	
1022807	SAMOA	CA		08/11/2023				
1022826	DAYTONA BEACH SHORES				8.788			
1022853	MESQUITE			08/11/2023	8.592			
1022853					8.592		0	- ,
	MIRAMAR BEACH	FL		08/11/2023			0	
1022879	LOS ANGELES	CA		09/18/2023	9.527	3, 103, 245	0	4,800,0
1022882	FRESNO	CA		08/11/2023	7.614		0	490,0
1022893	DAVENPORT	FL		09/18/2023	9.752		0	
1022909	BONITA SPRINGS	FL		09/18/2023	8.783		0	
1022913	MILFORD	OH		09/18/2023	7.446		0	
1022928	PONTIAC	MI			8.762	103,843	0	161,0
1022944	MERIDIAN	ID			7.825	1,957,470	0	2,650,0
1022949	PANAMA CITY BEACH	FL			8.654		0	
1022963	WHITTIER	CA		09/18/2023	8.201	718,773	0	940,0
1022964	SAINT GEORGE	lП		08/11/2023	7.729		0	
1022965	ST GEORGE	IIT		08/11/2023	7.735	278.299	0	
1022972	WAUKEGAN	11			9.558		0	
1022972	CINCINNATI	NJ		09/18/2023	9.612			
1022985	TAMPA				9.612			
							0	
1022998	OCALA				8.310	1, 157, 911	0	1,600,0
1023003	TILLAMOOK	OR			8.549		0	
1023006	BOYNTON BEACH	FL		09/18/2023	7.945	1,117,534	0	1,378,0
1023012	TAMPA	FL		09/18/2023	8.548	613,488	0	830,C
023014	PALM SPRINGS	CA		09/18/2023	8.430		0	1,300,0
023024	SIMPSONVILLE	SC		08/11/2023	8. 111	560 , 117	0	
023030	SANTA PAULA	CA		09/18/2023	8.306	628,676	0	
023037	AUSTIN	тх		09/18/2023	8. 184		0	590,
023038	PEBBLE BEACH	CA		09/18/2023	7.336		0	1,636,
23044	LAS VEGAS	NV			8.078		0	610,
023046	DALLAS	TX				233,227		300,
23050	MIAMI	FI					0	
023056	LUXEMBURG	WI						400,
023057	CHERRY HILL	M.I.			9.515			
		NJ				· ·	0	
023061	LAS VEGAS	NV			8.066		0	1,250,
1023068	MADISON	AL		09/18/2023	8.048		0	
023084	MARYVILLE	TN			8.082	1,076,163	0	1,300,0
100000E	CUMPLICE			00 /40 /0000	0.050	000 555		240.0

SCHEDULE B - PART 2

	Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter										
1	Location	2	4	5	6	7	8 Additional	9			
	2	3	Loan			Actual Cost at	Investment Made	Value of Land			
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings			
231023087	CARLISLE	PA			9.146			0			
231023089	ESSINGTON	PA		09/18/2023	8.898	171,277		0			
231023105	SANTA ROSA	CA			8.446	1,393,697		01,751,000			
231023107	ATLANTIC HIGHLANDS	NJ			8.774			0			
231023108	BOCA RATON	FL			9.270			0			
231023145	INDIO	CA		09/18/2023	8.186			0			
231023166	BROWNF IELD	TX			8.541			0			
231023171	CAPE CANAVERAL	FL		09/18/2023	8.543			0515,000			
231023198	JACKSONVILLE	FL		09/18/2023	8.891			0			
231023210	RALEIGH	NC		09/18/2023	8.655			0			
231023214	CASA GRANDE	AZ		09/18/2023	8.539			0			
231023227	RENTON	WA		09/18/2023	7.337			01,390,000			
231023233	CENTENNIAL	C0		09/18/2023	7.579			01,000,000			
231023242	FORT LAUDERDALE				9.280	1,056,898		0			
231023257	CEDAR CITY	[UT			8.316			0			
231023272	RACINE	I			8.892			0			
231023289	CHANNAHON]IL			8. 179			0			
231023303	CANTON	GA						0			
231023315	02.21	MD						0			
231023335 231023374	GRANBY	CU						0			
	PANAMA CITY BEACH	IX			8.779			•			
231023379 231023389	COTTAGE GROVE	FL			7.433			0			
231023389	SEVIERVILLE	UH			7.433			0			
231023398	LAS VEGAS	NIV						0			
231023405	HANSVILLE	WA.			7.687			0			
231023411	FULSHEAR	TV			8.662	324,889		0			
231023411	CHICAGO				8.551			0			
231023470	VERO BEACH				8.164	261, 135		0			
231023470	AURORA	m			8.663	369,300		0			
231023506	ARLINGTON	TY			9.493			0			
231023535	ROSLYN	WΔ		09/18/2023	7.932			0			
231023537	NORTH LAS VEGAS	NV			7.568			0			
231023548	BURNSVILLE	MN			8.553			0			
477731491	MEMPHIS	TN		07/07/2023	8.667	141.163		0			
BB0488018	CHICAGO	П			7.493			0			
BB 1093560	PAHRUMP	NV						0			
BB 1093590	CRESSON	PA						0			
BB 1093600	PONTE VEDRA	FL			6.336			0			
BB1093620	BETHESDA	MD						0			
BB 1093640	ST. AUGUSTINE	FL						0216,000			
BB 1093650	LUBBOCK	TX		07/03/2023		177,742		0			
BB 1093940	SUPERIOR	CO		08/03/2023	5.050			0680,000			
BB 1093950	SUFFOLK	VA		08/03/2023	7.351			0			
BB 1093960	LOUGHMAN	FL		08/03/2023	7.229			0			
BB1093970	ELKRIDGE	MD		08/03/2023	8.035			0			
BB1093980	PLAINFIELD	NJ		08/03/2023	6.285			0			
BB1093990	TOMS RIVER	NJ		08/03/2023	5.391			0			
BB1520066	FORT WORTH	TX		08/31/2023	5.684	592		0			
BB1521003	HENDERSON	NV		06/30/2023	5. 158	240		0510,000			
BB3960452	SCHRIEVER	LA		07/31/2023	3.545	1,969		0			
BB5374949	TAMPA	FL		06/30/2023	3.092	344		0			
0V2576223	MONT I CELLO	IN		07/31/2023	5.498	620		0 105,000			
0V2577641	GAINESVILLE	GA		08/31/2023	5.475	151		0160,000			
0V2624106	JOSHUA TREE	CA			4.639		1	0			

SCHEDULE B - PART 2

		ng All Mortgage Loans ACQUIF				,	T		
1	Location	1	4	5	6	7	8	9	
	2	3	1 .	1			Additional	.,,	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings	
0V2653622	PORT SAINT LUCIE	FL		07/31/2023	5.481	908	0		
0V2981148	CHICAGO	IL		07/31/2023	2.983	955	0	500,00	
0V2985056	VANCOUVER	WA		06/30/2023	3.537	581	0		
0V3258328	LAYTON			07/31/2023	4.283	523	0		
0V3317374	NAVARRE	FL		07/31/2023	6.593	1,763	0		
0V3372309	AMHERST	NY			6. 127	171,834	0		
0V3375617 0V3375664	BLACKWOOD BOCA RATON	NJ					0		
0V3405232	CLEVELAND	TN			6.745				
0V3416754	ALBANY	NV			8.010		0		
0V3429623	KANSAS CITY	MO			8.008	120,572	0		
0V3432368	HARTFORD	CT		07/28/2023	7.557		0		
0V3434369	HARRISBURG	PA			7.702		0		
0V3453515	JACKSONVILLE	FL			7.396		0		
0V3460223	GALVESTON	TX			7.600		0	486,000	
0V3460637	SALINE	MI			7.744		0	746,000	
0V3461035	LEWISBURG	TN		07/28/2023	7.700		0		
0V3463591	LUTZ	FL		07/28/2023	7.593		0		
0V3463598	RENO	NV			7.509		0		
0V3463960	NAPLES	FL		08/30/2023			0		
0V3464801	HOUSTON	TX		08/30/2023	7.643		0		
0V3465592	CHARLOTTE	NC			7.592		0		
0V3465602	GRAND LAKE (CLEARWATER	0					0	345,000	
0V3466097	SEMINOLE	FI		08/30/2023	7.652		0		
0V3466506	PRESCOTT	AZ			7.450				
0V3466988	FLOV	AZ			7.474				
0V3466990	FORT WORTH	TX		08/30/2023	7.628	230.262	0		
0V3466991	BOOTHBAY	ME					0		
0V3466992	MILLSBORO	DE		08/30/2023	7.727	188.735	0		
0V3466993	ATHENS	AL					0		
0V3466994	TUCSON	AZ			7.588		0		
0V3467479	ORLANDO	FL			7.519	311, 137	0		
0V3467480	KINDRED	FL			7.551		0	400,000	
0V3467482	CASA GRANDE	AZ		07/28/2023	7.493		0		
0V3468025	NEW SMYRNA BEACH	FL		07/28/2023	7.582		0		
0V3468026	BOCA RATON	FL		08/30/2023	7.675		0	397,000	
0V3468031	PRESCOTT VALLEY	AZ		08/30/2023	7.836		0		
0V3468032	LAND 0 LAKES	FL			7.744		0		
0V3468422	GLENDALE	AZ			7.506		J0		
0V3468426	HESPERIA	CA					ļ0		
0V3468427 0V3468430	BROOKFIELD	DE					ļ0		
0V3468430	BHOURF IELD	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰			7.643				
0V3468432	BALDWIN	UH			7.573				
0V3468434	NORTH PORT	Fl		07/28/2023	7.373	335,273	n		
0V3468882	JACKSONVILLE	FL			7.653	220,360			
0V3469292	CROWLEY	TX			7.555		0		
0V3469295	FRANKFORD	DE			7.639		0	275,000	
0V3472192	LAS VEGAS	NV			7.895		0	323,000	
0V3472193	CAMBRIDGE	MN			7.639		0		
0V3472204	WASHINGTON	DC		09/28/2023	7.619	549, 122	0	700,000	
0V3472209	GODDARD	KS	ļ	09/28/2023	7.268		0		
0V3472592	CAMPTON	NH		09/28/2023	7.622		0		
0V3473073	GRAND JUNCTION	CO	L		7.759		l0		

SCHEDULE B - PART 2

	Showin	g All Mortgage Loans ACQUI	RED AND ADDITIONS MADE During	the Current Quarter				
1	Location		4 5	6	7	8	9	
	2	3				Additional		
			Loan		Actual Cost at	Investment Made	Value of Land	
Loan Number	City	State	Type Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings	
0V3473549	LAS VEGAS	NV				0		
0V3473557	COLORADO SPRINGS			7.497		0		
0V3473558	WILMINGTON	NC		7.717		0	456,000	
0V3473566	MEMPHIS	TN				0		
0V3474438	CASEVILLE	MI		7.534		0		
0V3474441	BIGFORK	MT		7.742		0	300,000	
0V3474446	BALL GROUND	GA		7.795		0		
0V3474447	STATESBORO	GA		7.797		0		
0V3474449	CAPE MAY COURT HOUSE	NJ		7.830		0	350,000	
0V3474848	YPSILANTI	MI				0		
0V3474849	JAMESBURG	NJ		7.480	564, 184	0		
0V3475338	DAWSONVILLE	GA		7.605		0		
0V3475339	MINT HILL	NC		7.324		0		
0V3476028	BELDING	MI		7.629	270 , 137	0		
0V3476440	UTICA	MI		7.606		0	350,000	
0V3476446	CHATTANOOGA	TN		7.768		0	275,000	
0V3477597	LINCOLN#OOD	IL		7.645		0	545,000	
230511297	CUMMING	GA		7.077		0		
0V3478057	CHICAGO	IL		7.634		0		
0399999. Mortgages in good sta	nding - Residential mortgages-all other				394,606,193	0	557,538,614	
LEGENDCG9	CHAMPIONS GATE	FL		12.710	25,889	0		
LN0010979	WASHINGTON	DC		8. 130		0		
LN0011082	SAN RAFAEL	CA		12. 132		0		
LN0011369	SAN RAFAEL			17.066		0	31,100,000	
LN0011691	WASHINGTON	DC		12.214	12,686	0		
LN0011754	LONG ISLAND CITY	NY			1,962,603	0		
LN0012075	JERSEY CITY	NJ		7.886		0	61,893,670	
LN0013181	JERSEY CITY	NJ		12.874		0	61,893,670	
LN0013739	BURBANK	CA		7.650		0		
LN0013740	BURBANK	CA	07/10/2023	12.268	90,743	0		
LN0013742	LONG ISLAND CITY	NY		10.590	5,947,736	0		
LN0014310	LATHROP	CA		10.602	543,460	0		
LN0014941	PORTLAND	OR		9.562	4,414,869	0	110,100,000	
LN0015000	STATEL INE	NV		9.342		0		
LN0015125	LATHROP	CA		17.266		0		
LN0015174	ROSELLE PARK	NJ		10.315	1,201,505	0		
LN0015354	TEMPE	AZ		10.269	3,681,109	0		
LN0015394	STATEL INE	NV		16.802		0	71, 178, 485	
LN0015423	NEW YORK	NY		9.059		0	359,380,000	
LN0015427	ROSELLE PARK	NJ		17.346	801,003	0		
LN0015542	TEMPE	AZ		17.273	3,321,976	0		
LN0015546	PORTLAND	OR		15.940	2,077,585	0		
LN0015572	LOS ANGELES	CA		9.425	3,076,694	[·······0		
LN0015573	LOS ANGELES			14.867		[0		
LN0015655	NEW YORK	NY			5,115,004	[0]		
LN0015757	NASHVILLE	TN		8.655	9,536,342	[·······0		
LN0015899	LEXINGTON			9.854		[0]		
LN0015900	LEXINGTON			14.957		[0		
LN0015903	NASHVILLE			16.084	3,288,394	[0		
LN0016271	SAN DIEGO			9.471	1,953,040	0		
LN0016272	SAN DIEGO			14.622	585,912	[0		
LN0016274	BALTIMORE	MD		7.638		0		
LN0016276	PLANO	IX		8.612	8,988,549	0		
LN0016277	PLANO PEMBROKE PINES	IX			3,903,805	0		
LINUU 10284	PEMPHUNE PINES	ItLtL		i 14. 1/6		L	148 1/9 312	

SCHEDULE B - PART 2

1	Location	ng All Mortgage Loans ACQUIF	4	5	6	7	8	9
'	2	3	1 7	3	O	,	Additional	ğ
			Loan			Actual Cost at	Investment Made	Value of Land
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
LN0016287	PEMBROKE PINES	FL	,,			12.024	0	
LN0016290	PEMBROKE PINES	FL				4,724	0	
LN0016861	PALO ALTO	CA			8.254	1, 394, 169	0	
LN0016862	PALO ALTO	CA					0	
LN0016985	DALLAS	TX				2.733.811	0	
LN0016986	DALLAS	ТХ				1,161,796	0	
LN0017029	BELLEVUE	WA			9. 113	4.952.461	0	
LN0017030	BELLEVUE	WA				2.366.037	0	
LN0017032	BELLEVUE	WA			8.455		0	
LN0017033	BELLEVUE	WA				1,203,092	0	
LN0017326	LOS ANGELES	CA			9.200	490.643	0	
LN0017327	LOS ANGELES	CA.				236,235	0	
LN0017332	BOISE	ID			8.827		0	
LN0017333	BOISE	ID			16.201			
LN0017335	BEND	0R		08/25/2023	8.820	1.197.248		
LN0017336	BEND	OR			17 . 229		L	
LN0017434	NASHVILLE	TN		07/10/2023	8.655	8.678.071		
LN0017435	NASHVILLE	TN			16.084	2.992.438	n	
LN0017485	PEMBROKE PINES	FI				3 497	0	
LN0017486	PEMBROKE PINES	FI					0	
LN0017489	PEMBROKE PINES	FI					0	
LN0017490	PEMBROKE PINES	FI				4.311	0	
LN0017493	PEMBROKE PINES	FI				1.915	0	
LN0017494	PENBROKE PINES	FI					0	
LN0017497	PEMBROKE PINES	FI					0	
LN0017498	PEMBROKE PINES	FL				615	0	
LN0017501	PENBROKE PINES	FI					0	
LN0017502	PEMBROKE PINES	FL					0	
LN0017507	PEMBROKE PINES	FI				20,202	0	
LN0017509	PEMBROKE PINES	FL				200.610	0	
LN0017510	PEMBROKE PINES	FL					0	
LN0017651	BALTIMORE	MD				45.864	0	
LN0017670	LOS ANGELES	CA.			8.033		0	
LN0017804	LONG BEACH	NY		09/21/2023		3,418,864	0	
LN0017805	LONG BEACH	NY					0	
LN0017806	LONG BEACH	NY		09/21/2023			0	
LN0017807	LONG BEACH	NY					0	
LN0017862	LONG BEACH	NY		09/21/2023	8.925		n	
LN0017863	LONG BEACH	NY			11.984	188.024		
LN0017864	LONG BEACH	NY			8.959			
LN0017865	LONG BEACH	NY			12.018		n	
LN0017868	LONG BEACH	NY			8.924	1.304.042		
LN0017869	LONG BEACH	NY			11.984	.88.169	n	
LN0017870	LONG BEACH	NY			8.959	92,513		
LN0017871	LONG BEACH	NY			11.973		n	
LN0018000	ARLINGTON	WA			9. 187	2.418.667		
LN0018001	ARLINGTON	WA			17.916	1,451,200	n	
LN0018005	STERLING	VA		08/10/2023	9.539	345.700		93,910,98
LN0018116	MALDEN	MA.		09/08/2023	7.961	1,070,034		
LN0018470	LOS ANGELES	CA.		08/02/2023	15.076		n	
LN0018568	STERLING	VA			15.497			93,910,98
LN0018570	MALDEN	MA			13.841	353.640	n	
LN0018720	WEST JORDAN				9.033		n	
LN0018721	WEST JORDAN			09/15/2023	16.947		n	
LN0019050	ORLANDO	FI			8.057	620.978		152,000,000

SCHEDULE B - PART 2

		ng All Mortgage Loans A			ine Current Quarter		1 0	
1	Location		4	5	6	7	8 Additional	9
	2	3	Loan			Actual Cost at	Investment Made	Value of Land
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
LN0019114	. NASHVILLE	TN			9.384	60,427	0	
LN0019223	. ORLANDO	FL		08/24/2023	14.782		0	
LN0019360	. AUSTIN	TX			15.471		0	
LN0019363	NASHVILLE	TN		07/10/2023	16.029	25,897	0	
LN0019477	AUSTIN	IX			8.313	1,078,634	0	
LN0019677LN0019678	MARY ESTHER					2,018,354 964.268		100,850,000
LN0019678	LOS ANGELES	FL			9.270			85.748.148
LN0019682	LOS ANGELES	CA			16.795		0	85,748,148
LN0019749	SALT LAKE CITY	uт			8.515		0	
LN0019750	SALT LAKE CITY	UT				3,037,054	0	
LN0020122	OCEANSIDE			09/08/2023	16.326		0	45,724,527
LN0020257	. RALEIGH	NC		09/22/2023	9.402	6,427,845	0	
LN0020567	. NEW YORK	NY			9.077	2,694,081	0	
LN0020568	. NEW YORK	NY			16. 151	1,197,369	0	
LN0020938	. WEST PALM BEACH	FL			9. 137	2,972,429	0	
LN0021001	. LINDEN	NJ			8.604	1,602,065	0	
LN0021002	LINDEN	NJ				1,001,291	J0	
LN0021562	PHILADELPHIA	PA				5,367,081	0	
LN0021563	ANTIOCH	PA				2,018,872		
LN0021671	SILVER SPRING	MD.			19.371			8,221,970
LN0021742	NEW HAVEN	OT.			8.580	2,840,338	0	
LN0021743	NEW HAVEN	ст				1,106,478	0	
LN0021818	MESA	AZ					0	
LN0021819	MESA	AZ		09/05/2023	14.985	99,926	0	
LN0022040	. WALNUT CREEK	CA		07/14/2023		595,278	0	
LN0022041	. WALNUT CREEK	CA		07/14/2023	15.300	19,203	0	
LN0022042	. WALNUT CREEK	CA		07/14/2023	15.800	19,203	0	
LN0022316	. WEST PALM BEACH	FL			17.036	1,227,743	0	
LN0022318	TAMPA	FL			8.356	95,639	0	
LN0022319	TAMPA ANTIOCH	FL			15.396	38,544	0	
LN0022367	ANTIOCH	IN		07/12/2023	7.937			
LN0022368 LN0022369	ANTIOCH	TN		07/12/2023	15.387	8,753	o	104, 100,000
LN0022370	ANTIOCH	TN			16.608		n	
LN0022616	BOSTON	MA		08/25/2023	10.449		0	225,945,000
LN0022617	BOSTON	MA			16.405		0	
LN0022619	BOSTON	MA		08/25/2023	8.201	1, 151, 172	0	
LN0022620	BOSTON	MA			15.350		0	
LN0022799	SAN JOSE	CA			8.251		0	
LN0022800	. SAN JOSE	CA			16.311		0	
LN0022901	DURHAM	NC			13.463		0	
LN0023058	BEVERLY HILLS	CA			10.215		ļ0	
LN0023059	BEVERLY HILLS	CA					ļ0	
LN0023157	FAIR LAWN	NC			16.963	2,436,581	ļ0	
LN0023198	DIRHAM	NJ			15.050			14,208,333
LN0023252 LN0023952	SANDY SPRINGS	GA					n	
LN0023953 LN0023953	SANDY SPRINGS	GA GA			13.152		n	
LN0023961	HOUSTON	TX			5.311	388,036	n	
LN0024128	PARSIPANNY	NJ			8.140		0	92,000,000
LN0024129	PARSIPANNY	NJ			15.822		0	92,000,000
LN0024208	FORT WALTON BEACH	FL			8.405		0	20,435,994
LN0024411	FORT WALTON BEACH	FL				276, 188	l	20 435 994

SCHEDULE B - PART 2

Ī		ig All Mortgage Loans AC	Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter										
1	Location		4	5	6	7	8	9					
	2	3	Loan			Actual Cost at	Additional Investment Made	Value of Land					
Loan Number	City	State	Туре	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings					
LN0024528	JARRELL	TX			14.668	2,682,455		51,539,692					
LN0024721	TOLLESON	AZ		09/21/2023	8.686	3,034,659		50,650,000					
LN0024722	TOLLESON	AZ			14.868	2,716,375		50,650,000					
LN0025029	CONCORD	CA		08/18/2023	0.910			66,600,000					
LN0025076	MIDLAND	IX			9.644			51,379,341 51,379,341					
LN0025880	SCOTTSDALE	۸7		09/05/2023	9.019)					
LN0025881	SCOTTSDALE	Δ7		07/21/2023		7 .352 .602		5					
LN6514829	OREM	lП				61,638		7,295,427					
METROWEST	ORLANDO	FL		08/17/2023	12.714			12.660.471					
	anding - Commercial mortgages-all other				<u>-</u>	264.922.150	(16.297.298.970					
CHARPLACE	ELLICOTT CITY	MD			6.371			10.477.170					
DELOROAPT	PLANTATION	FL.		08/18/2023	12.213			3,219,104					
DREXBROOK	DREXEL HILL	PA			12.332	95,027		7,044,343					
LINXAPART	TAMPA	FL		08/07/2023	11.000	6,353		230,276					
LN0011692	WASHINGTON	DC			14.766	25,373							
LN0012875	PHILADELPHIA	PA		07/10/2023	14.791			46,925,134					
LN0013395	PHILADELPHIA	PA			14.791			46,925,134					
LN0015574	LOS ANGELES	CA			15.220	86,715		88,620,000					
LN0015710	PHILADELPHIA	PA			10.649			0					
LN0015740	NEW YORK	NY		09/08/2023				359,380,000					
LN0015904	NASHVILLE	IN			16.084			88,691,489					
LN0016273LN0016275	SAN DIEGO							92,500,000					
LN0016430	LONG BEACH	NIV						139,200,000					
LN0016432	LONG BEACH	NV			17.085)					
LN0017334	BOISE	ID.						50,000,000					
LN0017337	BEND	OB			17.229			44,100,000					
LN0017436	NASHVILLE	TN		07/10/2023	16.084			88,691,489					
LN0017503	PEMBROKE PINES	FL		08/10/2023		7,372		148, 179, 312					
LN0017511	PEMBROKE PINES	FL		08/10/2023		7,165		148, 179, 312					
LN0017652	BALTIMORE	MD			19.562	5,096							
LN0017872	LONG BEACH	NY		09/21/2023	17.085								
LN0021003	LINDEN	NJ			16.881	66,753		0					
LN0021498	WALNUT CREEK	CA		07/14/2023				77,580,000					
LN0021744	NEW HAVEN	CT			15.914			48,223,900					
LN0021828	RALEIGH	NC		09/22/2023			ļ	130,000,000					
LN0021830	WEST PALM BEACH							73,500,000					
LN0023468	PARSIPANNY	N.I						014,208,333 092,000,000					
LN0024730LN0024723	TOLLESON	NJ			15.822			92,000,000 0					
LN0025172	CONCORD	CA						92,100,000					
LN0015250	CONCORD	CA		07/01/2023				92,100,000					
MPARKMEZZ	NEW YORK	NY			8.488			3.889.499					
0699999. Mortgages in good st				00/ 22/ 2020	0.100	6,837,262	(2,814,381,013					
0899999. Total Mortgages in go	ood standing					667,269,129		19,690,572,655					
1699999. Total - Restructured I	Mortgages					0							
000237532	CANTON	MI			4.630	6,087		0					
000240124	BRIDGEPORT	NY		08/31/2023	4.630			145,480					
000241451	HAMPTON	GA			4.630	8,528		265,493					
000241655	MIDDLETOWN	OH		08/31/2023	4.630	515		155,006					
000241927	PHILADELPHIA	PA		08/31/2023	4.630	462		245,240					
000241931	MC LEANSVILLE	NC			4.630	813		265,286					
000242146	FRANKLIN FURNACE	OH			4.630			145,000					
000242593	PEARL	MS			4.630			331, 121					

SCHEDULE B - PART 2

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

1	Location	g All Mortgage Loans Accon	4	5	6	7	8	9
	2	3					Additional	
			Loan			Actual Cost at	Investment Made	Value of Land
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
000244097	VANCOUVER	WA		06/30/2023	4.630	354	0	506,543
200041140	TAFT	CA		06/30/2023	4.375	2,990	0	213,231
300057888	BROOKLYN CENTER	MN		08/31/2023	4.625	563	0	
1899999. Mortgages with over	due interest over 90 days-Residential mortgages-insured or guaranteed					20,790	0	2,876,499
BB0352186	WILKES BARRE	PA		08/31/2023	4.400	204	0	67,000
BB0948157	NORTON	VA		07/31/2023	3.266	35	0	
BB1110550	SALT LAKE CITY	UT		09/19/2023	7. 181		0	
BB1110570	NASHVILLE	TN		09/19/2023	5.589	345,944	0	
BB1110590	BENSON	AZ		09/19/2023	5.574		0	
BB1110600	SPANAWAY	WA		09/19/2023	5.311		0	
BB1519700	KENNEWICK	WA		06/30/2023	2.717		0	
BB1520994	OPA LOCKA	FL		08/31/2023	3.617	191	0	
BB0514461	JUNEAU	WI		07/01/2023	3.769	52,124	0	
BB0903173	VELTER IN THE WIND	OH		07/01/2023	7.615	23,308	0	
BB1526657	MONROE	LA		07/01/2023	4.473	43, 150	0	
BB1535999		PA		07/31/2023	4.483		0	
	due interest over 90 days-Residential mortgages-all other					894,524	0	2,917,000
2499999. Total - Mortgages wi	ith overdue interest over 90 days					915,314	-	5,793,499
000240738		PA		08/31/2023	4.630	6,784	0	273,517
000241547	LA FOLLETTE	TN		07/31/2023	4.630	538	0	
000244330		AL		06/30/2023	4.630	35	0	
2699999. Mortgages in proces	s of foreclosure-Residential mortgages-insured or guaranteed					7,357	0	808,690
BB0241149	WAIMANALO	HI		07/31/2023		3, 106	0	1,075,416
2799999. Mortgages in proces	s of foreclosure-Residential mortgages-all other		•			3, 106	0	1,075,416
LN0025885	PHOENIX	AZ		09/27/2023	10.800	98,398	0	69,000,000
2999999. Mortgages in proces	s of foreclosure-Commercial mortgages-all other	98,398	0	69,000,000				
LN0022985	UNIONDALE	NY		09/08/2023	0.000		0	
LN0026370	RENO	NV		06/29/2023	5.404	7,913	0	
3099999. Mortgages in proces	s of foreclosure - Mezzanine Loans		•		•	572,032	0	185,429,440
3299999. Total - Mortgages in						680,893	0	256.313.546
3399999 - Totals	•					668.865.336	0	19,952,679,700

SCHEDULE B - PART 3

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

1	Location		4	5	6	7		Change	in Book Value	Recorded Inve	estment		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
400221952	MEMPHIS	TN		10/02/2020	09/01/2023	12,339	0	0	0	0	0	0	12,339	12,339	0	0	0
BB1519093	PALMDALE	CA		05/25/2022	08/01/2023	794	0	(7)	0	0	(7)	00	787	787	0	0	0
LN0011629	MIAMI BEACH	FL		09/09/2022	07/10/2023	21,273,274	0	33,076	0	0	33,076	0	21,306,350	21,306,350	0	0	0
LN0011906	MIAMI BEACH	FL		11/10/2020	07/10/2023	3,215,430	0	0	0	0	0	0	3,215,430	3,215,430	0	0	0
LN0011907	MIAMI BEACH	FL		09/09/2022	07/10/2023	8,886,436	0	2,954	0	0	2,954	0	8,889,390	8,889,391	0	0	0
LN0010509	CHICAGO	IL		06/19/2020	08/22/2023	0	0	0	0	0	0	0	2,768	2,768	0	0	0
LN0013274	CHICAGO	IL		06/19/2020	08/22/2023	0	0	0	0	0	0	0	562, 150	562, 150	0	0	0
LN0012014	MIAMI BEACH	FL		03/26/2021	07/10/2023	6.532.236	0	0	0	0	0	0	6 .532 .236	6 .532 .236	0	0	0

				Showing	All Mortgage L	oans DISPO	SED, Transf										
1	Location		4	5	6	7			e in Book Valu	e/Recorded Inv	estment/		14	15	16	17	18
	2	3		1		Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
				_		Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
LN0012016	MIAMI BEACH	FL		09/09/2022		1,023,267	0	923	0	0	923	0	1,024,190	1,024,190	0	0	0
LN1610069	ROCHESTER	NY		09/01/2021	07/31/2023	0	0	0	0	0	0	0	4,004,685	4,004,685	0	0	0
LN1620068	ROCHESTER	NY		09/01/2021		0	0	0	0	0	0	0	1,369,168	1,369,168	0	0	0
LN1630067	ROCHESTER	NY		09/01/2021		0	0	0	0	0	0	0	559,014	559,014	0	0	0
LN6510777	ROCHESTER	NY		09/01/2021		0	0	0	0	0	0	0	3,542,000	3,542,000	0	0	0
LN6510785	ROCHESTER	NY		09/01/2021	07/31/2023	0	0	0	0	0	0	0	1,705,408	1,705,408	0	0	0
0199999. Mortgages clo					1	40,943,776	0	36,946	0	0	01,011		02,720,010		0	0	0
LN1520094	PITTSBURGH	PA		12/11/2015		0	0	0	0	0	0	0	36,641	36,641	0	0	0
LN1530093	PITTSBURGH	PA		12/11/2015	·	0	0	0	0	0	0		4,071	4,071	0	0	
LN6510454	NEW ORLEANS	LA		07/08/2022	·	0	0	0	0	0	0		12,129		0	0	
LN6510462LN6512849	DALLAS	LA		06/19/2017	· [0						3,099,420	3,099,420		0	
LN6512856	DALLAS	TV		06/19/2017											٠٠		
LN6512864	DALLAS	TY		06/19/2017		n	n	n	n	n	n	n	263,033	108 .013		(155,020)	(155,020)
LN6512872	DALLAS	TX		06/19/2017		0	0	0	0	0	0	0	263,033		0	(263,033)	(263,033)
LN6512880	DALLAS	TX		06/19/2017		0	0	0	0	0	0	0	631,278	0	0	(631,278)	(631,278)
LN6513656	PROVIDENCE	RI		10/08/2020		0	0	0	0	0	0	0	2,342	2,342	0	0	0
LN6513664	PROVIDENCE	RI		10/08/2020		0	0	0	0	0	0	0	6.774	6.774	0	0	0
LN6513672	PROVIDENCE	RI		10/08/2020		0	0	0	0	0	0	0	1.034	1.034	0	0	0
LN6514134	INDIANAPOLIS	IN		02/01/2018		0	0	0	0	0	0	0	978,266	978,266	0	0	0
LN6514142	INDIANAPOLIS	IN		02/01/2018		0	0	0	0	0	0	0	165,405	165,405	0	0	0
LN0006348	PROVIDENCE	RI		10/08/2020		0	0	0	0	0	0	0	761	761	0	0	0
LN0006974	INDIANAPOLIS	IN		03/26/2021		0	0	0	0	0	0	0	190,872	190,872	0	0	0
LN0006349	PROVIDENCE	RI		10/08/2020		0	0	0	0	0	0	0	2,536		0	0	0
LN0008773	DALLAS	TX		08/15/2018		0	0	0	0	0	0	0	37,979	37,979	0	0	0
LN0008774	DALLAS	TX		09/08/2020		0	0	0	0	0	0	0	7,955	7,955	0	0	0
LN0008775	DALLAS	TX		08/15/2018		0	0	0	0	0	0	0	13, 123	13, 123	0	0	0
LN0009376	SURPRISE	AZ		11/06/2020		0	0	0	0	0	0	0	1,594	1,594	0	0	0
LN0008476	SURPRISE	AZ		10/19/2018		0	0	0	0	0	0	0	14,440	14,440	0	0	0
LN0009378	SURPRISE	AZ		11/06/2020		0	0	0	0	0	0	0	2,092	2,092	0	0	0
LN0009142	SURPRISE	AZ		10/19/2018		0	0	0	0	0	0	0	18,947	18,947	0	0	0
LN0010215	LOS ANGELES	UA		02/01/2019		0	0	0	0	0	0		54,436	54,436		0	
LN0010215	LOS ANGELES			10/23/2020				20			20		79.623		٥٠		
LN0009389	LOS ANGELES			02/01/2019			n				n		66,533		٥	n	0
FL IGHTDEN	DENVER	CO		02/01/2019		n	n	n	n	n	n	n	37.536	37,536		n	n
LN0010595	OLYMPIA	WA		04/24/2020		0	0	0	0	0	0	0	20,580	20,580	0	0	0
LN0010357	OLYMPIA			04/24/2020		0	0	0	0	0	0	0	92,610	92,610	0	0	0
LN0010594	OLYMPIA			04/24/2020		0	0	0	0	0	0	0	288, 121	288 , 121	0	0	0
LN0010358	OLYMPIA	WA		03/13/2019		0	0	0	0	0	0	0	5, 144	5, 144	0	0	0
LN0010711	DALLAS	TX		12/01/2022		0	0	2	0	0	2	0	57,560	57,560	0	0	0
LN0010715	DALLAS	TX		03/15/2019		0	0	0	0	0	0	0	6,828	6,828	0	0	0
LN0010707	DALLAS	TX		03/15/2019		0	0	0	0	0	0	0	29,634	29,634	0	0	0
LN0010709	DALLAS	TX		12/01/2022	.	0	0	4	0	0	4	0	82,977	82,977	0	0	0
LN0010713	DALLAS	TX		12/01/2022	.	0	0	1	0	0	1	0	20,684	20,684	0	0	0
LN0008994	MIAMI	FL		04/24/2020		0	0	97	0	0	97	0	140,650	140,650	0	0	0
LN0010760	MIAMI	FL		03/26/2019		0	0	0	0	0	0	0	177	177	0	0	0
LN0010758	MIAMI	FL		07/29/2020		0	0	11	0	0	11	0	13,928	13,928	0	0	0
LN0010761	MIAMI	FL		07/29/2020	· 	0	0	0	0	0	0	0	17	17	0	0	0
LN0010740	JAMA I CA	NY		05/10/2019	·	0	0	0	0	0	0	0	4,585	4,585	0	0	0
LN0010741	JAMAICA	NY		05/10/2019		l0	l0	10	10	l0	· I 0	10	2,246	2.246	0	0	0

1	Locatio	n	4	5	6	Loans DISPO 7	,		e in Book Value				14	15	16	17	18
·	2	3	Loan	Date	Disposal	Book Value/ Recorded Investment Excluding Accrued Interest	8 Unrealized Valuation Increase	9 Current Year's (Amortization)	10 Current Year's Other- Than- Temporary Impairment	11 Capitalized Deferred Interest and	12 Total Change in	13 Total Foreign Exchange Change in	Book Value/ Recorded Investment Excluding Accrued Interest on	Consid-	Foreign Exchange Gain (Loss) on	Realized Gain (Loss) on	Total Gain (Loss) on
Loan Number	City	State	Type	Acquired	Disposar	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
LN0010742	JAMA I CA	NY	.,,,,,	05/10/2019	24.0		0	0	0	0)	0	505	505	0	0	C
LN0011280	JAMAICA	NY		05/10/2019		0	0	0	0		00	0	2,787	2,787	0	0	,0
LN0011283	JAMAICA	NY		05/10/2019		0	0	0	0	0	00	0	287	287	0	0	0
LN0011279	JAMAICA	NY		05/10/2019		0	0	0	0	0	00	0	4,646	4,646	0	0	0
LN0011284	JAMAICA	NY		05/10/2019		0	0	0	0	0	00	0	172	172	0	0	0
LN0011281	JAMAICA	NY		11/08/2019		0	0	0	0	C	0	0	2,806	2,806	0	0	0
LN0011282	JAMA I CA	NY		11/08/2019		0	0	0	0	0	00	0	1,684	1,684	0	0	0
LN0011285	JAMAICA	NY		05/08/2020		0	0	0	0	0) 0	0	295	295	0	0	0
LN00011286	STAMFORD	NY		05/08/2020		0	0	0	0		0	0	571.430	571,430	0	0	0
LN0009265	STAMFORD	ст		04/24/2020	·····		n		n		, 0			5/1,430	0		,
LN0011650	ITHACA	NY		11/10/2020	· · · · · · · · · · · · · · · · · · ·	n	n	0	n)	n	112	112	n	n	,
LN0011648	ITHACA	NY		11/10/2020					n)n	n	1.162	1.162	n	n	,
LN0011649	ITHACA	NY		11/10/2020		0	0	0	0	0	0	0	1.308	1.308	0	0	0
LN0011759	ITHACA	NY		06/21/2021		0	0	0	0	0	00	0	154	154	0	0	0
LN0011758	ITHACA	NY		06/21/2021		0	0	0	0		00	0	126	126	0	0	0
LN0011825	ASHEVILLE	NC		07/10/2020		0	0	22	0)22	0	170,046	170,046	0	0	,0
LN0011390	ASHEVILLE	NC		07/10/2020		0	0	36	0	0	36	0	272,005	272,005	0	0	0
LN0011391	ASHEVILLE	NC		07/10/2020		0	0	1	0	0)1	0	2,965	2,965	0	0	0
LN0011296	ATLANTA	GA		04/24/2020		0	0	0	0	0	00	0	357,537	357,537	0	0	0
LN0011747	ATLANTA	GA		04/24/2020		0	0	0	0	0	00	0	1,430,148	1,430,148	0	0	0
LN0011748	ATLANTA	GA		08/16/2022		0	0	0	0	0	00	0	90 , 123	90 , 123	0	0	0
LN0011081	ATLANTA			08/16/2022		0	0	0	0	0	00	0		360,490	0	0	0
LN0011736	IRVINE	CA		09/10/2020		0	0	44	0	0	44	0	378,789	378,789	0	0	0
000239898	COLUMBUS	IN		10/23/2019		0	0	(19)	0	0) (19)0	953	953	0	0	0
000237906 000242075	FREDERICKSBURG	GA		10/23/2019		0	0	(4)	0		(4)0	964	2.118	0		
000242078	ELYRIA	va		10/23/2019				(1)	٥)				٥	0	
000244743	GARLAND	ип ту		10/23/2019				Ω (1)	0		9	,		621	0		
000243550	MCKEE	ΚΥ		10/23/2019		0	0	(12)	0		(12	0	595	595	0		0
000244267	RICHMOND	TX		10/23/2019		0	0	4	0)4	0			0	0	0
000243883	EAST ORANGE	NJ		10/23/2019		0	0	3	0		3	0			0	0	,0
000239370	SEYMOUR	IN		10/23/2019		0	0	1	0	0)1	0		669	0	0	0
000242413	MACON	GA		10/23/2019		0	0	(10)	0) (10)0	436	436	0	0	,0
000238905	PERRYTON	TX		10/23/2019		0	0	0	0	0	00	0	297	297	0	0	0
000241609	PAXINOS	PA		10/23/2019		0	0	(2)	0	0)(2	00	2, 159	2, 159	0	0	0
000242607	LOGANVILLE	GA		10/23/2019		0	0	4	0	0)4	0	1,146	1,146	0	0	0
000239371	MIRAMAR	FL		10/23/2019		0	0	(3)	0	0	(3	00	380	380	0	0	0
000237711	BILLINGS	MT		10/23/2019		0	0	(2)	0	0)(2	00	836	836	0	0	0
000238371	MORROW	GA		10/23/2019		0	0	3	0	0) 3	0	702	702	0	0	0
000243607	WILDERSVILLE	TN		10/23/2019		0	0	(9)	0	0) (9) 0		748	0	0	0
000240415	NEWARK	. DE		10/23/2019		. 0	0	2	0	0	2	0	724		0]0	0
000241886 000240886	MEMPHIS	. IN		10/23/2019	·····		0	2	0	0	2	0	255	255	0	0	, 0
000240886	PEQUOT LAKES	FL		10/23/2019	·····		0	(21)	0)(21)	/0	297	297		0	, 0
000242414	KILLEEN	TY		10/23/2019			n	(10)	n		(10	,	2.609	2.609	0		,
000242414	GEORGETOWN			10/23/2019		n	n	(4)	n	n	΄	n			n	n	,
000239904	BOGALUSA	I A		10/23/2019			n	2	n	0) 2	n	592	592	n	n	,
000240077	POINCIANA	FL		10/23/2019			0	3	0)	0	322	322	0	0	,0
000237429	FORT WORTH	ТХ		10/23/2019			0	0	0)	0			0	0	0
00024/127	RAI TIMORE	MD	1	10/23/2010	1	0	0	7			7	0	1 158	1 158	0		

	·		_		All Mortgage I		SED, Transf										
1	Location		4	5	6	7				e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		-		Recorded		F:		
						Investment			Year's Other-		Total		Investment		Foreign	D !! !	-
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
			1	D-4-	D:I	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	`/Accretion ´	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
000238898	JACKSON	GA		10/23/2019		0	0	1	0	0	1	0	730	730	0	0	0
000239233	LOCUST	NC		10/23/2019		0	0	(1)	0	0	(1)0	299	299	0	0	0
000244604	DAYTON	NV		10/23/2019		0	0	6	0	0	6	0	1,350	1,350	0	0	0
000241416	NASHVILLE	NC		10/23/2019		0	0	4	0	0	4	0	565	565	0	0	0
000239710	ORTING	WA		10/23/2019		0	0	(23)	0	0	(23	,	2,543	2,543	0	0	0
000242608	EL PASO	TX		10/23/2019		0	0	(19)	0	0	(19	00	945	945	0	0	0
000243882	NORWOOD	PA		10/23/2019		0	0	19	0	0	19	0	1,468	1,468	0	0	0
000241749	JACKSONVILLE	FL		10/23/2019	·····	0	0	0	0	0	0	0	1, 166	1,166	0	0	0
000240609	NEVADA	OH		10/23/2019	·····	0	0	1	0	0	1	0	446	446	0	0	0
000240076	PITMAN	NJ		10/23/2019	ļ	0	0	0	0	0	0	0	859	859	0	0	0
000240414	NEW CASTLE	DE		10/23/2019	·····	0	0	4	0	0	4	0	472	472	0	0	0
000241554	WINNSBORO	SC		10/23/2019	ļ	0	0	2	0	0	2	0	384	384	0	0	0
000237710	HOUSTON	TX		10/23/2019	ļ	0	0	2	0	0	2	0	531	531	0	0	0
000243268	BOONEVILLE	MS		10/23/2019	·····	0	0	(116)	0	0	(116	,	3,793	3,793	0	0	0
000241887	PROSSER	WA		10/23/2019		0	0	(3)	0	0	(3	00	229	229	0	0	0
000240747	OXFORD	GA		10/23/2019		0	0	1	0	0	1	0	146	146	0	0	0
000244071	SHERIDAN	AR		10/23/2019		0	0	(11)	00	0	(11)0	452	452	0	0	0
000242415	SAVANNAH	GA		10/23/2019		0	0	(1)	0	0	(1)0	1, 191	1, 191	0	0	0
000239563	VALDOSTA	GA		10/23/2019		0	0	1	0	0	1	0	445	445	0	0	0
000239230	TRAVERSE CITY	MI		10/23/2019		0	0	(3)	00	0	(3	00	343	343	0	0	0
000239901	URBANA	OH		10/23/2019		0	0	(1)	00	0	(1)0	174	174	0	0	0
000244745	DECATUR	GA		10/23/2019		0	0	23	0	0	23	0	1,915	1,915	0	0	0
000237908	FESTUS	MO		10/23/2019		0	0	(2)	0	0	(2	0	413	413	0	0	0
000244074	BETHLEHEM	PA		10/23/2019		0	0	9	0	0	9	0	1,096	1,096	0	0	0
000238850	BLACK DIAMOND	WA		10/23/2019		0	0	14	0	0	14	0	1,544	1,544	0	0	0
000244269 000240552	MOODY	AL		10/23/2019		0	0	3	0	0	3	0			0	0	0
		MI		10/23/2019		0	0	4	0	0	4	0	,		0	0	
000242077 000243885	BROOKLYN	NY		10/23/2019		0	0	6	0	0	6	0	2,249	2,249	0	0	0
000243885	FOWLER	IX		10/23/2019			0		0	0	1		674	674	0	0	
000240690	ORLEANS	IL		10/23/2019			0	(9	0	0	(9)0		909	0	0	
000242746	ORLANDO			10/23/2019					0	0	0			167	0		
000241417	CHARLOTTE	NC NC		10/23/2019					0	0	2		673	673			
000242553	BROOKLYN	NIV		10/23/2019	·····		۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰				10	10	1.942	1.942			
000242553	SPRINGFIELD GARDE	NV		10/23/2019	l		۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	IZ			,IZ		1,942	1,942			,
000240075	MUSKEGON	MI		10/23/2019	l	n	n	(1)	0	n	(1) 0			n	n	, , , , , ,
000238373	JAMATCA	NY		10/23/2019	[n	n	10	n	n	10		1.564	1.564	n	n	, , ,
000244412	MARKHAM	JI		10/23/2019		n	n	(1)	n	n	/1) 0	668	668	n	n	, n
000242220	GETTYSBURG	PA		10/23/2019		n	n	(27)	0	n	(27) 0	1,282	1.282	0	n	n
000238040	ANTHONY	FI		10/23/2019	[n	n	(1)	n	n	(27)	740		n	n	n
000242416	PLAINVIEW	TX		10/23/2019	[n	n	2	n	n	2	n	525		n	n	n
000238429	LOCKHART	TX		10/23/2019				(9)	n		(9)			0		
000243884	DOUGLASVILLE	GA		10/23/2019		0	0	0	0		0	0			0	0	0
000244606	CARTERET	NJ		10/23/2019		0	0	0	0	0	0	0	1,530	1,530	0	0	0
000243746	VALE	NC		10/23/2019	ļ	0	0	4	0	0	4	0	511	511	0	0	0
000240745	COWETA	OK		10/23/2019	ļ	0	0	2	0	0	2	0	406	406	0	0	0
000237850	MCMINNVILLE	TN		10/23/2019	ļ	0	0	(31))0	0	(31)0	1,280	1,280	0	0	0
000242887	THEODORE	AL		10/23/2019		0	0	(3	0	0	(3)0	803	803	0	0	0
000239426	APISON	TN		10/23/2019		0	0	0	0	0	0	0	1,023	1,023	0	0	0
000249169	QUEENS VILLAGE	NY		10/23/2019	ļ	0	0	15	0	0	15	0	1,936	1,936	0	0	0
000240412	NEW CASTLE	ne ne		10/23/2010	1	0	0	(3)	١	0	(3	0	554	554	0	0	

					All Mortgage I		SED, Transf										
1	Location		4	5	6	7				e/Recorded Inv		_	14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded Investment			Current		Total		Recorded Investment		Foreign		
						Excluding	Unrealized	Current	Year's Other- Than-	Capitalized	Change	Total Foreign			Foreign Exchange	Realized	Total
						Accrued	Valuation	Current Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
000241418	LAKELAND	FI	. , , , ,	10/23/2019	54.0	0	(20010000)	(1)	1 tooogriizod	0.1101	(1) Dook value			0.00000.	0.00000.	0
000240883	GRAYSON	GA		10/23/2019		0	0	2	0	0	2	0	866		0	0	0
000244411	KATY	TX		10/23/2019		0	0	(18)	0	0	(18)0	954	954	0	0	0
000237569	MERIDEN	CT		10/23/2019		0	0	(1)	0	0	(1)0	677	677	0	0	0
000241557	ELGIN	SC		10/23/2019		0	0	(1)	0	0	(1)0	1,094	1,094	0	0	0
000244609	VALLEY CENTER	KS		10/23/2019		0	0	1	0	0	1	0	628	628	0	0	0
000239279	TWENTYNINE PALMS	CA		10/23/2019		0	0	11	0	0	11	0	1,650		0	0	0
000237902	BATESVILLE	AR		10/23/2019		0	0	(68)	0	0	(68)0	2,226	2,226	0	0	0
000239617	YPSILANTI	MI		10/23/2019	·····	0	0		0	0	0	0	547	547	0	0	0
000237897 000240268	CONOVER	NU		10/23/2019	l	0	0	4	0	0	4	0		754	0		0
000240268	SANTA CLARITA	ΓΛ		10/23/2019	·····		۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	4			4	,	1,970	, .			
000243887	PORTSMOUTH	VA		10/23/2019		n	٥	(8)	n	n	(8	,	1,382		n	n	n
000243416	MULL INS	SC		10/23/2019		0	0	3	0	0	3	0			0	0	0
000241695	HUDSON	IA		10/23/2019		0	0	(16)	0	0	(16)0	257	257	0	0	0
000237426	MAUMEE	OH		10/23/2019		0	0	(6	00	0	(6)0	652	652	0	0	0
000242222	NEW OXFORD	PA		10/23/2019		0	0	(4)	0	0	(4	00	1, 191	1, 191	0	0	0
000237758	CHERRY HILL TOWNSHIP	NJ		10/23/2019		0	0	5	0	0	5	0	1,709	1,709	0	0	0
000242360	CLOVER	SC		10/23/2019		0	0	3	0	0	3	0	734		0	0	0
000240882	DECATUR	GA		10/23/2019		0	0	(18)	0	0	(18)0	1,386	1,386	0	0	0
000242888	STELLA	MO		10/23/2019		0	0	(1)	00	0	(1)0	403	403	0	0	0
000244414	KNIGHTSTOWN	IN		10/23/2019		0	0	(7)	0	0	(7)0	833	833	0	0	0
000242079 000249125	BARNESVILLE	PA		10/23/2019		0	0	(1))0	0	(1)0	510		0	0	0
000249125	MEMPHIS	PA		10/23/2019			0	(15)	0	0	(15)	2,772		0		
000238756	ALICEVILLE	IN		10/23/2019			0	(2,	0		(1)	432				
000238085	SHERIDAN	AR		10/23/2019		0	0	(8)	0	0	(8	0	704	704	0	0	0
000238423	CARLSBAD	TX		10/23/2019		0	0	(2)	0	0	(2)0		555	0	0	0
000240129	MACHESNEY PARK	IL		10/23/2019		0	0		0	0	1	0	627	627	0	0	0
000239562	SEVIERVILLE	TN		10/23/2019		0	0	(3)	0	0	(3)0	610	610	0	0	0
000243691	VENUS	TX		10/23/2019		0	0	(17)	0	0	(17)0	144	144	0	0	0
000238894	SAFFORD	AZ		10/23/2019		0	0	6	0	0	6	0	559	559	0	0	0
000244075	ORLANDO	FL		10/23/2019		0	0	1	0	0	1	0	1, 154	1, 154	0	0	0
000242418	STEDMAN	NC		10/23/2019		0	0	(2)	0	0	(2)0	63	63	0	0	0
000238561 000240938	DOWAGIAC	MI		10/23/2019		0	0	3	0	0	3	0	536	536	0	0	0
000243415	VILLE PLATTE	IN		10/23/2019			0	2	0	0	2			450	0		
000243077	COPE	LA		10/23/2019			٥٥	(28)	0	0	(28	,	607	607	0		
000241696	TROY	NY		10/23/2019		0	0	2	0	0	2	0	533	533	0	0	0
000239618	PILOT GROVE	MO		10/23/2019		0	0	1	0	0	1	0			0	0	0
000237901	HAUGHTON	LA		10/23/2019		0	0	0	0	0	0	0	1.015	1.015	0	0	0
000237896	WAYNESBURG	КҮ		10/23/2019	ļ	0	0	(4))0	0	(4)0	463	463	0	0	0
000242223	COLUMBIA	SC		10/23/2019		0	0	(5	0	0	(5)0	811	811	0	0	0
000240743	LINN	MO		10/23/2019		0	0	1	0	0	1	0	348	348	0	0	0
000240881	DECATUR	GA		10/23/2019	ļ	0	0	6	0	0	6	0	1,059	,	0	0	0
000243692	TUSCALOOSA	AL		10/23/2019		0	0	(2)	0	0	(2)0	1,348	1,348	0	0	0
000241031	JOPLIN	M0		10/23/2019	·····	0	0	ļ <u>1</u>	0	0	· <u>1</u>	0		396	0	0	0
000237619	LITTLE ROCK	AR		10/23/2019	·····	0	0	7	J0	0	7	J0		705	0	0	0
000244413 000242556	PORTAGE			10/23/2019	l	0	0	(3)	J0	0	(3	J			0		0
000242556	SUMMERTUWN	IN		10/23/2019	·····		0	(3)	0	0	(3	/0	060				

					All Mortgage L		SED, Transf								T		T
1	Location		4	5	6	7				e/Recorded Inv			. 14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		-		Recorded		F		
						Investment			Year's Other-		Total		Investment		Foreign	D 11 1	.
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
			1	D-4-	D:I	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
	0.0	.	Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
000238759	NEOSHO	M0		10/23/2019		0	0	3	0	0	3	0	732			0	0
000240128	GOODYEAR	AZ		10/23/2019		0	0	(1)	00	0	(1)0	485			0	0
000239948	ALBERTVILLE	AL		10/23/2019		0	0	1	0	0	1	0	369	369		0	0
000244693	IOWA CITY	IA		10/23/2019		0	0	(27)	00	0	(27)0	949	949	0	0	0
000244360	CLEVELAND	H		10/23/2019		0	0	5//	0	0	577	0		1,263	0	465	465
000237904	ATHOL	MA		10/23/2019		0	0	0	0	0	0	0	1,524	1,524	0	0	0
000242701 000241697	BELLEVILLE	UH		10/23/2019		0	0	3	0	0		0	596	596	0	0	0
000237428	SAINT ALBANS	NJ					0	(20)	0	0	(20)	2.022	3,001	0	0	0
000237428	WILLIAMSBURG	NY		10/23/2019	l		0	(9)	0	0	(9	/ 0					
000242030	BROOKLYN	υπ wı		10/23/2019	l			3			20		1.954	1.954			
000239753	ROSEAU	JAN		10/23/2019	·····		۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	20	0		20			,			
000239753	FRANKI IN	MN		10/23/2019	l			(40)			/10	,					
000239277	KUNA	VI		10/23/2019	·····			(10)		0	(10	′	535	535			
0002445557	ROMULUS	μι		10/23/2019			۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	(12)			/ 40	,					
000238231	SOMERSET	DA		10/23/2019			٥	(13)	0		(13	,					
000244416	COLUMBUS			10/23/2019			٥٥										
000239421	FORT WAYNE	IN		10/23/2019			٥										
000249123	NEW HAVEN	IN		10/23/2019			٥٥										
000239892	WENATCHEE	WΔ		10/23/2019			٥	(4)		0) 0	1.213	1.213			
000244749	MEMPHIS	TN		10/23/2019		0		(4)	0	0		,	492	492	0		0
000244749	WINSTON SALEM	NC NC		10/23/2019			٥	(3)		0) 0	646	646			
000243224	GAS CITY	IN		10/23/2019		0		(1)	0	0	(1)	342	342	0		0
000243695	ASHEVILLE	NC.		10/23/2019		0		(1)	0	0	5	0			0	0	0
000241032	SEVIERVILLE	TN		10/23/2019		0	0	(3)	0	0	(3	0	1.013	1.013	0	0	0
000243555	TICKEAW	LA		10/23/2019		0	0	(4)	0	0	(4) 0	495	495	0	0	0
000238758	MONROE	WA		10/23/2019		0	0	0	0	0	0	0	1.985	1.985	0	0	0
000240598	BELL BUCKLE	TN		10/23/2019		0	0	(1)	0	0	(1)0	1.110	1.110	0	0	0
000243888	WEST ORANGE	NJ		10/23/2019		0	0	1	0	0	1	0	1,431	1.431	0	0	0
000242840	GRAY	LALA		10/23/2019		0	0	5	0	0	5	0	522	522	0	0	0
000243079	COLUMBIAVILLE	MI		10/23/2019		0	0	(7)	00	0	(7) 0	533	533	0	0	0
000244077	TUCSON	AZ		10/23/2019		0	0	1	0	0	1	0	959	959	0	0	0
000241703	PALMYRA	NJ		10/23/2019	ļ	0	0	7	0	0	7	0	1,349	1,349	0	0	0
000239616	alio	MI		10/23/2019		0	0	16	0	0	16	0	827	827	0	0	0
000238230	SALEM	OR		10/23/2019		0	0	(4)	0	0	(4)0	1,733	1,733	0	0	0
000242364	SELBYVILLE	DE		10/23/2019		0	0	5	0	0	5	0	1,242	1,242	0	0	0
000244554	NORTH LAS VEGAS	NV		10/23/2019	ļ	0	0	3	0	0	3	0	663	663	0	0	0
000237427	PARRISH	FL		10/23/2019		0	0	6	0	0	6	0	1, 151	1, 151	0	0	0
000240265	CAROLINA BEACH	NC		10/23/2019	ļ	0	0	6	0	0	6	0	1,461	1,461	0	0	0
000239755	NEWFANE	NY		10/23/2019	ļ	0	0	1	0	0	1	0	546	546	0	0	0
000244553	ROSWELL	NM		10/23/2019	ļ	0	0	(15)	00	0	(15)0	427	427	0	0	0
000239422	EVERETT	MA		10/23/2019	·····	0	0	(8)	0	0	(8) 0	493	493	0	0	0
000242558	FOND DU LAC	WI		10/23/2019	·····	0	0	3	0	0	3	0	844	844	0	0	0
000237759	RUTHER GLEN	VA		10/23/2019	·····	0	0	0	0	0	0	0	665	665	0	0	0
000244748	BALTIMORE	MD		10/23/2019	·····	0	0	1	0	0	· 1	0	211	211	0	0	0
000238619	TEMPLE	NH		10/23/2019	·····	0	0	2]0	0	2	J0		988	0	0	0
000241033	GREENFIELD	IN		10/23/2019	·····	0	0	(22)	J0	0	(22	,	624	624		J0	0
000243694	JACKSON	MS		10/23/2019	·····	0	0	(14)	η0	J0	(14	η0	923	923		0	0
000242032	HUNTSVILLE	AL		10/23/2019	·····	0	0	J 1	0	J0	<u>1</u>	0	553	553	J0	0	0
000241981	MOBILE	AL		10/23/2019	·····	0	0	2	0	0	2	J0	457	457	0	0	0
111011239522	INATURE/																

					All Mortgage I		SED, Transf							T			
1	Location		4	5	6	7				e/Recorded Inv			. 14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		-		Recorded		F:		
						Investment			Year's Other-		Total		Investment		Foreign	D1:1	T-4-1
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
			1	D-4-	D:I	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
		.	Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
000242841	LE SUEUR	MN		10/23/2019		0	0	2	0	0	2	0	413		0	0	0
000240126	BRONX	NY		10/23/2019		0	0	(3)	0	0	(3)0	2,582		0	0	0
000238718	SPRING HILL	KS		10/23/2019		0	0	(7)	0	0	(7)0	1,228	1,228	0	0	0
000240740	VILONIA	AR		10/23/2019		0	0	4	0	0	4	0	770	770	0	0	0
000243840	FORT WORTH	TX		10/23/2019		0	0	(14)	0	0	(14	00	1,068	1,068	0	0	0
000242227	MIDWEST CITY	OK		10/23/2019		0	0	2	0	0	2	0	588	588	0	0	0
000239184	SHELBYVILLE	MO		10/23/2019		0	0	(6)	0	0	(6	00	496	496	0	0	0
000238047	SIDNEY	OH		10/23/2019		0	0	0	0	0	0	0	386	386	0	0	0
000240264	DAYTON	OH		10/23/2019	ļ	0	0	(4)	0	0	(4	00	456	456	0	0	0
000242703	MADISONVILLE	КҮ		10/23/2019		0	0	(4)	0	0	(4)0	484	484	0	0	0
000238856	ST MARTINVILLE	LA		10/23/2019	ļ	0	0	2	0	0	2	0	523	523	0	0	0
000243702	CHATTANOOGA	TN		10/23/2019		0	0	(1)	0	0	(1)0	503	503	0	0	0
000243697	RAYMONDVILLE	TX		10/23/2019		0	0	(2)	0	0	(2)0	23	23	0	0	0
000242559	SALT POINT	NY		10/23/2019		0	0	4	0	0	4	0	1,029	1,029	0	0	0
000241705	HARLEYSVILLE	PA		10/23/2019		0	0	11	0	0	11	0	1,492	1,492	0	0	0
000241172	LUGOFF	SC		10/23/2019		0	0	0	0	0	0	0	451	451	0	0	0
000238185	WASHINGTON	MI		10/23/2019		0	0	3	0	0	3	0	753	753	0	0	0
000243226	GONZALES	LA		10/23/2019		0	0	3	0	0	3	0	562	562	0	0	0
000243559	P00LER	GA		10/23/2019		0	0	4	0	0	4	0	1,959	1,959	0	0	0
000240458	ROCKWELL	NC		10/23/2019		0	0	(95)	0	0	(95)0	4,620	4,620	0	0	0
000237525	SAINT LOUIS	MO		10/23/2019		0	0	(3)	0	0	(3)0	451	451	0	0	0
000239717	LEADVILLE	00		10/23/2019		0	0	0	0	0	0	0	659	659	0	0	0
000244361	ALBION	MI		10/23/2019		0	0	(10)		0	(10) 0	485	485	0	0	0
000239856	TROY	TX		10/23/2019		0	0	2	0	0	2	o	1, 141	1,141	0	0	0
000239047	COTTAGE GROVE	MN		10/23/2019		0	0	(14)		0	(14) 0	2,061	2,061	0	0	0
000240596	MANOR	TX		10/23/2019		0	0	3	0	0	3	0	418	418	0	0	0
000242033	BELLMORE	NY		10/23/2019		0	0	(12)		0	(12) 0	1,411	1,411	0	0	0
000238717	ZEBULON	NC		10/23/2019		0	0	(28)	0	0	(28)0	956	956	0	0	0
000238379	BALDWYN	MS		10/23/2019		0	0	(25)		0	(25) 0	843	843	0	0	0
000243419	LANARK	IL		10/23/2019		0	0	3	0	0	3	0	1,024	1,024	0	0	0
000239994	AYDEN	NC		10/23/2019		0	0	4	0	0	4	0	692	692	0	0	0
000242704	ORANGEBURG	SC		10/23/2019		0	0	3	0	0	3	0	1,317	1,317	0	0	0
000238184	EATON RAPIDS	MI		10/23/2019		0	0	1	0	0	1	0	494	494	0	0	0
000238522	MOUNT MORRIS	NY		10/23/2019		0	0	(12)		0	(12) 0	698	698	0	0	0
000239662	BASTROP	LA		10/23/2019		0	0	1	0	0	1	0	450	450	0	0	0
000243030	MADISON	OH		10/23/2019		0	0	(2)	00	0	(2)0	733	733	0	0	0
000243701	HOUSTON	TX		10/23/2019	ļ	0	0	1	0	0	1	0	738	738	0	0	0
000240319	AUBURN	WA		10/23/2019		0	0	(30)	0	0	(30)0	2,643	2,643	0	0	0
000243363	VERO BEACH	FL		10/23/2019		0	0	3	0	0	3	0	1,561	1,561	0	0	0
000241511	HOUSTON	TX		10/23/2019		0	0	(15)	0	0	(15)0	1,091	1,091	0	0	0
000238660	MARION	VA		10/23/2019	ļ	0	0	2	0	0	2	0	590	590	0	0	0
000240124	BRIDGEPORT	NY		10/23/2019		0	0	1	0	0	1	0	130	130	0	0	0
000243558	PENCIL BLUFF	AR		10/23/2019	ļ	0	0	1	0	0	1	0	228	228	0	0	0
000243225	RANTOUL			10/23/2019	[0	0	(1)	0	0	(1)0	461	461	0	0	0
000237995	RED OAK	TX		10/23/2019		0	0	(1)	0	0	(1)0	591	591	0	0	0
000239182	RANCHOS DE TAOS	NM		10/23/2019	<u> </u>	0	0	1	0	0	ļ1	0	536	536	0	0	0
000242367	MANAKIN SABOT	VA		10/23/2019	ļ	0	0	1	0	0	1	0	1,110	1,110	0	0	0
000239853	TIPTON	IA		10/23/2019		0	0	3	0	0	3	0	568	568	0	0	0
000244226	DETROIT	MI		10/23/2019	[0	0	(6)	0	0	6)0	171	171	0	0	0
000240595	CHAMBERSBURG	PA		10/23/2019		0	0	(5)		0	(5)0	711	711	0	0	0
000240000	KANNAPOLIS	NC:		10/23/2019		0	0	1	0	0	1	1	360	360	0	0	0

SCHEDULE B - PART 3

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

						oans DISPO	SED, Transfe	erred or Repa	aid During th	e Current Qu	arter						
1	Location		4	5	6	7		Change		e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded Investment			Current		T-4-1		Recorded Investment		Faraian		
						Excluding	Unrealized	Cumant	Year's Other-	Capitalized	Total	Total Foreign	Excluding		Foreign Exchange	Realized	Total
						Accrued	Valuation	Current Year's	Than- Temporary	Deferred	Change in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
000243980	EGG HARBOR TOWNSHIP	NJ	туре	10/23/2019	Date	1 Hor real	(Decrease)	/ACCIGION	recognized	Other	(0+9-10+11)	DOOK Value	817	817	Disposai	Disposai	Disposai
000244559	HAMMONTON	N.I		10/23/2019			٥	(0)			(0)	,	1,788	1,788	٥	٥	
000237471	RALEIGH	NC:		10/23/2019		0	0	(2)	0	0	(2)	0	1.322	1.322	0	0	0
000243033	SHREVEPORT	I A		10/23/2019		0	0	8	0	0	8	,,	1.119	1,119	0	0	0
000243842	MYRTLE BEACH	SC		10/23/2019		0	0	26	0	0	26	0	2,384	2,384	0	0	0
000240789	CATAWISSA	MO		10/23/2019		0	0	0	0	0	0	0			0	0	0
000243704	LUBBOCK	TX		10/23/2019		0	0	(1)	0	0	(1))0		724	0	0	0
000243228	CUMMING	GA		10/23/2019		0	0	14	0	0	14	0	2,244	2,244	0	0	0
000243699	WINSTON SALEM	NC		10/23/2019		0	0	(1)	0	0	(1))0	551	551	0	0	0
000242843	WEST END	NC		10/23/2019		0	0	(5)	0	0	(5))0	1, 187	1, 187	0	0	0
000238187	TUCSON	AZ		10/23/2019		0	0	3	0	0	3	0	519	519	0	0	0
000240123	NEW CASTLE	IN		10/23/2019		0	0	(111)	0	0	(111))0	1,035	1,035	0	0	0
000238663	MCCOMB	MS		10/23/2019		0	0	0	0	0	0	0	924	924	0	0	0
000237527	ROME	NY		10/23/2019		0	0	6	0	0	6	0	540	540	0	0	0
000238330	PORT WENTWORTH	GA		10/23/2019		0	0	7	0	0	7	0	400	400	0	0	0
000244030	MISSOURI CITY	TX		10/23/2019		0	0	14	0	0	14	0	1,374	1,374	0	0	0
000241513	HOUSTON	TX		10/23/2019		0	0	(3)	0	0	(3)	00	229	229	0	0	0
000239045	LAS VEGAS	NV		10/23/2019		0	0	5	0	0	5	0	916	916	0	0	0
000243170	FT MOHAVE	AZ		10/23/2019		0	0	0	0	0	0	0	342	342	0	0	0
000239521	ZIMMERMAN	MN		10/23/2019		0	0	1	0	0	1	0	732	732	0	0	0
000249070	ALBION	MI		10/23/2019		0	0	(5)	0	0	(5))0	336	336	0	0	0
000237470	PORT SAINT LUCIE	FL		10/23/2019		0	0	3	0	0	3	0	900	900	0	0	0
000238048	TIFFIN	OH		10/23/2019		0	0	0	0	0	0	0	68	68	0	0	0
000240788	BLUFFTON	SC		10/23/2019		0	0	2	0	0	2	0	1,252	1,252	0	0	0
000244419	PORT ST LUCIE	FL		10/23/2019		0	0	(5)	0	0	(5)) 0	719	719	0	0	0
000243698 000238857	PERRY	AK		10/23/2019		0	0	(8)	0	0	(8))0	512	512	0	0	0
000243365	CHOWCHILLA	GA		10/23/2019		0	0	2	0	0	2					0	
000243703	TAMARAC			10/23/2019		0		(7)			(7))				0	0
000237664	CHARLOTTE	FL		10/23/2019				2			7		1.322	1.322	٥	٥٥	
000243227	WAYNESBURG	KV		10/23/2019		0	۰۰	/ (e)	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	n	(6)		644	1,322	۰	n	
000238662	MANISTEE	MI		10/23/2019		n	۰	(4)	o		(4)	,	1.128	1.128	۰		,
000238062	COLUMBUS	ΩH		10/23/2019		n		n		n	n	,			٥	n	,
000237526	SPARTANBURG	SC:		10/23/2019		n	n	3	n	n	2	n	608	608	n	n	,
000240931	CHARLOTTE	NC		10/23/2019			n	(16)	n		(16))	927	927	n	n	
000243173	HALSTEAD	KS		10/23/2019		0	0	(5)	0	0	(5)	0			0	0	0
000237992	SOUTHPORT	FL		10/23/2019		0	0	(8)	0	0	(8)	0	772	772	0	0	
000241514	HOUSTON	TX		10/23/2019		0	0	4	0	0	4	0	1,099	1,099	0	0	0
000238043	PATASKALA	OH		10/23/2019		0	0	(3)	0	0	(3))0	1,408	1,408	0	0	0
000242369	BRENTWOOD	NY		10/23/2019		0	0	(14)	0	0	(14))0	2,783	2,783	0	0	0
000238991	GOODRICH	MI		10/23/2019		0	0	(8)	0	0	(8))0	473	473	0	0	0
000240649	LUGOFF	SC		10/23/2019		0	0	(2)	0	0	(2)	00	462		0	0	0
000241791	TOTOWA	NJ		10/23/2019		0	0	(6)	0	0	(6)	00	2,603	2,603	0	0	0
000237715	KATY	TX		10/23/2019		0	0	14	0	0	14	0	1,887	1,887	0	0	0
000239237	HAMMOND	LA		10/23/2019		0	0	6	0	0	6	0	1, 184	1, 184	0	0	0
000242650	FOUNTAIN INN	SC		10/23/2019		0	0	(42)	0	0	(42)	00	788	788	0	0	0
000238237	MARICOPA	AZ		10/23/2019		0	0	0	0	0	0	0	683	683	0	0	0
000240592	CORNISH	ME		10/23/2019		0	0	(5)	0	0	(5))0	553	553	0	0	0
000240930	PROVIDENCE FORGE	VA		10/23/2019		0	0	1	0	0	1	0	521	521	0	0	0
000243983	COVINGTON	GA		10/23/2019		0	0	2	0	0	2	0	840	840	0	0	0
000242845	MONROE	LA	L	10/23/2019		0	0	l0	0	10	0	l0	113	113	0	l0	

1	Location		4	5	6	oans DISPO	_,		e in Book Value				14	15	16	17	18
·	2	3	·	Č	Ů	Book Value/ Recorded Investment Excluding	8 Unrealized	9 Current	10 Current Year's Other- Than-	11 Capitalized	12 Total Change	13 Total Foreign	Book Value/ Recorded Investment Excluding	.0	Foreign Exchange	Realized	Total
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Accrued Interest Prior Year	Valuation Increase (Decrease)	Year's (Amortization) /Accretion	Temporary Impairment Recognized	Deferred Interest and Other	in Book Value (8+9-10+11)	Exchange Change in Book Value	Accrued Interest on Disposal	Consid- eration	Gain (Loss) on Disposal	Gain (Loss) on Disposal	Gain (Loss) on Disposal
000242983	MOUNT SHASTA	CA		10/23/2019		0	0	14	0	0	14	0	1,894	1,894	0	0	0
000241709	LONG POND	PA		10/23/2019		0	0	7	0	0	7	0	530	530	0	0	0
000239042 000243650	MERRILLVILLE	IN		10/23/2019		0	0	(9)	0	0	(9)	0	419		0	0	0
000239851	SAN ELIZARIO	IN		10/23/2019				2			2			625			
000239181	PINEVILLE	MO		10/23/2019			0	(20)	0	0	(20)	0	1.124	1. 124		0	0
000242790	NORTH ROSE	NY		10/23/2019		0	0	(8)	0	0	(8)	0			0	0	0
000243981	DALLAS	TX		10/23/2019		0	0	(34)	0	0	(34)	0	1,061	1,061	0	0	0
000237991	LILLINGTON	NC		10/23/2019		0	0	3	0	0	3	0	805	805	0	0	0
000244032	DOW	IL		10/23/2019		0	0	(13)	0	0	(13)	0	611	611	0	0	0
000239990	SHAFER	MN		10/23/2019		. 0	0	5	0	0	5	0	851	851	0	0	0
000237520 000237853	MEMPHIS	IN		10/23/2019		. 0	0	4	0	0	4	0	810	810	0	0	0
000237853	CHARLOTTE	MI		10/23/2019			n		n	0		n	320	320	٥	n	n
000243367	LAFAYETTE	LA		10/23/2019			0	(1)	0	0	(1)	0			0	0	0
000243843	MEHERRIN	VA		10/23/2019		0	0	(4)	0	0	(4)	0	232	232	0	0	0
000237376	MILWAUKEE	WI		10/23/2019		0	0	27,273	0	0	27,273	0	177,763	177,763	0	0	0
000241986	FEDERALSBURG	MD		10/23/2019		0	0	4	0	0	4	0	1,099	1,099	0	0	0
000242175	BROOKLYN PARK	MN		10/23/2019		0	0	(7)	0	0	(7)	0	694	694	0	0	0
000240786	CYNTHI ANA	KY		10/23/2019		0	0	16	0	0	16	0	868	868	0	0	0
000240453 000243229	SAVANNAH	IN		10/23/2019		0	0	5	0	0	5	0	606	606	0	0	0
000243229	AYLETT			10/23/2019				(10)		0	(10)	0	970	970	٥	0	
000238236	PINE BLUFF	AR		10/23/2019			0	(2)	0	0	(2)	0				0	0
000244698	GLEN ROCK	PA		10/23/2019		0	0	5	0	0	5	0			0	0	0
000239852	ROCKY MOUNT	VA		10/23/2019		0	0	1	0	0	1	0	1,247	1,247	0	0	0
000242846	BRANDYWINE	MD		10/23/2019		0	0	3	0	0	3	0	2,650	2,650	0	0	0
000244703	WICHITA	KS		10/23/2019		0	0	7	0	0	7	0	516	516	0	0	0
000241516	HOUSTON	TX		10/23/2019		0	0	(10)	0	0	(10)	00	851	851	0	0	0
000241178 000241849	WINTERVILLE	GA		10/23/2019		0	0	2	0	0	2	0			0	0	0
000241849	HARTLAND	IN		10/23/2019			0	2	0	0	2		4.801	4.801		0	
000240647	SENATOBIA			10/23/2019		n	n	(47)	n	o	(47)	n	460	4,801	 n	n	n
000237856	MONETT	MO		10/23/2019			0	(5)	0	0	(5)	0	419	419	0	0	0
000239905	LONG POINT	IL		10/23/2019		0	0	3	0	0	3	0	542	542	0	0	0
000238378	NEW WATERFORD	OH		10/23/2019		0	0	6	0	0	6	0	1,437	1,437	0	0	0
000240509	CHIPPEWA FALLS	WI		10/23/2019		0	0	1	0	0	1	0	337	337	0	0	0
000244650	ALEXANDRIA	IN		10/23/2019		. 0	0	0	0	0	0	0	523	523	0	0	0
000238045	BRAIDWOOD	IL		10/23/2019		. 0	0	(4)	0	0	(4)	0	541	541	0	0	0
000241987 000244174	LAURELPLYMPTON	MD		10/23/2019		. 0	0	11	0	0	1 <u>1</u>	0	2,587	2,587	0	0	0
000244174	HEPHZIBAH	MA		10/23/2019		. 0		/11		0	/			1, /61			
000238907	MASON			10/23/2019			n	(1)	n	n	(1)	n	947	947	0	n	n
000240314	ROME	NY		10/23/2019		0	0	(12)	0	0	(12)	0	103	103	0	0	0
000242320	BATESVILLE	MS		10/23/2019		. 0	0	(4)	0	0	(4)	0	779	779	0	0	0
000244035	UNION CITY	GA		10/23/2019		0	0	0	0	0	0	0	167	167	0	0	0
000239234	COLUMBIANA	OH		10/23/2019		. 0	0	(10)	0	0	(10)	0	516	516	0	0	0
000238183	DUNLAP	TN		10/23/2019		0	0	2	0	0	2	0	925	925	0	0	0
000242514	MAYFIELD HEIGHTS	OH		10/23/2019		. 0	0	4	0	0	4	0	1,505	1,505	0	0	0
000243652	EL PASO	ТХту		10/23/2019		. 0	0	J4	0	0	4	0	904 508	904	0	0	J0

Г			T		All Mortgage L		SED, Transf						T	1	T		
1	Location		4	5	6	7				e/Recorded Inv			. 14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/ Recorded				
						Recorded Investment			Current Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
000241655	MIDDLETOWN	OH		10/23/2019		0	0	(7)	0	0)0	617	617	0	0	0
000242985	HOPK INS	MI		10/23/2019		0	0	(1)	0	0	(1)0	212		0	0	0
000243514	LAKE BUTLER	FL		10/23/2019		0	0	3	0	0	3	0	798	798	0	0	0
000237661	KENNER	LA		10/23/2019		0	0	(27)	0	0	(27)0	1,352	1,352	0	0	0
000243176	KINGS MOUNTAIN	NC		10/23/2019		0	0	1	0	0	1	0	354	354	0	0	0
000243985	ROMEOVILLE	IL		10/23/2019		0	0	(1)	0	0	(1)0	582	582	0	0	0
000242847	OZARK	MO		10/23/2019		0	0	(7)	0	0	(7)0	1,494	1,494	0	0	0
000237993	ODENVILLE	AL		10/23/2019		0	0	(14)	0	0	(14	,	627	627	0	0	0
000242792	SHAFTER	CA		10/23/2019	·····	0	J0	(15)	J0	0	(15	,	1,277	1,277	0	0	0
000242987 000243036	NEW CASTLE	JAI		10/23/2019	l	0	0	(6)	0	0	(6	,			0	0	0
000238377	COLUMBUS	IN		10/23/2019	·····			(2)	0		(2	,,					
000238377	CHICAGO			10/23/2019		n	n	(01)	n	n	(21	,	1.304	1.304	n	n	n
000238520	CLAYTON	NC.		10/23/2019		0	0	(1)	0	0	(1) 0			0	0	0
000238182	ARL I NGTON	TN		10/23/2019		0	0		0	0	1	,0	452	452	0	0	0
000240313	BEDFORD	0H		10/23/2019		0	0	(1)	0	0	(1)0			0	0	0
000244511	ERIE	PA		10/23/2019		0	0	1	0	0	1	0	374	374	0	0	0
000242848	MARLOW	OK		10/23/2019		0	0	(4)	0	0	(4)0	551	551	0	0	0
000239712	BRASELTON	GA		10/23/2019		0	0	3	0	0	3	0	902	902	0	0	0
000240507	TRUMANN	AR		10/23/2019		0	0	8	0	0	8	0	1,146	1,146	0	0	0
000249074	EXETER	MO		10/23/2019		0	0	0	0	0	0	0	401	401	0	0	0
000239850	JASPER	IN		10/23/2019		0	0	1	0	0	1	0	320	320	0	0	0
000243175	WINTER GARDEN	FL		10/23/2019		0	0	7	0	0	7	0	1,676	1,676	0	0	0
000242039	DIXON	AR		10/23/2019		0	0	2	0	0	2	0	811	811	0	0	0
000238238 000242642	RICHMOND	IL		10/23/2019		0	0	(1)	0	0	(1)	642	642	0	0	0
000242042	MIDDLEBURG	VA		10/23/2019			0	(23)			(23)	2,215				
000241029	MONROE	14		10/23/2019		0	0	(31)	0	0	(31	0			0		0
000240801	BOUND BOCK	TX		10/23/2019		0	0		0	0	1	,	603		0	0	0
000239812	CARENCRO	LA		10/23/2019		0	0	2	0	0	2	0	1.388	1.388	0	0	0
000238952	CARTHAGE	MO		10/23/2019		0	0	(1)	0	0	(1)0	325		0	0	0
000239003	HUBBARD	OH		10/23/2019		0	0	(3)	0	0	(3)0	549	549	0	0	0
000241782	BRONX	NY		10/23/2019		0	0	6	0	0	6	0	2,482	2,482	0	0	0
000240463	WALLACE	NC		10/23/2019		0	0	(38)	0	0	(38	,	1,171	1, 171	0	0	0
000239141	VAN BUREN	AR		10/23/2019		0	0	(3)	0	0	(3	0	528		0	0	0
000239280	URBANA	OH		10/23/2019	·····	0	0	1	0	0	1	0	357	357	0	0	0
000238813 000244219	OCALAKATY	FL		10/23/2019	·····	0	0	J	0	0	J	J0	402		0	0	0
000244219	RALEIGH	IX		10/23/2019		0	0	(1)	0	0	(1)0	1.014		0	0	0
000244025	TALBOTT	TNI		10/23/2019		0	0	(2)	0	0	(2						
000237477	JACKSONVILLE	EI		10/23/2019				2			2						
000238280	HARR I SON			10/23/2019		n	n	565	n	n		/n	565		n	n	n
000240795	HOWELL	MI		10/23/2019			n	6	n				1.185			n	
000244162	POWDER SPRINGS	GA		10/23/2019		0	0	3	0	0	3	0	648	648	0	0	0
000240800	PULASKI	NY		10/23/2019		0	0	(3)	0	0	(3	00	1,041	1,041	0	0	0
000239337	WINTERSVILLE	OH		10/23/2019		0	0	1	0	0	1	0	663	663	0	0	0
000244500	HUDSON	NH		10/23/2019		0	0	3	0	0	3	0	648	648	0	0	0
000241839	DALLAS	TX		10/23/2019		0	0	3	0	0	3	0	822		0	0	0
000238669	OCONTO FALLS	WI		10/23/2019	·····	0	0	(1)	0	0	(1)0	455	455	0	0	0
000242029	LOUISVILLE	KY		10/23/2019	·····	0	0	(1)	0	0	(1)0	316		0	0	0
LUULIZSM475	TITIE I ALS IE																

1	Location	า	4	5 Silowing 7	411 Mortgage	Loans DISPO	ULD, HAIISI			e/Recorded Inv			14	15	16	17	18
'	2	3	- · ·		0	Book Value/ Recorded Investment Excluding	8 Unrealized	9 Current	10 Current Year's Other- Than-	11 Capitalized	12 Total Change	13 Total Foreign	Book Value/ Recorded Investment Excluding	10	Foreign Exchange	Realized	Total
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Accrued Interest Prior Year	Valuation Increase (Decrease)	Year's (Amortization) /Accretion	Temporary Impairment Recognized	Deferred Interest and Other	in Book Value (8+9-10+11)	Exchange Change in Book Value	Accrued Interest on Disposal	Consid- eration	Gain (Loss) on Disposal	Gain (Loss) on Disposal	Gain (Loss) on Disposal
000238003	HEBRON	KY		10/23/2019		0	0	2	0	0	2	0	1,881	1,881	0	0	0
000239951	BEARDEN	AR		10/23/2019		0	0	12	0	0	12	0	785	785	0	0	0
000244357	. CHARLOTTE	NC		10/23/2019		0	0	(35)	0	0	(35))0	624	624	0	0	0
000242505	HAMILTON	OH		10/23/2019		0	0	(9)	0	0	(9))0	261	261	0	0	0
000239952 000244689	GERVAIS	OR		10/23/2019		0	0	(13)	0	0	(13))0	699	699	0	0	0
000243973	MARIETTA	GA		10/23/2019					0						0		0
000241978	LYNBROOK	NY		10/23/2019		0	0	(11)	0	0	(11))0	2.083	2,083	0	0	0
000241507	SAN ANTONIO	TX		10/23/2019		0	0	(3)	0	0	(3))0	672	672	0	0	0
000244024	BALTIMORE	MD		10/23/2019		0	0	0	0	0	0	0	188	188	0	0	0
000242310	. CLINTON	NC		10/23/2019		0	0	2	0	0	2	0	728		0	0	0
000241645	EVERGREEN PARK	IL		10/23/2019		0	0	17	0	0	17	0	1,995	1,995	0	0	0
000238621 000241451	HAMPTON	IX		10/23/2019		0	0	4	0		(846)		/50	/50	0	0	
000241451	FAYETTEVILLE	NC.		10/23/2019				(846)			(840)	,	1.243	1.243		0	0
000240461	BACCOON	KY		10/23/2019			0	6	0	0	6	0			0	0	0
000241784	LEVITTOWN	PA		10/23/2019		0	0	1	0	0	1	0	906	906	0	0	0
000242644	PHARR	TX		10/23/2019		0	0	(34)	0	0	(34)) 0	1,691	1,691	0	0	0
000239001	. RIVERSIDE	OH		10/23/2019		0	0	(2)	0	0	(2))0	581	581	0	0	0
000243310	. HYRUM			10/23/2019		0	0	(2)	0	0	(2))0	442	442	0	0	0
000237761	ERIE	PA		10/23/2019		0	0	(9)	0	0	(9))0			0	0	0
000237622	BUCKEYE	PA		10/23/2019			0	3			3		1,067	1,067		0	
000243838	LANCASTER	TY		10/23/2019			0	4			4		225				0
000240179	NORTHAMPTON	PA		10/23/2019			0	(2)	0	0	(2))0	422	422	0	0	0
000240517	. SALTILLO	MS		10/23/2019		0	0	2	0	0	2	0	1,250	1,250	0	0	0
000238477	. LA VICTORIA	TX		10/23/2019		0	0	2	0	0	2	0	481	481	0	0	0
000239334	MCKENZIE	TN		10/23/2019		0	0	2	0	0	2	0	302	302	0	0	0
000237479	BIRMINGHAM	AL		10/23/2019		0	0	0	0	0	0	0	403	403	0	0	0
000241979 000240655	. JEFFERSONVILLE	IN		10/23/2019			0	9	0	0	9	0	494	494	0	0	0
000242782	LEXINGTON	AH		10/23/2019				(2)			1	,	1.327	1.327		0	
000237817	VERONA	KY		10/23/2019			0	(24)	0	0	(24)) 0			0	0	0
000244497	GIBSONTON	FL		10/23/2019		0	0	1	0	0	1	0	1,041	1,041	0	0	0
000244502	BRIDGETON	MO		10/23/2019		0	0	(1)	0	0	(1))0	666	666	0	0	0
000238282	. MILLINGTON	MI		10/23/2019		0	0	1	0	0	1	0	494	494	0	0	0
000238951	. HARRISBURG	AR		10/23/2019		0	0	(1)	0	0	(1))0	461	461	0	0	0
000239811	LANSING	M		10/23/2019		.	0	(128)	0	0	(128))0	4,242	4,242	0	0	
000242978 000244359	SENECA	AL		10/23/2019		0	0	2	0	0	2	J	1.479		0	0	0
000244359	WHITE CITY	ov		10/23/2019			n	(12)	n	n	(12,	,	693		n	n	n
000239140	THOMSON	GA		10/23/2019		0	0	4	0	0	4	0	529	529	0	0	0
000240849	. CORPUS CHRISTI	TX		10/23/2019		0	0	(1)	0	0	(1))0	462		0	0	0
000241452	PETAL	MS		10/23/2019		0	0	4	0	0	4	0	526	526	0	0	0
000243166	. HOUMA	LA		10/23/2019		0	0	(7)	0	0	(7)	00	901	901	0	0	0
000241509	PEARSALL	TX		10/23/2019		0	0	1	0	0	1	0	126	126	0	0	0
000237621	. CHICAGO	JIL		10/23/2019		.	0	(5)	0	0	(5)) 0	160		0	0	
000238476 000240178	. PORT WENTWORTH	GA		10/23/2019		.	0	3	0	0	3	0	1,011	1,011	0	0	
000240178	DE WITT	ΙΔ		10/23/2019			n	/	n			,			n	u	1
000243499	COLLIMBIS	Λυ 1Λ		10/23/2019				(1)			(1)	,	166	166			

			1		All Mortgage L		SED, Transf							T	T		1
1	Location		4	5	6	7				e/Recorded Inv		1	14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		-		Recorded		F:		
						Investment			Year's Other-		Total		Investment		Foreign	D1:1	T-4-1
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
			1	D-4-	D:I	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
	0''	.	Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	`/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
000244026	BEL AIR	MD		10/23/2019		0	0	4	0	0	4	0	970	970	0	0	0
000242312	SAN ANTONIO	TX		10/23/2019		0	0	(3)	0	0	(3	0	205	205	0	0	0
000241647	FISHERS	IN		10/23/2019		0	0	0	0	0	0	0	847	847	0	0	0
000242645	HAVELOCK	NC		10/23/2019		0	0	1	0	0	1	0	2,156	2, 156	0	0	0
000243028	TONGANOXIE	KS		10/23/2019		0	0	7	0	0	7	0	617	617	0	0	0
000243837	SAVANNAH	GA		10/23/2019		0	0	(3)	0	0	(3	0	206	206	0	0	0
000242508	BERKELEY	IL		10/23/2019		0	0	5	0	0	5	0	280	280	0	0	0
000243312	WILMINGTON	NC		10/23/2019		0	0	(16)	0	0	(16)0	1,774	1,774	0	0	0
000243783	MONROE	LA		10/23/2019		0	0	(1)	0	0	(1)0	601	601	0	0	0
000237473	SAVANNAH	GA		10/23/2019	·····	0	0	(4)	······0	J0	(4) 0	520	520	0	0	0
000237811	MEDFORD	MN		10/23/2019	·····	0	0	(13)	ļ0	0	(13	,	915	915	0	0	0
000238000	DELAND	FL		10/23/2019	·····	0	0	(20)	0	0	(20)0	418	418	0	0	0
000243169	LUFKIN	TX		10/23/2019	·····	0	0	(2)	0	0	(2	0	548	548	0	0	0
000249160	WESTVILLE	NJ		10/23/2019	·····	0	0	4	0	0	4	0		256	0	0	0
000239526	BRUCE	MS		10/23/2019		0	0	1	0	0	1	0	451	451	0	0	0
000240039	WAYNESBURG	PA		10/23/2019		0	0	0	0	0	0	0	1,039	1,039	0	0	0
000243978	WILMLINGTON	DE		10/23/2019		0	0	(11)	0	0	(11)0	920	920	0	0	0
000237668	INDIANAPOLIS	IN		10/23/2019		0	0	2	0	0	2	0	353	353	0	0	0
000240848	ALLEN	TX		10/23/2019		0	0	3	0	0	3	0	1, 150	1,150	0	0	0
000242784	BREAUX BRIDGE	LA		10/23/2019		0	0	(1)	0	0	(1)0	235	235	0	0	0
000240653	HARVEST	AL		10/23/2019		0	0	4	0	0	4	0	1,042	1,042	0	0	0
000239527	MOODY	AL		10/23/2019		0	0	(3)	0	0	(3	00	575	575	0	0	0
000244643	MERRILLVILLE	IN		10/23/2019		0	0	6	0	0	6	0	579	579	0	0	0
000239998	LINDEN	MI		10/23/2019		0	0	1	0	0	1	0	947	947	0	0	0
000242451	ATLANTA	GA		10/23/2019		0	0	0	0	0	0	0	608	608	0	0	0
000237529	PHILADELPHIA	PA		10/23/2019		0	0	4	0	0	4	0	324	324	0	0	0
000241648	WICHITA	KS		10/23/2019		0	0	5	0	0	5	0	1,081	1,081	0	0	0
000240791	LYMAN	SC		10/23/2019		0	0	2	0	0	2	0	737	737	0	0	0
000244167	ELKHART	IN		10/23/2019		0	0	2	0	0	2	0	562	562	0	0	0
000242646	HUMBLE	TX		10/23/2019		0	0	(15)	0	0	(15	00	983	983	0	0	0
000244505	JAMAICA	NY		10/23/2019		0	0	(33)	0	0	(33	,	2, 135	2, 135	0	0	0
000244029	HEPHZIBAH	GA		10/23/2019		0	0	(52)	0	0	(52	,	537	537	0	0	0
000239332	STARK CITY	MO		10/23/2019	·····	0	0	(10)	0	0	(10)0	1,021	1,021	0	0	0
000243451	INDIANLAND	SC		10/23/2019	·····	0	0	1	0	0	1	0	1,283	1,283	0	0	0
000238665	CARBONDALE			10/23/2019	·····	0	0	8	0	0	8	0	1,025	1,025	0	0	0
000241121	TUSCALOOSA	AL		10/23/2019	·····	0	0	5	0	0	5	0	947	947	0	0	0
000242453	LEBANON	OR		10/23/2019		0	0	(4)	0	0	(4	0	1, 142	1, 142	0	0	0
000243168	WINCHESTER	IN		10/23/2019	·····	0	0	1	0	0	· 1	0	1,089	1,089	0	0	0
000241787	HASBROUCK HEIGHTS	NJ		10/23/2019	·····	0	0	53	0	0	53		4,736	4,736	0	0	0
000237334	AURORA			10/23/2019	·····	0	0	(10)	ļ0	0	(10)0	2, 145	2, 145	0	0	0
000239528	DOS PALOS	CA		10/23/2019	·····	0	0	3	0	0	3	0	759	759	0	0	0
000241593	BROADVIEW	IL		10/23/2019	·····	0	0	4	0	0	4	0	1,041	1,041	0	0	0
000237999	CLEVER	M0		10/23/2019	·····	0	0	0	0	0	0	J0	542	542	0	0	0
000238859	PORT CLINTON	OH		10/23/2019	·····	0	0	(68)	0	0	(68	0	2,459	2,459	0	0	0
000240176	BRONX	NY		10/23/2019	·····	0	0	3	0	0	3	0	2,996	2,996	0	0	0
000241931	MC LEANSVILLE	NC		10/23/2019	ļ	0	0	7	0	0	7	0	813	813	0	0	0
000239999	LONDON	KY		10/23/2019	·····	0	0	0	0	0	0	0	243	243	0	0	0
000240790	MYERSTOWN	PA		10/23/2019	·····	0	0	3	0	0	3]0	1,212	1,212	0	0	0
000238188	COLUMBIA	КҮ		10/23/2019	·····	0	0	(1)	ļ0	0	(1)0	772	772	0	0	0
000238526	CHESTER	SC		10/23/2019	ļ	0	0	2	0	0	2	0	273	273	0	0	0
000239666	RYRAM	I MS	1	10/23/2010	1	1	Λ.	1 1	1 0	1 0	1 1	1	/00	/00	1	1 0	1 0

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1	Location		4	5	6	7				e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		-		Recorded		F:		
						Investment			Year's Other-		Total		Investment		Foreign	D !! !	T
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
			1	D-4-	D:I	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
	0"	Q	Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
000244166	CLEVELAND	TN		10/23/2019		. 0	0	(2)0	0	(2) 0	457		0	0	0
000242314	COLUMBUS	GA		10/23/2019		0	0	(1	0	0	(1	/	751		0	0	0
000244504	SOUTH RIVER	NJ		10/23/2019		. 0	0	(48) 0	0	(48) 0	1,767	1,767	0	0	0
000239719	THEODORE	AL		10/23/2019		0	0	5	0	0	5	0	517	517	0	0	0
000240708	OCEAN PARK	WA		10/23/2019		0	0	(2	00	0	(2)0	4,404	4,404	0	0	0
000238668	VAN BUREN	AH		10/23/2019		0	0	(3	0	0	(3)0	617	617	0	0	0
000244451	GRANBY	MA		10/23/2019		0	0	(8	0	0	(8)0	974	974	0	0	0
000238002	SALISBURY	NC		10/23/2019		0	0	(5)0	0	(5)0	579		0	0	0
000240513	DUENWEG	MU		10/23/2019		. 0	0	2	0]0	2	0			0	0	0
000240846 000241455	JACKSONVILLE	IX		10/23/2019		.	0	6	0	0	6		775		0		0
000241455	HOPE MILLS	FL		10/23/2019		.	0		0	0	11		1.068				
000242454	ROUND ROCK	NU		10/23/2019		.	0	11	0	0	214		1,068		0		
000244313	GREENVILLE	IA		10/23/2019			0			0			1.137				
000244313	I OMBARD	Nv		10/23/2019			0	(39)		0	(39	,	1, 137				
000239663	SILVERTON	IL		10/23/2019			0	(20)	0	0	(20)					
000238473	IMMOKALEE	UK		10/23/2019			0			0			1.138				
000241932	EAST CHINA	FL		10/23/2019			0			0	(21		1, 138	, .			
000243591	CROWLEY	MI		10/23/2019			0	(21)	0	0	(21)	1,232				
000241123	ALVIN	IX		10/23/2019			0	10		0	10		1.239				
000243786	PONCHATOULA	IA		10/23/2019			0	10	0		10	,	883				
000243453	BASILE	LA		10/23/2019			0	(2		0	(2)	651	651			
000238529	GOWRIE	LΛ		10/23/2019			0	(1			(1)	661	661			
000238998	PLEASANT HILL	MO.		10/23/2019				(9			(9	,	717				
000239049	CANAL WINCHESTER	∩⊔		10/23/2019				1			1		752				
000237474	MADI SON	ΔΙ		10/23/2019				(28			(28) 0	1.782	1 782			0
000238667	VICKSBURG	MS		10/23/2019		0	0	(8	0	0	(8	,		860	0	0	0
000242260	SAINT MARTINVILLE	1 4		10/23/2019		0	0	4	0	0	4	0			0	0	0
000242788	HORIZON CITY	TX		10/23/2019		0	0	(19	0	0	(19	0			0	0	0
000241456	WINSTON SALEM	NC.		10/23/2019		. 0	0	6	0	0	6	0		835	0	0	0
000241789	WINDERMERE	FI		10/23/2019		0	0	51	0	0	51	0	4.971	4.971	0	0	0
000239187	VAN BUREN	AB		10/23/2019		. 0	0	2	0	0	2	0	610	610	0	0	0
000243979	CEDAR HILL	TX		10/23/2019			0	(3	0	0	(3)0			0	0	0
000240983	WINDSOR MILL	MD		10/23/2019			0	0	0	0	0	0	846	846	0	0	0
000242122	WILMINGTON	NC		10/23/2019		0	0	5	0	0	5	0	850	850	0	0	0
000244312	DURAND	IL		10/23/2019		0	0	0	0	0	0	0	425	425	0	0	0
000242931	ARLINGTON	WA		10/23/2019		0	0	(19	0	0	(19)0	1,083	1,083	0	0	0
000237669	LITTLE ELM	TX		10/23/2019		0	0	1	0	0	ļ 1	0	369	369	0	0	0
000239525	COWETA	OK		10/23/2019		0	0	(2	0	0	(2)0	500	500	0	0	0
000242316	HANOVER	VA		10/23/2019		0	0	3	0	0	3	0	823	823	0	0	0
000244311	ALEXANDRIA	LA		10/23/2019		0	0	(15	0	0	(15)0	127	127	0	0	0
000241933	BAY CITY	MI		10/23/2019		0	0	(4	0	0	(4)0	668	668	0	0	0
000239188	TRENTON	TX		10/23/2019		0	0	(1)	0	0	(1)0	783	783	0	0	0
000244168	LAKE TAPPS	WA		10/23/2019		0	0	(131	0	0	(131)0	2,370	2,370	0	0	0
000238528	ARCADIA	FL		10/23/2019		0	0	(17	0	0	(17)0	859	859	0	0	0
000243785	LA PLACE	LA		10/23/2019		0	0	(4	0	0	(4)0	366	366	0	0	0
000242649	EL PASO	TX		10/23/2019		0	0	(2	0	0	(2)0	310	310	0	0	0
000241595	GREENSBORO	NC		10/23/2019		0	0	7	0	0	7	0	1,509	1,509	0	0	0
000238999	NATCHEZ	MS		10/23/2019		0	0	3,947	0	0	3,947	0	153,500		0	0	0
000241600	FAIRHOPE	AL		10/23/2019		0	0	2	0	0	2	0	623		0	0	0
000242123	SHERWOOD	AD		10/23/2010	1	0	۱ ،	1	1	1 0	1 0	0	755	755		1	0

			1		All Mortgage I		SED, Transf							T			
1	Location	4	5	6	7				e/Recorded Inv			14	15	16	17	18	
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		-		Recorded		F:		
						Investment			Year's Other-		Total		Investment		Foreign	D!:!	T-4-1
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
				D (D: 1	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
		_	Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	`/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
000242261	SPRING	TX		10/23/2019		0	0	1	0	0	1	0	868	868	0	0	0
000240035	FRANKFORT	OH		10/23/2019		0	0	3	0	0	3	0	572		0	0	0
000242594	PALM SPRINGS	CA		10/23/2019		0	0	(8	0	0	(8	00	1,365	1,365	0	0	0
000239764	PIEDMONT	SD		10/23/2019		0	0	(4	0	0	(4)0	635	635	0	0	0
000249164	MIDDLETOWN	DE		10/23/2019		0	0	2	0	0	2	0	1,002	1,002	0	0	0
000242789	WARE SHOALS	SC		10/23/2019		0	0	5	0	0	5	0	1,721	1,721	0	0	0
000238627	LOS FRESNOS	TX		10/23/2019		0	0	(8	0	0	(8	00	1, 188	1, 188	0	0	0
000243593	ST CLOUD	FL		10/23/2019		0	0	3	0	0	3	0	940	940	0	0	0
000242932	WARRENTON	GA		10/23/2019	ļ	0	0	1	0	0	1	0	595	595	0	0	0
000240511	DYERSBURG	TN		10/23/2019	ļ	0	0	4	0	0	4	0	642	642	0	0	0
000239431	PH0ENIX	AZ		10/23/2019	ļ	0	0	5	0	0	5	0	996	996	0	0	0
000240982	SAINT PAUL	MN		10/23/2019	ļ	0	0	(10	0	0	(10	00	1,423	1,423	0	0	0
000243260	BRIGHTON	TN		10/23/2019		0	0	1	0	0	1	0	427	427	0	0	0
000242456	CHARLOTTE	NC		10/23/2019	ļ	0	0	8	0	0	8	0	969	969	0	0	0
000239570	LAKELAND	FL		10/23/2019		0	0	4	0	0	4	0	973	973	0	0	0
000241934	GRAHAM	NC		10/23/2019		0	0	1	0	0	1	0	454	454	0	0	0
000241458	RAEFORD	NC		10/23/2019		0	0	(35	0	0	(35	00	1,231	1,231	0	0	0
000237910	HERRIN	IL		10/23/2019		0	0	(2	0	0	(2	00	598	598	0	0	0
000244509	RIVERSIDE	NJ		10/23/2019		0	0	(13	0	0	(13	,	1,355	1,355	0	0	0
000240705	POCONO SUMMIT	PA		10/23/2019		0	0	(9	0	0	(9	,	598	598	0	0	0
000237767	SAHUARITA	AZ		10/23/2019		0	0	(3	0	0	(3	,	1, 174	1,174	0	0	0
000238910	ORLANDO	FL		10/23/2019		0	0	(3	0	0	(3	,	469	469	0	0	0
000242124	OCEANPORT	NJ		10/23/2019		0	0	(2	0	0	(2	,	2,795	2,795	0	0	0
000241740	CLARKSVILLE	IN		10/23/2019		0	0	(18)0	0	(18	,	1,407	1,407	0	0	0
000240843	OSSINING	NY		10/23/2019		0	0	(28	00	0	(28) 0	4,269	4,269	0	0	0
000249163	PERTH AMBOY	NJ		10/23/2019		0	0	5	0	0	5	0	4,391	4,391	0	0	0
000242595	HOUSTON	IX		10/23/2019		0	0	(1) 0	0	(1) 0	897	897	0	0	0
000238288	WILLOW SPRING	NC		10/23/2019		0	0	4	0	0	4	0	904	904	0	0	0
000242933	011111011	MI		10/23/2019		0	0	(28))0	0	(28	,	1,363	1,363	0	0	0
000239765	LAPLACE	LA		10/23/2019		0	0	(83)0	0	(83)0	1,028	1,028	0	0	0
000238764	OAK RIDGE	LA		10/23/2019		0	0	2	0	0	2	0	408	408	0	0	0
000242318	RICHTON	MS		10/23/2019		0	0	(1) 0	0	(1)0		986	0	0	0
000243592	DOVER	NG		10/23/2019		0	0	5	0	0	5	0			0	0	0
000239100	PUTNAM VALLEY	NJ		10/23/2019		0	0	3	0	0	3				0	0	0
000237571	SMITHFIFID	NY		10/23/2019			0	(9		0	(9)					
000244590	MILAN			10/23/2019			0	(6)		0	(6)	980				0
000237433	CHICAGO	IN		10/23/2019			0	2		0	(10/		4.069	4.069			
000240704	CALEDONIA	Me		10/23/2019			0	(194			(194	,	4,009	4,009			
000238911	FRUITA			10/23/2019			0	(24			(34		1.583	1.583			
000249162	ALTAMONTE SPRINGS			10/23/2019				(34			(04	,					
000238573	CORRYTON	FL		10/23/2019			0	4			4						
000241741	CHICAGO			10/23/2019	· · · · · · · · · · · · · · · · · · ·			1			1			689			
000241741	MONTEVALLO			10/23/2019	l	n	n	(A		n	(4	,			n	n	n
000243933	UPPER MARLBORO	MD		10/23/2019		n	n	10	n	n	10	,	1.468	1.468	n	n	n
000242934	WILLMAR	MN		10/23/2019	[n	n	/1		n	(1) 0			n	n	n
000243600	BRADY	TX		10/23/2019	[n	n	(3	n	n	(3) n	477		n	n	0
000239819	LUCEDALE	MS		10/23/2019	[n	n	(4	n	n	(4) 0	1.049	1.049	n	n	0
000243457	PITTSB0R0	NC		10/23/2019			n	(4)n		(4)n			n		
000237574	KATY	ТХ		10/23/2019				7			7	0	1.188	1.188	0		
000237374	DADEVILLE	ΔΙ		10/23/2010		0	0	(0	1	0	(0)	/177		0	0	0

	_				All Mortgage I		SED, Transf										
1	Location		4	5	6	7	_			e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		-		Recorded				
						Investment			Year's Other-		Total		Investment		Foreign	D1:1	T-4-1
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
				D-4-	D:I	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
	0.0		Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
000242319	MOULTRIE	GA		10/23/2019		. 0	0	(7))0	0	(7) 0	308	308	0	0	0
000238767	BATAVIA	OH		10/23/2019		0	0	(1))0	0	(1	/		704	0	0	0
000238434	CHASE CITY	VA		10/23/2019		. 0	0	(44)) 0	0	(44) 0	1,410	1,410	0	0	0
000241603	UNION	NJ		10/23/2019		0	0	14	0	0	14	0	1,647	1,647	0	0	0
000237380	HUEYTOWN	AL		10/23/2019		. 0	0	2	0	0	2	0		450	0	0	0
000242601	GREENSBORO	NC		10/23/2019		0	0	(188)) 0	0	(188)0	2,335	2,335	0	0	0
000241598	BELTON	TX		10/23/2019		. 0	0	0	0	0	0	0		383	0	0	0
000240365	LAKE VILLA	IL		10/23/2019		0	0	(9)) 0	0	(9)0	513	513	0	0	0
000237769	HOUSTON	TX		10/23/2019		0	0	2	0	0	2	0	486	486	0	0	0
000241742	CLINTON TOWNSHIP	MI		10/23/2019		. 0	0	4	0	٥ [٥	4	0	569	569	0	0	0
000241071	NORTH VERNON	IN		10/23/2019		. 0	0	3	0	00	3	0	512	512	0	0	0
000249161	ANTIOCH	TN		10/23/2019		. 0	0	ļ <u>1</u>	0	0	·	0	496	496	0	0	0
000240841	QUEENS	NY		10/23/2019		. 0	0	9	0	00	9	0	1,641	1,641	0	0	0
000239763	NATCHITOCHES	LA		10/23/2019		. 0	0	11	0	0	·1	0	1,318	1,318	0	0	0
000241880	DYER	IN		10/23/2019		. 0	0	(2)) 0	0	(2) 0	2,024	2,024	0	0	0
000244649	SUQUAMISH	WA		10/23/2019		0	0	(1)) 0	0	(1) 0	176	176	0	0	0
000240559	DEBARY	FL		10/23/2019		. 0	0	(3)) 0	0 0	(3) 0	1,032	1,032	0	0	0
000240702	LOUISVILLE	MS		10/23/2019		0	0	1	0	0	1	0	262	262	0	0	0
000238433	NEWBURG	MD		10/23/2019		0	0	(2)	00	0	(2)0	991	991	0	0	0
000241937	BROOKLYN	NY		10/23/2019		. 0	0	1	0	0	1	0	3,597	3,597	0	0	0
000237435	FRANKLIN TOWNSHIP	NJ		10/23/2019		0	0	(7)	00	0	(7)0	669	669	0	0	0
000242602	BRENTWOOD	NY		10/23/2019		. 0	0	4,917	0	0 0	4,917	0	4,855	4,855	0	0	0
000239149	BOAZ	AL		10/23/2019		0	0	2	0	0	2	0	664	664	0	0	0
000242264	HUNTSVILLE	AR		10/23/2019		. 0	0	(5)) 0	0	(5) 0	595	595	0	0	0
000238571	WESTLAKE	LA		10/23/2019		0	0	(16)	00	0	(16)0	970	970	0	0	0
000243602	LOCUST GROVE	VA		10/23/2019		. 0	0	0	0	0	0	0	1,271	1,271	0	0	0
000243597	CLEWISTON	FL		10/23/2019		. 0	0	(7)) 0	0	(7) 0	872	872	0	0	0
000237430	LITTLE ROCK	AR		10/23/2019		. 0	0	8	0	0	8	0	1,234	1,234	0	0	0
000238623	MAGEE	MS		10/23/2019		. 0	0	(5)) 0	0	(5) 0	540	540	0	0	0
000241605	MIAMI	FL		10/23/2019		0	0	14	0	0	14	0	3,040	3,040	0	0	0
000240558	CHEHALIS	WA		10/23/2019		. 0	0	7	0	0	7	0	1,077	1,077	0	0	0
000238761	PERRY	0H		10/23/2019		0	0	4	0	0	4	0	794	794	0	0	0
000243459	NORTH BEND			10/23/2019		. 0	0	5	0	00	5	0	3,262	3,262	0	0	0
000239816	CARLISLE	KY		10/23/2019		. 0	0	0]0	0	0	J0	611	611	0	0	0
000237625	BRIDGEPORT	CI		10/23/2019		. 0	0	(7)	ار	0	(7	ا0	1,090	1,090	0	0	J0
000237957	CHALMETTE	LA		10/23/2019		. 0	0	J2	J0	٥٥	2	0	927	927	0	0	0
000238090	SHELBY	NC		10/23/2019		0	0	1	0	0	1	0	815	815	0	0	0
000239479	CHICAGO	IL		10/23/2019		0	0	8	0	0	8	0	1,104	1,104	0	0	0
000238008	HUMBOLDT	IN		10/23/2019		0	0	(1))0	0	(1)0	976	976 881	0	0	0
000244600	1110111111011011	GA		10/23/2019		0	0	(9))0	0	(9)0	881		0	0	0
000239146	JUNCTION CITY	KS		10/23/2019		0	0	(4))0	0	(4)0			0	0	0
000238957	BOONVILLE	IN		10/23/2019		0	0	(1)	/ 0 -	0	(1	/ 0	416	416	0	0	0
000242265	JACKSONVILLE	FL		10/23/2019		. 0	0	25	0	0	25	0	1,904	1,904	0	0	0
000240363	ROANOKE	VA		10/23/2019		0	0	4	0	0	J4	0			0	0	0
000239284	QUINCY	IL		10/23/2019		. 0	J0	14	J0	0	14	0	2,516	2,516	0	0	J0
000238146	MARANA	AZ		10/23/2019		. 0	0	4]0	0	· · · · · · · · · · · · · · · · · · ·	J0	926		0	0	J0
000240419		DE		10/23/2019		0	0	(1)	J0	0	(1	J0	609		0	0	0
000239090	KENNETT TOWNSHIP	PA		10/23/2019		. 0	0	(10)	J0	0	(10	J0	581	581	0	0	J0
000238622	MILLSBORO			10/23/2019		. 0	0	(2)	y0	٥٥	(2	ا0			0	0	0
000241606	CHICAGO	IL		10/23/2019		. 0	0	1	0	0]1	0	223	223	0	0	0
1000244123	I PARMA	i UH	1														

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	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		-		Recorded		F		
						Investment			Year's Other-		Total		Investment		Foreign	D !! !	T
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
			1	D-4-	D:I	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
	0.,	Q	Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
000238284	SAVANNAH	MO		10/23/2019		0	0	(4)	00	0	(4)0			0	0	0
000241073	HARTSVILLE	SC		10/23/2019		0	0	(145)) 0	0	(145) 0	889		0	0	0
000237762	SYLVANIA	GA		10/23/2019		0	0	(/))0	0	(/)0	561	561	0	0	0
000240557		AK		10/23/2019		0	0	3	0	0	3	0		684	0	0	0
000239008 000238760	GAINESVILLE	GA		10/23/2019		0	0	4	0	0	4	0	1, 169	1, 169	0	0	0
000243596	WEST UNION	GA		10/23/2019		0	0	(1))	0	(1)			0	0	0
000243934	STOCKBRIDGE			10/23/2019			0	(2		0	(2)	835			0	
000240700	IMPERIAL	CA		10/23/2019			0	2			2		716	716			
000240700	CISCO	II		10/23/2019			٥	1			1					o	
000242266	HOUSTON	TX		10/23/2019		n	n	(1)		n	(1) 0			n	n	n
000243458	MYERSTOWN	P4		10/23/2019		n	n	/10	n	n	(10) 0	1.003		n	n	n
000242742	FI DOBA	IA		10/23/2019		0	n	1	n	0	1	,n	345	345	n	n	0
000244594	SAN JACINTO	CA		10/23/2019		n	n	(3)	n	n	(3	n	1.022	1.022	n	n	n
000238007	BEDFORD	IN		10/23/2019		0	0	(1)	0	0	(1) 0	521		0	0	0
000238145	OBERLIN	I A		10/23/2019		0	0	(15)	0	0	(15	0			0	0	0
000241074	SOMERTON	AZ		10/23/2019		0	0		0	0	1	0		737	0	0	0
000238478	PENNOCK	MN		10/23/2019		0	0	0	0	0	0	0			0	0	0
000239623	BRUNDIDGE	AL		10/23/2019		0	0	(55)	0	0	(55	00	2.188	2.188	0	0	0
000238958	JEFFERSON	GA		10/23/2019		0	0	(4)		0	(4	0	805		0	0	0
000243740	HUTTO	TX		10/23/2019		0	0	(6)	0	0	(6)0	1,217	1,217	0	0	0
000243599	BRAWLEY	CA		10/23/2019		0	0	0	0	0	0	0	856	856	0	0	0
000241607	JOHNSTON	RI		10/23/2019		0	0	2	0	0	2	0	271	271	0	0	0
000237765	SAINT CLOUD	MN		10/23/2019		0	0	(2)	0	0	(2) 0	1,292	1,292	0	0	0
000238287	YUCCA VALLEY	CA		10/23/2019		0	0	2	0	0	2	0	851	851	0	0	0
000242411	MONTGOMERY	AL		10/23/2019		0	0	1	0	0	1	0	345	345	0	0	0
000243128	PLEASANT HILL	MO		10/23/2019		0	0	(1)	0	0	(1) 0	895	895	0	0	0
000241745	MARGATE	FL		10/23/2019		0	0	(12)	0	0	(12	,	1,749		0	0	0
000237627	RICHMOND	VA		10/23/2019		0	0	(2)	0	0	(2	00	1,021	1,021	0	0	0
000240223	BRONX	NY		10/23/2019		0	0	10	0	0	10	0	1,352	1,352	0	0	0
000244603	CERES	CA		10/23/2019		0	0	2	0	0	2	0	410		0	0	0
000244265	BESSEMER	AL		10/23/2019		0	0	(17)	0	0	(17	0	1, 122	,	0	0	0
000244598	SPRINGFIELD	NH		10/23/2019	····	0	0	3	0	0	3	0	1,815	1,815	0	0	0
000238763	TECUMSEH	MI		10/23/2019	·····	0	J0	(6)	J0	J0	(6)0	1,205	1,205	ļ0	ļ0	0
000240361 000239282	BROOKLYN	NY		10/23/2019	·····	0	0	(72)	J0	0	(72	·]0	897	897	ļ0	ļ0	J0
000239282	LA FOLLETTE	IN		10/23/2019	l		0	(1)	1	0	(1	/0			0		
000239953	NAVASOTA	IN		10/23/2019	l		0	2		0	2		959	959	0		
000243072	CUMNING	IA		10/23/2019	·····			(10)			(13		959				
000243410	GOSHEN	UM		10/23/2019			U	(13)			13	,	1.481	1.481		o	
000243881	WATERTOWN	NV		10/23/2019			n	1.057			1,057		(759)	1.307	n	2.065	2.065
000238092	PONCHATOULA	I A		10/23/2019	[n	n	n 1,037	n	n	1,05/	n		715	n	2,000 n	n
000244459	FORTVILLE	IN		10/23/2019		n	n	6	n	n	6	n			n	n	n
000243267	WARD	AR		10/23/2019			0	(4))n	0	(4	0					0
000243603	BASTROP	LA		10/23/2019		0	0	4	0	0	4	0	1.675		0	0	0
000242883	BRANFORD	FL		10/23/2019				5			5		724				0
000243265	KYLE	TX		10/23/2019		0	0	6	0	0	6	0	1,954	1,954	0	0	0
000243598	BAYTOWN	TX		10/23/2019		0	0	7	0	0	7	0	1,109	1,109	0	0	0
000238148	MCALESTER	OK		10/23/2019	[0	0	(1)	0	0	(1)0	488	488	0	0	0
000240888	JONESBORO	GA		10/23/2019	ļ	0	0	1	0	0	1	0	1,083	1,083	0	0	0
000241690	SEATTI E	WΔ		10/23/2010	1	0	0		1				170	, .	0	0	

			1		All Mortgage L		SED, Transf							T	T		
1	Location		4	5	6	7	_			e/Recorded Inv			. 14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		-		Recorded				
						Investment			Year's Other-		Total		Investment		Foreign	D!:!	T-4-1
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
			1	D-4-	D:I	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
	0.,	Q	Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	`/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
000241746	KISSIMMEE	FL		10/23/2019		0	0	10	0	0	10	0	1,357	1,357	0	0	0
000239815	PORTLAND	MI		10/23/2019		0	0	0	0	0	0	0	431	431	0	0	0
000240222	NEWPORT NEWS	VA		10/23/2019		0	0	0	0	0	0	0		602	0	0	0
000237959	INKSTER	MD		10/23/2019		0	0	4	0	0	4	0	2,663	2,663	0	0	0
000243936 000244264	INKSTER	MI		10/23/2019		0	0	(1) 0	0	(1)0	8/2	872	0	0	0
000244264	FAYETTEVILLE	IX		10/23/2019			0	2	0	0	2	0	1.201	1.201	0	0	0
000243880	YOUNGSVILLE	NC NC		10/23/2019			0			0			638				
000242268	MAGNOL I A	TV		10/23/2019			0	(2			(2)	1.105	1 105			
000242268	PORT ARTHUR			10/23/2019				2			1			1, 105			
000244263	NEKOOSA	WI		10/23/2019		n	n	/10		n	/ 10)	682	682	n	n	n
000237958	HARLEYSVILLE	P4		10/23/2019	l		0	(19		n	(19	,			n		
000237936	WHITEHALL	ΡΔ		10/23/2019	l	n	n	(9	n	n	(9) 0	670	670	n	n	n
000239621	MARYSVILLE	WA		10/23/2019		0	0	(2	0	0	(2	0			0	0	0
000240360	LOGANVILLE	GA		10/23/2019		0	0	0	0	0	0	0			0	0	0
000241414	LITHONIA	GA.		10/23/2019		0	0	4	0	0	4	0	777		0	0	0
000239954	LOCUST GROVE	VA		10/23/2019		0	0	5	0	0	5	0	1.631	1.631	0	0	0
000240416	WILMINGTON	DE		10/23/2019		0	0	3	0	0	3	0	904		0	0	0
000244458	WASHINGTON	DC		10/23/2019		0	0	3	0	0	3	0			0	0	0
000241076	BILLINGS	MO		10/23/2019		0	0	6	0	0	6	0	1.178	1.178	0	0	0
000238956	MURFREESBORO	TN		10/23/2019		0	0	5	0	0	5	0	1.097	1.097	0	0	0
000241552	FREDERICK	MD		10/23/2019		0	0	(41	0	0	(41)0	1,454	1,454	0	0	0
000242400	COLUMBUS	GA		10/23/2019		0	0	(2	0	0	(2)0	852	852	0	0	0
000237417	DELRAN	NJ		10/23/2019		0	0	(6	0	0	(6)0	564	564	0	0	0
000244587	PITTSGROVE	NJ		10/23/2019		0	0	(6	0	0	(6)0	1,049	1,049	0	0	0
000242062	PHILADELPHIA	PA		10/23/2019		0	0	2	0	0	2	0	408	408	0	0	0
000241540	RICHMOND	TX		10/23/2019		0	0	(2	0	0	(2) 0	845	845	0	0	0
000240874	OPELIKA	AL		10/23/2019		0	0	3	0	0	3	0	243	243	0	0	0
000241929	WOODBRIDGE	VA		10/23/2019		0	0	(138	0	0	(138)0	987	987	0	0	0
000241397	CAMDEN	NJ		10/23/2019		0	0	1	0	0	1	0	231	231	0	0	0
000241735	CLEVELAND	OH		10/23/2019		0	0	(16	0	0	(16	00	1,550	1,550	0	0	0
000241064	PLYMOUTH	IN		10/23/2019		0	0	(6	0	0	(6	00	347	347	0	0	0
000238553	BARRON	WI		10/23/2019		0	0	(1	0	0	(1)0	336	336	0	0	0
000240735	BRADYVILLE	TN		10/23/2019		0	0	1	0	0	1	0	1,066	1,066	0	0	0
000239609	DENHAM SPRINGS	LA		10/23/2019	·····	0	0	4	0	0	4	0	640	640	0	0	0
000243118	CAMBRIDGE	MD		10/23/2019	····	0	0	2	0	0	2	0	565	565	0	0	0
000244392	MAGNOL I A	JDE		10/23/2019	····	0	J0	ļ <u>1</u>]0	J0	J 1	J0		941	0	0	J0
000237888	PLANT CITY	tL		10/23/2019	·····	0	J0	3	J0	0	3	· 0	871	07 1	0	0	J0
000237555 000241402	SUITLAND	MD		10/23/2019	l	0	0	14	J0	0	14	J0			ļ0	0	J0
000241402	RIVERSIDE	LA		10/23/2019	·····		0	(44	J	0	(44	·]0	1,465		0		
000239415	MARBLE HILL	UA		10/23/2019	·····		0	(11)	0	0	(11	J	2,459	2,459	0		
000242734	.IAMA I CA	NIV		10/23/2019	·····		0	(6		0	(6	,	448	448			
000237416	HOUSTON	NI		10/23/2019				(5)			(5		843	843			
000243449	FRANKLINVILLE	Nr IA		10/23/2019			n	(5)		n	(3)	337	337	n	n	n
000240397	WEST DEPTEORD	N I		10/23/2019	l		0	/1		n	/1	,	1.783	1.783	n		
000244586	WINCHESTER	V4		10/23/2019	l	n	n	3	n	n	2	,n	547	547	n	n	n
000237749	HOLLAND	TY		10/23/2019	[n	n	136		n	(36) 0	2,003	2.003	n	n	n
000249159	GRAYSLAKE	II		10/23/2019		n	n	(15)n	n	(15	,			n	n	n
000239886	ELBOW LAKE	MN		10/23/2019	[n	n	2	n	n	2	n		582	n	n	n
000235660	ATI ANTIC	14		10/23/2019	[0	0	(1		0	(1) 0	611		n	0	0

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1	Location		4	5	6	7				e/Recorded Inv		1	14	15	16	17	18
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						Recorded			Current		-		Recorded		F		
						Investment			Year's Other-		Total		Investment		Foreign	D !! !	T
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
			1	D-4-	D:I	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
	0''	.	Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
000238414	MONROE CITY	MO		10/23/2019		0	0	(8)	0	0	(8) 0	434			0	0
000242258	SAVANNAH	GA		10/23/2019		0	0	2	0	0	2	0	689			0	0
000243731	CHARLOTTE	NC		10/23/2019		0	0	3	0	0	3	0	526	526		0	0
000241736	LONDON	OH		10/23/2019		0	0	3	0	0	3	0	692	692	0	0	0
000243393	CHIPPEWA FALLS	WI		10/23/2019		0	0	(9)	0	0	(9)0	651	651	0	0	0
000241398	UNION CITY	NJ		10/23/2019		0	0	(33)	0	0	(33)0	1,258	1,258	0	0	0
000237692	MILWAUKEE	WI		10/23/2019		0	0	(3)	0	0	(3)0		717	0	0	0
000240929				10/23/2019		0	0	(3)	0	0	(3)0	402	402	0	0	0
000244309	HOUSTON	IX		10/23/2019	·····	0	0	6	0]0	6	J0			0	0	0
000244391	LAFAYETTE	NH		10/23/2019	·····		0	(6)	0	0	(6	J	693	693			0
000237419	HAYDEN	IN		10/23/2019	l		0	(/)	0	0	(/	······································					
000243872	DILLON	AL		10/23/2019	·····		0	(6)	0	0	(6	/0	576	1,815	0		0
000242402	JONESBOROUGH			10/23/2019	·····			2	0	0	2		5/6	576			
000242402	JONESBURUUGH	(N		10/23/2019	·····		0	1	0	0	/40	,			0		0
000240872	BALTIMORE	IX		10/23/2019				(18)		0	(18)				0	0
000244061	WARREN	MU		10/23/2019			0	(1)	0	0	(1)	1.950	1.950		0	0
000243063	HAMMOND	MI		10/23/2019				(10)	0	0	(10)				0	0
000238417	SALEM	LA		10/23/2019			0	3	0	0			629			0	0
000238417	ENGLEWOOD	IL		10/23/2019						0			603	634		0	0
000239269	CLINTON			10/23/2019			٥	2	0			,		1.154			
000239269	FORT WASHINGTON	IL		10/23/2019				(1)	0	0	(1)				0	0
000237693	GLASSBORO	MD		10/23/2019			٥	2	0		2	,					
000244118	COLUMBUS	NJ		10/23/2019			٥٥	(3)			(3)	552				
000240733	ORANGEBURG	er		10/23/2019			٥	(0)			(0	,	990	990			
000238555	HOPE MILLS	Nr		10/23/2019			٥		0					224			
000240400	CHARLOTTE	NC:		10/23/2019		0		3	0	0	3	0			0	0	0
000242064	NORFOLK	VA		10/23/2019		0	0	1	0	0	1	0	803	803	0	0	0
000242873	MED I NA	TN		10/23/2019		0	0	2	0	0	2	0	1.148	1.148	0	0	0
000242540	CEDAR HILL	TX		10/23/2019		0	0	4	0	0	4	0	745	745	0	0	0
000238693	LERNA	II		10/23/2019		0	0	(2)	0	0	(2	0	688		0	0	0
000239075	AKBON	OH		10/23/2019		0	0	(13)	0	0	(13) 0	1.173	1.173	0	0	0
000243871	WOODBINE	GA		10/23/2019		0	0	(10)	0	0	(10	,,	1,116	1,116	0	0	0
000243395	OROS I			10/23/2019		0	0	3	0	0	3	0	647	647	0	0	0
000237361	SALUDA	NC		10/23/2019	[0	0	5	0	0	5	0	1,062	1,062	0	0	0
000249156	DALLAS	TX		10/23/2019		0	0	3	0	0	3	0	1,804	1,804	0	0	0
000239608	CONNERSVILLE	IN		10/23/2019		0	0	7	0	0	7	0	539	539	0	0	0
000238554	ATLANTA	MI		10/23/2019	ļ	0	0	4	0	0	4	0	1,220	1,220	0	0	0
000240589	SEYMOUR	TN		10/23/2019		0	0	1	0	0	1	0	1,466	1,466	0	0	0
000240061	SMYRNA	GA		10/23/2019	ļ	0	0	24	0	0	24	0	2,342	2,342	0	0	0
000241405	EDINBURG	VA		10/23/2019	ļ	0	0	(22)	0	0	(22)0	1, 185	1, 185	0	0	0
000240394	ATTLEBORO	MA		10/23/2019		0	0	(1)	0	0	(1)0	939	939	0	0	0
000242403	MIAMI	FL		10/23/2019	ļ	0	0	0	0	0	0	0	592	592	0	0	0
000244393	G00D I NG	ID		10/23/2019		0	0	(3)	0	0	(3)0	634	634	0	0	0
000242874	LYNCHBURG	VA		10/23/2019	ļ	0	0	(1)	0	0	(1)0	107	107	0	0	0
000238692	MEDARYVILLE	IN		10/23/2019		0	0	1	0	0	1	0	867	867	0	0	0
000243928	NEW ORLEANS	LA		10/23/2019	ļ	0	0	(11)	0	0	(11)0	912	912	0	0	0
000243119	ROGUE RIVER	OR		10/23/2019		0	0	(24)	0	0	(24)0	1,756	1,756	0	0	0
000239881	STANLEY	NC		10/23/2019		0	0	2	0	0	2	0	711	711	0	0	0
000240870	WARNER ROBINS	GA		10/23/2019	ļ	0	0	(94)	0	0	(94)0	3,149	3, 149	0	0	0
000237884	BLOOM I NGDALE	GΑ		10/23/2010	1	0	n	1	0	1	.1	٥	405	405	۸	1	

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1	Location		4	5	6	7	_			e/Recorded Inv			. 14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		T.		Recorded		F		
						Investment			Year's Other-		Total		Investment		Foreign	D!:!	T-4-1
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
			1	D-4-	D:I	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
	0"	·	Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	`/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
000238939	WHEELER	MI		10/23/2019		0	0	0	0	0	0	0	82		0	0	0
000243541	GREENVILLE	AL		10/23/2019		0	0	(6	0	0	(6)0	571	571	0	0	0
000243065	OGDEN	NY		10/23/2019		0	0	(2)0	0	(2	0	1,074	1,074	0	0	0
000242737	LEHIGH ACRES	FL		10/23/2019		0	0	(6	00	0	(6)0	692	692	0	0	0
000241068	RINGGOLD	GA		10/23/2019		0	0	3	0	0	3	0	528	528	0	0	0
000237413	QUEENS VILLAGE	NY		10/23/2019		0	0	0	0	0	0	0	2,036	2,036	0	0	0
000240117 000239128	SEBRING	UH		10/23/2019		0	0	2	0	0	2	0			0	0	0
000239128	NEWK IRK	FL					0	(6	0	0	(6)0			0	0	0
000240588	BRONX	, vv		10/23/2019	·····		0	3	0	0	10				0		
000241683	HOMESTEAD	FI FI		10/23/2019	·····			10			10		1.178				
000242399	WESTERVILLE	ρ <u>ι</u>		10/23/2019			۰۰۰۰	(1	^0		(/	,	696				
000241739	PHILADELPHIA	PΔ		10/23/2019		n	n	(4)	, n	n	(15	,	936	936	n	n	
000240393	VALPARAISO	JNI		10/23/2019	l	n	0	(13		n	(13) 0	903	903	n		
000240449	HARVEST	ΔI		10/23/2019	[n	n	a (2	n	n	a (2	,	1,163		n	n	n
000238743	RAEFORD	NC NC		10/23/2019		0	0	1	0	0	4	0	1.247	1,247	0	0	
000238072	CHATSWORTH	GA		10/23/2019		0	0	(8	0	0	(8	0	954	954	0	0	0
000237550	ROUND ROCK	TY		10/23/2019		0	0	(10	0	0	(10) 0			0	0	
000243397	CANTON	MO		10/23/2019		0	0	(4	0	0	(4	0			0	0	0
000240062	LOUISVILLE	KV KV		10/23/2019		0	0	(1	0	0	(1) 0	110	110	0	0	0
000242211	ALTON	II		10/23/2019		0	0	1	0	0	1	0			0	0	0
000242682	FAYETTEVILLE	NC.		10/23/2019		0	0	2	0	0	2	0	1.075	1.075	0	0	0
000237745	SIMTER	SC		10/23/2019		0	0	(2	0	0	(2	0			0	0	0
000237744	NORMAN	0K		10/23/2019		0	0	(2	0	0	(2)0	612	612	0	0	0
000239268	RIDGELY	TN		10/23/2019		0	0	(11	0	0	(11)0		520	0	0	0
000242876	NEOSHO	MO		10/23/2019		0	0	3	0	0	3	0	1.108	1.108	0	0	0
000242543	OVID	MI		10/23/2019		0	0	(3	0	0	(3	00			0	0	0
000240730	LATROBE	PA		10/23/2019		0	0	(1	0	0	(1)0	266	266	0	0	0
000242210	CHARLOTTE	NC		10/23/2019		0	0	(10	00	0	(10)0	3,675	3,675	0	0	0
000239744	SELMER	TN		10/23/2019		0	0	1	0	0	1	0	418	418	0	0	0
000238599	LAFAYETTE	TN		10/23/2019		0	0	0	0	0	0	0	142	142	0	0	0
000237939	BATAVIA	NY		10/23/2019		0	0	0	0	0	0	0	453	453	0	0	0
000237606	AURORA	00		10/23/2019		0	0	2	0	0	2	0	2,261	2,261	0	0	0
000239073	ATTICA	OH		10/23/2019		0	0	0	0	0	0	0	342	342	0	0	0
000242067	READING	PA		10/23/2019		0	0	8	0	0	8	0	1,043		0	0	0
000242405	OPA LOCKA	FL		10/23/2019		0	0	11	0	0	11	0	1,707	1,707	0	0	0
000240392	MOSCOW	PA		10/23/2019		0	0	(1)	0	0	(1)0	499	499	0	0	0
000244680	PATERSON	NJ		10/23/2019	ļ	0	0	4	0	0	4	0	923	923	0	0	0
000237553	CYPRESS	TX		10/23/2019	·····	0	0	3	0	0	3	0	283	283	0	0	0
000241879	MARRERO	LA		10/23/2019	·····	0	0	6	0	0	6	0	1, 125	1,125	0	0	0
000239126	MACON	MS		10/23/2019	·····	0	0	4	0	0	4	0	370	370	0	0	0
000242350	FARMINGVILLE	NY		10/23/2019	·····	0	0	3	0	0	3	0	1,830	1,830	0	0	0
000241408	WHITING	IN		10/23/2019	·····	0	0	(48)]0	0	(48	,,	1,373	,	0	0	0
000237415	JERSEY CITY	NJ		10/23/2019	·····	J0	J0	(13)	۱0	J0	(13	0	2,367	2,367	0	0	J0
000239935	SAN ANTONIO	X		10/23/2019	·····	0 	J0	2	J0	0	2	[0	902	902	0	0	0
000240924 000239597	YOUNGSVILLE	NC		10/23/2019	·····	ļ0	ļ0	10	J0		10	J0	990		0	0	ļ0
	CLERMONT	IA		10/23/2019	·····	0	0	(2	0	0	(2	,		252	0	0	0
000244542 000237748	CLIFTON	tL		10/23/2019	l	0	0	(5	10	0	(5	,	837	-	0	0	0
000237748	INDIANAPOLIS	NJ		10/23/2019	l		0	1/	0	0	1/		3,866	3,866	0		
000243/38	CALLIMET CITY	IN		10/23/2019	·····		0	(3	0	0	(3	/0	1,141		0		0

					All Mortgage I		SED, Transf										
1	Location		4	5	6	7				e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/ Recorded	8	9	10	11	12	13	Book Value/ Recorded				
						Investment			Current Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
000238884	HOLDEN	WF	- 77-	10/23/2019		0	0	594	0	0	594		594	594	0	0	0
000238075	MISSION	TX		10/23/2019		0	0	(2)	0	0	(2)0	473	473	0	0	0
000240115	KATY	TX		10/23/2019		0	0	1	0	0	1	0	853	853	0	0	0
000239602	AVILLA	IN		10/23/2019		0	0	(1)	0	0	(1)0	548	548	0	0	0
000243682	COVINGTON	GA		10/23/2019		0	0	(11)	0	0	(11)0	1, 103	1, 103	0	0	0
000249110	CHURCHVILLE	VA		10/23/2019		0	0	0	0	0	0	0	454	454	0	0	0
000242068	TAUNTON	MA		10/23/2019		0	0	1	0	0	1	0	861	861	0	0	0
000242544	DAVISON	MI		10/23/2019		0	0	(23)	0	0	(23) 0	1,229	1,229	0	0	0
000239265 000241685	WARRENTON	MO		10/23/2019	l	0	0	8	0	0	8	0	905		0	0	0
000241685	ARLINGTON	TN		10/23/2019	·····		٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠	4			4						
000241490	RICHLAND	P4		10/23/2019	l	n	٥	(5)	n	n	(5)	425	425	n	n	n
000241490	GREENVILLE	NC		10/23/2019					n		0	,	611	611	n		
000242739	HANNA	IN		10/23/2019		0	0	(11)	0	0	(11) 0	618		0	0	0
000242406	HAUGHTON	LA		10/23/2019		0	0	0	0	0	0	o	249	249	0	0	0
000239070	W MELBOURNE	FL		10/23/2019		0	0	(1)	0	0	(1)0	1,219	1,219	0	0	0
000240114	OREGON	WI		10/23/2019		0	0	(2)	0	0	(2)0	667	667	0	0	0
000242684	JACKSONVILLE	FL		10/23/2019		0	0	(66)	0	0	(66	,	3,082	3,082	0	0	0
000241409	SACRAMENTO	CA		10/23/2019		0	0	(3)	0	0	(3	00	304	304	0	0	0
000237885	PONCHATOULA	LA		10/23/2019		0	0	1	0	0	1	0	923	923	0	0	0
000238938	EDEN	NC		10/23/2019		0	0	(4)	0	0	(4)0		405	0	0	0
000242213	ORLANDO	FL		10/23/2019		0	0	(1)	0	0	(1)0	501	501	0	0	0
000237414 000240923	MINNEAPOLIS	MN		10/23/2019		0	0		0	0	0	0	248	248	0	0	0
000240923	GARDEN CITY	AL		10/23/2019				9	0	0	9						
000239266	BRAZORLA	TY		10/23/2019		0	٥٥	(3)	0	0	4)	749	749			
000243210	PLYMOUTH	UT		10/23/2019		0	0	(4)	0	0	(4)0			0	0	0
000240779	ORANGEBURG	SC		10/23/2019		0	0	1	0	0	1	0	575	575	0	0	0
000238606	MCKINLEYVILLE	CA		10/23/2019		0	0	3	0	0	3	0	1,376	1,376	0	0	0
000238982	BELMONT	NC		10/23/2019		0	0	2	0	0	2	0	655	655	0	0	0
000239699	SOUTH PARIS	ME		10/23/2019		0	0	2	0	0	2	0	815	815	0	0	0
000243407	BUTLER	PA		10/23/2019		0	0	(305)	0	0	(305)0	5,639	5,639	0	0	0
000239704	SHASTA LAKE	CA		10/23/2019	·····	0	0	3	0	0	3	0	686	686	0	0	0
000240446 000239366	GORDONSVILLE	VA		10/23/2019	·····	0	0	4	J0	0	J 4	0	1,670	1,670	0	0	0
000239366	ANNAPOLIS	IL		10/23/2019	l	0	0	0	0	0	0	J			0		0
000239171	PRYOR			10/23/2019			۰۰	(13)	u		2	/				n	
000239171	MILLVILLE	N.I		10/23/2019	l	n		1	n	n	1	n			n	n	n
000242547	LAKE GROVE	NY		10/23/2019		0	0	2	0	0	2	0	1,663	1.663	0	0	0
000240584	PALMYRA	MO		10/23/2019		0	0	3	0	0	3	0	1,285	1,285	0	0	0
000242214	PAWTUCKET	RI		10/23/2019		0	0	(2)	0	0	(2	00	776	776	0	0	0
000238034	TONGANOXIE	KS		10/23/2019		0	0	(3)	0	0	(3)0	821	821	0	0	0
000242408	ATLANTA	GA		10/23/2019		0	0	0	0	0	0	0	1,229	1,229	0	0	0
000243213	RINGGOLD	GA		10/23/2019	ļ	0	0	(3)	0	0	(3	00	739	739	0	0	0
000238510	ALEXANDRIA	LA		10/23/2019	·····	0	0	11	0	0	1	0	430	430	0	0	0
000239228	WARD	AR		10/23/2019	····	0	0	2	J0	0	2	0	865	865	0	0	0
000238172	PLYMOUTH	WA		10/23/2019	·····	0	0	11	0	0	11	J0	1,296	1,296	0	0	0
000240778 000237845	I AMAR	IN		10/23/2019	·····		0	(3)	0	0	(3	······			0		0
000244682	LAUREL			10/23/2019			۰۰	(1)	u		(1	/		269			
000244082	HARRODSRI IRG			10/23/2019	[0	٥٠٠٠				2		028				

					All Mortgage L		SED, Transf						,	ı	ı	1	-T
1	Location		4	5	6	7				e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		T		Recorded				
						Investment			Year's Other-		Total		Investment		Foreign	D !! !	T
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
			1	D-4-	D:I	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
	2"		Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	`/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
000243879	BETHLEHEM	PA		10/23/2019		0	0	0	0	0	0	0	380	380	0	0	0
	BRUNSWICK	OH		10/23/2019		0	0	1	0	0	1	0	679	679	0	0	0
000243068	FREMONT	MI		10/23/2019		0	0	(7)) 0	0	(7))0	545	545	0	0	0
000239367	RIGBY	ID		10/23/2019		0	0	(20))0	0	(20))0	1,341	1,341	0	0	0
000242686	FORT WORTH	IX		10/23/2019		0	0	1	0	0	1	0	999	999	0	0	0
000238228		VA		10/23/2019		0	0	(3))0	0	(3))0	1,425	1,425	0	0	0
000244210	PHILADELPHIA	PA		10/23/2019		0	0	1	0	0	1	0	446	446	0	0	0
000240445	GALION	UH		10/23/2019		0	0	1	0	0	1	0			0	0	0
000237706	LANHAM	MD		10/23/2019	l	0	0	ļ4	0	0	4	0	1,361	1,361	0	0	0
000241549	HYATTSVILLEBAYTOWN	MD		10/23/2019		0	0	6	0	0	6	0	1,021	1,021	0	0	0
000239843	HAMILTON	IX		10/23/2019		0	0	2	0	0	2	0	603	603	0	0	0
000249116 000238704	HAMILTON	IL		10/23/2019	·····	0	0	2	J0	0	2	J0			0	0	0
	HILL SBOROUGH	MI		10/23/2019		0	0	(2)	J0	0	(2)	J0	439	439	0	0	0
000242215	LOUDONVILLE	NH		10/23/2019		0	0	(4))0	0	(4))0			0	0	0
000240583		UH		10/23/2019		0	0	2	0	0	2	0	784	784	0	0	0
000244405	CHICAGO	IL		10/23/2019		0	0	15	0	0	15	0	2,773	2,773	0	0	0
000244067		GA		10/23/2019		0	0	(25))0	0	(25))0	1,323	1,323	0	0	0
000238171	ZEPHYRHILLS	FL		10/23/2019		0	0	(2)) 0	0	(2))0			0	0	0
000243212 000243683	WINTER GARDEN	FL		10/23/2019		0	0	0	0	0	0	0	1,406	1,406	0	0	0
	RENSSELAER	IN				0	0	5	0	0	5	0	1,102		0	0	0
000243878	COUNCE	NY		10/23/2019		0	0	0	0	0	0	0			0	0	0
000240777	THERMAL	IN		10/23/2019		0	0	(3)) 0	0	(3))0		422	0	0	0
000240444	CLEVELAND	CA		10/23/2019		0	0	3	0	0	3	0	425	425	0	0	0
000242020	LANCASTER	IN		10/23/2019			0	(8))0	0	(8))0	517	961	0	0	0
000237844	ANTIOCH	KY		10/23/2019			0	4	0	0	4	0	1.367	1.367	0	0	0
000243545	NIXA	UA		10/23/2019			0	9	0	0	9		1,367	1,307	0		0
000242491	MONROEVILLE	DA DA		10/23/2019				(11,)0		(11,		303	303	0		
000242491	EVERSON	PA		10/23/2019				(1,)	0	(1))	650	650			0
000241494	CONROE	гитv		10/23/2019			٥	(9	,		(9	,		981			
000241494	GROVELAND	мл		10/23/2019					0				1,489	1,489			
000244540	PHENIX CITY			10/23/2019			٥	1/	,		1/	,	1.893	1.893			
000239364	INDEPENDENCE	KC KC		10/23/2019	· · · · · · · · · · · · · · · · · · ·		۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	14			14		1,893	514	n		
000237791	GAFENEY	97		10/23/2019	· · · · · · · · · · · · · · · · · · ·		۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	(22)			(22)		1.008	1.008	n		n
000237791	PORT ARTHUR	TY		10/23/2019	l	n		(22)	, n	n	(22)	,	472		n	n	n
000239031	BILIFRICA	MΔ		10/23/2019		n	n	(10))	n	(12)	n	3.197	3.197	n	n	n
000243491	TIFTON	GA		10/23/2019	[n	n	(12)	0	n	(2)	0			n	n	n
000243353	WARD	AR		10/23/2019	[n	n	(2))n	n	(2))n			n	n	n
000244408	MARISSA	II		10/23/2019		n	n	(8)	0	n	(8)	0	606		n	n	n
000244408	PACOLET	SC:		10/23/2019	[n	n	1	,	n	1	, n			n	n	n
000241023	NEWTON	N.I		10/23/2019		n	n	(1)) 0	n	(1)	0	1.084	1.084	n	n	n
000249115	ATHOL	MA		10/23/2019	[n	n	1	,	n	1	, n			n	n	n
000244490	CHESAPEAKE	VΔ		10/23/2019		n	n	22	n	n	22	n	2.270	2.270	n	n	n
000237653	LOUISVILLE	KY		10/23/2019	[0	n	1	0	n	1	n			n	n	n
000237033	BENNETTSVILLE	SC		10/23/2019	[0	n	(2)) 0	n	(2)	0	429	429	n	n	n
000240305	PHARR	Τ¥		10/23/2019	[n	n	10	n	n	10	n	93	93	n	n	n
000237652	IOWA CITY	JA		10/23/2019		n	n	n	n	n	n	n			n	n	n
000239559	MARION	NC:		10/23/2019		n	n	n	n	n	n	n			n	n	n
000237847	GREER	SC		10/23/2019	[0	n	(5)) 0	n	(5)	0	677	677	n	n	n
000244684	BRISTOW	VΔ		10/23/2019		n	n	25	n	n	25	n			n	n	n
000244664	FLORISSANT	MU		10/23/2019	[0	٥						551			1	

			1		All Mortgage I		SED, Transf							T	T		
1	Location		4	5	6	7				e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded Investment			Current		Total		Recorded Investment		Faraian		
						Excluding	Unrealized	Current	Year's Other- Than-	Capitalized	Change	Total Foreign			Foreign Exchange	Realized	Total
						Accrued	Valuation	Current Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
000238512	LAPEER	MI	Турс	10/23/2019	Date	1 Hor rear	(Decrease)	/Accretion	rtecognized	Other	(0.3-10.11)	DOOK Value	1,020	1,020	Disposai	Disposai	Disposai
000239226	JACKSON	TN		10/23/2019						0		0		834			
000239702	NOBLESVILLE	IN		10/23/2019		0	0	(4)	0	0	(4) 0	1,210	1,210	0	0	
000242830	FRANKFORT	КҮ		10/23/2019		0	0	(4	0	0	(4)0			0	0	0
000244213	COLONIA	NJ		10/23/2019		0	0	(13	0	0	(13)0	3. 124	3, 124	0	0	0
000238174	CROWLEY	TX		10/23/2019		0	0	1	0	0	1	0	325	325	0	0	0
000241162	TAVARES	FL		10/23/2019		0	0	(7	0	0	(7)0	1,850	1,850	0	0	0
000242217	STRATFORD	CT		10/23/2019		0	0	(16	0	0	(16)0	1,618	1,618	0	0	0
000241495	HOUSTON	TX		10/23/2019		0	0	0	0	0	0	0	866	866	0	0	0
000237708	BROOKLYN	NY		10/23/2019		0	0	(24)0	0	(24	0	3,736	3,736	0	0	0
000239365	LEHMAN	PA		10/23/2019	ļ	0	0	(17	0	0	(17)0	423	423	0	0	0
000242970	MASCOUTAH	IL		10/23/2019		0	0	1	0	0	1	0	301	301	0	0	0
000237790	RURAL HALL	NC		10/23/2019	·····	0	0	1	0	0	1	0	1,339	1,339	0	0	0
000243685	DENTON	TX		10/23/2019		0	0	6	0	0	6	0	2,460	2,460	0	0	0
000241971 000243352	JACKSON	MI		10/23/2019		0	0	0	0	0	0	0	953	953	0	0	0
000243352	SPENCER	GA		10/23/2019		0	0	2	0	0	2		5/9	579	0	0	0
000238035	COURTLAND	IN		10/23/2019			0	(5)			(3)	1.099	1.099			
000238033	ARLINGTON	VA		10/23/2019			0	(5			(3	0	1.027	1.027			
000242100	BRONX	NY		10/23/2019		0		33		0	33	0	3.278	3.278			
000242493	BURL INGTON	N.I		10/23/2019		0	0	(1	0	0	(1	0	343	343	0	0	C
000238844	PORTERVILLE	CA		10/23/2019		0	0	(8	0	0	(8)0			0	0	0
000238173	HOSPERS	IA		10/23/2019		0	0	(5		0	(5	ó)0	97	97	0	0	0
000238511	KIMBALL	MI		10/23/2019		0	0	5	0	0	5	0	1,564	1,564	0	0	0
000240442	COHUTTA	GA		10/23/2019		0	0	0	0	0	0	0	467	467	0	0	0
000237846	WEST ALEXANDRIA	OH		10/23/2019		0	0	(47	0	0	(47)0	1,077	1,077	0	0	0
000242022	JAMAICA	NY		10/23/2019		0	0	(5	0	0	(5	0	980	980	0	0	0
000239227	MEXICO	MO		10/23/2019		0	0	ļ <u>1</u>	0	0	1	0	477	477	0	0	0
000238225	LANCASTER	OH		10/23/2019		0	0	0	0	0	0	0	890	890	0	0	0
000242971 000238701	SILER CITY	NG		10/23/2019		0	0	(2)0	0	(2)0	112		0	0	0
000237841	JOHNSTON	NU		10/23/2019			0	(1)			(11)	637	637			
000243831	NORTHPORT	ΔΙ		10/23/2019				(1/		0	(14)	1,631	1,631			
000238363	REVERE	MΔ		10/23/2019		0	0	3	0	0	3	0	2.855		0	0	C
000240636	DAVENPORT	FL		10/23/2019		0	0	(1	0	0	(1)0			0	0	0
000239889	GIBSONVILLE	NC		10/23/2019		0	0	4	0	0	4	0	778		0	0	0
000237703	CATASAUQUA	PA		10/23/2019		0	0	2	0	0	2	0	975	975	0	0	0
000240969	ORLANDO	FL		10/23/2019		0	0	(2	0	0	(2)0	469	469	0	0	0
000239224	WARD	AR		10/23/2019		0	0	(4	0	0	(4)0	257	257	0	0	0
000244686	OWINGS MILLS	MD		10/23/2019		0	0	6	0	0	6	0	511	511	0	0	0
000239700	SANFORD	FL		10/23/2019	ļ	0	0	9	0	0	9	0	1,066	1,066	0	0	0
000239695	ROCHESTER	PA		10/23/2019	·····	0	0	4	0	0	4	0	948	948	0	0	0
000242689	HOUSTON	TX		10/23/2019	·····	0	0	(2]0	0	(2	0	1,126	1,126	0	0	0
000238224 000243161	LAKELAND	FL		10/23/2019		0	0	(1	J0	0	(1	J0	805	805	0	0	J0
000243161	ADELANTO	IX		10/23/2019	·····		0	(/	J	0	(/	,	1,036	1,036			0
000239030	WALDORF	UA		10/23/2019	l	0	0	(2		0	(2		2.666		0		0
000238362	MANTECA	MD		10/23/2019			0	16			16	,					
000237840	DENHAM SPRINGS	LA		10/23/2019		n	n	3	n	n	3	n			n	n	r
000241164	SHELBYVILLE	TN		10/23/2019			n						213		n		r
000241104	SPRINGFIELD	MΔ		10/23/2019		0	0	(3	1	0	(3	0	/133		0	0	

					All Mortgage L		SED, Transf							T	1		-T
1	Location		4	5	6	7				e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		-		Recorded		F		
						Investment Excluding			Year's Other-		Total	T	Investment Excluding		Foreign Exchange	Realized	Total
						Accrued	Unrealized Valuation	Current	Than-	Capitalized	Change	Total Foreign Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest		Year's	Temporary	Deferred	in		Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	Citv	State	Type	Acquired	Disposal	Prior Year	Increase (Decrease)	(Amortization) /Accretion	Impairment Recognized	Interest and Other		Change in Book Value	Disposal	eration	Disposal	Disposal	Disposal
	IRRIGON	State OR	Type		Date	FIIOI Teal	(Decrease)		Recognized	Other					Disposai	Disposai	Disposai
000241026 000241497	LAKE JACKSON	TX		10/23/2019			0	(22)	0	0	(22)	568		0	0	0
000241497	CONWAY	IX		10/23/2019			0	(/)	0	0	(/)	275		0		0
000239419	WILLIAMSTOWN			10/23/2019			0			0	1		716	716		0	0
000237702	OMAHA	NE		10/23/2019				(47)	0		(47)	3.723	3.723			
000249063	DARDANELLE	ΔR		10/23/2019			٥٥	(47)	0		(4/	,	751		0		
000238418	OMER	мі		10/23/2019				(1)			(1	,	647	647			
000243216	STATESVILLE	NC NC		10/23/2019				(1)			(1	,					
000242833	HILL SBORO	MO		10/23/2019		0	0	(10)	0	0	(10) 0	1.373	1.373	0		0
000242024	FISHKILL	NV		10/23/2019		0	0	Q (10)	0	0	Q)	0	3.832	3.832	0	0	0
000242500	BROWNSVILLE	ТХ		10/23/2019	[(4)	n)	1.130			n	
000240297	NEW ORLEANS	LA		10/23/2019				(2)			(2)	41	41	0		
000237558	ZIMMERMAN	MN		10/23/2019		0	0	(1)	0	0	(1)			0	0	0
000238556	CBOSSVILLE	AL		10/23/2019		0	0	(10)	0	0	(10) 0		635	0	0	0
000243160	ROGERSVILLE	TN		10/23/2019		0	0	(12)	0	0	(12)0	1.606	1.606	0	0	0
000242357	RICHMOND	VA		10/23/2019		0	0	(7)	0	0	(7) o		961	0	0	0
000239749	GREENWOOD	MS		10/23/2019		0	0	0	0	0	0	0	332	332	0	0	0
000238227	LACASSINE	LA		10/23/2019		0	0	1	0	0	1	0	458	458	0	0	0
000241165	SOMERVILLE	AL		10/23/2019		0	0	2	0	0	2	0	825	825	0	0	0
000239887	FRANKFORT	KY		10/23/2019		0	0	(1)	0	0	(1) 0	250	250	0	0	0
000240301	CAMBRIDGE	MN		10/23/2019		0	0	3	0	0	3	0	853	853	0	0	0
000242164	SAN ANTONIO	TX		10/23/2019		0	0	(1)	0	0	(1) 0	68	68	0	0	0
000238365	SPRING	TX		10/23/2019		0	0	(1)	0	0	(1) 0	970	970	0	0	0
000238698	JACKSON	GA		10/23/2019		0	0	(2)	0	0	(2) 0	365	365	0	0	0
000241503	FORT WORTH	TX		10/23/2019		0	0	4	0	0	4	0	285	285	0	0	0
000241498	PLANO	TX		10/23/2019		0	0	(2)	0	0	(2) 0	568	568	0	0	0
000238032	BERNE	IN		10/23/2019		0	0	(2)	0	0	(2)0	819		0	0	0
000239554	BROADALBIN	NY		10/23/2019		0	0	5	0	0	5	0	870	870	0	0	0
000241836	MIAMI GARDENS	FL		10/23/2019		0	0	(1)	0	0	(1)0	2,119	2,119	0	0	0
000241642	OKLAHOMA CITY	0K		10/23/2019		0	0	2	0	0	2	0	621	621	0	0	0
000249062	PISGAH FOREST	NC		10/23/2019		0	0	(16)	0	0	(16)0	1,584	1,584	0	0	0
000242834	BOILING SPRINGS	SC		10/23/2019		0	0	2	0	0	2	0	906	906	0	0	0
000239693	RUSSELLVILLE	AL		10/23/2019		0	0	2	0	0	2	0	449	449	0	0	0
000244688	CHOCTAW	0K		10/23/2019		0	0	6	0	0	6	0	538	538	0	0	0
000242501 000243496	TRENTON	UH		10/23/2019		0	0	(/)	0	0	(/)0	1, 170	1,170	0	0	0
	SCAPPOOSE						0	(1)	0	0	(1)0			0	0	0
000243501 000241780	MUSTANG	UK		10/23/2019			0	/	0	0	/		678	678	0	0	0
000241780	MART I NSRI IRG	UN		10/23/2019			0	(2)		0	(2)	952			0	0
000238226	HUTTO			10/23/2019			0	(1)		0	(1)	1.084	1.084		0	0
000240157	LOUISVILLE	νν		10/23/2019				(1)			(0)					
000238697	LACY LAKEVIEW	TV		10/23/2019			٥٥	(1)	0		(1	,			0		
000244160	SAN ANTONIO	TV		10/23/2019			۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	/4)			/4	,					
000240295	GREENWELL SPRINGS	ΙΔ		10/23/2019	l		U	(1)	n	n	(I	/	905		n		n
000237704	CINCINNATI	UH		10/23/2019	l	n	0 n	(10)	n	n	(10)	581	581	n	n	n
000242503	TUSCALOOSA	ΔΙ		10/23/2019		n	n	/ (10)	n	n	/ (10	, n	977	977	n	n	n
000242498	DELMAR	MD		10/23/2019		0	n	1	0	0	1	0	272	272	n	n	0
000243689	NASHVILLE	TN		10/23/2019	[n	n	1	n	n	1	n		828	n	n	n
000249118	ROCKFORD	MI		10/23/2019				(3)	n		(3)	1.041	1,041		n	
000244021	SANFORD	FL		10/23/2019				(12)			(12)	1.329		0		
000238840	SULTERUBU	ΔΙ		10/23/2010		0	0	(5)		0	(5	,	810			0	0

			_		All Mortgage L		SED, Transf										
1	Location		4	5	6	7				e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded Investment			Current		Total		Recorded Investment		Foreign		
						Excluding	Unrealized	Current	Year's Other- Than-	Capitalized	Change	Total Foreign			Foreign Exchange	Realized	Total
						Accrued	Valuation	Current Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
000242165	BOLINGBROOK	II	. , , , ,	10/23/2019	24.0	0	(200,0000)	(69)		0.1101	(69		552		0.00000.	0.00000.	Disposa.
000243218	ARANSAS PASS	TX		10/23/2019		0	0	(5)		0	(5	,	564		0	0	0
000239079	SAL I SBURY	MD		10/23/2019		0	0	(858)	0	0	(858)0	7,100	7, 100	0	0	0
000241976	COLUMBUS	OH		10/23/2019		0	0	(12)	0	0	(12)0	894	894	0	0	0
000243971	FREDERICKSBURG	VA		10/23/2019		0	0	(6)	0	0	(6)0	940	940	0	0	0
000244687	ROSLINDALE	MA		10/23/2019		0	0	25	0	0	25		1,964	1,964	0	0	0
000237366	DURHAM	NC		10/23/2019		0	0	(10)	0	0	(10)0	1,092	, .	0	0	0
000243162	CASA GRANDE	AZ		10/23/2019		0	0	1	0	0	1	0	467	467	0	0	0
000241781	CHILI	NY		10/23/2019	·····	0	0	2	J0	0	2	J0	571	571	0	0	J0
000243833	MOBILETHATCHER	AL		10/23/2019	l	0	0	(37)	0	0	(37	······			0		0
000239694	SIKESTON	MU		10/23/2019	·····		۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	(2)	0		(2	/0					
000244549	DOVER	ne		10/23/2019		0		(5)	0	0	4)	1.131	1.131	0		0
000238558	SOMERSET	KY		10/23/2019		0	0	1	0	0	1	0	1.116	1.116	0	0	0
000243500	MOUNDVILLE	AL		10/23/2019		0	0	0	0	0	0	0	550	550	0	0	0
000240645	HILLSVILLE	VA		10/23/2019		0	0	0	0	0	0	0	385	385	0	0	0
000243208	UTICA	KY		10/23/2019		0	0	(2)	0	0	(2)0	398	398	0	0	0
000240312	KILLEEN	TX		10/23/2019		0	0	4	0	0	4	0	739	739	0	0	0
000239656	SIMPSONVILLE	SC		10/23/2019		0	0	3	0	0	3	0	686	686	0	0	0
000242153	CARROLLTON	TX		10/23/2019		0	0	(6)	0	0	(6	00	1,116	1,116	0	0	0
000244483	WICHITA	KS		10/23/2019		0	0	(4)	0	0	(4)0	791	791	0	0	0
000240978	THOMPSONS STATION	TN		10/23/2019		0	0	(3)	0	0	(3)0	916	916	0	0	0
000238519	LIBERAL	KS		10/23/2019		0	0	(5)	0	0	(5)0	1,096	1,096	0	0	0
000244678 000242962	BELLEVILLE	IL		10/23/2019		0	0	(6)	0	0	(6)0	884	884	0	0	0
000242962	ROCKWALL	UH		10/23/2019					0	0	1						
000240450	NEOSHO	MO		10/23/2019		0	٥	1		0	1				0		
000244207	CALLAHAN	FI		10/23/2019		0	0	3	0	0	3	0			0	0	0
000240783	CLEVER	MO		10/23/2019		0	0	(21)	0	0	(21) 0	605	605	0	0	0
000244206	GLENDALE	AZ		10/23/2019		0	0	(22)	0	0	(22)0	1,208	1,208	0	0	0
000241155	PINCKNEY	MI		10/23/2019		0	0	(6)	0	0	(6)0	946	946	0	0	0
000243152	MCALESTER	OK		10/23/2019		0	0	(2)	0	0	(2)0	789	789	0	0	0
000238795	NEESES	SC		10/23/2019		0	0	(2)	0	0	(2	,	749	749	0	0	0
000241826	RIVERSIDE	CA		10/23/2019		0	0	(12)	0	0	(12)0	1, 186	1, 186	0	0	0
000241017	LOUISVILLE	KY		10/23/2019		0	0	(1)	0	0	(1)0	1,627	1,627	0	0	0
000237464	FRIENDSWOOD	IX		10/23/2019		0	0	(2)	0	0	(2)	528	528	0	0	0
000240839 000240977	CHATTANOOGA	NJ		10/23/2019		0	0	(1)	0	0	(1)0	1,362	1,362	0		0
000242209	CHARLOTTE			10/23/2019			٥٥										
000244150	JACKSONVILLE	FI		10/23/2019		0		18 589	0	0	18.589	0			0		0
000244100	DORR	MI		10/23/2019			0	1	0	0	1		855				0
000238940	GAS CITY	IN		10/23/2019		0	0	(5)	0	0	(5)0	618	618	0	0	0
000241964	GREEN BAY	WI		10/23/2019		0	0	(6)	0	0	(6)0	853	853	0	0	0
000241770	PITTSBURGH	PA		10/23/2019		0	0	13	0	0	13	0	3,627	3,627	0	0	0
000240311	HOUSTON	TX		10/23/2019		0	0	1	0	0	1	0	519	519	0	0	0
000243678	HIXSON	TN		10/23/2019		0	0	(2)	0	0	(2	00	825	825	0	0	0
000240644	JEFFERSONVILLE	IN		10/23/2019		0	0	(3)	0	0	(3)0	912		0	0	0
000239657	HARRINGTON	DE		10/23/2019	····	0	0	5	0	0	5	0	1,005	, ,	0	0	0
000242154	JACKSON	MS		10/23/2019		0	0	(4)	10]0	(4	y0	246	246	0	0]0
000243207	MOBILE	AL		10/23/2019	·····		0	4	0	J0	4		961	961	0	0	0

					All Mortgage L		SED, Transf								1		
1	Location		4	5	6	7				e/Recorded Inv			_ 14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		-		Recorded		F		
						Investment			Year's Other-		Total		Investment		Foreign	Darlinad	T-4-1
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
			1	D-4-	D:I	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
	2"		Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
000243960	SAN ANTONIO	TX		10/23/2019		0	0	(30)	0	0	(30)0	1,057	1,057	0	0	0
000240782	ELK RIVER	MN		10/23/2019		0	0	2	0	0	2	0	1,061	1,061	0	0	0
000244677	EVERETT	MA		10/23/2019		0	0	4	0	0	4	0	952	952	0	0	0
000242016		FL		10/23/2019		0	0	(20)	0	0	(20)0	1,018	1,018	0	0	0
000239800 000243822	LA GRANGE	KY		10/23/2019		0	0	18	0	0	18	0	1,442	1,442	0	0	0
000243822	LIVINGSTON MANOR	GA		10/23/2019			0	0	0	0	0	0	1.024		0	0	0
000243484	PANAMA CITY	NY		10/23/2019				/		0	1		595			0	0
000239130	GUNNISON	ΓL		10/23/2019			٥	1					2.439	2.439			
000241632	PORTAGE	JNI		10/23/2019			۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	20			20		2,439	2,439			
000242630	CHANNEL VIEW	TY		10/23/2019		n	n	(4)	n	n	20) 0			n	n	n
000244011	ANT LOCH	TNI		10/23/2019			o	(4)	n	n	(4) 0			n		n
000237801	WILLACOOCHEE	GA		10/23/2019		n	o	(18)	n	n	(18	,	702		n	n	n
000237801	CROWN POINT	JN		10/23/2019		n	n	(1)	n	n	(1) 0	955	955	n	n	n
000238941	SWA I NSBOBO	GA		10/23/2019		0	0	1	0	0	1	0	516		0	0	0
000243346	UNION	SC.		10/23/2019		0	0	(3)	0	0	(3	0			0	0	0
000237796	VANDALIA	II		10/23/2019		0	0	(111)	0	0	(111) 0	1.847	1.847	0	0	0
000243630	OMAHA	NF.		10/23/2019		0	0	1	0	0	1	0			0	0	0
000240643	MACUNGIE	PA		10/23/2019		0	0	9	0	0	9	0	1.260	1.260	0	0	0
000239792	GRAND RAPIDS	MN		10/23/2019		0	0	1	0	0	1	0		821	0	0	0
000240310	YORK	PA		10/23/2019		0	0	0	0	0	0	0			0	0	0
000244209	BRONX	NY		10/23/2019		0	0	(20)	0	0	(20)0	2,052	2.052	0	0	0
000237610	AUGUSTA	GA		10/23/2019		0	0	0	0	0	0	ĺ0	208		0	0	0
000249054	BATON ROUGE	LA		10/23/2019		0	0	(17)	0	0	(17)0	4,530	4,530	0	0	0
000243154	TULLAHOMA	TN		10/23/2019		0	0	(1)	0	0	(1)0	678	678	0	0	0
000240504	STOCKBRIDGE	WI		10/23/2019		0	0	1	0	0	1	0	649	649	0	0	0
000240499	MOUNDSVILLE	WV		10/23/2019		0	0	(2)	0	0	(2)0	140	140	0	0	0
000237942	GULFPORT	MS		10/23/2019		0	0	(2)	0	0	(2) 0	676	676	0	0	0
000243825	QUAKERTOWN	PA		10/23/2019		0	0	(22)	0	0	(22) 0	335	335	0	0	0
000240837	EGG HARBOR TOWNSHIP	NJ		10/23/2019		0	0	(58)	0	0	(58) 0	992	992	0	0	0
000239849	CONWAY	SC		10/23/2019		0	0	4	0	0	4	0	677	677	0	0	0
000237799	MCGUFFEY	OH		10/23/2019		0	0	(7)	0	0	(7)0	149	149	0	0	0
000238797	OXFORD	NC		10/23/2019		0	0	4	0	0	4	0	874	874	0	0	0
000238802	LANOKA HARBOR	NJ		10/23/2019		0	0	1	0	0	1	0	1,260	1,260	0	0	0
000244152	EUNICE	LA		10/23/2019		0	0	5	0	0	5	0	991	991	0	0	0
000242631	CHESTERFIELD	VA		10/23/2019		0	0	10	0	0	10	0	1,373	1,373	0	0	0
000237804	RUTLAND	OH		10/23/2019		0	0	1	0	0	1	0	294	294	0	0	0
000244485	UPPER MARLBORO	MD		10/23/2019		0	0	8	0	0	8	0	2,220	2,220	0	0	0
000239987	SUGAR MOUNTAIN	NC		10/23/2019		0	0	3	0	J0	3	J0	1,036	1,036	J0	J0	0
000244014	FRESNO			10/23/2019		0	0	2	J0	0	2	0			0	0	J0
000239178	RIPLEY			10/23/2019		0	0	(16)	10		(16	/ 0	752		ļ0	ļ0	J0
000240780 000242827	OWOSSO	FL		10/23/2019			0	2	0	0	2			371	0		0
000242827	SCOTTSVILLE	MI		10/23/2019			0	(4)	0	0	(4	·]0			0		0
000243291	NORTH BERGEN	N1		10/23/2019				(4)	0		(4	,					
000244208	GRINDSTONE	D/		10/23/2019	·····			(4)	0	0	(4	,	855				
000244208	BALTIMORE	MU.		10/23/2019	·····		۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	(1)	0		(1	/	855	855	0		
000240498	CLERMONT	EI		10/23/2019			۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰						1.542				
000238658	RICHMOND	TY		10/23/2019		n	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	(88)	n	n	(66)	757		n	n	n
000230030	CUMBERLAND	MD		10/23/2019		n	n	(17)	n	n	(17) 0	1.358	1.358	n	n	n
000240303	I FESRIRG	FI		10/23/2019		n	n	(17)		0	(1/	1	846		l		

1	Location	1	4	Showing F	ii wortgage i 6	oans DISPO	SED, Hansi			e/Recorded Inv			14	15	16	17	18
'	2	3	4	5	U	Book Value/	8	9	10	11	12	13	Book Value/	13	10	17	10
						Recorded			Current		12	10	Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
000242965	ZEBULON	NC		10/23/2019		0	0	4	0	0	4	0	928	928	0	0	00
000240027	BRANDON	MS		10/23/2019		0	0	(13)	0	0	(13))0	1,862	1,862	0	0	00
000238801	. ST HELENA ISLAND	SC		10/23/2019		0	0	(45)	0	0	(45))0	473	473	0	0	00
000237465	CICERO	IL		10/23/2019		0	0	(3)	0	0	(3))0	984	984	0	0	0
000240974 000239517	SHELBY	GA		10/23/2019		0	0	(6)	0	0	(6))0	454	454	0	0	0
000249109	PEARL RIVER	NU		10/23/2019				2			2		551	551			
000249109	GROESBECK	LA TY		10/23/2019			0						442	442			,
000243348	OKMULGEE	UK		10/23/2019		0	0	(2)	0	0	(2)) 0	237	237	0	0	0
000244151	CLEVELAND	TX		10/23/2019			0	4	0	0	4	0		603	0	0)0
000242632	FORT WORTH	TX		10/23/2019		0	0	(12)	0	0	(12))0	911	911	0	0	00
000242294	WEST POINT	GA		10/23/2019		0	0	0	0	0	0	0	835	835	0	0	0
000239179	NEOSHO	MO		10/23/2019		0	0	(1)	0	0	(1))0	1,096	1,096	0	0	00
000241829	CHARLOTTE	NC		10/23/2019		0	0	4	0	0	4	0	659	659	0	0	00
000240165	RANCHO MIRAGE	CA		10/23/2019		0	0	2	0	0	2	0	1,433	1,433	0	0	00
000244349	BLOOMINGTON	IN		10/23/2019		0	0	(5)	0	0	(5)	00	1,552	1,552	0	0	00
000243294	TEMPLE	GA		10/23/2019		0	0	3	0	0	3	0	450	450	0	0	00
000244016	KATY	TX		10/23/2019		0	0	(2)	0	0	(2))0	848	848	0	0	00
000239790	RICHLAND CENTER	WI		10/23/2019		0	0	1	0	0	11	0	207	207	0	0	00
000241635	KENLY	NC		10/23/2019		0	0	4	0	0	4	0	589	589	0	0	0
000241968 000239037	. ALLEN	IX		10/23/2019		0	0	8	0	0	8		1,404	1,404	0	0	0
000238320	CORBIN	UП		10/23/2019				(12)			(12,)		865			
000241440	ARLINGTON	TY		10/23/2019			0	(16)			(16)		1.318	1.318			,
000239708	CELINA	TX		10/23/2019		0	0	2	0	0	2	0	988	988	0	0	0
000240359	PEORIA	IL		10/23/2019			0	2	0	0	2	0		836	0	0)0
000243156	MADISON HEIGHTS	VA		10/23/2019			0	3	0	0	3	0		786	0	0	00
000237988	DUNN	NC		10/23/2019		0	0	1	0	0	1	0	735	735	0	0	00
000240164	SANTA CLARITA	CA		10/23/2019		0	0	5	0	0	5	0	791	791	0	0	00
000240502	FLORENCE	AZ		10/23/2019		0	0	1	0	0	1	0	1,383	1,383	0	0	00
000242300	FORT WORTH	TX		10/23/2019		0	0	(13)	0	0	(13))0	850	850	0	0	00
000244630	. SIMI VALLEY	CA		10/23/2019		0	0	8	0	0	8	0	3, 110	3, 110	0	0	00
000239176	CONWAY	AR		10/23/2019		0	0	1	0	0	1	0	706		0	0	00
000242771	WALKER	LA		10/23/2019		0	0	6	0	0	6	0	1,255	1,255	0	0) 0
000244154 000238038	CHATTANOOGA	IN		10/23/2019		. 0	0	2	ļ0	0	2	J	840 862	840 862	0	0	, 0
000238038	. CRYSTAL LAKE	VH		10/23/2019				(3)			(3)	/0	862	862			, 0
000242157	MIAMI	FI		10/23/2019			0		U		I		1 387	1 387	0		,
000243300	IRVINGTON	ΔΙ		10/23/2019		n	n	(2)	n		(2)	,	1,387	1,387	n	n	,
000240640	MAGNOLIA	TX		10/23/2019				4		0	4	, n	1.038	1.038	0)
000238514	NATCHITOCHES	LA		10/23/2019			n	(1)	n		(1))	519	519		n)
000237792	HAVELOCK	NC		10/23/2019		0	0	3	0	0	3	0	1,007	1,007	0	0)0
000239320	BLYTHEWOOD	SC		10/23/2019		0	0	0	0	0	0	0	811	811	0	0	0
000249059	KNOXVILLE	TN		10/23/2019		0	0	1	0	0	1	0	1,004	1,004	0	0	0
000239791	HORIZON CITY	TX		10/23/2019		0	0	6	0	0	6	0	1,030	1,030	0	0	0
000243293	JEFFERSON	OH		10/23/2019		0	0	(2)	0	0	(2)	00	630	630	0	0	00
000240025	LUSBY	MD		10/23/2019		0	0	10	0	0	10	0	1,462	1,462	0	0	0
000240834	BROOKLYN	NY		10/23/2019		0	0	19	0	0	19	0	2, 169	2, 169	0	0	0
000240358	HAMMOND	IN		10/23/2019		. 0	0	(117)	0	0	(117))0	14,358	14,358	0	0) 0
000237987	SPRINGFIELD	GA		10/23/2019		. 0	ļ0	(6)	ļ0	0	(6)	J	796		0	0	0

			_		All Mortgage I		SED, Transf							T	ī		
1	Location		4	5	6	7				e/Recorded Inv			. 14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded		- .		
						Investment		_	Year's Other-		Total		Investment		Foreign	.	
						Excluding	Unrealized	Current	_ Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
				Б.	D: 1	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
		_	Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	`/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
000242301	NEWARK	TX		10/23/2019		0	0	(4	0	0	(4	0	995	995	0	0	0
000242634	LAGRANGE	GA		10/23/2019		0	0	1	0	0	1	0	1,456	1,456	0	0	0
000242967	GETTYSBURG	PA		10/23/2019		0	0	10	0	0	10	0	1,244	1,244	0	0	0
000244291	HARTFORD	CT		10/23/2019		0	0	0	0	0	0	0	397	397	0	0	0
000238708	VICKSBURG	MS		10/23/2019		0	0	(3	0	0	(3	00	378	378	0	0	0
000243017	CLAYTON	NC		10/23/2019		0	0	(19	0	0	(19)0	2,576	2,576	0	0	0
000240496	SLATINGTON	PA		10/23/2019		0	0	3	0	0	3	0	509	509	0	0	0
000238037	PARK HILL	OK		10/23/2019		0	0	0	0	0	0	0	486	486	0	0	0
000243826	HUNTERSVILLE	NC		10/23/2019	ļ	0	0	(1)	0	0	(1)0	259	259	0	0	0
000239515	ALTON	NH		10/23/2019	ļ	0	0	7	0	0	7	0	1,204	1,204	0	0	0
000237321	EUREKA	KS		10/23/2019	ļ	0	0	3	0	0	3	0	342	342	0	0	0
000237515	MANSFIELD	TX		10/23/2019	ļ	0	0	3	0	0	3	0	671	671	0	0	0
000238988	BARNWELL	SC		10/23/2019		0	0	4	0	0	4	0	1,049	1,049	0	0	0
000244153	ROSENBERG	TX		10/23/2019		0	0	8	0	0	8	0	1,092	1,092	0	0	0
000238846	EFF I NGHAM	IL		10/23/2019		0	0	0	0	0	0	0	311	311	0	0	0
000239177	ST MARTINVILLE	LA		10/23/2019		0	0	(17	0	0	(17	00	585	585	0	0	0
000238175	MIDDLEBURY	IN		10/23/2019		0	0	(1	0	0	(1)0	977	977	0	0	0
000241580	ORLANDO	FL		10/23/2019		0	0	(9	0	0	(9)0	763	763	0	0	0
000239653	NORTHPORT	AL		10/23/2019		0	0	2	0	0	2	0	818	818	0	0	0
000238517	PANA	IL		10/23/2019		0	0	1	0	0	1	0	375	375	0	0	0
000239368	NILES	MI		10/23/2019		0	0	6	0	0	6	0	234	234	0	0	0
000243158	SPENCER	MA		10/23/2019		0	0	0	0	0	0	0	959	959	0	0	0
000244018	PEARLAND	TX		10/23/2019		0	0	9	0	0	9	0	1,295	1,295	0	0	0
000237657	SALEM	NH		10/23/2019		0	0	4	0	0	4	0	729	729	0	0	0
000239706	BETHALTO	IL		10/23/2019		0	0	3	0	0	3	0	551	551	0	0	0
000244300	DURHAM	NC		10/23/2019		0	0	6	0	0	6	0	1,264	1,264	0	0	0
000241775	COMPTON AREA	CA		10/23/2019		0	0	(12) 0	0	(12	0	206	206	0	0	0
000244295	NEW BRITAIN	СТ		10/23/2019		0	0	10	0	0	10	0	2,487	2,487	0	0	0
000242441	RICHMOND HILL	NY		10/23/2019		0	0	12	0	0	12	0	3,140	3, 140	0	0	0
000239511	SCOTTSBLUFF	NE		10/23/2019		0	0	6	0	0	6	0	728		0	0	0
	BRONX	WA				0	0	0	0	0	0	0			0	0	
000240833		NY		10/23/2019		0	0	1	0	0	1	0	1,125	1,125	0	0	0
000239844	CHARENTON	LA		10/23/2019	l		0	(1/	0	0	(1/	/0	600		0		
000238322	FAYETTEVILLE			10/23/2019	l		0	2	0	0	2		1,6/2		0		
000237518	SAN ANTONIO			10/23/2019	l		0	(3			(3	,	3.230	3.230			
000244156	CHESTER	VA		10/23/2019				(3			(3	,	417	417			,
000240500	RICHTON	Mc NV		10/23/2019		n	n		0	n	A	n	764	764	n	n	, , , ,
000240495	LATROBE	P4		10/23/2019		n	n	2	n	n	2				n	n	, , ,
000239174	EUREKA	JI		10/23/2019		n	n	197	n	n	(27) 0	4.115	4.115	n	n	, n
000242297	DESOTO	TX		10/23/2019		n	n	(2)	0	n	(2)	0			n	n	n
000243440	ADEL	GA		10/23/2019	[n	n	(2	n	n	(2)n	550		n	n	n
000242302	LIMA	OH.		10/23/2019	[n	n	(0	n	n	(0	n			n	n	n
000239650	DANVILLE	VA		10/23/2019			n		n		2	0			n		n
000241581	BALTIMORE	MD		10/23/2019		0	0	1	0	0	1	0	235	235	0	0	0
000249057	FORNEY	TX		10/23/2019				5			5		724				0
000240689	DICKSON	TN		10/23/2019		0	0	(2	0	0	(2)0	710	710	0	0	0
000238178	OCALA	FL		10/23/2019		0	0	0	0	0	0	0			0	0	0
000242442	RICHMOND	VA		10/23/2019	[0	0	(1	00	0	(1)0	99	99	0	0	0
000243157	WARRIOR	AL		10/23/2019		0	0	(2	00	0	(2)0	340	340	0	0	0
000242580	ALEYANDRIA	VΔ		10/23/2010	1	0	0	5	0		5	1	2 713	2 713	0	0	

					All Mortgage I		SED, Transf								T.		
1	Location		4	5	6	7				e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/ Recorded				
						Recorded Investment			Current Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
000237656	ORIENT	OH	- 7/	10/23/2019		0	0	(19)	0	0	(19	0	881		0	0	0
000242299	JOSHUA	TX		10/23/2019		0	0	2	0	0	2	0	614	614	0	0	0
000244294	WATERBURY	CT		10/23/2019		0	0	0	0	0	0	0	582	582	0	0	0
000242775	THREE RIVERS	MI		10/23/2019		0	0	1	0	0	1	0	452	452	0	0	0
000239369	MARION	VA		10/23/2019		0	0	(21)	0	0	(21)0	1,341	1,341	0	0	0
000243019	BATH	NY		10/23/2019		0	0	0	0	0	0	0	510	510	0	0	0
000237989	MAIDENS	VA		10/23/2019		0	0	(12)	0	0	(12	0	1,528	1,528	0	0	0
000240832	SILVER SPRING	MD		10/23/2019		0	0	4	0	0	4	0	395	395	0	0	0
000239513 000241444	STATESVILLE	NC		10/23/2019	l	0	0	2]0	0	2	0	1,097	1,097	0	0	
000241444	TOOFLE	IIT		10/23/2019	·····			(23)	0		(23	,					
000241777	SAVANNAH	GA		10/23/2019	l	n	n	۵	n	n	۵	n	1.004		n	n	n
000239984	ONALASKA	WI		10/23/2019			n	3	n	n			1.020	1,020			
000239651	POWELL	TN		10/23/2019		0	0	0	0	0	0	0			0	0	0
000238986	CHEYENNE	WY		10/23/2019		0	0	(3)	0	0	(3)0	460	460	0	0	0
000243296	MORRIS	IL		10/23/2019		0	0	0	0	0	0	0	650	650	0	0	0
000243301	LINCOLN	AR		10/23/2019		0	0	3	0	0	3	0	737	737	0	0	0
000238848	WARD	AR		10/23/2019		0	0	(55)	0	0	(55	0	604	604	0	0	0
000241920	MILWAUKEE	WI		10/23/2019		0	0	(6)	0	0	(6	,	697	697	0	0	0
000237461	BEAUMONT	CA		10/23/2019		0	0	(21)	0	0	(21)0	1,413	1,413	0	0	0
000240355	TUSCALOOSA	AL		10/23/2019		0	0	0	0	0	0	0	270	270	0	0	0
000243969	DUNCANVILLE	AL		10/23/2019		0	0	(38)	0	0	(38	,	1,556	1,556	0	0	0
000238809 000244302	NORTH CHARLES	NC		10/23/2019		0	0	(3)	0	0	(3	0	995	995	0	0	
000244302	BRISTOL			10/23/2019			0	0	0	0	0						
000240493	CASA GRANDE	Δ7		10/23/2019				6		0	6	0			0		0
000240831	PORTSMOUTH	VA		10/23/2019		0	0	3	0	0	3	0			0	0	0
000240160	CANONSBURG	PA		10/23/2019		0	0	3	0	0	3	0	415	415	0	0	0
000244635	OLYMPIA	WA		10/23/2019		0	0	3	0	0	3	0	618	618	0	0	0
000244159	SAN ANTONIO	TX		10/23/2019		0	0	2	0	0	2	0	308	308	0	0	0
000238948	ACCOKEEK	MD		10/23/2019		0	0	3	0	0	3	0	583		0	0	0
000241445	VIRGINIA BEACH	VA		10/23/2019		0	0	7	0	0	7	0	1,240	1,240	0	0	0
000238614	VAN BUREN	AR		10/23/2019		0	0	1	0	0	1	0	322	322	0	0	0
000241778	CORDOVA	TN		10/23/2019		0	0	14	0	0	14	0	1,921	1,921	0	0	0
000237892	TURNER	FL		10/23/2019		0	0	(6)	0	0	(18)	515	515	0		
000242637	GLENN HEIGHTS	TV		10/23/2019				(10)			(10)		527			
000238752	MCALESTER	UK		10/23/2019		0		(3)	0	0	(3	0	268		0		0
000242581	WASHINGTON	DC		10/23/2019		0	0	11	0	0	11	0	4.273		0	0	0
000237421	SAN ANTONIO	TX		10/23/2019		0	0	5	0	0	5	0			0	0	0
000239808	CRESTVIEW	FL		10/23/2019		0	0	5	0	0	5	0	642	642	0	0	0
000241583	ROCKFORD	IL		10/23/2019	ļ	0	0	1	0	0	1	0	515	515	0	0	0
000239137	CUBA	NY		10/23/2019		0	0	(4)	0	0	(4)0	321	321	0	0	0
000240216	JAMA I CA	NY		10/23/2019	ļ	0	0	(66)	0	0	(66	,	1,811	1,811	0	0	0
000238890	MONROE	GA		10/23/2019	ļ	0	0	(3)	0	0	(3	0	494	494	0	0	0
000238081	NEWTON	NC		10/23/2019	·····	0	0	0	0	0	0	0	400	400	0	0	0
000244440	MUNC I E	IN		10/23/2019		0	0	2	0]0	2	0	594	594	0	0	J0
000242444 000239947	OLIVE BRANCH	NC		10/23/2019	l	0	0		0	0	0	0	439		0	0	J0
000249687	MORGAN CITY	MS		10/23/2019	·····			9	0		9						
000240687	CAROT	ΔR		10/23/2019	l	n	n	(303)		1	(303	0	6 538				n

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1	Location		4	5	6	7				e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		-		Recorded				
						Investment			Year's Other-		Total		Investment		Foreign	D1:1	T-4-1
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
			1	D-4-	D:I	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
1	0"		Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	`/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
000239614	BARNEGAT	NJ		10/23/2019		0	0	2	0	0	2	0	888	888	0	0	0
000240354	INDIANAPOLIS	IN		10/23/2019		0	0	(1)) 0	0	(1) 0	1,084	1,084	0	0	0
000244019	SAN ANTONIO	TX		10/23/2019		0	0	(1)) 0	0	(1) 0	643	643	0	0	0
000241584	NEWNAN	GA		10/23/2019		0	0	0	0	0	0	0	637	637	0	0	0
000244296	BEAVER FALLS	PA		10/23/2019		0	0	2	0	0	2	0	476	476	0	0	0
***************************************	BURLESON	NY		10/23/2019		0	0	0	0	0	0	0	663	663	0	0	0
000242639 000238137	HARPERS FERRY	IX		10/23/2019		0	0	18	0	0	18	0	2,024	2,024	0	0	0
000238137	BUTUERS FERRY	WV					0	(2	0	0	(2)			0	0	0
000240830	LAVON	NJ		10/23/2019	·····		0	(3)	0	0	(3	/ 0			0		0
000242306	PRINCETON	Ι Λ		10/23/2019	·····		۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	2			2	,					
000239082	WESTLAND	μI		10/23/2019			۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	(4,			(4	/	31	31			
000238275	HERNANDO	Mc MI		10/23/2019		n	U			n		,		709	0 n		n
000243774	GA I THERSBURG	MU MU		10/23/2019	l	n	0 n	(3)	n	n	/s	,	657	657	n		n
000239891	WAXHAW	NC:		10/23/2019	[n	0 n	(2)	n	n	19)	1,296	1.296	n	n	n
000238751	HAMILTON	NH NH		10/23/2019		0	0	(2)	0	0	(2)	1.218	1.218	0		0
000242638	EL PASO	TX		10/23/2019		0	0	2	0	0	2	0	1.161	1.161	0	0	0
000242920	FOWLERVILLE	MI		10/23/2019		0	0	(1)	0	0	(1) 0			0		0
000243303	NEW MATAMORAS	UH		10/23/2019		0	0	(3)	0	0	(3) 0			0	0	0
000237420	MORR I SON	CO.		10/23/2019		0	0	(6)	0	0	(6	,			0	0	0
000240215	INDIANAPOLIS	IN		10/23/2019		0	0	(9)	0	0	(0) 0	662		0	0	0
000239809	WARSAW	IN		10/23/2019		0	0	6	0	0	6	0			0	0	0
000241446	MEMPHIS	TN		10/23/2019		0	0	(41)	0	0	(41	0	2.653	2.653	0	0	0
000243582	CHEHALIS	WA		10/23/2019		0	0	2	0	0	2	, 0	870	870	0	0	0
000238893	DELPHOS	OH		10/23/2019		0	0	(5)	0	0	(5)0	1.169	1.169	0	0	0
000243111	CLARKESVILLE	GA		10/23/2019		0	0	(1)	0	0	(1)0	402	402	0	0	0
000237900	MASON	MI		10/23/2019		0	0	13	0	0	13	0	1,410	1,410	0	0	0
000243444	GULFPORT	MS		10/23/2019		0	0	0	0	0	0	0	1,313	1,313	0	0	0
000243777	MANDEVILLE	LA		10/23/2019		0	0	0	0	0	0	0	817	817	0	0	0
000239806	LAUREL	MT		10/23/2019		0	0	3	0	0	3	0	575	575	0	0	0
000242921	COTTONPORT	LA		10/23/2019		0	0	(1)	0	0	(1) 0	256	256	0	0	0
000244580	SURPRISE	AZ		10/23/2019		0	0	7	0	0	7	0	1,017	1,017	0	0	0
000243306	JACKSON	TN		10/23/2019		0	0	2	0	0	2	0	213	213	0	0	0
000244442	BONDURANT	IA		10/23/2019		0	0	5	0	0	5	0	1,030	1,030	0	0	0
000242112	GAINESVILLE	VA		10/23/2019		0	0	25	0	0	25	0	2,359	2,359	0	0	0
000238083	ASHEBORO	NC		10/23/2019		0	0	(7)	0	0	(7)0	893	893	0	0	0
000238421	BIRCH RUN	MI		10/23/2019		0	0	(3)	0	0	(3)0	329	329	0	0	0
000243639	RHOME	TX		10/23/2019		0	0	7	0	0	7	0	1,848	1,848	0	0	0
000242583	MCDONOUGH	GA		10/23/2019		0	0	2	0	0	2	0	1,019	1,019	0	0	0
000240214	LENOIR CITY	TN		10/23/2019		0	0	4	0	0	4	0	1,237	1,237	0	0	0
000239612	RENO			10/23/2019	·····	0	0	1	0	0	1	0	699	699	0	0	0
000239274	MT HOLLY	NC		10/23/2019	·····	0	0	(3))0	0	(3) 0	1,517	1,517	0	0	0
000237617	HOUSTON	TX		10/23/2019	····	0	0	(3)	0	0	(3) 0	420	420	0	0	0
000240490	RUSSELLVILLE	AR		10/23/2019	·····	0	0	ļ <u>1</u>	0	J0	· 1	0	424	424	0	0	0
000244303	HOUSTON	IX		10/23/2019	·····	0	0	0]0	0	· 0	J0		426	0	0	0
000241586	LITITZ	PA		10/23/2019	·····	0	0	(9)	٥٥]0	(9	١0	1,630	1,630	0	0	0
000244298	PORT RICHEY	FL		10/23/2019	·····	0	0	2	0	0	2	0	741	741	0	0	0
000240352	CLARKSVILLE	NY		10/23/2019	l	0	0		J0	0			53,180	53,180	0	0	0
000242390	WINDER	IN		10/23/2019	l		0	(20)	0	0	(20	/0	1,982	1,982	0		
000239750	WINDER	GA		10/23/2019	·····		0	4	0	0	4	J	1 085		0	0	0
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						Investment		_	Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	_ Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
				5.	D: 1	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
		<u>.</u>	Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
000243305	HORIZON CITY	TX		10/23/2019		0	0	(4)	0	0	(4)0	950		0	0	0
000243776	LA PLACE	LA		10/23/2019		0	0	23	0	0	23	0	2,242		0	0	0
000241115	STANWOOD	WA		10/23/2019		0	0	(2)	0	0	(2)0	495	495	0	0	0
000237422	ELKHORN	WI		10/23/2019		0	0	3	0	0	3	0	827	827	0	0	0
000242113	PLAINVIEW	TX		10/23/2019		0	0	(10)	0	0	(10	/	366	366	0	0	0
000239807	CANTON	MS		10/23/2019		0	0	(36)	0	0	(36)0	1,238	1,238	0	0	0
000241448	ANGIE	LA		10/23/2019		0	0	6	0	0	6	0	1, 154	1, 154	0	0	0
000244441	CLEAR BROOK	VA		10/23/2019		0	0	(1,295)	0	0	(1,295		14, 139	14, 139	0	0	0
000243638	RICHMOND	VA		10/23/2019	·····	0	0	(11)	0	0	(11	,	550	550	0	0	0
000243922	JONESBORO	GA		10/23/2019	ļ	0	0	(31)	0	0	(31	1	2,042		0	0	0
000238134	SHREVEPORT	LA		10/23/2019	ļ	0	0	(3)	0	0	(3)0	1, 133	1, 133	0	0	0
000238467	PITTSBURG	TX		10/23/2019	ļ	0	0	3	0	0	3	0	444	444	0	0	0
000242309	LITTLE ROCK	AR		10/23/2019		0	0	5	0	0	5	0	1,359	1,359	0	0	0
000244639	EAST FREETOWN	MA		10/23/2019	ļ	0	0	(12)	0	0	(12)0	676	676	0	0	0
000241925	VIRGINIA BEACH	VA		10/23/2019		0	0	2	0	0	2	0	982	982	0	0	0
000241392	FRANKFORT	NY		10/23/2019		0	0	(9)	0	0	(9) 0	429		0	0	0
000238610	PRINCE FREDERICK	MD		10/23/2019		0	0	(21)	0	0	(21) 0	3,615	3,615	0	0	0
000242391	HEWITT	TX		10/23/2019		0	0	(2)	0	0	(2	,	459	459	0	0	0
000241116	OBLONG	IL		10/23/2019		0	0	(549)	0	0	(549) 0	5,981	5,981	0	0	0
000240878	AUGUSTA	GA		10/23/2019		0	0	(1)	0	0	(1) 0	466	466	0	0	0
000244582	PORT WENTWORTH	GA		10/23/2019		0	0	(26)	0	0	(26) 0	2, 100	2, 100	0	0	0
000242923	KEITHVILLE	LA		10/23/2019		0	0	4	0	0	4	0	1,057	1,057	0	0	0
000242252	CORPUS CHRISTI	TX		10/23/2019		0	0	(1)	0	0	(1) 0	264	264	0	0	0
000237468	SAN ANTONIO	TX		10/23/2019		0	0	5	0	0	5	0	807	807	0	0	0
000243390	OCALA	FL		10/23/2019		0	0	(6)	0	0	(6) 0	773	773	0	0	0
000237806	BENNETTSVILLE	SC		10/23/2019		0	0	(20)	0	0	(20) 0	964	964	0	0	0
000240545	MCCURTAIN	0K		10/23/2019		0	0	5	0	0	5	0	832	832	0	0	0
000241393	FREEPORT	NY		10/23/2019		0	0	(2)	0	0	(2) 0	921	921	0	0	0
000241449	MOBILE	AL		10/23/2019		0	0	0	0	0	0	0	455	455	0	0	0
000238328	SAN ANTONIO	TX		10/23/2019		0	0	2	0	0	2	0	1,163	1,163	0	0	0
000239271	LAKE CITY	AR		10/23/2019		0	0	2	0	0	2	0	252	252	0	0	0
000240350	MACON	GA		10/23/2019		0	0	3	0	0	3	0	748	748	0	0	0
000239133	BRIGHTON	TN		10/23/2019		0	0	(14)	0	0	(14) 0	723	723	0	0	0
000238466	NATCHEZ	MS		10/23/2019		0	0	(5)	0	0	(5) 0	749	749	0	0	0
000243250	WHEELING	WV		10/23/2019		0	0	2	0	0	2	0	480	480	0	0	0
000238133	POCAHONTAS	TN		10/23/2019		0	0	(1)	0	0	(1) 0	695	695	0	0	0
000244638	FAIRFIELD	CA		10/23/2019		0	0	(17)	0	0	(17) 0	2, 152	2, 152	0	0	0
000243921	DULUTH	GA		10/23/2019		0	0	(17)	0	0	(17) 0	1,688	1,688	0	0	0
000239272	DUB01S	PA		10/23/2019		0	0	(10)	0	0	(10) 0	643	643	0	0	0
000239328	MONROE	LA		10/23/2019		0	0	6	0	0	6	0	827	827	0	0	0
000240877	LITTLE ROCK	AR		10/23/2019		0	0	3	0	0	3	0	626	626	0	0	0
000242392	PHILADELPHIA	PA		10/23/2019	ļ	0	0	7	0	0	7	0	1,857	1,857	0	0	0
000243445	LAUREL	MS		10/23/2019		0	0	(9)	0	0	(9)0	782	782	0	0	0
000242586	WOLFE CITY	TX		10/23/2019	ļ	0	0	(7)	0	0	(7)0	443	443	0	0	0
000249154	MANTENO	IL		10/23/2019	ļ	0	0	(1)	0	0	(1)0	1,484	1,484	0	0	0
000244581	LAUREL	DE		10/23/2019		0	0	1	0	0	1	0	820	820	0	0	0
000237805	SMITHS	AL		10/23/2019		0	0	2	0	0	2	0	1,839	1,839	0	0	0
000237467	LAREDO	TX		10/23/2019	ļ	0	0	1	0	0	1	0	493	493	0	0	0
000240544	BROWNSVILLE	TN		10/23/2019		0	0	0	0	0	0	0	387	387	0	0	0
000242448	CHESAPEAKE	VA		10/23/2019		0	0	(8)	0	0	(8)0	698	698	0	0	0
000238798	AL ACHIA			10/23/2010		0	0	1	0	٥	.l `+	0	451	451			0

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						Investment			Year's Other-		Total		Investment		Foreign	D !! !	T
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
			1	D-4-	D:I	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
	0.,	G	Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	`/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
000241394	BROOKLYN	NY		10/23/2019		0	0	0	0	0	0	0	36	36	0	0	0
000238465	OXFORD	MS		10/23/2019		0	0	(10)) 0	0	(10)0	642	642	0	0	0
000239943 000240738	MOUNT STERLING	UH		10/23/2019		0	0	4	0	0	(12	0		705	0	0	0
000240738	SOUTH OZONE PARK	PA		10/23/2019		0	0	(12)) 0	0	(12				0	0	0
000238807	MASON	NYNH		10/23/2019		0	0	22		0	22		5,283	5,283	0	0	0
000241927	PHILADELPHIA	NIT		10/23/2019			0	2		0	2		922	922			
000241927	REMUS	РА		10/23/2019			0			0							
000238469	HOLLY SPRINGS	MC MC		10/23/2019				(2)				0					
000243115	OVERTON	TY		10/23/2019		n	n	/ (2)	n	n	/ (2	,	1.331	1.331	n	n	n
000240543	FLINT	MI		10/23/2019		0	n	1	n	0	1	0			n	0	0
000244585	VAN BUREN TWP			10/23/2019		n	n	(1))n	n)n			n	n	n
000242255	WILKES BARRE	PA		10/23/2019	[n	(2))n			0			n		
000238274	CANTON	MS		10/23/2019							2	0	617	617		0	0
000239325	FREMONT	OH		10/23/2019		0	0	0	0	0	0	0	931		0	0	0
000242731	HOPE MILLS	NC		10/23/2019		0	0	(3)	0	0	(3	0	425	425	0	0	0
000238612	WAGONER	OK		10/23/2019		0	0	0	0	0	0	0			0	0	0
000244113	HANOVER	MA		10/23/2019		0	0	5	0	0	5	0	1.653	1.653	0	0	0
000239796	ROCKMART	GA		10/23/2019		0	0	2	0	0	2	0		509	0	0	0
000242587	LEANDER	TX		10/23/2019		0	0	(2)		0	(2	00	2, 105	2,105	0	0	0
000239802	SOLEDAD			10/23/2019		0	0	2	0	0	2	0	1,611	1,611	0	0	0
000240681	NESBIT	MS		10/23/2019		0	0	(32)		0	(32	00	2,074	2,074	0	0	0
000243392	STAUNTON	VA		10/23/2019		0	0	(4)	0	0	(4)0	1,823	1,823	0	0	0
000240210	SOUTHAVEN	MS		10/23/2019		0	0	1	0	0	1	0	785	785	0	0	0
000238942	P00LER	GA		10/23/2019		0	0	(4)	0	0	(4	0	965	965	0	0	0
000244308	WICHITA FALLS	TX		10/23/2019		0	0	(6)	0	0	(6)0	765	765	0	0	0
000242116	BEAUMONT	TX		10/23/2019		0	0	4	0	0	4	0	717	717	0	0	0
000249153	LAKE CITY	MI		10/23/2019		0	0	3	0	0	3	0	959	959	0	0	0
000242449	HARVEY	LA		10/23/2019		0	0	0	0	0	0	0	275	275	0	0	0
000242925	ALLEGAN	MI		10/23/2019		0	0	(3)	0	0	(3	00	194	194	0	0	0
000241062	BRIDGEPORT	TX		10/23/2019		0	0	4	0	0	4	0	675	675	0	0	0
000241871	AUSTELL	GA		10/23/2019		0	0	3	0	0	3	0	698	698	0	0	0
000242061	PHENIX CITY	AL		10/23/2019	·····	0	0	4	0	0	4	0		790	0	0	0
000238468	WINNFIELD	LA		10/23/2019	·····	0	0	3]0	0	3	J0	695	695	0	0	0
000240399	FARMINGTON HILLS	MI		10/23/2019	·····	0	J0	(1)	J0	J0	(1)0	626	626	0	0	J0
000242394	WEST POINT	MS		10/23/2019	l	0	0	(12)	/ 0	0	(12	0	883	883	0		J0
000240737 000237946	DEATSVILLE	AL		10/23/2019	l	0	0	2	J0	0	2				0		
000237946	TEMPLE	MS		10/23/2019	l		0	(4)	J	0	(4	·/0	1, 122	1,122	0		
000242256	WINTER HAVEN	Γι ΙΧ		10/23/2019	·····	0	0	(1)	10	0	(1	/0	966	966	0		
000239659	COAL INGA	FL		10/23/2019	·····			/10			3			1.226			
000238611	BISHOPVILLE	MU		10/23/2019			U	(10)			(10) 0			0 n		
000238273	MENA	ΔP		10/23/2019			n	ر ا	,		2	,	447	447	n		
000239326	EXETER			10/23/2019		n	n	1	n	n	1	n	342	342	n	n	n
000239326	BROOKLYN	NY		10/23/2019	l	n	n	Q	n	n	ρ	n	1.374	1.374	n	n	n
000237807	FLOMATON	ДІ		10/23/2019	[n	n	(50)		n	(59) 0	1.579	1.579	n	n	n
000241734	CLEVELAND	OH		10/23/2019			0	(2))n	0	(2	,,				0	0
000239132	MART INSVILLE	VA		10/23/2019	[n	n	(5))n	n	(5	n	352		n	n	n
000242117	CORPUS CHRISTI	ТХ		10/23/2019			n	4			4	n	787		n		
000239803	WEST LAFAYETTE	OH		10/23/2019				4			4		855			0	0
000242588	LAS VEGAS	NV		10/23/2019		0	0	7	1	0	7	0	1 680		0	0	0

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	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		-		Recorded		 :		
						Investment			Year's Other-		Total		Investment		Foreign	D !! !	T
						Excluding	Unrealized	Current	_ Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
000244445	LA CROSSE	WI		10/23/2019		0	0	0	0	0	0	0	696			0	0
000242926	ALTAMONT	IL		10/23/2019		0	0	(1)	0	0	(1) 0	294	294	0	0	0
000241872	PARKVILLE	MD		10/23/2019		0	0	(31)	0	0	(31)0	2,706	2,706	0	0	0
000241396	NEWARK	NJ		10/23/2019		0	0	(11)	0	0	(11) 0	385	385	0	0	0
000238805	RINCON	GA		10/23/2019		0	0	8	0	0	8	0	983	983	0	0	0
000243253	ST STEPHEN	MN		10/23/2019		0	0	(7)	0	0	(7)0	1,299	1,299	0	0	0
000249152	WALLED LAKE	MI		10/23/2019		0	0	8	0	0	8	0	1,453	1,453	0	0	0
000244241	MILWAUKEE	WI		10/23/2019		0	0	6	0	0	6	0	736	736	0	0	0
000239396	HARTFORD CITY	IN		10/23/2019		0	0	(36)	0	0	(36)0	4,527	4,527	0	0	0
000244574	LAFAYETTE	IN		10/23/2019	ļ	0	0	2	0	0	2	0	416		0	0	0
000242915	CABOT	AR		10/23/2019	ļ	0	0	(7)	0	0	(7)0	677	677	0	0	0
000241107	CHAMBERSBURG	PA		10/23/2019		0	0	(1)	0	0	(1)0	949	949	0	0	0
000239734	BROUSSARD	LA		10/23/2019		0	0	3	0	0	3	0	415	415	0	0	0
000240247	CALLAHAN	FL		10/23/2019	ļ	0	0	(3)	0	0	(3)0	1,228	1,228	0	0	0
000239063	LITTLESTOWN	PA		10/23/2019		0	0	(19)	0	0	(19)0	1,469	1,469	0	0	0
000240861	LAS VEGAS	NV		10/23/2019		0	0	(3)	0	0	(3)0	1,471	1,471	0	0	0
000243381	ONEONTA	AL		10/23/2019		0	0	2	0	0	2	0	556	556	0	0	0
000237680	OLYMPIA FIELDS	IL		10/23/2019		0	0	6	0	0	6	0	1,469	1,469	0	0	0
000238397	SAINT MARYS	OH		10/23/2019		0	0	(16)	0	0	(16)0	881	881	0	0	0
000240108	0C0EE	FL		10/23/2019		0	0	(5)	0	0	(5) 0	928	928	0	0	0
000249090	LEXINGTON	SC		10/23/2019		0	0	11	0	0	11	0	2,046	2,046	0	0	0
000242105	LEVITTOWN	PA		10/23/2019		0	0	5	0	0	5	0	1,317	1,317	0	0	0
000241917	LIVERPOOL	NY		10/23/2019		0	0	2	0	0	2	0	811	811	0	0	0
000241579	HUNTSVILLE	AL		10/23/2019		0	0	(5)	0	0	(5)0	71	71	0	0	0
000242438	TYLER	TX		10/23/2019		0	0	(12)	0	0	(12) 0	1,015	1,015	0	0	0
000241051	TALLAHASSEE	FL		10/23/2019		0	0	3	0	0	3	0	1,322	1,322	0	0	0
000238064	SAINT GABRIEL	LA		10/23/2019		0	0	(5)	0	0	(5	0	1,388	1,388	0	0	0
000238873	LLANO	TX		10/23/2019		0	0	1	0	0	1	0	287	287	0	0	0
000244103	NORTH PROVIDENCE	RI		10/23/2019		0	0	(1)	0	0	(1)0	782	782	0	0	0
000239258	COLUMBUS	MS		10/23/2019		0	0	0	0	0	0	0	426	426	0	0	0
000243914	PENNSAUKEN TWP	NJ		10/23/2019		0	0	4	0	0	4	0	548	548	0	0	0
000237399	DUNMORE	PA		10/23/2019		0	0	(1))0	0	(1)0	322	322	0	0	0
000242245	SHELBY	NC		10/23/2019		0	0	1, 133	0	0	1, 133	0	1,612	1,612	0	0	0
000242916	BARTONVILLE	IL		10/23/2019		0	0	0	0	0	0	0	804	804	0	0	0
000244573	SAVANNAH	GA		10/23/2019		0	0	(3)) 0	0	(3	00	576	576	0	0	0
000241108	UPPERCO	MD		10/23/2019		0	0	2	0	0	2	0	942	942	0	0	0
000241052	N DINWIDDIE	VA		10/23/2019		0	0	(2))0	0	(2	0		331	0	0	0
000238734	PALM COAST			10/23/2019		0	0	/	0	0		0	1,118	1,118	0	0	0
000243380	TENNESSEE COLONY	IX		10/23/2019		0	0	1	0	0	1	0	882	882	0	0	0
000239873		NC		10/23/2019		0	0	3	0	0	3	0	659 594	659	0	0	0
000238401	SEMMES	AL		10/23/2019		0	0	2	0	0	2	0	780	594	0	0	0
000240107 000242050	SUNDOWN	IX		10/23/2019	·····	0	0	/	0	0					0	0	
000242050	JULIAETTA	UH		10/23/2019	l	0	0	11	0	0	J1	0			0	0	J0
000241723	FL PASO COUNTY	IU		10/23/2019	l	0	0	2		0						0	
000243437	JACKSON	IV		10/23/2019	·····		0	(87)			(8/	,					
000243099	LAKESIDE	MT		10/23/2019	l		0	(2)	,		(2	/0		992			
000243104	CARD I NGTON	MI		10/23/2019	·····		0			0	0		1.620				
000240050	DAWSONVILLE	UП		10/23/2019	·····		0	(9)		0	(9						
000242917	LAKELAND	UA		10/23/2019	· · · · · · · · · · · · · · · · · · ·		0	(2)	,		(2	/	908				
000242917	RICHMOND	VA		10/23/2019	l	n	n	4		1	2	1	908	***************************************	n		n

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	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		-		Recorded				
						Investment			Year's Other-		Total		Investment		Foreign	D !! !	T
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
			1	D-4-	D:I	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
	0''	G	Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	`/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
000243050	HYRUM	UT		10/23/2019		0	0	4	0	0	4	0	876	876	0	0	0
000239870	WALKER	LA		10/23/2019		0	0	4	0	0	4	0	878	878	0	0	0
000243383 000237683	HORN LAKE	MS		10/23/2019		0	0	1	0	0	1	0			0	0	0
000237683	RICHMOND	NY		10/23/2019			0	9	0	0	9				0	0	0
000242108	SAINT AUGUSTINE	VA		10/23/2019			0	(2)	0	0	(2)0	1,073	1,073	0	0	0
000237544	SILVER SPRING	FL		10/23/2019				(407)		0	(167						0
000237544	AIRVILLE	MJ		10/23/2019				(107)		0	(107)		647			
000238399	ATWOOD			10/23/2019			٥	(1)			(0)	276	276			
000242722	ARCOLA	, П		10/23/2019	l	n	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	(1)	n	n	/1	,			0 n	n	
000238875	RED OAK	TX		10/23/2019		0	n	(2)	n	0	(2	,	675	675	n	n	n
000244105	PAWTUCKET	RI		10/23/2019	[n	n	(2)	n	n	q	n	1.543	1.543	n	0	n
000237406	BRIDGEPORT			10/23/2019	[(13)	n		(13)	3.299	3.299	n		n
000244243	LEAGUE CITY	ТХ		10/23/2019				(1)			(1)				0	
000244576	ROCKFORD	IL		10/23/2019		0	0	(2)	0	0	(2)0			0	0	0
000242051	MOUNT SINAI	NY		10/23/2019		0	0	(5)	0	0	(5	óo	1.630	1.630	0	0	0
000239733	BROOKHAVEN	MS		10/23/2019		0	0	(2)	0	0	(2	ý)0	1,262	1,262	0	0	0
000244575	WICHITA	KS		10/23/2019		0	0	(7)	0	0		óo	901	901	0	0	0
000239400	SOUTH POINT	OH		10/23/2019		0	0	2	0	0	2	o	1,006	1,006	0	0	0
000238680	CALHOUN	LA		10/23/2019		0	0	(1)	0	0	(1)0	2,380	2,380	0	0	0
000240382	CHESAPEAKE	VA		10/23/2019		0	0	10	0	0	10	0	71	71	0	0	0
000243720	SUMMERVILLE	SC		10/23/2019		0	0	2	0	0	2	0	1,650	1,650	0	0	0
000243382	SAN ANTONIO	TX		10/23/2019		0	0	(4)	0	0	(4	00	745	745	0	0	0
000244437	LYNDONVILLE	VT		10/23/2019		0	0	(7)	0	0	(7	00	1,436	1,436	0	0	0
000242191	HOUSTON	TX		10/23/2019		0	0	(6)	0	0	(6	00	345	345	0	0	0
000237682	CHARLOTTE	NC		10/23/2019		0	0	13	0	0	13	0	1,106	1,106	0	0	0
000241054	GASTON	SC		10/23/2019		0	0	0	0	0	0	0	528	528	0	0	0
000242918	WEATHERFORD	TX		10/23/2019		0	0	(8)	0	0	(8)0	954	954	0	0	0
000243577	HORIZON CITY	TX		10/23/2019		0	0	6	0	0	6	0	1,072	1,072	0	0	0
000242861	PALMER	MI		10/23/2019		0	0	(4)	0	0	(4)0	188	188	0	0	0
000243244	GASTONIA	NC		10/23/2019		0	0	5	0	0	5			465	0	0	0
000242190	STRONGSVILLE	OH		10/23/2019		0	0	(231)	0	0	(231	*	4,076	4,076	0	0	0
000237543 000244380	LINCOLN	IX		10/23/2019	·····		0	(16)	0	0	(16	/0		498	0	0	0
000244380	BARBOURSVILLE	МЕ улл		10/23/2019	·····		0	/5	0	0	/5				0	0	0
000243439	MIDDI FTOWN	\n_ \n_		10/23/2019	·····		۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	2	0		2						
000239928	BIO BICO	Δ7		10/23/2019			۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	2	n		2		555	555	n	n	
000238541	LULING	A		10/23/2019		n	o	(5)	n	n	15)	1.101	1 101	n	n	n
000242385	SAN ANTONIO	ΤΥ		10/23/2019		n	n	(16)	n	n	(16)	1.183	1.183	n	n	n
000238588	AUGUSTA	MI		10/23/2019			0	1		0	1	, n					
000237871	WINCHESTER	КҮ		10/23/2019				(1)			(1)	454	454		0	
000238255	ROYSE CITY	TX		10/23/2019		0	0	4	0	0	4	0	891		0	0	0
000243052	N LIBERTY	IN		10/23/2019		0	0	(4)	0	0	(4)0	528	528	0	0	0
000243723	SWEETWATER	FL		10/23/2019		0	0	(1,398)	0	0	(1,398)0	10,620		0	0	0
000241726	PALM BAY	FL		10/23/2019		0	0	0	0	0	0	0	497	497	0	0	0
000237733	WALDORF	MD		10/23/2019	ļ	0	0	20	0	0	20	0	2,093	2,093	0	0	0
000239448	KING GEORGE	VA		10/23/2019	ļ	0	0	(79)	0	0	(79	00	2,279	2,279	0	0	0
000238393	WILSON	NC		10/23/2019		0	0	(1)	0	0	(1	00	284	284	0	0	0
000249100	H0PE	IN		10/23/2019		0	0	(1)	0	0	(1	00	784	784	0	0	0
000242530	WAPPINGERS FALLS	NY		10/23/2019	ļ	0	0	0	0	0	0	0	1,064	1,064	0	0	0
000239115	NEOSHO	I MO	1	10/23/2010	1	٨	0	2	١		د ا		737	737	١ .	1	1

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1	Location		4	5	6	7				e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		-		Recorded				
						Investment			Year's Other-		Total		Investment		Foreign	Darlinad	T-4-1
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
			1	D-4-	D:I	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
	0''	G	Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	`/Accretion ´	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
000241388	RICHMOND HILL	NY		10/23/2019		0	0	7	0	0	7	0	5,895	5,895	0	0	0
000240913	ABERDEEN	NC		10/23/2019		0	0	1	0	0	1	0	568	568	0	0	0
000240575	SC10	OR		10/23/2019		0	0	/	0	0	/	0	1,275		0	0	0
000239925	ROSE HILL	KS		10/23/2019		0	0	2	0	0	2	0	495	495	0	0	0
000244051	HINESVILLE	GA		10/23/2019		0	0	0	0	0	0	0	1,265	1,265	0	0	0
000241670	WHITE BLUFF	IL		10/23/2019		0	0	(1))0	0	(1)0	79		0	0	0
000242862 000249094	SPRING GROVE	IN		10/23/2019		0	0	2	0	0	2	0	501	501	0	0	0
000249094	OWOSSO	PA					0	2	0	0	2		1.067	1.067	0	0	0
000239116	PITTSBURGH	MI		10/23/2019	l		0	(23)	0	0	(23	/0	1,067	1,067	0		0
000240380	CARTHAGE	rara		10/23/2019	l			2			2		253	253			
000239392	WELL INGTON	EI MO		10/23/2019	·····		۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	0			/						
000239392	LONDON	rL		10/23/2019	l			(5)	0		(5	/0		312			
000240242	POMPANO BEACH			10/23/2019			٥	1	0		17		1.662	1.662			
000240242	ATHENS	FL		10/23/2019						0			225			0	0
000242531	FISHKILL	AIV		10/23/2019				4		0	4		629	629		0	0
000239449	INDIANAPOLIS	NY		10/23/2019				(1,		0	(1)	629	651		0	0
000239449	TALLULAH	IN		10/23/2019				(4,	0	0	(4)	176	176		0	0
000240769	WEST SPRINGFIELD	LA		10/23/2019						0			423	423		0	0
000242054	SAN ANTONIO	MA		10/23/2019				(4)		0	(4)				0	0
000244720	PLYMOUTH	1 А		10/23/2019			٥	(1,	0		۱)(۱)	1.437	1.437			
000244720	ROUND ROCK	MA		10/23/2019						0			1,437	1,437		0	0
000239926	OMAHA			10/23/2019			٥				ი						
000239588	SAN ANTONIO	NETV		10/23/2019			٥٥	4			1	0	624	624			
000249093	MIDDLEBURG			10/23/2019			٥					0	1.128	1.128			
000237394	RAEFORD	Nr		10/23/2019			٥					0	1, 128	1,662			
000238448	MALVERN	AR		10/23/2019		0	0	(6)	0	0	(6	0	599		0	0	0
000243190	PINETOPS	NC.		10/23/2019		0	0	(2)	0	0	(2	,	224	224	0	0	0
000238928	WINTER GARDEN	FI		10/23/2019		0	0	(5)	0	0	(5	,	1.171	1 171	0	0	0
000241057	LAPEER	MI		10/23/2019		0	0	0	0	0	0	0		317	0	0	0
000249149	LANSING	KS		10/23/2019		0	0	(1)	0	0	(1)0	91	91	0	0	0
000238924	QUAKERTOWN	PA		10/23/2019		0	0	1	0	0	1	0	1.328	1.328	0	0	0
000238257	CLERMONT	GA		10/23/2019		0	0	(14)	0	0	(14)0	1,207	1,207	0	0	0
000243725	GRAND PRAIRIE	ТХ		10/23/2019	ļ	0	0	2	0	0	2	0			0	0	0
000240102	COLUMBIA	SC		10/23/2019	[0	0	2	0	0	2	0	808	808	0	0	0
000243249	BOONEVILLE	AR		10/23/2019		0	0	(851)	0	0	(851)0	9,321	9,321	0	0	0
000240097	COMBINED LOCKS	WI		10/23/2019		0	0	2	0	0	2	0	782	782	0	0	0
000239446	FLORISSANT	MO		10/23/2019	ļ	0	0	3	0	0	3	0	470	470	0	0	0
000238062	YOUNGWOOD	PA		10/23/2019	ļ	0	0	(1)	0	0	(1)0	403	403	0	0	0
000243531	HUMBOLDT	IL		10/23/2019		0	0	(1)	0	0	(1)0	257	257	0	0	0
000244053	MOORE	OK		10/23/2019		0	0	1	0	0	1	0	807	807	0	0	0
000242864	CLARKSVILLE	AR		10/23/2019		0	0	0	0	0	0	0	398	398	0	0	0
000243193	LAKELAND	FL		10/23/2019		0	0	7	0	0	7	0	1, 147	1,147	0	0	0
000239390	HEPHZIBAH	GA		10/23/2019		0	0	(1)	00	0	(1)0	784	784	0	0	0
000240629	JACKSONVILLE	AR		10/23/2019		0	0	(3)	0	0	(3)0	680	680	0	0	0
000241201	PRINCETON	KY		10/23/2019	ļ	0	0	(1)	0	0	(1) 0	326	326	0	0	0
000237873	NEW CASTLE	IN		10/23/2019		0	0	(5)	0	0	(5	00	548	548	0	0	0
000241729	CHARLESTON	SC		10/23/2019	ļ	0	0	3	0	0	3	0	588	588	0	0	0
000243053	BYRAM	MS		10/23/2019	ļ	0	0	(1)	0	0	(1)0	1, 173	1, 173	0	0	0
000243724	FORT WORTH	TX		10/23/2019	ļ	0	0	(1)	0	0	(1) 0	628	628	0	0	0
000241058	DVERSRI IRG	TM	1	10/23/2010	1	٨	0	(2)	d n		(2	ol 0	7/1	7/11	۱ ،	1	

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	2	3				Book Value/ Recorded	8	9	10	11	12	13	Book Value/ Recorded				
						Investment			Current Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
000249148	MOBILE	Al	- 77-	10/23/2019		0	0	(7)) 0	0	(0 0 10 11)) 0	590		0	0	0
000237872	NEOSHO	MO		10/23/2019		0	0	(3))0	0	(3)0	579		0	0	0
000242671	SAN ANTONIO	TX		10/23/2019		0	0	3	0	0	3	0	628	628	0	0	0
000238256	CEDARTOWN	GA		10/23/2019		0	0	1	0	0	1	0	1,981	1,981	0	0	0
000239114	THURMONT	MD		10/23/2019		0	0	(24))0	0	(24)0	1,590	1,590	0	0	0
000243919	MARIETTA	GA		10/23/2019		0	0	5	0	0	5	0	795		0	0	0
000242866	MARENGO	IA		10/23/2019		0	0	11	0	0	1	0	293	293	0	0	0
000242057	PHILADELPHIA	PA		10/23/2019		0	0	3	0	0	3	0	579		0	0	0
000238061 000240434	LAKE PLACID	HL		10/23/2019	l	0	0	(3)	٥٥	0	(3	·/0	524	524	0	0	0
000240434	SLOCOMB	ΔΙ		10/23/2019	·····		٥٠	7			7		926				
000240096	PAWTUCKET	RI		10/23/2019	l	n	٥	10	n	n	10	n	1.315		n	n	n
000237928	LYKENS	PA		10/23/2019				0	n				334		n	n	
000244052	COLUMBUS	GA		10/23/2019		0	0	25.867	0	0	25.867	0	58.835		0	0	0
000239253	MARMADUKE	AR		10/23/2019		0	0	(9))0	0	(9)0	310		0	0	0
000243192	INWOOD	WV		10/23/2019		0	0	(9))0	0	(9)0	1, 188	1, 188	0	0	0
000241535	MOUNT LAUREL	NJ		10/23/2019		0	0	61,110	0	0	61,110	0	232,504		0	0	0
000244246	COVINGTON	GA		10/23/2019		0	0	(3))0	0	(3)0	325		0	0	0
000243863	CHARLOTTE	NC		10/23/2019		0	0	2	0	0	2	0	873		0	0	0
000240628	EXETER	MO		10/23/2019		0	0	(3))0	0	(3	0	638		0	0	0
000244579	SCRANTON	PA		10/23/2019		0	0	(1)) 0	0	(1)0	220		0	0	0
000241202	WILLIAMSBURG	KY		10/23/2019		0	0	(3)) 0	0	(3	0	538	538	0	0	0
000243054 000240766	MCGRADY	LA		10/23/2019		0	0	(3))0	0	(3	0		496	0	0	0
000237356	DECATUR	NG		10/23/2019					0	0			1.365				
000237336	FORT WORTH			10/23/2019			٥٠٠٠	(100)		0	(100	0	732	732	0		
000242201	DICKINSON	TX		10/23/2019		0	0	5	0	0	5	0	1.960		0	0	0
000239215	LISBON	OH		10/23/2019		0	0	(1))0	0	(1)0			0	0	0
000241059	T00ELE	UT		10/23/2019		0	0	1	0	0	1	0	529	529	0	0	0
000243727	SAN ANTONIO	TX		10/23/2019		0	0	2	0	0	2	0	341	341	0	0	0
000239686	MASCOTTE	FL		10/23/2019		0	0	3	0	0	3	0	730	730	0	0	0
000242672	PLAQUEMINE	LA		10/23/2019		0	0	1	0	0	1	0	491	491	0	0	0
000238549	STEPHENTOWN	NY		10/23/2019	·····	0	0	(20)) 0	0	(20)0			0	0	0
000243671	FRESNO	TX		10/23/2019	·····	0	0	5	0	0	5	0	623	623	J0	0	0
000241868 000240571	BRUNSWICK			10/23/2019	l	0	0	6	0	0	6	0	1, 106		0	0	0
000238216	BEAVERTON	MI		10/23/2019			۰۰	1			1		445		n	۰۰۰۰	
000240095	NEPTUNE	N.I		10/23/2019	l	n		(3))	n	(3)n	1.312	1.312	n	n	n
000242534	WESTFIELD	MA		10/23/2019		0	0	2	0	0	2	0			0	0	0
000239020	LA PORTE	TX		10/23/2019		0	0	(2))0	0	(2)0			0	0	0
000243533	NATCHEZ	MS		10/23/2019	ļ	0	0	(1))0	0	(1)0	655	655	0	0	0
000237970	BUXTON	ME		10/23/2019		0	0	4	0	0	4	0	1, 138	1, 138	0	0	0
000238354	WATERTOWN	NY		10/23/2019		0	0	4	0	0	4	0	1,871	1,871	0	0	0
000238687	ROCHELLE	IL		10/23/2019	ļ	0	0	1	0	0	1	0	787	787	0	0	0
000243200	RALIEGH	NC		10/23/2019	ļ	0	0	1	0	0	1	0	1, 181	1, 181	0	0	0
000238021	CLYDE	MI		10/23/2019	·····	0	0	(5)) 0	0	(5	0	872		0	0	0
000238830	PAGELAND	SC		10/23/2019	·····	0	0	11	J0	0		0			0	0	0
000238492	CROWLEY	ME		10/23/2019	·····		0	(22)	0	0	(22	,	1,465	, ,	0	0	0
000240289	WEST LAFAYETTE	IN		10/23/2019			۰۰	(61,	,		(61	/	519	,	n		n
000241074	SAN ANTONIO	TY		10/23/2019	[0	٥٠٠٠	12			12	0	2 210				

					All Mortgage I		SED, Transf							T	ī	T	
1	Location		4	5	6	7				e/Recorded Inv			14	15	16	17	18
	2	3		1	1	Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	_ Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
				5.	D: 1	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
		<u> </u>	Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
000241203	HAMPTON	GA		10/23/2019		0	0	3	0	0	3	0	663	663	0	0	0
000240094	HOUSTON	TX		10/23/2019		0	0	(4) 0	0	(4	0	916		0	0	0
000242202	CORPUS CHRISTI	TX		10/23/2019		0	0	2	0	0	2	0	295	295	0	0	0
000240432	CHARLOTTESVILLE	VA		10/23/2019		0	0		0	0		0	303	303	0	0	0
000244192	ALPHARETTA	GA		10/23/2019		0	0	(45)0	0	(45	,	2,642	2,642	0	0	0
000242535	CHI CAGO			10/23/2019		0	0	(34)0	0	(34)0		382	0	0	0
000242197 000240765	BETHLEHEM	IX		10/23/2019		0	0	(292		0	(292				0	0	0
000239216	VIDOR			10/23/2019			0	(292)		(292	1					0
000238215	UNIONVILLE	ΙΛΤΝΙ		10/23/2019			0	(8)		(8	,	501	501			0
000242059	BRONX	MV		10/23/2019	·····			(3	/0		(3	,	2.941	2.941			
000242059	DICKSON			10/23/2019				/4	,		/4	,	2,941	2,941			
000239830	BOAZ	ΔΙ		10/23/2019		n	n	1	,	,	1	/	417	417	n	n	n
000249098	JACKSON	CA		10/23/2019		n	n	2	0	n	2	0	1.031	1.031	n	0	n
000239354	NATCH I TOCHES	I A		10/23/2019		0	n	(2)	0	(2	0			n	0	0
000238686	LEHIGH ACRES	FI		10/23/2019		0	0	(4)	0	(4	0	626		0	0	0
000241204	HARTSVILLE	SC		10/23/2019		0	0	(6) 0	0	(6	0	461	461	0	0	0
000244248	SUITLAND	MD		10/23/2019		0	0	(25) 0	0	(25	0	218		0	0	0
000242729	HOPE MILLS	NC		10/23/2019		0	0	(2) 0	0	(2	,	394	394	0	0	0
000243194	GUNTOWN	MS		10/23/2019		0	0	2	0	0	2	0	423	423	0	0	0
000239493	HAMPTON BAYS	NY		10/23/2019		0	0	133	0	0	133	0	1.052	1.052	0	0	0
000242340	ARL I NGTON	TX		10/23/2019		0	0	3	0	0	3	0	690	690	0	0	0
000238491	WAYNE	OH		10/23/2019		0	0	2	0	0	2	0	534	534	0	0	0
000243056	SPRUCE PINE	NC		10/23/2019		0	0	(3)0	0	(3)0	758	758	0	0	0
000243389	TAYLORVILLE	IL		10/23/2019		0	0	(3)0	0	(3)0	956	956	0	0	0
000240626	OWASSO	OK		10/23/2019		0	0	1	0	0	1	0	414	414	0	0	0
000240288	KINSTON	NC		10/23/2019		0	0	(2)0	0	(2)0	678	678	0	0	0
000238162	MOULTON	AL		10/23/2019		0	0	2	0	0	2	0	483	483	0	0	0
000239684	PLEASANT VIEW	TN		10/23/2019		0	0	2	0	0	2	0	634	634	0	0	0
000242536	SAINT CLAIR SHORES	MI		10/23/2019		0	0	4	0	0	4	0	1,078	1,078	0	0	0
000240764	ORANGEBURG	SC		10/23/2019		0	0	(2)0	0	(2	0	779	779	0	0	0
000237358	LUBBOCK	TX		10/23/2019		0	0	4	0	0	4	0	933	933	0	0	0
000240431	BATESVILLE	AR		10/23/2019		0	0	3	0	00	3	0	677	677	0	0	0
000249097	GAFFNEY	SC		10/23/2019		0	0	5	0	0	5	0	480	480	0	0	0
000242869	LATTA	SC		10/23/2019		0	0	(4) 0	0	(4) 0	530	530	0	0	0
000238218	BUCKNER	MO		10/23/2019		0	0	2	0	0	2	0	261	261	0	0	0
000240625 000243868	PILOT MOUNTAIN	NG		10/23/2019		0	0	(1)0	0	(1)0	479	479 762	0	0	0
000243868	METAMORA	AL		10/23/2019		0	0	(3)		(14				0		0
000243059	RICHLAND	Me		10/23/2019			0	(14)		(14)	499	499			0
000239213	DURANT			10/23/2019			0	٥)	,		٥))	454	454			
000238023	KEARNEY			10/23/2019			0	/11			/11		1,203	1.203			
000241676	EDEN PRAIRIE	MAI		10/23/2019			n		,			/	1,102	1,203	n		
000241676	BUNKER HILL	WV		10/23/2019		n	n	Λ	o	,	Λ	n	514	514	n	n	n
000242341	TOMBALL	ТХ		10/23/2019		n	n	(18)	n	(18)	934		n	n	n
000238494	MUNFORD	TN		10/23/2019	[n	n	1	,n)n	1	n			n	n	n
000240287	WORDEN			10/23/2019			0	(2)	0	(2	0	1.451	1.451		0	0
000239685	ALEXANDRIA			10/23/2019		0	0	8	, n	0	8	0	1.339	1.339	0	0	0
000239352	TAYLORVILLE	IL		10/23/2019		0	0	1	0	0	1	0			0	0	0
000238161	SPANAWAY	WA		10/23/2019		0	0	2)0	0	2)0	1,256	1,256	0	0	0
000237357	I AGRANGE	ΚΥ		10/23/2019		0	0	(6)	0	(6	0	1 408		0	0	0

			1		All Mortgage I		SED, Transf								ı		
1	Location		4	5	6	7	_			e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		-		Recorded				
						Investment			Year's Other-		Total		Investment		Foreign	D!:!	T-4-1
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
			1	D-4-	D:I	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
	2"		Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
000242204	OSSEO	WI		10/23/2019		0	0	(1) 0	0	(1)0	383	383	0	0	0
000240092	FRANKLIN	MA		10/23/2019		0	0	12	0	0	12	0	1,978		0	0	0
	BATON ROUGE	LA		10/23/2019		0	0	(2) 0	0	(2	0	1,760	1,760	0	0	0
000249101		NC		10/23/2019		0	0	3	0	0	3	0	1,472	1,472	0	0	0
000244727	FORT WASHINGTON	MD		10/23/2019		0	0	9	0	0	9	0	1,577	1,577	0	0	0
000241344	PORTER	NY		10/23/2019		0	0	(2) 0	0	(2)0	1,584	1,584	0	0	0
000238217 000241820	BALTIMORE	IX		10/23/2019		0	0	0	0	0	0		933	978	0	0	
000241820	ARLINGTON	MD					0	(8)0	0	(33)			0	0	
000243867	DORAL	VA		10/23/2019	·····		0	(33	/ 0	0	(33	/0	1,991	1,991			
000238688	GRAVETTE	,rL		10/23/2019	·····			/4			/4	,					,
000237971	ALVIN			10/23/2019			۰۰۰۰	(1	,		(1	/	1.035	1.035	^		,
000237971	STUTTGART	ΙΛ		10/23/2019			n				/2)	543	1,035	n	n	,
000240624	ORANGEBURG	gr		10/23/2019	l		0	(S	,		/s	,					, , , , ,
000237500	EL PASO	TY		10/23/2019	[n	n	n	n	n	n	n			n	n	, , , , ,
000243058	VAN BUREN	ΔR		10/23/2019		0	0	3		0	3	0		729	0	0	0
000243534	LOVINGTON	NM		10/23/2019		0	0	2	0	0	2	0			0	0	0
000243729	DECATUR	GΔ		10/23/2019		0	0	(2	0	0	(2	0	51	51	0	0	0
000242675	MIAMI	FI		10/23/2019		0	0	0	,	0	0	0	1.200	1.200	0	0	0
000242342	MIDLAND CITY	Al		10/23/2019		0	0	(1	0	0	(1	0	517		0	0	0
000244532	BROOKLYN	NY		10/23/2019		0	0	11	0	0	11	0	1.683	1.683	0	0	0
000241539	SHREVEPORT	LA		10/23/2019		0	0	1	0	0	1	0	246	246	0	0	0
000239547	MERRILL	WI		10/23/2019		0	0	2	0	0	2	0			0	0	0
000243342	APALACHIN	NY		10/23/2019		0	0	(8) 0	0	(8)0	639	639	0	0	0
000241012	HOLIDAY	FL		10/23/2019		0	0	0	0	0	0	0	387	387	0	0	0
000241678	FAR ROCKAWAY	NY		10/23/2019		0	0	(5)0	0	(5)0	1,879	1,879	0	0	0
000243204	MARION	AR		10/23/2019		0	0	(9)0	0	(9)0	768	768	0	0	0
000249052	RIDGELY	TN		10/23/2019		0	0	0	0	0	0	0	628	628	0	0	0
000243537	HAGERHILL	KY		10/23/2019		0	0	(9)0	0	(9)0	256	256	0	0	0
000237685	BATON ROUGE	LA		10/23/2019		0	0	(12)0	0	(12) 0	713	713	0	0	0
000242482	BRANDYWINE	MD		10/23/2019		0	0	(9)0	0	(9)0	439	439	0	0	0
000241821	EDMOND	OK		10/23/2019		0	0	4	0	0	4	0	634	634	0	0	0
000237546	GROVE CITY	OH		10/23/2019		0	0	(26)0	0	(26)0	2,517	2,517	0	0	0
000239544	BURRILLVILLE	RI		10/23/2019		0	0	3	0	0	3	0	1,564	1,564	0	0	0
000237879	WALKER	LA		10/23/2019		0	0	(18)0	0	(18	0	187	187	0	0	0
000241207	LONG POND	PA		10/23/2019		0	0	1	0	0	1	0	358	358	0	0	0
	BRUNSWICK	MD		10/23/2019		0	0	0	0	0	0	0	604	604	0	0	0
000241151	MANCHESTER	TN		10/23/2019		0	0	1	0	0	1	0	539	539	0	0	0
000238068	PACE	FL		10/23/2019		0	0	(1) 0	0	(1)0	1,220	1,220	0	0	0
000244197	CLEVELAND	TN		10/23/2019		0	0	2	0	0	2	0	534	534	0	0	0
000249108	LANCASTER	SC		10/23/2019		0	0	1	0	0	11	0	1,105	1,105	0	0	0
000242676	CLEVELAND	UH		10/23/2019	·····	0	J0	(5	J0	J0	(5	J0	419	419	0	0	0
000237490	WINONA LAKE			10/23/2019	l	0	ļ0	(11	٥٥	0	(11	/0	1,044	1,044	ļ0	0	0
000243010 000243674	CAMERON	NM		10/23/2019	·····		0	2	0	0	2		592		0		
000238682	FT PAYNE	NU		10/23/2019	l		0	0	0	0	0		1,028	1,028			
000238682	LYNCHBURG	AL		10/23/2019	l		0	(3	/ 0	0	(3	/0					
000243203	BAKERSF I ELD	CA		10/23/2019	·····												
000242150	JOPL IN			10/23/2019							J						,
000240479	MERIDIANVILLE	μ		10/23/2019				/44			/44	,	1.475	1.475			, , , , , ,
000242344	CHESTERE IEI D			10/23/2019	l	n	n	7	,	1	7	1	301	, ,			

SCHEDULE B - PART 3

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

Controlled		T				All Mortgage Loans	s DISPOS	SED, Transf	erred or Rep	aid During th	e Current Qu	ıarter		, ,				
Part	1			4	5		. 7		Change						15	16	17	18
Part		2	3					8	9		11	12	13					
Column C												T. ()				F!		
Color Number Care											0 11 11 1		T				Dealized	Total
Market M				Loon	Dete										Consid			
March Marc	Loop Number	City	Ctata															
March Marc				туре		Date FI	iioi reai	(Decrease)	Accretion	Recognized	Other	(8+9-10+11)	book value			Disposai	Disposai	Disposai
March Sept March March			SU					0	3	0	0	3				0	0	0
Marie W.			AL														0	0
Marie Mari	7.7		N I					٥	(3)	0		(5)	٥				٥٠	٥
March Marc			MA					٥										
Marging Marging T			II						(5,	0	0	(5	0					0
March March M. Multiple 0 0 0 0 0 0 0 0 0			TX				0	0	(30)	0	0	(30)	0	, .	, .	0	0	0
SEASON 1974			VA				0	0	6	0	0	6	0			0	0	0
Company Comp	000240760	EATON	OH				0	0	(6)	0	0	(6)	0			0	0	0
STAND STAN			LA				0	0	(24)	0	0	(24)	0			0	0	0
MARS OT P.			SC					0	(2	0	0	(2	0	,		0	0	0
March Marc	000240007	HAINES CITY	FL		10/23/2019		0 .	0	3	0	0	3	0	408	408	0	0	0
December December	000237687		GA		10/23/2019		0 .	0	5	0	0	5	0	936	936	0	0	0
December December	000243677		PA				0 .	0	1	0	0	1	0	913	913	0	0	0
STORAGE STOR	000239065		TX		10/23/2019		0 .	0	(4)	0	0	(4)	0	1,006	,	0	0	0
DISCRETON DISC			NC				0 .	0	(5)	00	0	(5)	0			0	0	0
CONCESTS CLF NO T	000238214		FL				0 .	0	(1)	0	0	(1)	0	981	981	0	0	0
DOCUMENT U.S. PIPERS U.S. U.S. PIPERS U.S. PIPER			OK				0 .	0	1	0	0	1	0	, .		0	0	0
DOCEMBER NEW DOCEMBER NEW DOCEMBER DOCEMBER	-		TX				0 .	0	4	0	0	4	0			0	0	0
MORE NULSESSO MITH NULSESSO MC			IL				0 .	0	1	0	0	1	0			0	0	0
DECEMBER UNMOD I. 10/22/2019 0 0 13 0 0 15 0 2.314 2.314 0 0 0 0 0 0 0 0 0			NC				0 .	0	12	0	0	12	0			0	0	0
DECOMPANDE MEDITAMPLE M.			NC				0	0	(2)	0	0	(2)	00		-	0	0	0
DOMESTING CPRING CPRING		21111000	IL				0 .	0	13	0	0	13	0		, .	0	0	0
00025489			AL				0	0	1	0	0	1	0	-		0	0	0
DODG-457 LS EGS	7.7		AL				0	0	/	0	0	/	0			0	0	0
DODG-10 DOGG-10 DOGG			MI						0			0						
00025969 VAMESSYRD VA			INV						(12,	0		(12,		70				
D0023742 MAIL CA			VA					٥	(3)	0		(3)	0	802				0
D0023402 NET IDENTITY NET IDEN			CA				0	0	(6)	0	0	(6)	0			0	0	0
DOCZ84SUG NEI IBERIA LA 1.0722/2019 0 0 0 0 0 0 0 0 0			TX				0	0	(10)	0	0	(10)	0			0	0	0
D0023354 DETROIT UI			LA				0	0	0	0	0	0	0			0	0	0
OCC277354 CETROIT M.			PA				0 .	0	1	0	0	1	0			0	0	0
	000237354	-	MI					0	(8)	0	0	(8)	0	410	410	0	0	0
ODC242821		WETUMPKA	AL				0 .	0	(2)	0	0	(2	0	2,859	2,859	0	0	0
000244077	000243821		GA		10/23/2019		0	0	(4)	0	0	(4)	0	678	678	0	0	0
DO0244480 LEXYENWORTH			MD				0 .	0	5	0	0	5	0			0	0	0
000238546 MOUNT STERLING OH			MT				0 .	0	2	0	0	2	0			0	0	0
DOD240B15			IN				0 .	0	0	0	0	0	0			0	0	0
000239404 ELGIN IL 10/23/2019 0 0 (1) 0 0 (1) 0 387 387 0 0 0 0 0 0 0 0 0			OH				0 .	0	(5)	0	0	(5)	0		,	0	0	0
000243205 DYERSBURG TN. 10/23/2019 0 0 7 0 0 7 0 1,873 1,873 0 0 0 000239737 COLLEGE STATION TX. 10/23/2019 0 0 (1) 0 0 (1) 0 739 739 739 0 0 0 000240620 APPLE CREEK 0H 10/23/2019 0 0 (1) 0 0 (1) 0 350 350 350 0 0 0 000242823 MINRO JUNCTION 0H 10/23/2019 0 0 1 0 0 1 0 294 294 0 0 0 000242861 MINRO JUNCTION 0H 10/23/2019 0 0 1 0 0 1 0 294 294 0 0 0 000242961 WALE NC NC 10/23/2019 0 0 0 0			LA				0	0	2	0	0	2	0			0	0	0
000239737 COLLEGE STATION TX. 10/23/2019 0 0 (1) 0 0 (1) 0 0 (1) 0 739 739 0 0 0 0 00024823 MINKO JUNCTION 0H 10/23/2019 0 0 1 0 0 1 0 294 294 0 0 0 000242961 VALE NC 10/23/2019 0 0 (4) 0 0 (4) 0 880 80 0 0 0 000242855 HOLSTON TX 10/23/2019 0 0 5 0 0 5 0 307 307 307 0 0 0 000238351 FRESNO TX 10/23/2019 0 0 (7) 0 0 (7) 0 1,576 1,576 1,576 0 0 0 000237548 OHESTER VA 10/23/2019 0 0							0	0	(1)	0	0	(1)	0			0	0	0
000240620 APPLE CREEK O.H. 10/23/2019 0			TN			······ ···· ···· ····	0	0	7]0	0	7]0			0	0	0
000242823 MINGO JUNCTION 0.0 1 0 0.0 1 0 294 294 0 <td< th=""><th></th><th></th><th></th><th></th><th></th><th></th><th>0</th><th>0</th><th>(1)</th><th>J0</th><th>0</th><th>(1)</th><th>J0</th><th></th><th></th><th>0</th><th>0</th><th>0</th></td<>							0	0	(1)	J0	0	(1)	J0			0	0	0
000242961 VALE NC 10/23/2019 0 0 (4) 0 880 880 0 0 0 000242485 HOUSTON TX 10/23/2019 0 0 5 0 0 5 0 307 307 0 0 0 000283951 FRESNO TX 10/23/2019 0 0 (7) 0 0 (7) 0 1,576 1,576 0 0 0 000237548 CHESTER VA 10/23/2019 0 0 (21) 0 0 (21) 0 1,823 1,823 0 0 0			UH					0	(1)	0	0	(1)	0			0	0	0
000242485 HOUSTON TX. 10/23/2019 0 0 5 0 307 307 0 0 0 0 000238351 FRESNO TX. 10/23/2019 0 0 (7) 0 0 (7) 0 1,576 1,576 0 0 0 000237548 CHESTER VA. 10/23/2019 0 0 (21) 0 0 (21) 0 1,823 1,823 0 0 0	-		Nr.				U .		1		0	1	0			0	0	0
000238351 FRESNO TX 10/23/2019 0 0 (7) 0 1,576 1,576 0 0 0 000237548 CHESTER VA 10/23/2019 0 (21) 0 (21) 0 1,823 1,823 0 0 0			TV			·····			(4,			(4,	0				0	
000237548			ΤΥ					٥	5			5				ا ۱۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	۰۰	
			VΔ					٥	(24)	n	n				, .		o	n
	000240953	LAKE WORTH	FI		10/23/2019			٥	(3)	n	n			818			0 n	n

SCHEDULE B - PART 3

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

	T				All Mortgage Loan	s DISPOS	SED, Transf								,	1	
1	Location		4	5	6	7		Change	e in Book Value				14	15	16	17	18
	2	3				ok Value/	8	9	10	11	12	13	Book Value/				
						ecorded			Current				Recorded				
						vestment			Year's Other-		Total		Investment		Foreign	D !: 1	.
						xcluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
				D (Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
1	0''		Loan	Date		nterest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Pr	rior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
000243538	CRESTVIEW	FL		10/23/2019		0	0	2	0	0	2	0	605		0	0	0
000244674	BRONX	NY		10/23/2019		0	0	23	0	0	23	0	3,365	3,365	0	0	0
000241487 000239067	MUSKEGON	IX		10/23/2019		0	0	0	0	0	(2)	0	330		0	0	0
000239067	ORLANDO	MI		10/23/2019				(2)	0		(2)	474	474		0	0
000244203	BAY SHORE	NIV		10/23/2019				0		0	(77)		803	803	0	0	0
000238407	ALBERTA	NI		10/23/2019				(12)			(12)	,			0		
000237353	EASTON	PA		10/23/2019			٥	1			(10,	,	1.058	1.058			0
000237491	BAIRD	TX		10/23/2019		0	0	(4)	0	0	(4)	0	403		0	0	0
000243011	POTTSVILLE	AR		10/23/2019			0	3		n	3	, n	617		n	n	n
000242208	KATY	TX		10/23/2019			0	(5)	0	0	(5)	0	257		0	0	0
000239210	RUPERT	ID		10/23/2019			0	1	0	0		0	308		0	0	0
000241963	CHICAGO	IL		10/23/2019			0	(2)	0	0	(2)0	217	217	0	0	0
000238069	LEANDER	TX		10/23/2019		0 .	0	(2)	0	0	(2))0	673	673	0	0	0
000244665	SHIPPENSBURG	PA		10/23/2019		0	0	6	0	0	6	0	1,028	1,028	0	0	0
000249043	ROCKY POINT	NC		10/23/2019		0	0	(2)	0	0	(2)	00	820	820	0	0	0
000237508	GREENFIELD	WI		10/23/2019		0	0	3	0	0	3	0	168	168	0	0	0
000238839	ROBERTA	GA		10/23/2019		0	0	(1)	0	0	(1)	00	792	792	0	0	0
000242668	HOUSTON	TX		10/23/2019		0	0	2	0	0	2	0	576	576	0	0	0
000240632	STEPHENSON	VA		10/23/2019		0	0	(2)	0	0	(2)	00	2,014	2,014	0	0	0
000239781	STURGIS	SD		10/23/2019		0	0	1	0	0	1	0	476	476	0	0	0
000243472	SELMA	AL		10/23/2019		0	0	3	0	0	3	0	798	798	0	0	0
000238978	BUCKEYE	AZ		10/23/2019		0	0	(1)	0	0	(1)) 0	899	899	0	0	0
000238168	BURLINGION	КҮ		10/23/2019		0	0	0	0	0		0			0	0	0
000239310 000242335	BUSHNELL	IL		10/23/2019		0	0	3	0	0	3	J	616	616	0	0	0
000242529	ROSELLE	N I		10/23/2019			٠	(27)	n	0	(27)	,	1,830	1,830	n	u	U
000243001	MOUNT HOLLY	NC:		10/23/2019			٥	(12)	n	n	(12,	,			n	n	n
000243001	OCAL A	Fl		10/23/2019		n	n		n	n	2	n			n	n	n
000238644	GLENVILLE	PA		10/23/2019			0	(10)		n	(10))	827	827	n	n	n
000237451	SCHENECTADY	NY		10/23/2019			0	4	0	0	4		696		0	0	0
000238311	INWOOD			10/23/2019			0	(1)	0	0	(1))0	865	865	0	0	0
000237784	ROCKWOOD	MI		10/23/2019		0 .	0	2	0	0	2	0	395	395	0	0	0
000238782	NEWPORT	TN		10/23/2019		0 .	0	(19)	0	0	(19))0	737	737	0	0	0
000237646	DENVER			10/23/2019		0	0	9	0	0	9	0	2,307	2,307	0	0	0
000240826	BROOKLYN	NY		10/23/2019		0	0	3	0	0	3	0	1,405	1,405	0	0	0
000249181	ALLIANCE	OH		10/23/2019		0	0	(15)	0	0	(15))0	822	822	0	0	0
000239029	DURHAM	NC		10/23/2019		0	0	(5)	0	0	(5)	00	815	815	0	0	0
000239838	BURLINGTON	KY		10/23/2019		0	0	5	0	0	5	0			0	0	0
000237645	YORK	PA		10/23/2019		0	0	(2)	0	0	(2)) 0	846	846	0	0	0
000242003 000239506	LANCASTER	IX		10/23/2019		0	0	(4)	0	0	(4)	J0	1,080	1,080	0	0	0
000239506	MCDONALD	LA		10/23/2019		0	0	(1)	0	0	(1)	J			0	0	0
000240631	DEVINE	TV		10/23/2019		ا ۱۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰		(9)			(9	,	856 740	740			
000243189	ELIZABETH	IA		10/23/2019			٠	1	n	0	1	n			n	u	U
000237978	NORMANDY	TN		10/23/2019		n	n	2	n	n	2	n			n	n	n
000240155	JERSEY CITY	NJ		10/23/2019			0	6	0		6		687		n	0	0
000239977	ORBV ILLE	OH		10/23/2019			0	3	0	0	3	0	748		0	0	0
000243527	PERRY	GA		10/23/2019			0	2	0	0	2	0	904		0	0	0
000238505	WESLACO	TX		10/23/2019		0 .	0	(1,525)	0	0	(1,525))0	16,930	16,930	0	0	0
000238167	CALLAHAN	FL		10/23/2019		0 .	0	4	0	0	4	0		991	0	0	0

Showing All Mortgage Loans DISPOSED. Transferred or Renaid During the Current Quarter

				Showing A	All Mortgage L	oans DISPO	SED, Transf										
1	Location		4	5	6	7		Change		e/Recorded Inv			14	15	16	17	18
	2	3			1	Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	_ Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
000238979	LINWOOD	MI		10/23/2019		0	0	0	0	0	0	0	54		0	0	0
000242950	IMPERIAL	CA		10/23/2019		0	0	(7)0	0	(7)0	560	560	0	0	0
000243333	HARMONY	NC		10/23/2019		0	0	(1)0	0	(1)0	338	338	0	0	0
000241143	EDGERTON	KS		10/23/2019		0	0	4	0	0	4	0	1, 126	1,126	0	0	0
000240487	POTTSVILLE	PA		10/23/2019		0	0	0	0	0	0	0	379		0	0	0
000239839	SAN ANTONIO	IX		10/23/2019		0	0	5	0	0		0	1,459		0	0	0
000243666 000241005	HOMESTEADOLDSMAR	FL		10/23/2019		0	0	(10)0	0	(10	,,	1,372		0	0	0
	BLOOMINGTON	FL		10/23/2019		0	0	13	0	0	13	0	2,557	2,557	0	0	0
000249180	BLOOMINGION	IN		10/23/2019	·····	0	0	11	0	0]1	0			0	0	0
000249041	FAYETTEVILLE	MA		10/23/2019	l		0	0	J	0	0	J	453		0	0	0
000240292	FUREKA			10/23/2019	·····		0	(2	/0		(2	/	453	453			
0002440963	COLUMBUS	GA		10/23/2019	l												
000244001	ELK GROVE			10/23/2019		n	0				/1	,	454	454	n	n	n
000241953	HOLLAND PATENT	NV		10/23/2019		n	n	(1	, n	n	,	/	714	714	n	n	n
000243812	0 FALLON	MU		10/23/2019		0	0	(2		0	(2) 0	825		0	0	0
000237592	MOUNTAIN HOUSE	CA		10/23/2019		0	0	(2	,	0	5	0	1.314	1.314	0	0	0
000237930	CAMBRIDGE	VT		10/23/2019		0	0	1	0	0	1	0			0	0	0
000243141	RUSK IN	FI		10/23/2019		0	0	(2	0	0	(2	0			0	0	0
000238508	OXFORD	WI		10/23/2019		0	0	3	0	0	3	, 0			0	0	0
000240015	ALEXANDER	AR		10/23/2019		0	0	4	0	0	4	0	803		0	0	0
000242280	DENTON	TX		10/23/2019		0	0	(6)0	0	(6)0		891	0	0	0
000238976	EFF INGHAM	IL		10/23/2019		0	0	2	l0	0	2	ĺo	741	741	0	0	0
000240348	DERBY	KS		10/23/2019		0	0	0	0	0	0	0	497	497	0	0	0
000239027	CHICAGO	IL		10/23/2019		0	0	(3)0	0	(3)0	988	988	0	0	0
000242951	GONZALES	LA		10/23/2019		0	0	4	0	0	4	0	988	988	0	0	0
000237786	NEW WATERFORD	OH		10/23/2019		0	0	(3)0	0	(3) 0	1,346	1,346	0	0	0
000238646	RUTHER GLEN	VA		10/23/2019		0	0	(2)0	0	(2) 0	1,362	1,362	0	0	0
000242142	PILOT	VA		10/23/2019		0	0	(22)0	0	(22) 0	533		0	0	0
000242475	LA VERGNE	TN		10/23/2019		0	0	13	0	0	13	0	1,812		0	0	0
000241477	WEST MELBOURNE	FL		10/23/2019		0	0	1	0	0	1	0	537		0	0	0
000241815	SPRING HILL	FL		10/23/2019		0	0	2	0	0	2	0	1,323		0	0	0
000244334	DURHAM	NC		10/23/2019		0	0	(1)0	0	(1)0	1, 178	1, 178	0	0	0
000239503	CLOVER	SC		10/23/2019		0	0	3	0	0	3	0	730	730	0	0	0
000239498	ROCHESTER	NY		10/23/2019	·····	0	0	6	0	0	6	0			0	0	0
000241621	ROCKFORD	IL		10/23/2019	·····	0	0	0	0	0	0	0	545	545	0	0	J0
000242338	COLLEGE PARK	GA		10/23/2019	·····	0	0	1	J0	0	J1	J0			0	0	ļ0
000238451	FLETCHER	AH		10/23/2019	·····	0	0	(6	/ 0	0	(6	/ 0			0	0	0
000240291	THAXTON	UK		10/23/2019	l	0	0	2	0	0	2	0	955		0	0	0
000239642	ACUSHNET	M9		10/23/2019	·····			J			J						
000242814	OKMULGEE			10/23/2019			۰۰۰۰	/11			/11	,			n		0
000243140	AMHERST	VA		10/23/2019		n	0	(11	,		(11	/	1.143		n	n	n
000241145	OZARK	MO		10/23/2019	l	n	n			n		,			n	n	n
000238507	QUITMAN	GA		10/23/2019	l	n	n	2	, n	n	2	,			n	n	n
000243002	FENTON	MI		10/23/2019		n	n	125) n	0	(25) 0		729	n	0	n
000242952	KIRKLIN			10/23/2019	[n)n	0	(2	1					n
000243668	WILSON	NC		10/23/2019)n	0	(2	,			0	0	
000237452	ODESSA	ТХ		10/23/2019		0	0	1	0	0	1	0			0	0	0
000243335	KAUFMAN	ТХ		10/23/2019	ļ	0	0	(2)	0	(2)0	272	-	0	0	0
00000007	DODTED	TV		10/22/2010		^	0	(2			(2	,	1 040	1 040			

SCHEDULE B - PART 3

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

	T				All Mortgage Loans	DISPOSED	J, Transfe										
1	Location		4	5	6	7		Change		e/Recorded Inv			14	15	16	17	18
	2	3				(Value/	8	9	10	11	12	13	Book Value/				
						corded			Current				Recorded				
						stment		0 1	Year's Other-	0 " " 1	Total	T	Investment		Foreign	Realized	Total
							nrealized ′aluation	Current Year's	Than-	Capitalized Deferred	Change	Total Foreign Exchange	Excluding Accrued		Exchange Gain	Gain	Gain
			Loan	Date			ncrease	(Amortization)	Temporary Impairment	Interest and	in Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired			ecrease)	/Accretion	Recognized	Other	(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
000240152	HOUSTON	TX	Турс	10/23/2019	Date 1110	n (De	necrease)	7/4001011	1 tecognized	Other	(019-10111)	DOOK VAIGE	989	989	Disposai	Лорозаі	Лэрозаг
000238783	BUNK IE	I A		10/23/2019		0	0	(4)	0	0	(4)	0	435	435	0	0	0
000242476	KILLEEN	TX		10/23/2019		0	0	0	0	0	0	0	681		0	0	0
000240485	DOUGLAS	AZ		10/23/2019		0	0	3	0	0	3	0	866		0	0	0
000239504	KENNETT	MO		10/23/2019		0	0	6	0	0	6	0	943	943	0	0	0
000238835	SARATOGA SPRINGS	UT		10/23/2019		0	0	8	0	0	8	0	988	988	0	0	0
000238497	KALISPELL	MT		10/23/2019		0	0	(7)	0	0	(7)	0	1,361	1,361	0	0	0
000241284	MILTON	WI		10/23/2019		0	0	(1)	0	0	(1)	0	299	299	0	0	0
000243476	MANDEVILLE	LA		10/23/2019		0	0	(795)	0	0	(795)		13,111	13, 111	0	0	0
000238502	COLONIAL BEACH	VA		10/23/2019	·····	0	0	(28)	0	0	(28)		1,307	1,307	0	0	0
000240290	EDGEWOOD	KY		10/23/2019		0	0	(3)	0	0	(3)		760		0	0	0
000238164 000244003	MONTGOMERY	AH		10/23/2019		0	0	(3)	0	0	(3)	0		766 896	0	0	0
000244003	MONTGOMERY	AL		10/23/2019				(7)			(3)		1,034	1,034		٥	
000243952	WALNUT GROVE	MO		10/23/2019		n	n	(3)		n	1	n			 n	 n	n
000237642	LAMESA	TX		10/23/2019		0	0	1	0	0	1	0	393	393	0	0	0
000240679	GAINESVILLE	GA		10/23/2019		0	0	(1)	0	0	(1)	0			0	0	0
000237975	SEBR I NG	FL		10/23/2019		0	0	(2)	0	0	(2)	0			0	0	0
000239357	FOREST	VA		10/23/2019		0	0	(24)	0	0	(24)	0	1,629	1,629	0	0	0
000243814	CORDOVA	TN		10/23/2019		0	0	2	0	0	2	0	1,156	1, 156	0	0	0
000242620	CORPUS CHRISTI	TX		10/23/2019		0	0	2	0	0	2	0	485	485	0	0	0
000239834	NORTH AUGUSTA	SC		10/23/2019		0	0	5	0	0	5	0	974	974	0	0	0
000244474	MANHEIM	PA		10/23/2019		0	0	(2)	0	0	(2)	0	1,603	1,603	0	0	0
000238974	LANCASTER	KY		10/23/2019		0	0	0	0	0	0	0	153	153	0	0	0
000241761	BYRON	GA		10/23/2019		0	0	(2)	0	0	(2)	0		388	0	0	0
000249185 000238358	RADCLIFF	КҮ		10/23/2019		0	0	5	0	0	5	0	641	641	0	0	0
000238338	BROOKLYN	NIV		10/23/2019				4			4		1.912	1.912		٥	
000242477	REYNOLDSBURG	NI		10/23/2019				(7)		0	(1)	0				٥	
000244336	FAYETTEVILLE	NC.		10/23/2019		0	0	(2)	0	0	(2)	0			0	0	0
000240484	SALINEVILLE	OH		10/23/2019		0	0	(1)	0	0	(1)	0			0	0	0
000237780	WESLACO	TX		10/23/2019		0	0	1	0	0	1	0	844	844	0	0	0
000238025	MARTINSVILLE	VA		10/23/2019		0	0	(2)	0	0	(2)	0	609	609	0	0	0
000243282	PARRISH	AL		10/23/2019		0	0	(3)	0	0	(3)	0	448	448	0	0	0
000241090	ASHLAND	KY		10/23/2019		0	0	(2)	0	0	(2)	0	569	569	0	0	0
000244668	NOBLESVILLE	IN		10/23/2019		0	0	(2)	0	0	(2)	0	410	410	0	0	0
000238501	WEBSTER CITY	IA		10/23/2019		0	0	5	0	0	5	0	708	708	0	0	0
000244002	JEFFERSON CITY	MO		10/23/2019		0	0	10	0	0	10	0	849	849	0	0	J0
000238163 000240678	PRINCETON			10/23/2019		0	0	(1)	0	0	(1)	0			0	0	0
000240678	QUEENS VILLAGE	MV		10/23/2019				2			2		3,943	3,943			
000240345	HENDERSONVILLE	TN		10/23/2019		0	n	U	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	n	(17)	n	3,943	3,943	o	٥	n
000237974	NILES			10/23/2019			n	(17)	n	n	(1)	n	671	671	n	n	n
000243475	GREENVILLE	NC		10/23/2019		0	0	(60)	0	0	(60)	0	891		0	0	0
000243813	CHICAGO	IL		10/23/2019		0	0	22	0	0	22	0	1,750	1,750	0	0	0
000239026	HENDERSON	NV		10/23/2019		0	0	(14)	0	0	(14)	0	1,352	1,352	0	0	0
000237497	LITTLE ROCK	AR		10/23/2019		0	0	0	0	0	0	0	493	493	0	0	0
000241762	CHICAGO	IL		10/23/2019		0	0	11	0	0	11	0	1,628	1,628	0	0	0
000239164	CAMBRIDGE	OH		10/23/2019		0	0	1	0	0	1	0	272	272	0	0	0
000239835	MARYSVILLE	OH		10/23/2019		0	0	2	0	0	2	0	600	600	0	0	0
000242954	GREENCASTLE	PA		10/23/2019		0	0	(15)	0	0	(15)	0	979	979	0	0	0

			1		All Mortgage I		SED, Transf							1	1		
1	Location		4	5	6	7				e/Recorded Inv			. 14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		-		Recorded		F		
						Investment			Year's Other-		Total		Investment		Foreign	D !! !	T.
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
			1	D-4-	D:I	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
	0''		Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
000238833	CLAY	NY		10/23/2019		0	0	1	0	0	1	0	479		0	0	0
000243281	RUSSELLVILLE	AL		10/23/2019		0	0	(1)) 0	0	(1)0	516		0	0	0
000242761	MANOR	IX		10/23/2019		0	0	(2))0	0	(2)0	938	938	0	0	0
000238028	VERDIGRIS	UK		10/23/2019		0	0	8	0	0	8	0	1,091	1,091	0	0	0
000237644 000243816	COLUMBUS	GA		10/23/2019		0	0	3	0	0	3	0			0	0	0
000243816	TYRONE	NY		10/23/2019			0	(1/))	0	(35	,,	1,464	1,464	0	0	0
000242090	CHESTERBROOK	DA		10/23/2019				(35)		0	(35)		861			0
000243007	PUPOSKY			10/23/2019			٥					,	708	708			
000243007	FAYETTEVILLE	N/C		10/23/2019			۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	(3)	,u		(3	/	672	672	n	n	
000239688	BETHEL	NH NH		10/23/2019		n	n	n	n	n	n	n	275		n	n	n
000240344	MILWAUKEE	WI		10/23/2019		n	n	1	n	n	1	n		510	n	n	n
000240344	COLUMBIA CITY	IN		10/23/2019		0	n	(6)	n	0	16) 0			n	n	0
000241148	CHRISTIANSBURG	VA		10/23/2019	[n	n	n	n	n	n	n	1.212		n	n	n
000238642	BUFFALO MILLS	PA		10/23/2019		0	0	2	0	0	2	0			0	0	0
000244477	PHILADELPHIA	PA		10/23/2019		0	0	(1)	0	0	(1	0	687	687	0	0	0
000237839	BABRY	IL		10/23/2019		0	0	3	0	0	3	, 0	1.409	1.409	0	0	0
000239832	DUNCANNON	PA		10/23/2019		0	0	0	0	0	0	0	1.368	1.368	0	0	0
000242146	FRANKLIN FURNACE	OH		10/23/2019		0	0	0	0	0	0	0	90	90	0	0	0
000243760	MOCKSVILLE	NC		10/23/2019		0	0	1	0	0	1	0	335	335	0	0	0
000244338	CENTERVILLE	OH		10/23/2019		0	0	3	0	0	3	0	1,069	1,069	0	0	0
000243955	CANTON	GA		10/23/2019		0	0	0	0	0	0	0	73	73	0	0	0
000242008	MANSFIELD	TX		10/23/2019		0	0	(1)	0	0	(1) 0	1,224	1,224	0	0	0
000249045	IDA	MI		10/23/2019		0	0	1	0	0	1	0	2,111	2, 111	0	0	0
000239970	INDIAN LAND	SC		10/23/2019		0	0	4	0	0	4	0	1,094	1,094	0	0	0
000242817	JONESVILLE	NC		10/23/2019		0	0	(1)	0	0	(1) 0	419	419	0	0	0
000243146	GILLETTE	WY		10/23/2019		0	0	0	0	0	0	0	718	718	0	0	0
000237782	FAYETTEVILLE	NC		10/23/2019		0	0	(19)	0	0	(19) 0	440	440	0	0	0
000243622	MENTOR	OH		10/23/2019		0	0	(4)	0	0	(4)0	858	858	0	0	0
000241430	PHILADELPHIA	PA		10/23/2019		0	0	0	0	0	0	0	482	482	0	0	0
000237643	LINDEN	VA		10/23/2019		0	0	0	0	0	0	0	545		0	0	0
000238498	ARCADIA	WI		10/23/2019		0	0	1	0	0	1	0	406	406	0	0	0
000240538	WALNUTPORT	PA		10/23/2019	·····	0	0	2	0	0	2	0	1, 105	1, 105	0	0	0
000243953	MONTGOMERY	AL		10/23/2019		0	0	(12)	J0	J0	(12	J0	509	509	0	0	0
000242091 000243477	ROCKVILLE CENTRE	NY		10/23/2019	·····	0	0	(370)	J0	0	(4	,	2,873	2,873	0	0	J0
000243477	CHARLOTTE	MA		10/23/2019	l		0	(3/0)	1	0	(3/0	′ 0		,			
000244004	DALLAS	NU		10/23/2019	l		0	3		0	3	J	934	934	0		0
000240676	MUSKEGON	MI		10/23/2019	·····		۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	(11)			(11	ý					
000240676	REREA	NI		10/23/2019			۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	(0)			(3	1			n	n	
000237838	WEST LAFAYETTE			10/23/2019			۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	(1)	,		(1	/			n	n	
000243339	FERNDALE	WA		10/23/2019	[n		7	n	n	7	n	1.050	1.050	n	n	n
000244143	SAN ANTONIO	TX		10/23/2019		n	n	2	n	n	2	n	395		n	n	n
000242147	ELLIJAY	GA		10/23/2019			0	6		0	6	0					0
000239495	SCOTIA	NY		10/23/2019		0	0	7	0	0	7	0			0	0	0
000237837	OLEAN	NY		10/23/2019		0	0	4	0	0	4	0	843	843	0	0	0
000239024	SEAFORD	NY		10/23/2019		0	0	(108)	0	0	(108)0	9,779	9,779	0	0	0
000243283	LEHIGH ACRES	FL		10/23/2019		0	0	3	0	0	3	0	991	991	0	0	0
000239971	BUCKEYE	AZ		10/23/2019		0	0	5	0	0	5	0	1, 157	1, 157	0	0	0
000243954	PENSACOLA	FL		10/23/2019	ļ	0	0	0	0	0	0	0	208	208	0	0	0
000249044	LUCRY	l MD		10/23/2010	I	0	0	1	0	0	1	0	QRR	988	0	0	0

SCHEDULE B - PART 3

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

	T		T		All Mortgage Loans D	SPOSED, Trans						,			T	
1	Location		4	5	6 7		Chang	e in Book Value				14	15	16	17	18
	2	3			Book \		9	10	11	12	13	Book Value/				
					Reco			Current		T		Recorded		F		
					Invest			Year's Other-		Total	T	Investment		Foreign	Realized	Total
					Exclu Accr			Than-	Capitalized Deferred	Change	Total Foreign Exchange	Excluding Accrued		Exchange Gain	Gain	Gain
			Loan	Date	Disposal Inter		Year's (Amortization	Temporary) Impairment	Interest and	in Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Disposal Prior		/Accretion	Recognized	Other	(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
000249182	ALBUQUERQUE	M	Турс	10/23/2019	Date 11101	(Decrease)	n n	rtecognized	Other	(013-10111)	DOOK VAIGE	1,022		Лорозаі	Лэрозаг	Лэрози
000238026	GASTONIA	NC.		10/23/2019		0	0 (4	0	0	(4	0	814		0	0	0
000241431	WILLIAMSPORT	MD		10/23/2019		0	04	0	0	4	0	933	933	0	0	0
000242818	SAN ANTONIO	TX		10/23/2019		0	04	0	0	4	0	724	724	0	0	0
000244284	TAUNTON	MA		10/23/2019		0	05	0	0	5	0	1,269	1,269	0	0	0
000242763	HOLLIS	ME		10/23/2019		0	0(299)0	0	(299)0	8,469	8,469	0	0	0
000240675	MOBILE	AL		10/23/2019		0	0(3)0	0	(3)0	530	530	0	0	0
000240204	MURFREESBORO	TN		10/23/2019		0	00	0	0	0	0	280	280	0	0	0
000239457	VINCENNES	IN		10/23/2019		0	0 1	0	0	1	0	241	241	0	0	0
000241570	ELMHURST	IL		10/23/2019		0	0 (18	0	0	(18)0	1,625	1,625	0	0	0
000242958	MIDDLETON	IN		10/23/2019		0	0 (4)0	0	(4	J	747	747	0	0	0
000239124 000240199	BRONX	LA		10/23/2019			0 (11	/ 0	0	(11	y0			0	0	0
000240199	SAINT LOUIS	NY		10/23/2019		0	0					618	618		0	0
000243091	PORT WENTWORTH			10/23/2019			0	,'	0	(2	,	560	560	0 n	n	n
000239595	OCAL A	FI		10/23/2019		0	0 2	0	0	2	0		918	0	0	0
000238935	PRYOR	OK		10/23/2019		0	0(4)0	0	(4)0			0	0	0
000242625	VALLEY BEND	WV		10/23/2019		0	0	0	0	0	,o			0	0	0
000244479	FRANKLIN	IN		10/23/2019		0	0(1)0	0	(1)0	203	203	0	0	0
000238458	CORINTH	MS		10/23/2019		0	0(5)0	0	(5)0	438	438	0	0	0
000239262	BYESVILLE	OH		10/23/2019		0	0(1)0	0	(1))0	508	508	0	0	0
000237880	EMINENCE	КҮ		10/23/2019		0	0(9)0	0	(9)0	1,035	1,035	0	0	0
000238596	NILES	MI		10/23/2019		0	02	0	0	2	0	773	773	0	0	0
000243624	MOUNT MARION	NY		10/23/2019		0	0 (52	00	0	(52)0	2,665	2,665	0	0	0
000242957	MCALESTER	0K		10/23/2019		0	0(1)0	0	(1)0	227	227	0	0	0
000240536	SPRING HILL	FL		10/23/2019		0	0 3	0	0	3	0	620	620	0	0	0
000241432	NAVASOTA	PA		10/23/2019		0	0 (581)0	0	(581)	8.501			0	0
000239319	BIDDEFORD	IX		10/23/2019		0	0 (581)		(581))				0	0
000244621	SPRINGFIELD	MΔ		10/23/2019		0	0) 0		(1)	1.013	1,013			0
000244283	SOUTHBRIDGE	MA		10/23/2019		0	0 8	0	0	8	0	1.581	1.581	0	0	0
000239601	HOPK INTON	NH		10/23/2019		0	0(110)0	0	(110)0	4.308	4.308	0	0	0
000239934	VACHERIE	LA		10/23/2019		0	05	0	0	5	0	958		0	0	0
000239263	TRAVERSE CITY	MI		10/23/2019		0	07	0	0	7	0	1, 189	1, 189	0	0	0
000242626	LACEY			10/23/2019		0	031	0	0	31	0	4,565	4,565	0	0	0
000242149	BLOOMFIELD	NM		10/23/2019		0	0(3)0	0	(3)0	921	921	0	0	0
000243761	BLYTHEWOOD	SC		10/23/2019		0	0 3	0	0	3	0	806	806	0	0	0
000238262	MILFORD	MI		10/23/2019		0	0(2	0	0	(2)0	480	480	0	0	0
000241095	HULL	GA		10/23/2019		0	0 3	0	0	3	0	753	753	0	0	0
000244339	CAMDEN	OH		10/23/2019		0	U (13	0	0	(13)0	959	959	0	0	0
000240202 000242093	BRONX	NY		10/23/2019			0 13	0	0	13	0	2,079	2,079	0	0	0
000242093	CHESTER			10/23/2019	·····		0 1		0	1				0	0	
000241433	BUFORD	VA		10/23/2019			n	n	0 n	1		599	599	٥	n	n
000241910	VINELAND	NJ		10/23/2019		0	0	0	0)			0	0	0
000240673	WAXHAW	NC		10/23/2019		0	0 5	0		5	n	2.124	2.124		n	n
000242765	SHANNON HILLS	AR		10/23/2019		0	0(4)0	0	(4)0			0	0	0
000237882	WHITE HOUSE	TN		10/23/2019		0	0(3)0	0	(3)0	278	278	0	0	0
000238880	SAFFORD	AZ		10/23/2019		0	0(2)0	0	(2)0	751	751	0	0	0
000243764	LITTLE ELM	TX		10/23/2019		0	0(1)0	0	(1))0	781	781	0	0	0
000237411	BRONX	NY		10/23/2019	l	0	0 3	0	0	3	0	1,052	1.052	0	0	0

Showing All Mortgage Loans DISPOSED. Transferred or Renaid During the Current Quarter

				Showing A	All Mortgage L	oans DISPO	SED, Transf										
1	Location		4	5	6	7		Change		e/Recorded Inv			14	15	16	17	18
	2	3		1		Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other-		Total		Investment		Foreign		-
						Excluding	Unrealized	Current	_ Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
				5.	5	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
		_	Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
000242570	MAUCKPORT	IN		10/23/2019		0	0	(1)0	0	(1)0	631	631	0	0	0
000237410	OAKDALE	PA		10/23/2019		0	0	(10)0	0	(10)0	1,736	1,736	0	0	0
000241629	CHICAGO	IL		10/23/2019		0	0	(2) 0	0	(2)0	955		0	0	0
000239317	NATCHITOCHES	LA		10/23/2019		0	0	1	0	0	1	0	248	248	0	0	0
000243288	EAST WENATCHEE	WA		10/23/2019		0	0	3	0	0	3	0	1,823	1,823	0	0	0
000243959	HOLIDAY	FL		10/23/2019		0	0	(2)0	0	(2)0	80	80	0	0	0
000240867	LITTLE ROCK	AR		10/23/2019		0	0	2	0	0	2	0	540 181	540	0	0	0
000241434	KYLE	MD		10/23/2019		0	0	0	0	0	0	0			0	0	0
000238603 000239455	MANCHESTER			10/23/2019		0	0	(3)0	0	(3)0			0	0	0
000239455	MANCHESTER	NH		10/23/2019			0	6	0	0	6	J				0	
000240196	SMYRNA	IN		10/23/2019			0	(4	/0		(4	/					
000241767	INDIAN HEAD	IN		10/23/2019				/10	,		(16	,					
000237938	COVINGTON	GV		10/23/2019				(10	,		(10	1					
000238741	RALE IGH	Mr		10/23/2019		n	n	(2	,		/1	ý			n	n	
000242628	BIRMINGHAM	NU		10/23/2019				(1	,		(1	,	507	507			
000238070	PIEDMONT	ΔΙ		10/23/2019		0		1			1		917	917			
000244147	HEPHZ I BAH	GA		10/23/2019		0	0	28	0	0	28	0	1.396	1.396	0	0	
000243092	VIDOR	TY		10/23/2019		0	0	5	0	0	5	0		,	0	0	0
000244090	FAIRVIEW HEIGHTS			10/23/2019		0	0	(1	0	0	(1	0	643	643	0	0	0
000243763	LONOKE	AR		10/23/2019		0	0	(32) 0	0	(32	0	953	953	0	0	0
000241102	CHESTERTOWN	NY		10/23/2019		0	0	0	0	0	0	0		413	0	0	0
000237881	BONNEY LAKE	WA		10/23/2019		0	0	4	0	0	4	0	1.716	1.716	0	0	0
000238934	NEW CONCORD	OH		10/23/2019		0	0	(3) 0	0	(3)0	500	500	0	0	0
000241573	MEMPHIS	TN		10/23/2019		0	0	(3	ólo	0	(3) o	262	262	0	0	0
000244008	NILES	MI		10/23/2019		0	0	1	0	0	1	0	428	428	0	0	0
000244009	MOUNT AIRY	GA		10/23/2019		0	0	4	0	0	4	0	740	740	0	0	0
000243625	EASTON	PA		10/23/2019		0	0	(5)0	0	(5) 0	1,167	1, 167	0	0	0
000243287	ATHENS	AL		10/23/2019		0	0	2	0	0	2	0	427	427	0	0	0
000242766	OXFORD	MS		10/23/2019		0	0	(4)0	0	(4) 0	517	517	0	0	0
000242433	YUMA	AZ		10/23/2019		0	0	1	0	0	1	0	949	949	0	0	0
000238264	GRANGER	WA		10/23/2019		0	0	7	0	0	7	0	1,011	1,011	0	0	0
000240195	CASSELBERRY	FL		10/23/2019		0	0	7	0	0	7	0	2,638	2,638	0	0	0
000242095	BURLINGTON	NJ		10/23/2019		0	0	1,241	0	0	1,241		51,534	51,534	0	0	0
000238454	ROCK HILL	SC		10/23/2019		0	0	(16) 0	0	(16) 0	1,906		0	0	0
000240671	VERSAILLES	KY		10/23/2019		0	0	0	0	0	0	0	398		0	0	0
000237594	HOUSTON	TX		10/23/2019		0	0	2	0	0	2	0	395	395	0	0	0
000243095	SALEM	OH		10/23/2019		0	0	11	0	0	11	0	1,033		0	0	0
000240727	ALANSON	MI		10/23/2019		0	0	(3) 0	0	(3	,	829		0	0	0
000238592	CUNNINGHAMFINKSBURG	IN		10/23/2019		0	0	(26	ر0	0	(26	ا0	1,249	1,249	0	0	0
000241574 000244431	GRANITE CITY	MD		10/23/2019		0	0	6	J0	0	6	J0		963	ļ0	0	0
000244431	WASCO	IL		10/23/2019		0	0	(5	J0	0	(5	J0			0	0	0
000238931	WASCO			10/23/2019		0	0	(11	J0	0	(11	,	1,396	1,396	0	0	0
000243628	BRONX			10/23/2019			0	(16	/0	0	13	,	1,905			0	
000242572	MECHANI CSBURG	DA		10/23/2019				13			21						
000238648	MORGANTON			10/23/2019				21			21						
000238648	GAFFNEY	۹۳		10/23/2019							3		1,545		^		
000241769	HAMILTON	NI		10/23/2019		n	n				۵	n	1,545		n	n	
000242096	COHOES	MV		10/23/2019		n	n	/2)	0	/2)	425	425	n	n	n
000292030	AD II ENE	NI		10/23/2019				(3	/o		(3	J	420	420			

			1		All Mortgage I		SED, Transf							1			
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						Recorded			Current		-		Recorded		F:		
						Investment			Year's Other-		Total		Investment		Foreign	Darlinad	T-4-1
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
			1	D-4-	D:I	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
	0''	G	Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
000244626	WILLIAMSTOWN	NJ		10/23/2019		0	0	20	0	0	20		1,877	1,877	0	0	0
000241437	DOYLESTOWN	PA		10/23/2019		0	0	(13)) 0	0	(13	0	2,587	2,587	0	0	0
000243570	BELLAIRE	OH		10/23/2019		0	0	(1))0	0	(1)0	392	392	0	0	0
000237593		MN		10/23/2019		0	0	0	0	0	0	0	45	45	0	0	0
000241913 000241575	PHILADELPHIA	NC.		10/23/2019		0	0	(1))0	0	(774)0		389	0	0	0
000243289	LILBOURN	NG		10/23/2019			0	(7/4))	0	(//4)	9,391	9,391	0	0	0
000243289	GWYNN OAK			10/23/2019			0	(0)		0	(6)					0
000237433	ALTUS	MU		10/23/2019			0	(10)		0	(10	,	713	713			
000240864	HOUSTON	UNTY		10/23/2019			۰۰۰۰	2	,u		2 (10	,	439	439			
000238509	ADIRAN	MI		10/23/2019		n	n		n	n	2	n	657		n	n	n
000238932	WEST BRIDGEWATER	MΔ		10/23/2019		n	n	л	n	0	Λ	0	1.628	1.628	n	n	n
000242573	SOUTH MILLS	NC.		10/23/2019		0	n	5	n	0	5	0			n	0	0
000249141	NEW OBLEANS	1 4		10/23/2019		0	0	(2)	0	0	(2	0	531		0	0	0
000238314	NORTH AUGUSTA	SC.		10/23/2019		0	0	(2)	0	0	(2	0	1.174	1 174	0	0	0
000238647	HEADLAND	Al		10/23/2019		0	0	(1)	0	0	(1) 0	245	245	0	0	0
000242911	CORCOBAN	CA		10/23/2019		0	0	(9)	0	0	(9	0	1.367	1.367	0	0	0
000239787	BATON ROUGE	1.4		10/23/2019		0	0	5	0	0	5	0	924	924	0	0	0
000241381	READ ING	PA		10/23/2019		0	0	6	0	0	6	0	1.534	1.534	0	0	0
000239507	MONROEVILLE	OH		10/23/2019		0	0	1	0	0	1	0			0	0	0
000239169	MAGNOL I A	AR		10/23/2019		0	0	(5)	0	0	(5	00	873	873	0	0	0
000243435	SEAFORD	DE		10/23/2019		0	0	(5)	0	0	(5)0	2,739	2,739	0	0	0
000241105	SAINT CHARLES	MI		10/23/2019		0	0	(1)		0	(1)0	189	189	0	0	0
000241438	BEAUMONT	TX		10/23/2019		0	0	0	0	0	0	0	238	238	0	0	0
000238318	JACKSON	TN		10/23/2019		0	0	1	0	0	1	0	712	712	0	0	0
000237934	ARCANUM	OH		10/23/2019		0	0	(3)	0	0	(3)0	651	651	0	0	0
000238123	KINGFISHER	OK		10/23/2019		0	0	(20)	0	0	(20) 0	790	790	0	0	0
000239312	FOWLER	MI		10/23/2019		0	0	0	0	0	0	0	647	647	0	0	0
000239645	HOLL ISTER	CA		10/23/2019		0	0	2	0	0	2	0	1, 168	1, 168	0	0	0
000237458	BRANDYWINE	MD		10/23/2019		0	0	(6)	0	0	(6) 0	1,576	1,576	0	0	0
000241576	RENSSELAER	IN		10/23/2019		0	0	11	0	0	11	0	1,848			0	0
000241914	WINSLOW TOWNSHIP	NJ		10/23/2019		0	0	0	0	0	0	0	429	429	0	0	0
000244434	GILBERT	AZ		10/23/2019		0	0	4	0	0	4	0	959	959	0	0	0
000242103	VIRGINIA BEACH	VA		10/23/2019		0	0	6	0	0	6	0	1,045	1,045	0	0	0
000249140	SCOTT	LA		10/23/2019	·····	0	0	(26)) 0	0	(26	0	2,147	2,147	0	0	0
000238594	SCOTT	LA		10/23/2019	·····	0	0	3	0	0	3	J0			0	0	0
000238261	ELKHART	IA		10/23/2019	·····	0	0	3	0]0]3	0			0	0	0
000243241	INDIO	IX		10/23/2019	·····	0	0	/	J0	0		J			0	0	0
000244101	OBERLIN			10/23/2019	l	0	0	(4)	/ 0	0	(4		1,038	1,038	0	0	0
000242912	HAMPSTEAD	LA		10/23/2019	l		0	2	J	0	2		1.023	1.023	0	0	
000238317	ANNA	NU		10/23/2019	·····		0	(5)	J	0	(5		1,023	1,023	0	0	0
000243101	MII AN			10/23/2019	·····			(6)			(6	,	1.029				
000240724	OXFORD			10/23/2019				(4)			(4	/0	1,029	, .			
000243767	UPPER MARLBORO	MD		10/23/2019		n	n	11	n	n	11	n	2.512		n	n	n
000240248	VANCOUVER	WΔ		10/23/2019		n	n	(8)		0	(2) 0	1.674	1.674	n	n	n
000237595	PHILADELPHIA	PA PA		10/23/2019		0	n	(13)	n	0	(13) 0	1,106	1.106	n	0	0
000242914	GONZALES			10/23/2019	[n	n	2	n	n	2	n	1,451	1.451	n	n	n
000242381	HOUSTON	TX		10/23/2019			n	(3)	n		(3	0	1.438	1,438	n		
000243434	CONWAY	SC		10/23/2019				0			0	0	529				
000240404	CLINTON	MD		10/23/2019		0	0	(2)	1 0	0	(2	0	1 527			0	0

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1	Location		4	5	6	7				e/Recorded Inv		1	14	15	16	17	18
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						Recorded			Current		-		Recorded				
						Investment			Year's Other-		Total		Investment		Foreign	D !! !	T
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
			1	D-4-	D:I	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
	0''	.	Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	`/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
000244571	FLINT	MI		10/23/2019		0	0	(2)	0	0	(2	0	1,056	1,056	0	0	0
000243629	REMINGTON	VA		10/23/2019		0	0	9	0	0	9	0	1,541	1,541	0	0	0
000237318	CINCINNATI	OH		10/23/2019		0	0	(9)	0	0	(9)0	709	709	0	0	0
000240386	TUST IN			10/23/2019		0	0	12	0	0	12	0	1,805	1,805	0	0	0
000242437	WARDEN	WA		10/23/2019		0	0	(2)	0	0	(2) 0		804	0	0	0
***************************************	MESA	KS		10/23/2019		0	0	2	0	0	2	0	624	624	0	0	0
000244095 000244100	WACO	AZ		10/23/2019		0	0	0	0	0	0	0			0	0	0
000238260	KINGSTON						0	4	0	0	4	0	464	464	0	0	0
000238260	MAGNOL I A	TV		10/23/2019	·····		0	1	0	0	1				0		0
000241050	LOS ANGELES	(λ		10/23/2019	·····			3	0		3		2.000	2.000			
000239314	LULING			10/23/2019			۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰						1.476	1.476			
000239314	GLEN ALLEN	LA		10/23/2019	·····			2	0		2		1,476	1,476			
000239785	LYNN HAVEN	VA		10/23/2019			٥			0			1.005	1,005			
000239785	MADISON	FL		10/23/2019						0				855		0	0
000243911	RICHMOND	AL		10/23/2019			٥	(1)	0	0	(1)	640	640			
000243240	DUSON	VA		10/23/2019						0			1.649	1.649		0	0
000243240	SNYDER	LA		10/23/2019			0	4		0	4					0	0
000240918	PEARLAND			10/23/2019				(74)		0	(2)				0	0
000240918	MILWAUKEE	Ιλ		10/23/2019				(74)		0	(/4)	1.089	1.089		0	0
000243619	POWELL	TN		10/23/2019			٥	(10)		0	(12		1,605	1,009			
000243619	COLUMBIANA	IN		10/23/2019				(12)		0	(12)		499		0	0
000239578	EUREKA	UП		10/23/2019			٥	(1)	0	0	(1)	1.117	1.117			
000240905	DECATUR	AI		10/23/2019			٥	2			2	0	225	225			
000237386	RICHMOND	TV		10/23/2019			٥	(3)			(3	0	631				
000237386	LUDINGTON	MI		10/23/2019			٥		0		2	0					
000242231	KINGSLAND	GA		10/23/2019		0	0	13	0	0	13	0	2.549	2.549	0	0	0
000242426	LUBBOCK	TX		10/23/2019		0	0	2	0	0	2	0			0	0	0
000241427	CHESAPEAKE	VA		10/23/2019		0	0	1	0	0	1	0			0	0	0
000237919	MISSOULA	MT		10/23/2019		0	0	(1)	0	0	(1) 0	1.483	1.483	0	0	0
000239721	MAYSVILLE	NC		10/23/2019		0	0	(2)	0	0	(2)0	1,752	1,752	0	0	0
000243230	HALE CENTER	TX		10/23/2019		0	0	(1)	0	0	(1)0			0	0	0
000238246	RUSSELLVILLE	AR		10/23/2019		0	0	(1)	0	0	(1)0			0	0	0
000240710	ALEXANDER	AR		10/23/2019		0	0	6	0	0	6	0	874	874	0	0	0
000242088	BROOKLYN	NY		10/23/2019		0	0	0	0	0	0	0	2,599	2,599	0	0	0
000239383	SUMMERVILLE	GA		10/23/2019		0	0	0	0	0	0	0	453	453	0	0	0
000241904	AKRON	OH		10/23/2019		0	0	(1)	0	0	(1)0	411	411	0	0	0
000244617	GLEN BURNIE	MD		10/23/2019		0	0	(12)	0	0	(12)0	2,099	2,099	0	0	0
000237862	MULBERRY	AR		10/23/2019		0	0	(13)	0	0	(13)0	1,116	1,116	0	0	0
000242758	BENTON	AR		10/23/2019		0	0	(13)	0	0	(13)0	515	515	0	0	0
000238051	GAINESVILLE	GA		10/23/2019		0	0	(1)	0	0	(1) 0	386	386	0	0	0
000244085	WORCESTER	MA		10/23/2019		0	0	(1)	0	0	(1)0	1,133	1, 133	0	0	0
000238860	LAKE CHARLES	LA		10/23/2019	ļ	0	0	(1)	0	0	(1)0	416	416	0	0	0
000240904	NORTH AUGUSTA	SC		10/23/2019		0	0	(2)	0	0	(2)0	279	279	0	0	0
000240899	SPRING	XX		10/23/2019	ļ	0	0	3	0	0	3	0	816	816	0	0	0
000244561	SULPHUR	LA		10/23/2019		0	0	(9)	0	0	(9)0	913	913	0	0	0
000237724	DELANSON	NY		10/23/2019	ļ	0	0	2	0	0	2	0	1,284	1,284	0	0	0
000239246	GATES	TN		10/23/2019		0	0	1	0	0	1	0	589	589	0	0	0
000249133	STERLING HEIGHTS	MI		10/23/2019		0	0	3	0	0	3	0	493	493	0	0	0
000239579	MCALESTER	OK		10/23/2019	ļ	0	0	0	0	0	0	0	1,264	1,264	0	0	0
000243618	CREENVILLE	κv		10/23/2010	1	١	n	(5)	١		1 (5	م الا	707	707	١	1 0	. 1

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	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		T.		Recorded		F		
						Investment			Year's Other-		Total		Investment		Foreign	D !! !	T.
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
				5 .	D: 1	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	`/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
000240566	HOWELL	MI		10/23/2019		0	0	1	0	0	1	0	422		0	0	0
000241710	SAN ANTONIO	TX		10/23/2019		0	0	4	0	0	4	0	539		0	0	0
000239722	HAUGHTON	LA		10/23/2019		0	0	4	0	0	4	0	926		0	0	0
000238578	DARLINGTON	SC		10/23/2019		0	0	0	0	0	0	0	232	232	0	0	0
000242903	PANAMA CITY	FL		10/23/2019		0	0	13	0	0	13	0	3,275	3,275	0	0	0
000242427	DAYTON	OH		10/23/2019		0	0	(1)	0	0	(1)0	345		0	0	0
000244279	BIRMINGHAM	AL		10/23/2019		0	0	2,146	0	0	2, 146	0	82,400	82,400	0	0	0
000239861	UNIONTOWN	PA		10/23/2019		0	0	10	0	0	10	0	1,383	1,383	0	0	0
000244616	ROSENBERG	TX		10/23/2019	·····	0	0	(13)	0	0	(13	0	1,025	1,025	0	0	0
000243895	HAMILTON TOWNSHIP	NJ		10/23/2019	ļ	0	0	1	0	0	1	0	317	317	0	0	0
000241905	SAVANNAH	GA		10/23/2019	·····	0	0	0	0	0	0	0	679	679	0	0	0
000238050	CADILLAC	MI		10/23/2019	ļ	0	0	0	0	0	0	0	270	270	0	0	0
000241429	CHARLOTTE	NC		10/23/2019	ļ	0	0	(2)	0	0	(2	00	797	797	0	0	0
000242759	ETTERS	PA		10/23/2019	·····	0	0	(5)	0	0	(5	0	618	618	0	0	0
000237723	FRISCO	TX		10/23/2019		0	0	4	0	0	4	0	847	847	0	0	0
000238863	INVERNESS	FL		10/23/2019		0	0	(2))0	0	(2	0	412	412	0	0	0
000238530	VILLE PLATTE	LA		10/23/2019		0	0	2	0	0	2	0	663	663	0	0	0
000239243	BUCHANON	MI		10/23/2019		0	0	(1)	0	0	(1)0	445	445	0	0	0
000237670	WYLIE	TX		10/23/2019		0	0	6	0	0	6	0	1,501	1,501	0	0	0
000243370	SAYBROOK TOWNSHIP	0H		10/23/2019		0	0	(14))0	0	(14	0	1,100	1,100	0	0	0
000237388	BRONX	NY		10/23/2019		0	0	13	0	0	13	0	3,368	3,368	0	0	0
000240232	GOOSE CREEK	SC		10/23/2019		0	0	17	0	0	17	0	2,146	2, 146	0	0	0
000241040	CHARLESTON	WV		10/23/2019		0	0	1	0	0	1	0	695		0	0	0
000238248	AULT			10/23/2019		0	0	5	0	0	5	0	1,909		0	0	0
000237864	WAUPUN	WI		10/23/2019		0	0	(2))0	0	(2	0	281	281	0	0	0
000240759 000238916	GRANITE SHOALS	IX		10/23/2019		0	0	(3))0	0	(3)0	721	721	0	0	0
		AL		10/23/2019			0	5	0	0	5	0			0	0	0
000240902 000237726	RIVERDALE	GA		10/23/2019		0	0	4	0	0	4	0	720		0	0	0
000237726	CLIFTON			10/23/2019			0	(/))	0	(/)0	711		0	0	0
000242371	LANCASTER	AZ		10/23/2019			0		0	0					0	0	0
000238862	DAYTON	TNI		10/23/2019			0	(10)		0	(10)	1.161	1.161			
000238053	BASTROP	IN		10/23/2019			0	(10)		0	(10	,	339	339			
000240088	LAKE JACKSON	TV		10/23/2019		0		(3)			(3	0	1.031	1.031			
000241041	WATERTOWN	WI		10/23/2019		0		(1)			(1) 0	459	, .	0		
000244424	FORTVILLE	IN		10/23/2019		0		(1)			(1	,	934	934	0		
000239720	CHESTER	90		10/23/2019		0	0	(86)	0	0	(86	0	5.571	5.571	0	0	0
000242567	SALISBURY MILLS	NV		10/23/2019		0	0	(28)	0	0	(28	0	975	975	0	0	0
000239244	EDWARD	MS		10/23/2019		0	0	2	0	0	2	0	949	949	0	0	0
000238109	CHARLESTOWN	IN		10/23/2019		0	0	2	0	0	2	0	551	551	0	0	0
000243564	MCDONOUGH	GA		10/23/2019		0	0	7	0	0	7	0	1.290	1.290	0	0	0
000244619	WARWICK	RI		10/23/2019		0	0	9	0	0	9	0	1.057	1.057	0	0	0
000249131	PROVIDENCE	RI		10/23/2019				5			5	0	1.227	1.227	0	0	0
000243231	MEDON	TN		10/23/2019		0	0	(12)	0	0	(12)0	536	536	0	0	0
000244618	BROOKHAVEN	PA		10/23/2019	ļ	0	0	(1)	0	0	(1)0	321	321	0	0	0
000237530	DURHAM	NC		10/23/2019		0	0	0	0	0	0	0	609	609	0	0	0
000238247	YOUNGSVILLE	LA		10/23/2019		0	0	1	0	0	1	0	751	751	0	0	0
000243902	RANDALLSTOWN	MD		10/23/2019		0	0	6	0	0	6	0	1,304	1,304	0	0	0
000243426	MIMS	FL		10/23/2019	ļ	0	0	1	0	0	1	0	363	363	0	0	0
000240758	KENDALLVILLE	IN		10/23/2019	ļ	0	0	(43)	0	0	(43)0	1,535		0	0	0
000238723	EREEPORT	l u		10/23/2019	1	0	0	(2)	۱ ۱	0	(2	0	51/	51/	0	0	

					All Mortgage I		SED, Transf										
1	Location		4	5	6	7				e/Recorded Inv		_	14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded Investment			Current Year's Other-		Total		Recorded Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Foreign Exchange	Realized	Total
						Accrued	Valuation	Current Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
000237863	DAFTER	MI	. , , , ,	10/23/2019	54.0	0	(200,0000)	(7)) rtocogriizod	0.1101	(0.0 10.11)) Dook value	702		0.000000	0.00000.	0.000000
	SAN ANTONIO	TX		10/23/2019		0	0	3	0	0	3	0	869		0	0	0
000238385	HUSTONVILLE	KY		10/23/2019		0	0	1	0	0	1	0	597	597	0	0	0
000240901	LITHONIA	GA		10/23/2019		0	0	5	0	0	5	0	1,684	1,684	0	0	0
000242234	DALLAS	TX		10/23/2019		0	0	7	0	0	7	0	684	684	0	0	0
000244562	PORT WENTWORTH	GA		10/23/2019		0	0	(17))0	0	(17)0	1,276	1,276	0	0	0
000244086	FAIRHAVEN	MA		10/23/2019		0	0	13	0	0	13	0	1,345	1,345	0	0	0
000244089	PORT SAINT LUCIE	FL		10/23/2019		0	0	1	0	0	1	0	441	441	0	0	0
000241042	BRANDENTON	FL		10/23/2019	·····	0	0	(2)	٥٥	0	(2	۱	638	638	ļ0	0	0
000238099 000238575	FORT WORTH			10/23/2019	l	0	0	0	0	0	0	0	999	999	0	0	0
000243234	LEANDER			10/23/2019	·····		٥٠٠						547	547			
000242906	WRIGHT	WY		10/23/2019		n	٥	(1)) 0	n	(1)	316	316	n	n	0
000243905	ATLANTIC CITY	N.J		10/23/2019					n			, n		409		n	
000242850	KINGS MOUNTAIN	NC		10/23/2019		0	0	(4)) 0	0	(4)0	566	566	0	0	0
000238242	WEST YARMOUTH	MA		10/23/2019		0	0	4	0	0	4	0	1,390	1,390	0	0	0
000237915	ALTON BAY	NH		10/23/2019		0	0	(16))0	0	(16)0	1,908	1,908	0	0	0
000238380	FLORENCE	SC		10/23/2019		0	0	0	0	0	0	0	1,299	1,299	0	0	0
000239103	MC CALLA	AL		10/23/2019		0	0	0	0	0	0	0	92	92	0	0	0
000242373	ROXBORO	NC		10/23/2019		0	0	3	0	0	3	0	456	456	0	0	0
000237914	SCOTTSBLUFF	NE		10/23/2019		0	0	(4))0	0	(4)0	664	664	0	0	0
000240086	BROOKLYN	NY		10/23/2019		0	0	5	0	0	5	0	1,869	1,869	0	0	0
000241990 000244565	RAYNHAM	MA		10/23/2019		0	0	10	0	0	10	0	2,482	2,482	0	0	0
000244565	POTTSTOWN	MA		10/23/2019		0	0	1	0	0	1		732		0	0	0
000242040	KATY	PA		10/23/2019			٥٥	(22,)0		(22	/					
000239241	CLARKSVILLE	ΔR		10/23/2019		0		(1)		0	(1) 0	232	232			0
000238098	CLIO	MI		10/23/2019		0	0	5	0	0	5	0	828		0	0	0
000243373	CHAFFEE	MO		10/23/2019		0	0	(2)) 0	0	(2)0	490	490	0	0	0
000243040	KOSCIUSKO	MS		10/23/2019		0	0	(3))0	0	(3)0	625	625	0	0	0
000239380	DOVER TWP	NJ		10/23/2019		0	0	10	0	0	10	0	1,400	1,400	0	0	0
000238574	NEW IBERIA	LA		10/23/2019		0	0	(55))0	0	(55)0	1,274	1,274	0	0	0
000242180	GROVETOWN	GA		10/23/2019		0	0	2	0	0	2	0	625	625	0	0	0
000241852	MUSCATINE	IA		10/23/2019	·····	0	0	ļ1	0	0	ļ1	0	262	262	0	0	0
000240756 000243899	GREENWOOD	MS		10/23/2019	·····	0	0	4	0	0	J4	0	802 719	802 719	0	0	0
000243899	ROCHESTER	NY		10/23/2019	·····		0	3	0	0	3	J	719			0	0
000244370	TULSA	UK		10/23/2019	·····		۰۰	(1)	,	0		/0		298	U		
000239437	HUMBL E	TY		10/23/2019		n	٥	a	n	n	a	n	1,895	1.895	n	n	n
000239104	LYNBROOK	NY		10/23/2019	[(2)))	5,213	5,213		n	
000239099	LEVANT	ME		10/23/2019		0	0	4	0	0	4	0	2, 176	2,176	0	0	0
000240894	DULUTH	GA		10/23/2019	ļ	0	0	(4))	0	(4)0	664	664	0	0	0
000239913	WEST FORK	AR		10/23/2019		0	0	5	0	0	5	0	921	921	0	0	0
000239575	RANSON	WV		10/23/2019		0	0	2	0	0	2	0	651	651	0	0	0
000238768	PARIS	TN		10/23/2019	ļ	0	0	(1)) 0	0	(1)0	210	210	0	0	0
000238915	LANDRUM	SC		10/23/2019	ļ	0	0	(4))0	0	(4)0	727	727	0	0	0
000241182	BROOKLYN	MI		10/23/2019	·····	0	0	(2)) 0	0	(2) 0	576	576	0	0	0
000241991	KEYPORT	NJ		10/23/2019	·····	0	0	9	J0	0	9	J0	1,468	1,468	0	0	0
000242236	HOUSTON	IX		10/23/2019	·····	0	0	(9)	J0	0	(9	J0	545	545	0	0	0
000238097	CORRUS CHRISTI	КҮту		10/23/2019	·····		0	(1)	/ 0	0	(1	/0	1,026	,			

1	Location	า	4	5	6	Loans DISPO	CLD, Hallsi		e in Book Value				14	15	16	17	18
1	2	3		3	O	Book Value/ Recorded	8	9	10 Current	11	12	13	Book Value/ Recorded	13		17	10
			Loan	Date	Disposal	Investment Excluding Accrued Interest	Unrealized Valuation Increase	Current Year's (Amortization)	Year's Other- Than- Temporary Impairment	Capitalized Deferred Interest and		Total Foreign Exchange Change in	Accrued Interest on	Consid-	Foreign Exchange Gain (Loss) on	Realized Gain (Loss) on	Total Gain (Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
000239628 000242181	DILLWYN	VA		10/23/2019		0	0	(1)	0	0	(1))0	165	165	0	0	0
000242181	ANNA	TY		10/23/2019				(5)	0				1, 135	1, 136	0		0
000243569	OLD FORT	NC		10/23/2019		0	0	2	0	0	2	0			0		0
000243236	POOLER	GA		10/23/2019		0	0	5	0	0	5	0	909	909	0	C	0
000241044	BELLEFONTAINE	OH		10/23/2019		0	0	2	0	0	2	0	490	490	0	0	0
000240755	. TUMWATER	WA		10/23/2019		0	0	1	0	0	1	0	1,430	1,430	0	0	0
000244373	. WEST MEMPHIS	AR		10/23/2019		0	0	(33)	0	0	(33	0	1,261	1,261	0	C	0
000237917 000238244	. CHRISTIANSBURG	VA		10/23/2019		0	0	2	0	0	2	0	597	597	0	0	0
000238244	PRESTON	WA		10/23/2019									1,798	1,798			
000239095	WESTBROOK	MF		10/23/2019		n	n	(61)	n	n	(61	0	410	410	n		n
000242990	MACOMB	IL		10/23/2019			0	(1)	0	0	(1	0	570	570	0		0
000240893	. REX	GA		10/23/2019		0	0	0	0	0	0	0	242	242	0		0
000238382	PERKINSTON	MS		10/23/2019		0	0	(1)	0	0	(1))0	342	342	0		0
000238720	. TYLERTOWN	MS		10/23/2019		0	0	0	0	0	0	0	317	317	0	0	0
000243180	. LAJOSE	PA		10/23/2019		0	0	0	0	0	0	0	507	507	0	0	0
000242713	. SUMTER	SC		10/23/2019		0	0	(1)	0	0	(1	00	804	804	0	0	0
000239572	. BIRMINGHAM	AL		10/23/2019		0	0	3	0	0	3	0	488	488	0	0	0
000242908 000244567	. KISSIMMEE	FL		10/23/2019		0	0	(1)	0	0	(1)0			0	0	0
000239101	HUMBLE	UK		10/23/2019			0						1, 128 045	1, 128			
000243042	IRON GATE	VΔ		10/23/2019							0			876			0
000243713	LINDALE	TX		10/23/2019			0	3	0	0	3	0	719		0		0
000242237	BILOXI	MS		10/23/2019		0	0	9	0	0	9	0	1,102	1,102	0		0
000240949	. RIVERDALE	GA		10/23/2019		0	0	2	0	0	2	0	774	774	0		0
000243711	. GARLAND	TX		10/23/2019		0	0	1	0	0	1	0	338	338	0	0	0
000241378	. WEST VALLEY CITY	UT		10/23/2019		0	0	6	0	0	6	0	1,285	1,285	0	0	0
000238243	. SHAFTER	CA		10/23/2019		0	0	5	0	0	5	0	1,387	1,387	0	0	0
000242377	. NEW RICHMOND	IN		10/23/2019		0	0	1	0	0	· <u>1</u>	0	670	670	0	0	0
000243568	DAVENPORT	FL		10/23/2019		0	0	/	0	0	·······/	0	1,401	1,401	0	0	0
000241716 000243906	SUCCASUNNA SOUTH BOSTON	NJ		10/23/2019			0	/	0	0	/		1,226	1,226	0		0
000242044	FI MONT	MV		10/23/2019			n	(1)	n		α	,	2.905	2.905	n	n	,
000237916	AUBORA	IN		10/23/2019				(1)	0		(1)					0
000241522	ROWLETT	TX		10/23/2019		0	0	(2)	0	0	(2	0	787	787	0		0
000244233	DETROIT	MI		10/23/2019		0	0	(5)	0	0	(5	0	946	946	0		0
000238381	. SELMA	AL		10/23/2019		0	0	(4)	0	0	(4	00	479	479	0		0
000239102	. ALLISON PARK	PA		10/23/2019		0	0	4	0	0	4	0	666	666	0	0	0
000239911	. VANCLEAVE	MS		10/23/2019		0	0	(1)	0	0	(1)	00	441	441	0	0	0
000241046	DEXTER	KY		10/23/2019		0	0	(2)	0	0	(2	0	541	541	0		0
000240139	. MOUNT VERNON	NY		10/23/2019		.	ļ0	(1)	0	0	(1)) 0	1,430	1,430	0	J	0
000243712 000241993	. ROCK HILL	SC		10/23/2019		. 0	0	11	0	0	1	0	532	532	0	J0	0
000241993	GRAND BAY	ΝJΔI		10/23/2019				1	0		1		1.200	1.200	U		,
000242854	BIXBY	∩K		10/23/2019		n	n	n	n	n	n	n			n	n	n
000239202	PITTSFIELD	IL		10/23/2019			0	(1)	0	0	(1)0	409		0		0
000242521	PEARLAND	TX		10/23/2019		0	0	12	0	0	12	0	1,039	1,039	0		0
000239868	. DANVILLE	VA		10/23/2019		0	0	12	0	0	12	0	2,069	2,069	0		0
000237538	STOCKTON	CA		10/23/2019		0	0	(8)	0	0	(8	00	1,271	1,271	0		0
000244375	TEHACHADI	CA		10/23/2010		1	n	15	٥	1	15	1	1 307	1 307	۸ .		

Showing All Mortgage Loans DISPOSED. Transferred or Renaid During the Current Quarter

				Showing A	All Mortgage L	oans DISPO	SED, Transf										
1	Location		4	5	6	7		Change		e/Recorded Inv			14	15	16	17	18
	2	3		1	1	Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
000249086	GASTONIA	NC		10/23/2019		0	0	3	0	0	3	0	669	669	0	0	0
000239673	DAYTON	TN		10/23/2019		0	0	1	0	0	1	0	540	540	0	0	0
000238869	GLOSTER	LA		10/23/2019		0	0	(6)	0	0	(6) 0	618	618	0	0	0
000243991	ELSMERE	KY		10/23/2019		0	0	4	0	0	4	0	1,052	1,052	0	0	0
000238536	VILONIA	AR		10/23/2019		0	0	0	0	0	0	0	505	505	0	0	0
000241856	ALTAMONTE SPRINGS	FL		10/23/2019		0	0	(8)	0	0	(8) 0	1, 187	1, 187	0	0	0
000242239	LAYTON	UT		10/23/2019		0	0	4	0	0	4	0	2,742	2,742	0	0	0
000243377	THEODORE	AL		10/23/2019		0	0	(1)	0	0	(1) 0	911	911	0	0	0
000239059	RALEIGH	NC		10/23/2019	ļ	0	0	(4	0	0	(4)0	737	737	0	0	0
000241994	NEW HAVEN	CT		10/23/2019	 	0	0	(2	0	0	(2)0	743	743	0	0	0
000241047	MONROE	GA		10/23/2019		0	0	3	0	0	3	0	520	520	0	0	0
000244180	RICHMOND	VA		10/23/2019	 	0	0	0	0	0	0	0	185	185	0	0	0
000240614	LIVE OAK	CA		10/23/2019	 	0	0	(15)	0	0	(15)0	902	902	0	0	0
000243715	FOLSOM	LA		10/23/2019		0	0	(5	0	0	(5)0	433	433	0	0	0
000243239	ISANTI	MN		10/23/2019		0	0	(3)	0	0	(3)0	399	399	0	0	0
000240947	MONTGOMERY	AL		10/23/2019		0	0	(36)	0	0	(36) 0	1,538	1,538	0	0	0
000241523	HOUSTON	TX		10/23/2019		0	0	(2	0	0	(2)0	946	946	0	0	0
000243237	ONAWAY	MI		10/23/2019		0	0	0	0	0	0	0	110	110	0	0	0
000249085	LELAND	NC		10/23/2019		0	0	4	0	0	4	0	894	894	0	0	0
000242855	GLENPOOL	OK		10/23/2019		0	0	1	0	0	1	0	636	636	0	0	0
000240752	HEARTLAND	TX		10/23/2019		0	0	(3)	0	0	(3)0	741	741	0	0	0
000237342	CAMDEN	NJ		10/23/2019		0	0	(23)	0	0	(23)0	965	965	0	0	0
000237537	ROY	UT		10/23/2019		0	0	(2)	0	0	(2)0	139	139	0	0	0
000239536	ALANSON	MI		10/23/2019		0	0	(2	0	0	(2)0	370	370	0	0	0
000241662	ALEXANDRIA	VA		10/23/2019		0	0	(3)	0	0	(3) 0	4,320	4,320	0	0	0
000241718	WOONSOCKET	RI		10/23/2019		0	0	5	0	0	5	0	741	741	0	0	0
000239674	HAMILTON	OH		10/23/2019		0	0	1	0	0	1	0	227	227	0	0	0
000238868	ALBERT LEA	MN		10/23/2019		0	0	(1)	0	0	(1) 0	584	584	0	0	0
000240081	RUTHER GLEN	VA		10/23/2019		0	0	2	0	0	2	0	721	721	0	0	0
000243181	SAND LAKE	MI		10/23/2019		0	0	(2)	0	0	(2) 0	471	471	0	0	0
000238673	LOCUST GROVE	GA		10/23/2019		0	0	3	0	0	3	0	789	789	0	0	0
000239342	ABERDEEN	MS		10/23/2019		0	0	(2)	0	0	(2) 0	580	580	0	0	0
000242993	ANDERSON	SC		10/23/2019		0	0	1	0	0	1	0	1,078	1,078	0	0	0
000241719	FORNEY	TX		10/23/2019		0	0	8	0	0	8	0	923	923	0	0	0
000244041	JASPER	GA		10/23/2019		0	0	(7)	0	0	(7)0	532		0	0	0
000241048	SMITHVILLE	TN		10/23/2019		0	0	(4)	0	0	(4)0	450	450	0	0	0
000242660	VINE GROVE	КҮ		10/23/2019		0	0	12	0	0	12	0	2, 155	2, 155	0	0	0
000243714	TONAWANDA	NY		10/23/2019		0	0	(7)	0	0	(7)0	169	169	0	0	0
000237675	ABINGTON	PA		10/23/2019		0	0	(2)	0	0	(2) 0	1, 173	1, 173	0	0	0
000244715	BROWNSBURG	IN		10/23/2019		0	0	(3)	0	0	(3		259	259	0	0	0
000244377	WILDER	ID		10/23/2019	ļ	0	0	(20)	00	0	(20)0	1,530	1,530	0	0	0
000242856	CHARLESTON	MS		10/23/2019	ļ	0	0	(5)	0	0	(5)0	362	362	0	0	0
000238482	CHESTER	SC		10/23/2019	ļ	0	0	(2)	0	0	(2)0	983	983	0	0	0
000241996	MACON	GA		10/23/2019		0	0	1	0	0	·1	0	567	567	0	0	0
000240275	GRETNA	LA		10/23/2019	ļ	0	0	0	0	0	0	0	227	227	0	0	0
000237960	JACKSONVILLE	TX		10/23/2019		0	0	(1)	0	0	(1)0	136	136	0	0	0
000237484	PLEASANT HOPE	MO		10/23/2019		0	0	(2)	0	0	(2)0	1,347	1,347	0	0	0
000237822	KISSIMMEE	FL		10/23/2019	ļ	0	0	1	0	0	·1	0	435	435	0	0	0
000242718	TAFT	TX		10/23/2019	ļ	0	0	(19)	0	0	(19)0	263	263	0	0	0
000238538	MADISONVILLE	LA		10/23/2019		0	0	0	0	0	0	0	301	301	0	0	0
000040460	DOMNEY	I IN	1	10 (00 (00 10	1			1	1	1		1	200	000	1	1	

					All Mortgage I		SED, Transf								1		
1	Location		4	5	6	7				e/Recorded Inv	_		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		.		Recorded		F		
						Investment Excluding			Year's Other-		Total	T	Investment Excluding		Foreign Exchange	Realized	Total
						Accrued	Unrealized Valuation	Current	Than-	Capitalized	Change	Total Foreign Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest		Year's	Temporary	Deferred	in		Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Disposal	Prior Year	Increase (Decrease)	(Amortization) /Accretion	Impairment Recognized	Interest and Other		Change in Book Value	Disposal	eration	Disposal	Disposal	Disposal
	LEAGUE CITY	State	туре		Date	FIIOI Teal	(Decrease)	Accretion	Recognized	Other	(0+9-10+11)	Book value			Disposai	Disposai	Disposai
000240136 000237821	CALHOUN	IX		10/23/2019			0	(29)	0	0	(29				0	0	0
000243379	PUXICO	GA		10/23/2019			0	(29))	0	(29)			0		0
000239728	KEARNEYSVILLE			10/23/2019			0	(1)		0	(1)	1.611	1.611		0	0
000240612	LANCASTER			10/23/2019			0	9			9		416	416			
000237678	ALBUQUERQUE	NIM		10/23/2019			0	2			2				0		
000238343	WA I ANAE	HI		10/23/2019		0	0	(4)		0	(4) 0	504	504	0		0
000240945	JACKSONVILLE	AR		10/23/2019		0	0	(4)	0	0		0	473	473	0	0	0
000241525	SPRING	TY		10/23/2019		0	0	(8)	0	0	(8	0	853	853	0	0	0
000239533	ARLINGTON			10/23/2019			n	5			5	n	630			n	
000238010	WABASH	IN		10/23/2019			0	1	0	0	1	0	393	393	0	0	0
000241858	WINSTON SALEM	NC		10/23/2019		0	0	(1)	0	0	(1)0	641	641	0	0	0
000239057	NAPERVILLE	L		10/23/2019		0	0	2	0	0	2	0	1,241	1,241	0	0	0
000237539	KANSAS CITY	MO		10/23/2019		0	0	(2)	0	0	(2)0	386	386	0	0	0
000239534	LA GRANDE	OR		10/23/2019		0	0	1	0	0	1	0	788	788	0	0	0
000241664	BLACKSTONE	MA		10/23/2019		0	0	(4)	0	0	(4)0	1,525	1,525	0	0	0
000244376	WICHITA FALLS	TX		10/23/2019		0	0	(6)	0	0	(6)0	232	232	0	0	0
000240750	STEPHENTOWN	NY		10/23/2019		0	0	(7)	0	0	(7)0	1,009	1,009	0	0	0
000244238	HARR I SBURG	PA		10/23/2019		0	0	0	0	0	0	0	126	126	0	0	0
000243183	NEW LONDON	WI		10/23/2019		0	0	2	0	0	2	0	460	460	0	0	0
000237482	HUNTSVILLE	AL		10/23/2019		0	0	(7)	0	0	(7	00	426	426	0	0	0
000238199	MADISON	MS		10/23/2019		0	0	1	0	0	1	0	614	614	0	0	0
000243854	UPPER DEERFIELD	NJ		10/23/2019		0	0	(8)	0	0	(8	00	598	598	0	0	0
000240468	CANTON	MS		10/23/2019		0	0	5	0	0	5	0	699	699	0	0	0
000238342	CL10	MI		10/23/2019		0	0	(5)	0	0	(5)0	881	881	0	0	0
000242186	MERRILLVILLE	IN		10/23/2019		0	0	14	0	0	14	0	1,317	1,317	0	0	0
000240273	PHILADELPHIA	PA		10/23/2019		0	0	(19)	0	0	(19)0	1,390	,	0	0	0
000239867	STEVENSVILLE	MD		10/23/2019		. 0	0	7	0	0	7	0	1,369		0	0	0
000243716	KINGSLAND	GA		10/23/2019		0	0	0	0	0	(117	0	556	556	0	0	0
000240611 000244043	RICHMOND	IX		10/23/2019		0	0	(11/))0	0	(11/)0	1,133	1, 133	0	0	0
000244043	CONWAY	AL		10/23/2019			0		0	0	I	0	1.580	1.580	0	0	0
000243995	CALLAHAN			10/23/2019			0	15		0					0	0	0
000241998	CHICAGO	FL		10/23/2019			0	10	0		10)	2.162				0
000241998	SPRING HOPE	NC		10/23/2019			0	10			(8		539		0		
000237867	LA I NGSBURG	мі		10/23/2019				(13)			(13	,	1 440	1.440			
000243524	ELLETTSVILLE	IN		10/23/2019		0	0	(3)	0	0	(3)			0		0
000240805	BROOKLYN	NY		10/23/2019		0	0	8	0	0	8	0	2.043	2.043	0	0	0
000242663	SAN ANTONIO	TX		10/23/2019		0	0	3	0	0	3	0	929	929	0	0	0
000242996	SCOTTSBORO	AL		10/23/2019			0	(1)	0	0	(1) 0	546	546	0	0	0
000239726	SAN TAN VALLEY	AZ		10/23/2019			0	3	0	0	3	o			0	0	0
000240134	BUFORD	GA		10/23/2019			0	6	0	0	6	0	1,202	1,202	0	0	0
000240943	ROCKY MOUNT	NC		10/23/2019		0	0	(6)	0	0	(6)0	434	434	0	0	0
000243719	WINSTON SALEM	NC		10/23/2019		0	0	(3))0	0	(3)0	493	493	0	0	0
000244522	DELMAR	MD		10/23/2019		0	0	1	0	0	1	0	1,002	1,002	0	0	0
000239531	COTTAGE HILLS	IL		10/23/2019		0	0	2	0	0	2	0	564	564	0	0	0
000241527	LAREDO	TX		10/23/2019		0	0	1	0	0	1	0	732	732	0	0	0
000238726	GONZALES	LA		10/23/2019		0	0	0	0	0	0	0	564	564	0	0	0
000242525	MC CLURE	OH		10/23/2019		0	0	(3)	00	0	(3	00	298	298	0	0	0
000239864	BYRAM	MS		10/23/2019		0	0	0	0	0	0	0	297	297	0	0	0
000240610	TODELE	I IIT	1	10/23/2010	1	1	۱ ،	(75)	d n		(75) n	4 654	4 654	١	1	

SCHEDULE B - PART 3

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

	T		T		All Mortgage Loans DIS	POSED, Trans						1	1			T
1	Location		4	5	6 7	,	Chang	e in Book Valu				14	15	16	17	18
	2	3			Book Va		9	10	11	12	13	Book Value/				
					Record			Current		T		Recorded		F		
					Investm			Year's Other-		Total	T	Investment		Foreign	Realized	Total
					Excludi Accrue		Current Year's	Than-	Capitalized Deferred	Change	Total Foreign Exchange	Excluding Accrued		Exchange Gain	Gain	Gain
			Loan	Date	Disposal Interes		(Amortization	Temporary Impairment	Interest and	in Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Ye		/Accretion	Recognized	Other	(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
000243330	CHARLESTOWN	IN	Турс	10/23/2019	Date Therre	n (Decrease)) /Accretion	rtecognized	Other	(2		1,864	1,864	Лороза	Disposai	Лэрози
000240328	BROOKLYN	NY		10/23/2019		0) 13	0	0	13		2,044	2,044	0	0	0
000237389	LUBBOCK	TX		10/23/2019		0)(1)0	0	(1	0			0	0	0
000240466	ARAB	AL		10/23/2019		0	0	0	0	0	0	586	586	0	0	0
000243185	PRESCOTT	AR		10/23/2019		0)(3)0		(3	0	392	392	0	0	0
000237866	MARTINS FERRY	OH		10/23/2019		0)1	0	0	1	0	276	276	0	0	0
000243718	PILLOW	PA		10/23/2019		0	00	0	0	0	0	777	777	0	0	0
000241810	HAZLEHURST	MS		10/23/2019		0)(4) 0	0	(4	0	725	725	0	0	0
000242331	JACKSON	MS		10/23/2019		0)(3) 0	0	(3	0	833	833	0	0	0
000244183	ROCKFORD	IL		10/23/2019		0) 0	0	0	0	0	38	38	0	0	0
000238249	COLLEGE STATION	TX		10/23/2019		0) 1	0	0 0	1	0	946	946	0	0	0
000239865	BYHALIA	MS		10/23/2019		0) 9	0	0	9	0	1,296	1,296	0	0	0
000237727	RALEIGH	NC		10/23/2019			(2) 0	0	(2	J0	671	671	0	0	0
000239194 000238054	DELHI	LA		10/23/2019			(1	J0	0	(1	J0	612	612	0	0	0
000238054	WHITEHALL	WV		10/23/2019		0) (113	0		(113	0				0	0
000240327	LYNBROOK	NV		10/23/2019		0	1 (0	0				1,533	1.533			
	BROWNSVILLE	TNI		10/23/2019		0)(0)		(6		819		٥		
000243997	MILTON	FI		10/23/2019		0	3	0		(0	0	1.637	1.637			0
000239109	SAINT CHARLES	MO		10/23/2019		0)(9	0	0	(9	0	1.402	1,402	0	0	0
000244330	PINSON	AL		10/23/2019		0	0	0	0	0	0	1,083	1,083	0	0	0
000237869	COLUMBUS	MS		10/23/2019		0)(1)0		(1	0	496	496	0	0	0
000240803	CULPEPER	VA		10/23/2019		0)4	0		4	0	1,813	1,813	0	0	0
000240465	LAKE CITY	FL		10/23/2019		0)1	0	0	1	0	597	597	0	0	0
000239385	SPRINGFIELD GARDENS	NY		10/23/2019		0)2	0	0	2	0	371	371	0	0	0
000241667	RINEYVILLE	КҮ		10/23/2019		0) (13) 0	0	(13	0	1,247	1,247	0	0	0
000244187	SAN ANTONIO	TX		10/23/2019		0) 5	0	0	5	0	1,002	1,002	0	0	0
000238196	DADE CITY	FL		10/23/2019		0) 12	0	0	12	0	1,308	1,308	0	0	0
000240270	NEWTON	KS		10/23/2019	·····	0) 3	0	0	3	0	643	643	0	0	0
000243470 000240941	MCCOMB	MS		10/23/2019		0) (8)0	0	(8			887	0	0	0
000240941	MORRIS	GA		10/23/2019		0	(25	0		(25	0		1,711		0	0
000244524	HIGHLAND	MN		10/23/2019						(11		953	953			0
000239053	BRONX	NV		10/23/2019		0	20 20	/0		20	,0 n	1.367	1,367	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰		n
000241002	GILBERT	A7		10/23/2019		0))n	,		n		685	n	n	n
000243332	AUST IN	AR		10/23/2019		0)(6	0		6	0	1,307	1,307	0	0	0
000238728	NEWBURGH	IN		10/23/2019		0)(2	0	0	(2	0	561	561	0	0	0
000242527	BRONX	NY		10/23/2019		0)2	0	0	2	0	550	550	0	0	0
000237673	CORPUS CHRISTI	TX		10/23/2019		0	8	0	0	8	0	1,050	1,050	0	0	0
000243525	ST MATTHEWS	SC		10/23/2019		0) 1	0	0	1	0	492	492	0	0	0
000239919	HAINES CITY	FL		10/23/2019		0)7	0	0	7	0	608	608	0	0	0
000244662	UPPER MARLBORO	MD		10/23/2019		0) 6	0	0	6	0	2,357	2,357	0	0	0
000242334	HOUSTON	TX		10/23/2019		0) (17)0	0	(17	0	677	677	0	0	0
000240802	LEWISVILLE	TX		10/23/2019		0) 3	0	0	3	0	1,361	1,361	0	0	0
000239724	FERRIDAY	LA		10/23/2019	·····	0		0	· 0	1]0	490	490	0	0	0
000240797	GALLOWAY	NJ		10/23/2019	······	0	(3	0	0	(3	J0	381		0	0	0
000244185	LOCUST GROVE			10/23/2019			3	J0	0	3	J	832 826	832	0	0	0
000239725 000241141	JACKSBOHO			10/23/2019			(1	/0	0	(1	0			0	0	0
000239863	SOUTHPORT	MIN		10/23/2019) (25			(25		1,263	1,263	۰		0
000239863	TOLLESON	Δ7		10/23/2019)(25			(25)						0
UUUZ44JZJ	I ULLLUUN	I		10/23/2019			, ₁ (9	71 U	, I	1	/I U	1 020		U	I U	U

			_		All Mortgage L		SED, Transf						1				
1	Location		4	5	6	7				e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded		- .		
						Investment			Year's Other-		Total		Investment		Foreign	Destined	T-4-1
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
			Laan	Data	Diamagal	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	Consid-	Gain	Gain	Gain
Loan Number	Citv	State	Loan Type	Date Acquired	Disposal Date	Interest Prior Year	Increase	(Amortization)	Impairment	Interest and		Change in Book Value	Interest on Disposal	eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
			туре		Date	Prior rear	(Decrease)	`/Accretion ´	Recognized	Other	(8+9-10+11)	Book value			Disposai	Disposai	Disposai
000243331 000241950	BUCKEYE	AZ		10/23/2019		0	0	4	0	0	4	0	1,272		0	0	0
	NOBLESVILLE	UH		10/23/2019			0	(3)	0	0	(3)		582	0	0	0
000241003 000243664	RIO RANCHO	IN		10/23/2019			0	(1)	0	0	(1)0		1.143	0	0	0
000240658	CLIO	NM		10/23/2019									1, 143	1, 143			0
000242999	MORGANTOWN	DA		10/23/2019			٥٥					,		363			
000244718	RINGOES	N.I.		10/23/2019			٥	(5)			(3	,	1.244	1.244			
000238727	LUTHER	N⊌		10/23/2019			٥	(2)	0	0) 0	886				
000242528	KINSTON	NC.		10/23/2019		0		1	0	0	1	0			0	0	0
000241474	ROSSFORD	OH		10/23/2019		0	0	(1)	0	0	(1	0	1.274	1.274	0	0	0
000240814	DOYL INE	LA		10/23/2019	[(8)	n		(8)n	1.145	1.145	n		
000240476	FROSTPROOF	FL		10/23/2019		0	0	2	0	0	2	0			0	0	0
000242322	STONE MOUNTAIN	GA		10/23/2019		0	0	(3)	0	0	(3)0			0	0	0
000239154	WARD	AR		10/23/2019		0	0	(2)	0	0	(2) o	716	716	0	0	0
000237828	CALDWELL	OH		10/23/2019		0	0	(12)	0	0	(12)0	727	727	0	0	0
000239487	ALBUQUERQUE	NM		10/23/2019		0	0	4	0	0	4	0	630	630	0	0	0
000239630	BRYANT	AR		10/23/2019		0	0	3	0	0	3	0	483	483	0	0	0
000239963	MADISON	IN		10/23/2019		0	0	10	0	0	10	0	1,417	1,417	0	0	0
000244514	DUNLAP	TN		10/23/2019		0	0	(23)	0	0	(23)0	1,378	1,378	0	0	0
000240952	CORAL SPRINGS	FL		10/23/2019		0	0	(1)	0	0	(1) 0	661	661	0	0	0
000241989	SOUTH PARK	PA		10/23/2019		0	0	(3)	0	0	(3) 0	344	344	0	0	0
000241518	ORLANDO	FL		10/23/2019		0	0	(1)	0	0	(1) 0	637	637	0	0	0
000243321	ORANGEBURG	SC		10/23/2019		0	0	(4)	0	0	(4) 0	541	541	0	0	0
000243987	LOUISVILLE	КҮ		10/23/2019		0	0	(1)	0	0	(1) 0	716	716	0	0	0
000242849	BOWLING GREEN	FL		10/23/2019		0	0	(8)	0	0	(8)0	402	402	0	0	0
000240004	MENLO	GA		10/23/2019		0	0	1	0	0	1	0	369	369	0	0	0
000241462	BATON ROUGE	LA		10/23/2019		0	0	1	0	0	1	0	468	468	0	0	0
000242460	KIRBYVILLE	TX		10/23/2019		0	0	(19)	0	0	(19)0	394	394	0	0	0
000237966	SAINT ALBANS	VT		10/23/2019		0	0	4	0	0	4	0	1,062	1,062	0	0	0
000240142	JAMAICA	NY		10/23/2019		0	0	(9)	0	0	(9) 0	3, 174	3, 174	0	0	0
000244651		IL		10/23/2019		0	0	0	0	0	0	0			0	0	0
000242656	CHICAGOGROVE CITY	IL		10/23/2019	·····	0	0	2	0	0	2	0	473	473	0	0	0
000238349	BURTONSVILLE	UH		10/23/2019	·····		0	5	0	0	5	J		516	0		0
000237489	MEMPHIS	TNI		10/23/2019	l		0	(6)	0	0	(6	/0	2,545	2,545	0		0
000241463	MOUNT VERNON			10/23/2019			۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	o	n				1.562	1.562			
000243791	ROCKLIN			10/23/2019			۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰		n								
000239155	LINCOLN	II		10/23/2019		0	n	(7)	n	0) 0	433	433	0	0	0
000239631	GREENBRIER	TN		10/23/2019		n	n	3	n	n	3	n	714	714	0	n	n
000243320	RHODES	МІ		10/23/2019			0	(3)	0	0	(3)	541		0	0	0
000244037	HOT SPRINGS	AR		10/23/2019				(18)			(18)n	573	573	0	0	0
000241658	CINCINNATI	OH		10/23/2019		0	0	2	0	0	2	0			0	0	0
000238154	STREATOR	L		10/23/2019	ļ	0	0	(1)	0	0	(1)0	76	76	0	0	0
000237770	RIO RANCHO	NM		10/23/2019	ļ	0	0	(6)	0	0	6)0	660	660	0	0	0
000239770	MULBERRY	FL		10/23/2019	ļ	0	0	1	0	0	1	0	763		0	0	0
000238630	BRISTOL	IN		10/23/2019	ļ	0	0	(135)	0	0	(135)0	7, 154	7, 154	0	0	0
000244707	TOBYHANNA	PA		10/23/2019		0	0	4	0	0	4	0	492	492	0	0	0
000242461	WILLINGBORO	NJ		10/23/2019		0	0	8	0	0	8	0	1,068	1,068	0	0	0
000240003	JEFFERSONVILLE	IN		10/23/2019		0	0	6	0	0	6	0	1,049	1,049	0	0	0
000240812	GRANITE CITY	IL		10/23/2019	ļ	0	0	0	0	0	0	0	270	270	0	0	0
000243986	GARLAND	TY	1	10/23/2010	1	٨	0					1	1 072	1 072	1		

			1		All Mortgage I		SED, Transf										
1	Location		4	5	6	7	_			e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/ Recorded	8	9	10	11	12	13	Book Value/ Recorded				
						Investment			Current Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
000238772	PALATINE BRIDGE	NY	- 77-	10/23/2019		0	0	0	0	0	0	0	239	239	0	0	0
000244178	LAKEWOOD	00		10/23/2019			0	7	0	0	7	0	1,440	1,440	0	0	0
000239485	CHESTER	VA		10/23/2019		0	0	10	0	0	10	0	1,320	1,320	0	0	0
000240950	FAYETTEVILLE	NC		10/23/2019		0	0	(2)	0	0	(2)0	650	650	0	0	0
000237441	FORT WORTH	TX		10/23/2019		0	0	(16)	0	0	(16)0	1,336	1,336	0	0	0
000243794	SOUTH HOLLAND	IL		10/23/2019		0	0	(5)	0	0	(5	00	791	791	0	0	0
000237774	WEST MIFFLIN	PA		10/23/2019		0	0	4	0	0	4	0	430	430	0	0	0
000249079	PEGRAM	TN		10/23/2019		0	0	5	0	0	5	0	1,216	1,216	0	0	0
000237773	MOBILE	AL		10/23/2019		. 0	ļ0	0	0	0	0		1,031	1,031	ļ0	0	0
000243656 000238157	SAN ANTONIO	KS		10/23/2019		0	0	1	0	0	1	J	431	431	0	0	0
000238157	NANJEMOY	Iν		10/23/2019				(4,	0		(4		1.887	1.887			
000238633	MECHANIC FALLS	MF		10/23/2019		n	n	(2,	n	n	(25	,	1,887	1.080	n	n	n
000238033	FLORA	MS		10/23/2019		n	n	(25)	n	n	(23	n		915	n	n	n
000239347	HOWELL	NJ		10/23/2019			0	1	0	0	1	0	1.169	1.169	0	0	0
000239014	FRANKLIN SQUARE	NY		10/23/2019			0	(36)	0	0	(36)0			0	0	0
000239153	BOLIVAR	TN		10/23/2019		0	0	0	0	0	0	0	307	307	0	0	0
000239824	PASC0	WA		10/23/2019		0	0	(1)	0	0	(1)0	1,441	1,441	0	0	0
000242325	CYPRESS	TX		10/23/2019		0	0	3	0	0	3	0	546	546	0	0	0
000240473	RAYVILLE	LA		10/23/2019		0	0	3	0	0	3	0	308	308	0	0	0
000239962	BRAWLEY	CA		10/23/2019		0	0	2	0	0	2	0	625	625	0	0	0
000244515	WASHINGTON	DC		10/23/2019		0	0	2	0	0	2	0	357	357	0	0	0
000241803	CUDAHY	WI		10/23/2019		0	0	2	0	0	2	0	1,048	1,048	0	0	0
000240529	DURAND	MI		10/23/2019		0	0	1	0	0	11	0	579	579	0	0	0
000239291 000243322	BRAZILPLAINFIELD	IN		10/23/2019		0	0	(9)	0	0	(9)0	564	564	0	0	0
000243322	IMLAY	NIV		10/23/2019			0		0	0							
000244709	PERU	NV		10/23/2019				7	0	0	7	0	577	577			0
000240667	PONCHATOULA	I A		10/23/2019		0	0	(42)	0	0	(42	0	1.959	1.959	0	0	0
000240334	STRONGSVILLE	OH		10/23/2019		0	0	(1)	0	0	(1)0	409	409	0	0	0
000249078	TEMPLE	GA		10/23/2019			0	(1)	0	0	(1)0	822	822	0	0	0
000239015	WARNER ROBINS	GA		10/23/2019		0	0	(2)	0	0	(2)0	534	534	0	0	0
000238294	VANCE	AL		10/23/2019		0	0	0	0	0	0	0	1,124	1, 124	0	0	0
000242463	EASTPOINTE	MI		10/23/2019		0	0	1	0	0	1	0	317	317	0	0	0
000244320	SAINT LOUIS	M0		10/23/2019		0	0	4	0	0	4	0	1,280	1,280	0	0	0
000243517	MIDDLETON	OH		10/23/2019		. 0	0	(2)	0	0	(2	0	167	167	0	0	0
000239348 000240001	WALNUT COVE	NC		10/23/2019		. 0	ļ0	0	J0	0	0	J0	501	501	ļ0	0	0
000240001	STAATSBURG	IX		10/23/2019		0	0	(4)	0	0	(4				0		0
000237967	BENI D	NY		10/23/2019		0	0	2	0	0	2		1,842	271	0		0
000243801	MOORESBURG	TN		10/23/2019			u	(1,	n		(1	/	1.035	1.035	n	n	
000241133	TERRA ALTA			10/23/2019		n	n	3	n	n	3	n	676	676	n	n	n
000243130	WALKER	LA		10/23/2019		n	n	3	n		3	0	1.175	1.175	n		
000238346	NEW ORLEANS	LA		10/23/2019		0	0	2	0	0	2	0	560	560	0	0	0
000238822	VILLA RICA	GA		10/23/2019		0	0	(1)	0	0	(1)0	672	672	0	0	0
000242659	TALLASSEE	AL		10/23/2019		0	0	(7	0	0	(7)0	552	552	0	0	0
000237962	MCALESTER	0K		10/23/2019		0	0	2	0	0	2	0	365	365	0	0	0
000238151	TORNADO	WV		10/23/2019		0	0	4	0	0	4	0	1,218	1,218	0	0	0
000242270	TEMPLE	TX		10/23/2019		0	0	(86)	0	0	(86	00	1,766	1,766	0	0	0
000237486	BRANDON	MS		10/23/2019		0	0	1	0	0	1	0	1,244	1,244	0	0	0
000239539	RIBKESVILLE	ΚV	1	10/23/2010	1	١							7/18	7/19			

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

						oans DISPO	SED, Transfe	erred or Repa	aid During th	e Current Qu	ıarter						
1	Location		4	5	6	7				e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		T		Recorded		 :		
						Investment			Year's Other-		Total		Investment		Foreign	D!:	T-4-1
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
				D-4-	D:I	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0:-	Gain	Gain	Gain
Lasa Norskan	0.1	01.1	Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
000240999	THE COLONY	TX		10/23/2019		0	0	5	0	0	5	0	1,079	1,079	0	0	,0
000237347	TILTON	IL		10/23/2019		0	0	(3)	0	0	(3))0	680	680	0	0	/0
000241942	CLOVISATHENS			10/23/2019		0	0	/	0	0	/	0	1,683	1,683	0	0	,0
000238961	HUNTSVILLE	AL		10/23/2019		0	0	(5)	0	0	(5))0	572	572	0	0	,0
000242131	ORLANDO	AL		10/23/2019		0	0	1	0	0	1	0			0	0	,
000244461	OMAHA	tL		10/23/2019		0	0	(2)	0	0	(2)0			0	0	,
000244656	POWDER SPRINGS	NE		10/23/2019		0	0	3	0	0	3	0		217	0	0	,
000242326	FAYETTEVILLE			10/23/2019		0	0	(5)	0	0	(5))			0	0	,
000238345	SILVER CREEK	NUNV		10/23/2019		0		(5)	0	0	(5))		461	0		,
000242802	BUSHWOOD	MD.		10/23/2019			٥	(1)		0	(1,)0	2.241	2.241			,
000242802	PITTSFIELD	II		10/23/2019			٠٠						586	586			1
000239960	SANDUSKY	IL		10/23/2019			٥	(0)			(0,	,	698	698	٥٠		n n
000243795	FRENCH SETTLEMENT	VП		10/23/2019			٥٠	4			4		529	698			1
000243462	RICHMOND	LATV		10/23/2019		0	٥	(6)			(6))	570	529	٥٠		n n
000242942	OSCEOLA	AD		10/23/2019			٥	(0)			(0,	,		756			n
000242942	GARYSBURG			10/23/2019		0	٥	4			4				٥٠		n n
000243657	APACHE JUNCTION	NU		10/23/2019				2		0	2		1.183	1.183			n
000237485	WESLACO			10/23/2019		0	٥						829	829	٥٠		n n
000237483	STREATOR			10/23/2019			٥	(2)			2		424	424			n n
000243324	CAMERON	WV		10/23/2019		0	0	(2)	0		(0))					0
000243519	FINCASTLE			10/23/2019		0	٥	13			13	,	1,248	1,248			1 0
000238539	BURL INGTON	N I		10/23/2019		0	٥	1	0	0	1	0	1.341	1.341	0		0
000244460	ATLANTA	GA		10/23/2019		0	0	(4)	0	0	(4)	0	3,717	3,717	0		0
000242465	SNELLVILLE	GA		10/23/2019		0	0	6	0	0	6	0			0	0	0
000239346	KINGS MOUNTAIN	NC.		10/23/2019		0	0	(9)	0	0	(9)	0	429	429	0	0) 0
000238206	FLEMINGTON	WV		10/23/2019		0	0	2	0	0	2	, 0			0	0	J0
000249171	RADCLIFF	KY		10/23/2019		0	0	3	0	0	3	0			0	0	J0
000240332	BOWLE	MD		10/23/2019		0	0	(304)	0	0	(304))0	11.014	11.014	0	0	J0
000239679	RICHMOND	TX		10/23/2019		0	0	(1)	0	0	(1)) 0	1.536	1.536	0	0	J0
000241611	ISLAND LAKE	IL		10/23/2019		0	0	0	0	0	0	0	443	443	0	0	J0
000242941	CEDARTOWN	GA		10/23/2019		0	0	(4)	0	0	(4))0	449	449	0	0	J0
000239484	NEWTON FALLS	OH		10/23/2019		0	0	1	0	0	1	0	653	653	0	0	٥
000239822	SHELBYVILLE	TX		10/23/2019		0	0	4	0	0	4	0	950	950	0	0	0
000238344	LAWRENCEVILLE	GA		10/23/2019		0	0	0	0	0	0	0	178	178	0	0)
000243803	BROKEN ARROW	OK		10/23/2019		0	0	0	0	0	0	0	557	557	0	0)
000238348	BIRMINGHAM	AL		10/23/2019		0	0	(1)	0	0	(1)	00	624	624	0	0)o
000237826	SCOTT DEPOT	WV		10/23/2019		0	0	(27)	0	0	(27))0	1,778	1,778	0	0	J0
000242134	VIRGINIA BEACH	VA		10/23/2019		0	0	19	0	0	19	0	1,758	1,758	0	0)o
000241944	WHITEWATER	WI		10/23/2019		0	0	4	0	0	4	0	578	578	0	0	J0
000240664	MOUNT PLEASANT	MI		10/23/2019		0	0	0	0	0	0	0	595	595	0	0)
000239204	HART	MI		10/23/2019		0	0	1	0	0	1	0	569	569	0	0	J0
000240188	MOORE	OK		10/23/2019		0	0	3	0	0	3	0	534	534	0	0	J0
000240997	PORTSMOUTH	VA		10/23/2019		0	0	8	0	0	8	0	1,732	1,732	0	0	J0
000242799	COWPENS	SC		10/23/2019		0	0	1	0	0	1	0	190	190	0	0	0ا ر
000239010	INDIANAPOLIS	IN		10/23/2019		0	0	(4)	0	0	(4))0	507	507	0	0	J0
000244325	BEAUMONT	TX		10/23/2019		0	0	4	0	0	4	0	420	420	0	0	0ا ر
000244658	MUNCIE	IN		10/23/2019		0	0	(1)	0	0	(1))0	274	274	0	0	J0
000249170	WASHINGTON	DC		10/23/2019		0	0	5	0	0	5	0	1,212	1,212	0	0	J0
000240331	GREENSBURG	PA		10/23/2019		0	0	(1)	0	0	(1))0	522	522	0	0	J0
000238209	SPANAWAY		L	10/23/2019		0	0	(1)	0	0	(1))0	1.048	1.048	0	0	.) 0

1	Location	1	4	5	6	Loans DISPO	,			e/Recorded Inv			14	15	16	17	18
·	2	3		Ç	Ü	Book Value/ Recorded Investment Excluding Accrued	8 Unrealized Valuation	9 Current Year's	10 Current Year's Other- Than- Temporary	11 Capitalized Deferred	12 Total Change in	13 Total Foreign Exchange	Book Value/ Recorded Investment Excluding Accrued	.0	Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Interest Prior Year	Increase (Decrease)	(Amortization) /Accretion	Impairment Recognized	Interest and Other		Change in	Interest on Disposal	Consid- eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
000243466	. NORTH WILKESBORO	NC		10/23/2019		0	0	0	0	0	00	0	140	140	0	0	0
000242328	. SEGUIN	TX		10/23/2019		0	0	(1)	0	0	(1)0	122	122	0	0	·
000237631	. MOHEGAN LAKE	NY		10/23/2019		0	0	0	0	0	00	0	3,277	3,277	0	0	
000238347 000240858	MONTEBELLO	SC		10/23/2019			0	(11)	0		(11)		624	0		
000238014	LA PLATA	MD		10/23/2019			0	(32)	0	0)(32)	2.735	2,735	0	0	0
000241945	CONWAY	SC		10/23/2019		0	0	1	0)	, 0	1.035	1.035	0	0	
000244130	. ALBUQUERQUE	NM		10/23/2019		0	0	3	0		3	0	442	442	0	0	l
000238485	. SUNNYSIDE	WA		10/23/2019		0	0	(82)	0	0	(82)0	2,023	2,023	0	0	·
000243326	. FAIRLAWN	VA		10/23/2019		0	0	4	0) 4	0	1,051	1,051	0	0	·
000239676	. FLORENCE	SC		10/23/2019		.	0	4	0	J	4	J	734	734	0	0	
000237348	. CLARKSBURG	WV		10/23/2019		.	0	(2)	10		(2) 0			0	0	
000239205	CAMERON	MO		10/23/2019			٥	662	0) 662			671		220	220
000238152	BEDFORD	IN		10/23/2019			0	3	0)	0	1.018	1.018	0	0	
000237349	. MINERAL WELLS	WV		10/23/2019		0	0	1	0)1	0	584	584	0	0	
000239677	. STERLING	00		10/23/2019		0	0	(6)	0	0)(6)0	824	824	0	0	
000238960	. MERIDIAN	MS		10/23/2019		0	0	5	0	C)5	0	879	879	0	0	
000239011	. COLUMBUS	IN		10/23/2019		0	0	0	0		0	0	312	312	0	0	·
000238290	DEARBORN	M0		10/23/2019		0	0	(1)	0	·)(1)0		181	0	0	·
000243270 000242467	STAFFORD	Кү		10/23/2019			0	(8)	0)(8)		/56	0	0	
0002424657	DOUGLASS	KS KS		10/23/2019			0	(13)	0) (1)			0		
000238208	GLENPOOL	OK		10/23/2019			0	(3)	0)(3)0	636	636	0	0	·
000241751	. OKLAHOMA CI	OK		10/23/2019		0	0	1	0)1	0	356	356	0	0	l
000238679	. HARLINGEN	TX		10/23/2019		0	0	2	0	0)2	0	646	646	0	0)
000243941	. CLINTON			10/23/2019		0	0	(7)	0	0	(7)0	1,260	1,260	0	0	·
000240186	. VALLEY GRANDE	AL		10/23/2019		0	0	2	0	0)2	0	887 665	887 665	0	0	· 0
000244133 000238922	BYRAM	UH		10/23/2019			0	(10)	0		(10)	665	665 641	0		
000239920	BOLIVAR	TN		10/23/2019			0	(2)	0)(3)	566	566	0		
000238307	OAKDALE	CT		10/23/2019			0	8	0)	0	933	933	0	0)a
000241081	DANBURY	NH		10/23/2019		0	0	(27)	0)(27)0	1,830	1,830	0	0	
000241808	BELOIT	WI		10/23/2019		0	0	0	0	0	00	0	390	390	0	0	0
000238778	LAKE CITY	TN		10/23/2019		0	0	0	0		00	0	305	305	0	0	·
000239582	. CHELSEA	OK		10/23/2019		. 0	0	2	0	- C) 2	0	467	467	0	0	· 0
000244327 000238445	. KENNEWICK	WA		10/23/2019		.	0	0	0		0	J0		745	0	0	
000238445	I IMA			10/23/2019				(/)	0		(/	,					
000243273	CARENCRO	I A		10/23/2019				(2)	0	n))	847	915	n	o	,
000243135	NEWHALL	CA		10/23/2019			0	3	0		3	0	1.506	1.506	0	0	
000241138	. WEST LAFAYETTE	0H		10/23/2019		0	0	3	0		3	0	1,206	1,206	0	0	
000240047	. JACKSONVILLE	NC		10/23/2019		0	0	(135)	0		(135)0	2,824	2,824	0	0	
000239306	. ELKTON	MD		10/23/2019		0	0	(2)	0	C	(2	00	657	657	0	0	C
000237923	. RISING SUN	MD		10/23/2019		0	0	(10)	0	0	(10)0	888	888	0	0	· 0
000241891	LYKENS	PA		10/23/2019		. 0	0	1	0	<u>0</u>		0	652	652	0	0	. <u>-</u>
000237446 000239445	LOGANVILLE	PA		10/23/2019		. 0	0	(11)	10		(11	y0	1,046	1,046	0	0	
000239445	BELLE VERNON			10/23/2019			0	1	0		/ 1						
000249176	BRONX	NY		10/23/2019			n	(8)	n	n	,(8) n	,	1,269	1,209	n		,
000240994	NEW PARIS	DA.	[10/23/2019			٥	0					120	120			

	1		T		All Mortgage L		SED, Transf								T	T	
1	Location		4	5	6	7	_			e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		-		Recorded		F		
						Investment			Year's Other-		Total		Investment		Foreign	D 11 1	-
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
			1	D-4-	D:I	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
	0''	.	Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	`/Accretion ´	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
000241420	MIAMI	FL		10/23/2019		0	0	1	0	0	1	0	352			0	0
000239778	BOAZ	AL		10/23/2019		0	0	3	0	0	3	0	407	407		0	0
000238923	ROSENBERG	TX		10/23/2019		0	0	(4)	00	0	(4)0	783	783	0	0	0
000243328	MACON	GA		10/23/2019		0	0	4	0	0	4	0	672	672	0	0	0
000244132	WINDSOR	PA		10/23/2019		0	0	1	0	0	1	0	581	581	0	0	0
000242808	WEST MONROE	LA		10/23/2019		0	0	(2)) 0	0	(2) 0	458	458	0	0	0
000238777	DRESSER	WI		10/23/2019		0	0	2	0	0	2	0	70	70	0	0	0
000240661	NEWCASTLE	OK		10/23/2019		0	0	(6))0	0	(6)0	1,246	1,246	0	0	0
000238444	WEST MONROE	LA		10/23/2019	·····	0	0	(1)	0	0	(1) 0	324	324	0	0	0
000239112	RAMSEY	L		10/23/2019	ļ	0	0	(2)	0	0	(2	,	643		0	0	0
000241948	CHATTANOOGA	TN		10/23/2019	ļ	0	0	(39)	0	0	(39) 0	2,930	2,930	0	0	0
000243272	POST FALLS	ID		10/23/2019	ļ	0	0	3	0	0	3	0	1,332	1,332	0	0	0
000249037	LAKE PLACID	FL		10/23/2019	ļ	0	0	(1)	0	0	(1)0	546	546	0	0	0
000242807	NATCHEZ	MS		10/23/2019	·····	0	0	(2)	0	0	(2)0	735	735	0	0	0
000238582	TAYLOR	TX		10/23/2019		0	0	(1)	0	0	(1)0	149	149	0	0	0
000241753	SAN ANTONIO	TX		10/23/2019		0	0	0	0	0	0	0	124	124	0	0	0
000243805	MAUREPAS	LA		10/23/2019		0	0	6	0	0	6	0	742	742	0	0	0
000242080	SCRANTON	PA		10/23/2019		0	0	12	0	0	12	0	948	948	0	0	0
000240855	RIO RICO	AZ		10/23/2019		0	0	(6)	0	0	(6) 0	272	272	0	0	0
000243467	SYLVA	NC		10/23/2019		0	0	(6)	0	0	(6) 0	655	655	0	0	0
000238253	ALBEMARLE	NC		10/23/2019		0	0	2	0	0	2	0	271	271	0	0	0
000241421	EL PASO	TX		10/23/2019		0	0	(19)	0	0	(19) 0	1,479	1,479	0	0	0
000242614	LITHONIA	GA		10/23/2019		0	0	3	0	0	3	0	642	642	0	0	0
000238391	LOVINGTON	NM		10/23/2019		0	0	0	0	0	0	0	350	350	0	0	0
000241754	CLINTON TOWNSHIP	MI		10/23/2019		0	0	(13)	0	0	(13) 0	1,090	1,090	0	0	0
000242138	NEWPORT NEWS	VA		10/23/2019		0	0	13	0	0	13	0	2,586	2,586	0	0	0
000240660	SENATOBIA	MS		10/23/2019		0	0	2	0	0	2	0	507	507	0	0	0
000238309	TRACY CITY	TN		10/23/2019		0	0	(1)	0	0	(1) 0	965	965	0	0	0
000243275	PIPESTONE	MN		10/23/2019		0	0	0	0	0	0	0	477	477	0	0	0
000242081	SAINT ALBANS	NY		10/23/2019		0	0	4	0	0	4	0	1,465	1,465	0	0	0
000238114	REDWOOD	MS		10/23/2019		0	0	(10)	0	0	(10) 0	2,376	2,376	0	0	0
000243946	WENDELL	NC		10/23/2019		0	0	(2)	0	0	(2) 0	643	643	0	0	0
000237393	CASTROVILLE	TX		10/23/2019	ļ	0	0	4	0	0	4	0	868	868	0	0	0
000237925	YORK	SC		10/23/2019	ļ	0	0	(3)	0	0	(3)0	1,804	1,804	0	0	0
000239637	CARO	MI		10/23/2019	ļ	0	0	1	0	0	1	0	370		0	0	0
000243890	PRINCEVILLE	IL		10/23/2019	ļ	0	0	(12)	0	0	(12)0	2,203	2,203	0	0	0
000243808	AURORA	00		10/23/2019	ļ	0	0	7	0	0	7	0	1,978	1,978	0	0	0
000244611	GLENARM	IL		10/23/2019	ļ	0	0	(5)	0	0	(5)0	732	732	0	0	0
000237449	TALLAHASSEE	FL		10/23/2019		0	0	1	0	0	1	0	797	797	0	0	0
000241616	CHICAGO	IL		10/23/2019	ļ	0	0	(19)	0	0	(19)0	973	973	0	0	0
000240992	MICHIGAN CITY	IN		10/23/2019		0	0	(8)	0	0	(8)0	662	662	0	0	0
000244134	KILLEEN	TX		10/23/2019		0	0	(7)	0	0	(7)0	825	825	0	0	0
000242139	ROANOKE	VA		10/23/2019		0	0	1	0	0	1	0	251	251	0	0	0
000244467	HAYES	VA		10/23/2019	ļ	0	0	3	0	0	3	0	278	278	0	0	0
000238390	NATCHEZ	MS		10/23/2019		0	0	(4)	0	0	(4)0	1,338	1,338	0	0	0
000239581	DANIELSON	CT		10/23/2019	ļ	0	0	2	0	0	2	0	1, 169	1, 169	0	0	0
000238308	WARSAW	IN		10/23/2019	ļ	0	0	3	0	0	3	0	597	597	0	0	0
000242948	LONGS	SC		10/23/2019		0	0	0	0	0	0	0	1,241	1,241	0	0	0
000243750	HOUSTON	TX		10/23/2019	ļ	0	0	(13)	0	0	(13)0	626	626	0	0	0
000244329	CORPUS CHRIST	TX		10/23/2019	ļ	0	0	(4)	0	0	(4) 0	708	708	0	0	0
000249174	PILESCROVE	N.I		10/23/2019	1	0	0	12	1	0	12	0	2 699	2 699	0	0	0

1	Location	1	4	Snowing A	All Mortgage	Loans DISPO	o⊏D, Hansi			e/Recorded Inv			14	15	16	17	18
	2	3	4	5	Ö	Book Value/ Recorded	8	9	10 Current	11	12	13	Book Value/ Recorded	15	10	17	10
						Investment Excluding Accrued	Unrealized Valuation	Current Year's	Year's Other- Than- Temporary	Capitalized Deferred	Total Change in	Total Foreign Exchange	Investment Excluding Accrued		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Interest Prior Year	Increase (Decrease)	(Amortization) /Accretion	Impairment Recognized	Interest and Other	Book Value (8+9-10+11)	Change in Book Value	Interest on Disposal	Consid- eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
000242420	. THOMSON	GA		10/23/2019		0	0	(1)	0	0	(1))0	586	586	0	0	,0
000240377	. JUDSONIA	AR		10/23/2019		0	0	(17)	0	0	(17))0	1,664	1,664	0	0	·0
000243136	. PHENIX	VA		10/23/2019		. 0	0	(1)	0	0	(1))0	398		0	0	0
000238113	RAYWICK	KY		10/23/2019				(4)	0		(4))	650 612	650 612	0	0	,
000237586	CARROLLTON	TX		10/23/2019				(17)			(18))	1.624	1.624			1 0
000240520	. RIDDLETON	TN		10/23/2019			0	3	0	0	3	, 0	814	814	0	0	
000240853	. BROWNSVILLE	TX		10/23/2019		0	0	1	0	0	1	0		366	0	0	0
000241617	. ELMWOOD PARK	IL		10/23/2019		0	0	1	0	0	1	0	2,537	2,537	0	0	,0
000244272	. WEBSTER	MA		10/23/2019		0	0	(145)	0	0	(145)	,	5,601	5,601	0	0	·0
000240044	. SUMMERVILLE	GA		10/23/2019		0	0	(345)	0	0	(345)) 0	5,719	5,719	0	0	0
000238303	VALLEY	AL		10/23/2019	• • • • • • • • • • • • • • • • • • • •	0	0	(3)	0	0	(3))0	574 586	574 586	0	0	0
000238298	SABATTUS	GA		10/23/2019			0	518			518		586	586			,
000240991	MEMPHIS	TN		10/23/2019				(1))	135	135			1 0
000241756	CHICAGO			10/23/2019			0	5	0	0	5	0	1.406	1.406	0	0	0
000242616	. OKLAHOMA CITY	0K		10/23/2019		0	0	5	0	0	5	0	572	572	0	0	0
000237443	. CROSBY	TX		10/23/2019		0	0	(5)	0	0	(5)) 0	808	808	0	0	,0
000239829	. WINDER	GA		10/23/2019		0	0	8	0	0	8	0	941	941	0	0	,0
000242560	. RACINE	WI		10/23/2019		0	0	(1)	0	0	(1))0	699	699	0	0	<i>i</i> 0
000238441	. STATESVILLE	NC		10/23/2019		0	0	0	0	0	0	0	687	687	0	0	0
000249130 000242083	. MUSKEGO	WI		10/23/2019		0	0	(2)	0	0	(47))0	1, 163	1, 163	0	0	0
000242083	MARENGO	NY		10/23/2019				(47)			(47))	5.015	5,015			,
000243139	BOAZ	ΔΙ		10/23/2019			0	2			200	,					1 0
000242421	. HASLET	TX		10/23/2019			0	15	0	0	15	0	962	962	0	0	
000244081	. ST CLAIR SHORES	MI		10/23/2019		0	0	1	0	0	1	0	124	124	0	0	,0
000240714	. BENTON	LA		10/23/2019		0	0	2	0	0	2	0	1,119	1,119	0	0	,0
000242892	. WILLMAR	MN		10/23/2019		0	0	7	0	0	7	0	1, 171	1,171	0	0	·0
000244275	. RALEIGH	NC		10/23/2019		0	0	(5)	0	0	(5))0	477	477	0	0	0
000241562	. BOLINGBROOK	IL		10/23/2019		. 0	0	5	0	0	5	0	1,552	1,552	0	0	0
000239635 000239773	POOLER PAHRUMP	GA		10/23/2019			0	2		0	2	0	333			0	,
000238159	BROKEN ARROW	∩k		10/23/2019					٥				629	629	٥		1
000244613	CHATHAM	NJ		10/23/2019		0	0	5	0	0	5	0	1.374	1.374	0	0	
000242278	FORT SMITH	AR		10/23/2019		0	0	(6)	0	0	(6))0	741	741	0	0	0
000243083	. CHALMETTE	LA		10/23/2019		0	0	0	0	0	0	0	200	200	0	0	,0
000243421	. BENTON	AR		10/23/2019		0	0	2	0	0	2	0	717	717	0	0	0
000243892	. PLATTSBURGH	NY		10/23/2019		0	0	(1)	0	0	(1))0	377	377	0	0	·0
000240990	. RIVERVIEW	FL		10/23/2019		0	0	10	0	0	10	0	745	745	0	0	0
000238302	. CAMBRIDGE	NN		10/23/2019		. 0	0	3	0	0	3	0	430	430	0	0	, 0
000237580	. MECHANICSBURG	PA		10/23/2019		. 0	0	2	0		2	0			0	0	, 0
000239441	DELMAR			10/23/2019		·	n	12	 n		I2				 n	n	,
000243276	HICKORY	NC		10/23/2019			0	(1)	0	0	(1)) 0		175	0	0	
000241895	. CLARKSVILLE	NY		10/23/2019		0	0	11	0	0	11	0	1,529	1,529	0	0	0
000237775	. ATLANTA	GA		10/23/2019		0	0	(4)	0	0	(4))0	193	193	0	0	,0
000242561	. BROOKLYN	NY		10/23/2019		0	0	10	0	0	10	0	2,929	2,929	0	0	,0
000241424	. MT SOLON	VA		10/23/2019		0	0	(3)	0	0	(3)	00	222	222	0	0	0
000242422	. KENOSHA	WI		10/23/2019		0	0	(1,288)	0	0	(1,288)	00	9,391	9,391	0	0	0
000543800	MIDLAND	TV	1	10/23/2010	i	1		(E)	^		/61) I	683	683	^		

					All Mortgage I		SED, Transf							T	ī		
1	Location		4	5	6	7				e/Recorded Inv		1	14	15	16	17	18
	2	3		1	1	Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	_ Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
				Б.	D: 1	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
		<u>.</u>	Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	`/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
000244080	HENDERSONVILLE	TN		10/23/2019		0	0	4	0	0	4	0	1,287	1,287	0	0	0
000240042	SOMERSET	KY		10/23/2019		0	0	0	0	0	0	0	851	851	0	0	0
000239636	CHRISTIANA	TN		10/23/2019		0	0	1	0	0	1	0	406	406	0	0	0
000242084	GLENN DALE	MD		10/23/2019		0	0	32	0	0	32	0	5, 123	5, 123	0	0	0
000241563	CINCINNATI	OH		10/23/2019		0	0	6	0	0	6	0	1,073	1,073	0	0	0
000237636	SAINT LOUIS	MO		10/23/2019		0	0	(2) 0	0	(2	0	633	633	0	0	0
000240375	ANDERSON	IN		10/23/2019		0	0	0	0	0	0	0	460	460	0	0	0
000244612	TUCSON	AZ		10/23/2019		0	0	(4)0	0	(4	0	878	878	0	0	0
000241619	WEST BRANCH	MI		10/23/2019	·····	0	0	1]0	J0]1	J0			0	0	0
000238296	ROEBUCK	SC		10/23/2019	·····		ļ0	(1	J0	0	(1	J0		778	ļ0	ļ0	0
000239298	BALCH SPRINGS	LA		10/23/2019	·····	0	0	(5	/ 0 	J0	(5	·) 0		***************************************	0	0	0
000240180 000241758	BALCH SPRINGS	IX		10/23/2019	·····	0	0	4	J0	0	4	0	1,242	1,242	0	0	0
000241/58	NEW PORT RICHEY	UE		10/23/2019	l	0	0	(/	J0	J0	(/	J0	442	442	0	0	0
	OCALA	FL		10/23/2019		0	0	(2) 0	0	(2)0	353	353	0	0	0
000238305	MESQUITE						0	0	0	0	0	0			0	0	
000243755 000237445	RALEIGH	IX		10/23/2019		0	0	1	0	0	1	0	722		0	0	0
000237445	OAKFIELD	NG					0		0	0		0	514	514	0	0	
000238967	SAINT CLOUD	NY		10/23/2019			0		0	0	I	0	1.006	1.006	0	0	
000249179	ELEANOR	FL		10/23/2019			0	5	0	0	5				0	0	
000239827	GUYTON	WV		10/23/2019			0	(3		0	(3)0	1.540	1.540		0	
000244421	PUEBLO			10/23/2019			0			0	اا			1,540		0	
000241696	HANNIBAL			10/23/2019			0			0			1.028	1.028			
000240712	RICHMOND			10/23/2019			0	2		0	2					0	
000238776	CAMDEN	I A		10/23/2019			0	12		0	12		197				
000241425	COCOA	NI		10/23/2019			0	(1		0	(1)	628	628			
000237639	SLIDELL	ΙΔ		10/23/2019		0		3			3	0		716			
000242756	PENSACOLA			10/23/2019		0		5			5	0	699				
000243894	ABSECON	N I		10/23/2019		0		(2				0					
000244277	GORHAM	ME		10/23/2019		0	0	(0	0	0	(0) 0	1.339	1.339	0		0
000241902	BRONX	NY		10/23/2019		0	0	(2	0	0	(2	0	4,244	4.244	0	0	0
000241564	BEECH CREEK	PΔ		10/23/2019		0	0	7	0	0	7	0			0	0	0
000240374	UPPER DARBY	PA		10/23/2019		0	0	74	0	0	74	0	243	243	0	0	0
000244139	EVANSVILLE	IN		10/23/2019		0	0	4	0	0	4	0	712	712	0	0	0
000237583	SAVANNAH	GA		10/23/2019		0	0	(4	0	0	(4	0	824		0	0	0
000238299	CHALMETTE	LA		10/23/2019		0	0	1	0	0	1	, 0		698	0	0	0
000242563	ROCK HILL	SC		10/23/2019		0	0	5	0	0	5	0	1.012	1.012	0	0	0
000240235	SAINT AUGUSTINE	FL		10/23/2019		0	0	1	0	0	1	0	482		0	0	0
000237920	EVANSVILLE	IN		10/23/2019		0	0	(23	0	0	(23	0		336	0	0	0
000238968	HORN LAKE	MS		10/23/2019		0	0	0	0	0	0	0	949	949	0	0	0
000243754	STATESVILLE	NC		10/23/2019		0	0	(76	0	0	(76)0	1,466	1,466	0	0	0
000240711	DELAVAN	WI		10/23/2019		0	0	(14		0	(14	0	1,730	1,730	0	0	0
000240373	CROWN POINT	IN		10/23/2019		0	0	4	0	0	4	0	1,790	1,790	0	0	0
000242087	ATHOL			10/23/2019	[0	0	(171	0	0	(171)0	3,421	3,421	0	0	0
000238442	TALLULAH	LA		10/23/2019	ļ	0	0	(11	0	0	(11)0	696	696	0	0	0
000241759	SHERMAN	TX		10/23/2019	[0	0	1	0	0	1	0	573	573	0	0	0
000239966	MILLBROOK	AL		10/23/2019		0	0	3	0	0	3	0	772	772	0	0	0
000238580	MCCOMB	MS		10/23/2019	ļ	0	0	(5	0	0	(5	0	428	428	0	0	0
000241898	JERSEY CITY	NJ		10/23/2019		0	0	2	0	0	2	0	2,286	2,286	0	0	0
000242424	OXFORD	NC		10/23/2019	ļ	0	0	(15	0	0	(15	0	1, 104	1, 104	0	0	0
000240040	RAV	AR	1	10/23/2019	1	0	0	(10	1	0	(10) 0	462		0	0	

_	T				All Mortgage I		SED, Transf										
1	Location		4	5	6	7	_			e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		-		Recorded				
						Investment			Year's Other-		Total		Investment		Foreign	D!:!	T-4-1
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
			1	D-4-	D:I	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
	2"	0 , ,	Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	`/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
000241089	WAUPUN			10/23/2019		0	0	1	0	0	1	0	530		0	0	0
000240429	MIAMI GARDENS	FL		10/23/2019		0	0	1	0	0	1	0	1,046		0	0	0
LN0013364	DEERFIELD	IL		11/20/2019		0	0	0	0	0	0	0	29, 192		0	0	0
LN0013366	DEERFIELD	IL		11/20/2019		0	0	0	0	0	0	0	4,054	4,054	0	0	0
LN0013360	DEERFIELD	IL		11/20/2019		0	0	0	0	0	0	0	93,090	93,090	0	0	0
LN0013362	DEERF IELD	IL		11/20/2019		0	0	0	0	0	0	0	6,649		0	0	0
LN0013361	DEERF IELD	IL		10/11/2022		0	0	0	0	0	0	0	20,443	20,443	0	0	0
LN0013365		IL		10/11/2022		0	0	0	0	0	0	0	7,301	7,301	0	0	0
LN0013363	DEERFIELD	IL		10/11/2022		0	0	0	0	0	0	0	1,460	1,460	0	0	0
LN0012605	PHILADELPHIA	PA		07/10/2020 07/10/2020	·····	0	0	8	0	0	8		82, 174	82, 174	0		0
LN0013684	WALNUT CREEK			07/10/2020	l	0	0]]	0	0]1		2, 107				
LN0011010	WALNUT CREEK	UA		12/16/2019	·····	0	0	1	0	0	1				0		0
LN0011520	CAMBRIDGE	UA		12/16/2019	l	0	0		0	0	21		5,809	5,809			
LN0013696LN0013692	CAMBRIDGE	MA		10/09/2020			0	21	0	0	21				0	0	0
LN0013690	CAMBRIDGE	MA		10/09/2020			0			0	26		34.651	34.651			0
LN0013693	CAMBRIDGE	MA		01/10/2023			0	20	0	0	20		34,001	34,001	0	0	
LN0013691	CAMBRIDGE	MA		01/10/2023			0			0	0		1/	1/			0
LN0013697	CAMBRIDGE	MA		01/10/2023			0		0	0	0		40	40	0	0	
LN0013573	ROSTON ROSTON	MA		12/20/2019			0			0	0		17.346	17.346			
LN0013574	BOSTON			12/20/2019			0						1,652				
0V2607891	LOS ANGELES	MA		12/20/2019			0			0	(60		1,652				
0V2628879	WHARTON BOROUGH	N.I.		12/18/2019			0	(30)			(30	,,	1,050				
0V2675796	SACRAMENTO	N		12/18/2019			0	(30)	0		(30	,	399	, .			
0V2702638	PAWTUCKET	DI		12/18/2019		0		(30)			(38	,	1.214	1.214			0
0V2702036	TAYLORSVILLE	IIT		12/18/2019		0		(30)			(22	,	1.119				0
0V2651501	ARDEN	NC:		12/18/2019		0	0	(78)	0	0	(78		2.051		0	0	0
0V2612624	FONTANA	CA		12/18/2019		0	0	(69)	0	0	(69	*	1.777	1.777	0	0	0
0V2608145	MIAMI	FI		12/18/2019		0	0	(52)	0	0	(52		1.060		0	0	0
0V2629385	KATY	TX		09/28/2022		0	0	83	0	0	83	*		,	0	0	0
0V2743984	ORLANDO	FI		12/18/2019		0	0	(39)	0	0	(39		1,387	1,387	0	0	0
0V2532173	LOS ANGELES	CA		12/18/2019		0	0	(42)	0	0	(42		1.336		0	0	0
0V2630386	NEW ROCHELLE	NY		12/18/2019		0	0	(70)	0	0	(70	,	1,527	1,527	0	0	0
0V2714343	SOUTHFIELD	MI		12/18/2019		0	0	(23)	0	0	(23	*	1.052		0	0	0
0V2655853	PLANTATION	FL		12/18/2019		0	0	(38)	0	0	(38)0	947		0	0	0
0V2624867	FRESNO	CA		12/18/2019		0	0	(81)	0	0	(81)0	1,751	1,751	0	0	0
0V2536852	OXNARD	CA		12/18/2019		0	0	(65)	0	0	(65	0	1,429	1,429	0	0	0
0V2736904	JURUPA VALLEY	CA		12/18/2019		0	0	(37)	0	0	(37)0	1,675	1,675	0	0	0
0V2736157	CINCINNATI	OH		12/18/2019		0	0	(33)	0	0	(33)0	704	704	0	0	0
0V2639298	SUMMERVILLE	SC		12/18/2019		0	0	(58)	0	0	(58)0	1,226	1,226	0	0	0
0V2676463	WASHINGTON	DC		12/18/2019		0	0	(14)	0	0	(14)0	579	579	0	0	0
0V2742049	LYNNWOOD			12/18/2019		0	0	(18)	0	0	(18)0	2,221	2,221	0	0	0
0V2718726	CYPRESS	TX		12/18/2019		0	0	(18)	0	0	(18)0	680	680	0	0	0
0V2685909	WESTMORE	VT		12/18/2019	ļ	0	0	(17)	0	0	(17)0	1,040	1,040	0	0	0
0V2744481	SALT LAKE CITY	UT		12/18/2019		0	0	(40)	0	0	(40)0	1,669	1,669	0	0	0
0V2695562	AUSTIN	TX		12/18/2019	ļ	0	0	(35)	0	0	(35)0	918	918	0	0	0
0V2744161	BOSTON	MA		12/18/2019		0	0	39	0	0	39	0	4, 129	4, 129	0	0	0
0V2694915	AUSTIN	TX		12/18/2019	ļ	0	0	(45)	0	0	(45)0	2,210	2,210	0	0	0
0V2693255	BAYONNE	NJ		12/18/2019		0	0	(75)	0	0	(75)0	1,993	1,993	0	0	0
0V2676529	OLATHE	KS		12/18/2019		0	0	(29)	0	0	(29)0	637	637	0	0	0
0\/2732289	EILLMORE	CA		12/18/2010		0	٥	(30)	0	٥	(30) 0	2 030	2 030	0	0	0

					All Mortgage I		SED, Transf										
1	Location		4	5	6	7				e/Recorded Inv		40	14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		T-4-1		Recorded		Faraian		
						Investment			Year's Other-		Total		Investment		Foreign	Darlinad	T-4-1
						Excluding	Unrealized	Current	_ Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	`/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
0V2547788	. ELK GROVE	CA		12/18/2019		0	0	(53)	0	0	(53	00	1,421	1,421	0	0	
0V2674519	SEEKONK	MA		12/18/2019		0	0	(45)	0	0	(45	0	1,454	1,454	0	0	
0V2640265	ESCONDIDO			12/18/2019		0	0	(97)	0	0	(97)0	2,632	2,632	0	0	
0V2709971	. KISSIMMEE	FL		12/18/2019		0	0	(187)	0	0	(187)0	5,207	5,207	0	0	
0V2667586	. SEDRO WOOLLEY			12/18/2019		0	0	(29)	0	0	(29)0	589	589	0	0	
0V2616974	SOUTH AMBOY	NJ		12/18/2019		0	0	(4.291)	0	0	(4,291)0	101.034	101,034	0	0	
0V2630904	PATERSON	NJ		12/18/2019		0	0	(40)	0	0	(40)0	929	929	0	0	
0V2640278	LAWRENCE	MA		12/18/2019		0	0	(45)	0	0	(45	ó)0	1.250	1,250	0	0	
0V2651503	ORLANDO	FI		12/18/2019		. 0	0	(42)	0	0	(42	0	884	884	0	0	
0V2596266	ANAHEIM			12/18/2019			0	(78)	0	0	(78	,,	3.031	3.031	0	0	
0V2734065	ROSWELL	GA		12/18/2019		n	n	(41)	n)n	(41	,			n	n	
0V2743995	CENTRALIA	WΔ		12/18/2019		n	n	(26)	n	0	(26	,	543	543	n	n	
0V2660220	SPOKANE VLY	WA		12/18/2019		n	n	(43)	n	,	(43	,	1 142	1 142	n	n	
0V2600220	SACRAMENTO	CA		12/18/2019			n	(29)	n		(29	,			n	n	
0V2616961	RIVERSIDE			12/18/2019		۸	n	(29)	n		(29	,			n		
0V2720320	EDINBURG			12/18/2019			0	(29)	0		(29	*	1.053	1.053	0		
0V2720320 0V2736794	PUYALLUP	IX		12/18/2019			0	(24)	0		(24	,	1,053	1,053	0	0	
	GALVESTON	wa					0	(42)	0			,			0	0	
0V2670115		IX		12/18/2019		0	0	(13)	0	0	(13	,	579		0	0	
0V2630109	. AVENTURA			12/18/2019		0	0	(24)	0	0	(24	,	515	515	0	0	'
0V2676028	. LAUDERHILL	FL		12/18/2019		0	0	(23)	0	0	(23	,	914	914	0	0	'
0V2720694	SECAUCUS	NJ		12/18/2019		. 0	0	(49)	0	00	(49	,	1,941	1,941	0	0	
0V2705816	. TUMWATER	WA		12/18/2019		. 0	0	(36)	0	0 0	(36	,	1,217	1,217	0	0	
0V2661382	. MIAMI	FL		12/18/2019		0	0	(36)	0	00	(36	,	889	889	0	0	
0V2644007	MANCHESTER	NH		12/18/2019		0	0	(46)	0	00	(46	,	972	972	0	0	
0V2691439	. UPPER MARLBORO	MD		12/18/2019		0	0	(35)	0	0	(35	,	1,419	1,419	0	0	
0V2612612	MELROSE PARK	IL		12/18/2019		0	0	(19)	0	0	(19	,	437	437	0	0	
0V2568875	. HOUSTON	TX		12/18/2019		0	0	(80)	0	0	(80	*	1,777	1,777	0	0	
0V2551570	FRANKFORT	KY		12/18/2019		0	0	(34)	0	0	(34		806	806	0	0	
0V2642958	DECATUR	GA		12/18/2019		0	0	(41)	0	0	(41) 0	1,112	1,112	0	0	
0V2735301	LOS ANGELES	CA		12/18/2019		0	0	4	0	0	4	0	3,077	3,077	0	0	
0V2631840	NORTH LAS VEGAS	NV		12/18/2019		0	0	(31)	0	0	(31)0	864	864	0	0	
0V2611100	. MADISON	AL		12/18/2019		0	0	(20)	0	0	(20)0	612	612	0	0	
0V2616793	. CHARLOTTE	NC		12/18/2019		0	0	(26)	0	0	(26)0	504	504	0	0	
0V2626078	OAKLAND	CA		12/18/2019		0	0	(34)	0	0	(34	0	2,361	2,361	0	0	
0V2549941	LOS ANGELES	CA		12/18/2019		0	0	(68)	0	0	(68)0	1,367	1,367	0	0	
0V2738358	AUSTIN	TX		12/18/2019		0	0	(16)	0	0	(16)0	687	687	0	0	
0V2555270	ELK GROVE	CA		12/18/2019		0	0	(81)	0	0	(81)0	2,648	2,648	0	0	
0V2529961	LA MESA			12/18/2019		0	0	(57)	0	0	(57)0	1,461	1,461	0	0	
0V2539384	LOS ANGELES	CA		12/18/2019		0	0	(74)	0	0	(74)0	2,365	2,365	0	0	
0V2661370	. SALEM	OR		12/18/2019		0	0	(57)	0	0	(57)0	1,588	1,588	0	0	
0V2549465	MARIPOSA			12/18/2019		0	0	(34)	0		(34		1,045	1,045	0	0	
0V2639805	WINCHESTER			12/18/2019		0	0	(84)	0		(84	,	1,979	1,979	0	0	
0V2614811	BROCKTON			12/18/2019				(36)	0		(36)	973		0		
0V2613518	MURRIETA			12/18/2019			0	(72)	0	0	(72	*	1.768	1.768	0	0	
0V2606871	FRESNO			12/18/2019		n	n	(45)	n)n	(45	*	1.092	1.092	n	n	
0V2656736	DALLAS	TX		12/18/2019		n	n	(90)	n	1	(90	,	2.325	2.325	n	n	
0V2683503	VANCOUVER	WΔ		12/18/2019		n	n	(34)	n	,	(34	,	1.035	1.035	n	n	
0V2655663	SWEET HOME	 ΛD		12/18/2019				(34)			(25	,		524			
0V2691231	STOCKTON	un		12/18/2019				(25)			(25	*	2, 139	2, 139			
0V2691231	CAMAC	UA		12/18/2019			0	(44)			(44	1					
0/2664404	NASHVILLE	WA		12/18/2019		0	0	(44)	0		(44	,,	1 116		0		

			1		All Mortgage I		SED, Transf							T	T		
1	Location		4	5	6	7	_			e/Recorded Inv			. 14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		-		Recorded				
						Investment			Year's Other-		Total		Investment		Foreign	D !! !	.
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
			1	D-4-	D:I	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
	2"		Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
0V2663406	COLORADO SPRINGS	00		12/18/2019		0	0	(48)	0	0	(48	,	1,908	1,908	0	0	0
0V2542433	PORTLAND	OR		12/18/2019		0	0	(78)	0	0	(78	1	1,645		0	0	0
0V2663726	MINNEAPOLIS	MN		12/18/2019		0	0	(58)	0	0	(58		2,376	2,376	0	0	0
0V2604771	MIAMI	FL		12/18/2019		0	0	(60)	0	0	(60	,	1,475	1,475	0	0	0
0V2624206	PEARLAND	IX		12/18/2019		0	0	(28)	0	0	(28	,	527	527	0	0	0
0V2635384	HOME TO COME DESIGN THE TOTAL PROPERTY OF THE	NC		12/18/2019		0	0	(41)	0	0	(41	,,	852	852	0	0	0
0V2542990	NORCROSS	GA		12/18/2019		0	0	(37)	0	0	(37	,	757	757	0	0	0
0V2710326		WA		12/18/2019		0	0	(1/)	0	0	(17	,	1,176	1, 176	0	0	0
0V2656110	KEY WEST	tL		12/18/2019	·····	0	0	(54)	0]0	(54	,	1,499	1,499	0	0	0
0V2740121 0V2646889	PHILADELPHIA	AL		12/18/2019	·····	0	0	(7)	0	0	(7	,	530	530	0	0	0
0V2646889 0V2684174	FUGENE			12/18/2019	·····		0	(33)	0	0	(1.700	,					
0V2684174 0V2663545	MCK I NNEY	UH		12/18/2019	l	0	0	(1,700)	0	0	(1,700	,	91,712	91,712	0	0	0
0V2744513	GEORGETOWN			12/18/2019	·····			(3/)	0	0	(3/	/	1,029	1,029			
0V2744513 0V2664851	AUST IN			12/18/2019	· · · · · · · · · · · · · · · · · · ·		0	/En\	0		(50	,	1,346	1,346			
0V2597899	STOCKTON	Ιλ		12/18/2019			0	(83)	0	0	(83	*	1,464	1,464			0
0V2706691	ELIZABETHTON			12/18/2019			0	(83)	0	0	(25	,	583	583			
0V2/00091	NEWNAN	IN		12/18/2019			0	(23)	0	0	(25			751			0
0V2730560	NORTH MIAMI	GA		12/18/2019			0	(37)	0	0	(37	,	1.362	1.362	0		0
0V2730360 0V2609288	METHUEN	FL		12/18/2019			0	(51)	0	0	(20		1,362	1,362			
0V2547767	SPRING			12/18/2019			0	(51)	٥٥		(54	,	1,040	1,040			
0V2547767	LA PUENTE			12/18/2019			0	(102)	0	0	(103	,	3,958				
0V2744331	SALT LAKE CITY	UT		12/18/2019			0	(103)	٥٥		(103	,	1.267	1.267			
0V2746510	PORTLAND	UI		12/18/2019			0	(11)	٥٥		(44	*	1.539	1,207			
0V2641806	GILBERT			12/18/2019		0		(54)	٥٥		(54	,	1.521	1.521			
0V2718092	PHOENIX	Δ7		12/18/2019		0		(14)	٥٥		(14	,					
0V2633715	DURHAM	NC.		12/18/2019		0	0	(278)	0	0	(278	,	6.669	6.669	0	0	0
0V2668604	ORLAND PARK	II		12/18/2019		0	0	(20)	0	0	(20	*	421		0	0	0
0V2658221	ROWLETT	TX		12/18/2019		0	0	(17)	0	0	(17		1.059	1.059	0	0	0
0V2710466	CANOGA PARK	CA		12/18/2019		0	0	(20)	0	0	(20	,	1.009	1.009	0	0	0
0V2714514	AL BUQUERQUE	NM		12/18/2019		0	0	(27)	0	0	(27		1,151	1,151	0	0	0
0V2605568	FERNLEY	NV		12/18/2019		0	0	(43)	0	0	(43		886		0	0	0
0V2731613	MASCOT	TN		12/18/2019		0	0	(13)	0	0	(13	,			0	0	0
0V2656516	GRAPEVINE	TX		12/18/2019		0	0	(35)	0	0	(35	,	865		0	0	0
0V2620940	MORENO VALLEY	CA		12/18/2019		0	0	(54)	0	0	(54	,	1,261	1,261	0	0	0
0V2675999	ATLANTA	GA		12/18/2019	ļ	0	0	(23)	0	0	(23		533	533	0	0	0
0V2675164	BRAINTREE	MA		12/18/2019	[0	0	(49)	0	0	(49)0	1,797	1,797	0	0	0
0V2685686	LAKE DALLAS	TX		12/18/2019	ļ	0	0	(32)	0	0	(32)0	964		0	0	0
0V2650270	MCK I NNEY	TX		12/18/2019		0	0	(60)	0	0	(60)0	1,647	1,647	0	0	0
0V2656727	GILBERT	AZ		12/18/2019		0	0	(53)	0	0	(53)0	1,683	1,683	0	0	0
0V2657876	KENT			12/18/2019		0	0	(53)	0	0	(53)0	1,649	1,649	0	0	0
0V2649042	TAKOMA PARK	MD		12/18/2019	ļ	0	0	(47)	0	0	(47)0	1,797	1,797	0	0	0
0V2553150	DOWNEY	CA		12/18/2019		0	0	(68)	0	0	(68)0	2,589	2,589	0	0	0
0V2641668	SAN BERNARDINO	CA		12/18/2019		0	0	(43)	0	0	(43)0	910	910	0	0	0
0V2667130	MIAMI	FL		12/18/2019	ļ	0	0	(78)	0	0	(78)0	2,547	2,547	0	0	0
0V2633150	EAST PALO ALTO	CA		12/18/2019		0	0	(118)	0	0	(118	,	3, 102	3, 102	0	0	0
0V2726557	WHITESTONE	TX		12/18/2019	ļ	0	0	(46)	0	0	(46) 0	1, 194	1, 194	0	0	0
0V2622339	WEST PALM BEACH	FL		12/18/2019		0	0	(49)	0	0	(49)0	1,278	1,278	0	0	0
0V2677318	LENEXA	KS		12/18/2019		0	0	(34)	0	0	(34)0	860	860	0	0	0
0V2617638	MOUNTAIN VIEW	HI		12/18/2019	ļ	0	0	(486)	0	0	(486) 0	11,691	11,691	0	0	0
01/2681622	REVERE	MA	1	12/18/2010	1	1	۱ ،	(32)	٥	1	(32	م اد	1 506	1 506	١ .	1	1

	1		1		All Mortgage L		SED, Transf									T .	
1	Location		4	5	6	7				e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		T		Recorded		 :		
						Investment			Year's Other-		Total		Investment		Foreign	D !! !	.
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
				D-4-	D:I	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
1			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
0V2725696	ODESSA	TX		12/18/2019		0	0	(4)	0	0	(4	0	1,042	1,042	0	0	0
0V2668311	GARDENA	CA		12/18/2019		0	0	(2,528)	0	0	(2,528		104,836	104,836	0	0	0
0V2684770	PH0ENIX	AZ		12/18/2019		0	0	(25)	0	0	(25		1,258	1,258	0	0	0
0V2727325	FLAGSTAFF	AZ		12/18/2019		0	0	(26)	0	0	(26		885	885	0	0	0
0V2695907	ATHENS	GA		12/18/2019		0	0	(32)	0	0	(32		1,308	1,308	0	0	0
0V2696680	HOLLAND	MI		12/18/2019		0	0	(40)	0	0	(40)	0	824	824	0	0	0
0V2619701	HAMDEN	CT		12/18/2019		0	0	(577)	0	0	(577	0	12,710	12,710	0	0	0
0V2670403	CHINO	CA		12/18/2019		0	0	(95)	0	0	(95		4,317	4,317	0	0	0
0V2732825	LEBANON	TN		12/18/2019	·····	0	0	(36)	0	0	(36		774	774	0	0	0
0V2727874	LINCOLN	CA		12/18/2019	ļ	0	0	(41)	0	0	(41)		1,231	1,231	0	0	0
0V2718497	GLENDALE	AZ		12/18/2019		0	0	(24)	0	0	(24		898	898	0	0	0
0V2682315	PLAINFIELD	NJ		12/18/2019	ļ	0	0	(38)	0	0	(38)		1,031	1,031	0	0	0
0V2623334	CHESAPEAKE	VA		12/18/2019	ļ	0	0	(33)	0	0	(33)		857	857	0	0	0
0V2715988	WINTER HAVEN	FL		12/18/2019	ļ	0	0	(3)	0	0	(3		1,109	1,109	0	0	0
0V2665930	BAY POINT	CA		12/18/2019	ļ	0	0	(31)	0	0	(31)	0	1,421	1,421	0	0	0
0V2746437	COLORADO SPRINGS	C0		12/18/2019		0	0	9	0	0	9	0	410	410	0	0	0
0V2630617	HEMET	CA		12/18/2019		0	0	(39)	0	0	(39		1,099	1,099	0	0	0
0V2697189	PALMDALE	CA		12/18/2019		0	0	(29)	0	0	(29		871	871	0	0	0
0V2706309	POCATELLO	ID		12/18/2019		0	0	(20)	0	0	(20		482	482	0	0	0
0V2666797	SALEM	OR		12/18/2019		0	0	(31)	0	0	(31)		1,081	1,081	0	0	0
0V2683477	WILLOW PARK	TX		12/18/2019		0	0	(60)	0	0	(60		1,524	1,524	0	0	0
0V2668586	PALMDALE	CA		12/18/2019		0	0	(23)	0	0	(23		1,236	1,236	0	0	0
0V2664594	NEW ORLEANS	LA		12/18/2019		0	0	(32)	0	0	(32		995	995	0	0	0
0V2663307	GRIFFITH	IN		12/18/2019		0	0	(28)	0	0	(28		625	625	0	0	0
0V2745589	LODI	NJ		12/18/2019		0	0	(5)	0	0	(5		1,516	1,516	0	0	0
0V2667478	LAWRENCEVILLE	GA		12/18/2019		0	0	(28)	0	0	(28		977	977	0	0	0
0V2609207	NEWNAN	GA		12/18/2019		0	0	(239)	0	0	(239		6,932	6,932	0	0	0
0V2745425	THONOTOSASSA	FL		12/18/2019		0	0	(6)	0	0	(6		2, 117	2, 117	0	0	0
0V2635715	VANCOUVER	WA		12/18/2019		0	0	(52)	0	0	(52)0	1,273	1,273	0	0	0
0V2537640	NEWPORT NEWS	VA		12/18/2019		0	0	(17)	0	0	(17	0	610	610	0	0	0
0V2619325	GLENWOOD	MN		12/18/2019		0	0	(80)	0	0	(80		1,958	1,958	0	0	0
0V2698758	CLEARWATER	FL		12/18/2019		0	0	(34)	0	0	(34		1, 143		0	0	0
0V2683593	MODESTO	CA		12/18/2019	·····	0	0	(11)	0	J0	(11		818	818	0	0	0
0V2669151	CHICAGO	L		12/18/2019	l	0	0	(118)	0	0		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	1,796	1,796	0	J0	0
0V2620808 0V2736046	SPOKANE	WA		12/18/2019	l	0	0	(118)	0	0	(118		2,418	2,418	0	0	0
0V2/36046 0V2681455	WENATCHEE				·····		0	(37)	0	0	(37		, , , ,	1,5/3	0	0	0
0V2681455 0V2692148	E BONNEY LAKE	WA		12/18/2019	l		0	(38)	0	0	(38)		1,273	1,2/3		0	0
0V2692148	BALTIMORE	WA		12/18/2019				(31)	0	0	(28						0
0V2577988	PHOENIX	MU		12/18/2019				(31)	0	0	(43		782				
0V2716527	ATLANTA	AZ		12/18/2019				(43)	0	0	(16		475				0
0V2744564	FORT WORTH	GA		12/18/2019			0	(10)	0	0	(16		475	475			0
0V2744304	LONG BEACH			12/18/2019	·····		۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	(117)	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰		(21		2.340	2.340	۰۰۰۰		
0V2534709 0V2634660	SAINT PETERSBURG	UA		12/18/2019	· · · · · · · · · · · · · · · · · · ·			(117)	0		(117				٥٠		
0V2690458	AUSTIN	TY		12/18/2019	· · · · · · · · · · · · · · · · · · ·		۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	(43)	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰		(43		939	907	٥٠		
0V2634851	ATLANTA			12/18/2019	· · · · · · · · · · · · · · · · · · ·		۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	(35)	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰		(35		959	939	٥٠٠٠		
0V2613424	MERRITT ISLAND	FI		12/18/2019	· · · · · · · · · · · · · · · · · · ·		۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	(23)	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰		(23		1.128	1.128	٥٠		
0V2549447	SILVER SPRING	NU I.F		12/18/2019	· · · · · · · · · · · · · · · · · · ·		۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	(47)	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰		(47				٥٠٠٠		
0V2605594	7AP	ND ND		12/18/2019	l		۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	(22)	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰		(36				٥٠		
0V2667797	HYATTSVILLE	MD		12/18/2019			۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	(18)			(18	^	872	872	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰		
0/2702602	AUSTIN	MD		12/18/2019				(18)	0		(18)		1 080	1 080			

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1	Location		4	5	6	7				e/Recorded Inv	_		14	15	16	17	18
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						Recorded			Current		.		Recorded				
						Investment			Year's Other-		Total		Investment		Foreign	D1:1	T-4-1
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
			1	D-4-	D:I	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
1			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
0V2647055	FORT LAUDERDALE	FL		12/18/2019		0	0	(33)	0	0	(33		816	816	0	0	0
0V2637918	RIVERSIDE	CA		12/18/2019		0	0	(72)	0	0	(72	1	1,772		0	0	0
0V2599523	LOS ANGELES	CA		12/18/2019		0	0	(64)	0	0	(64	,	1,211	1,211	0	0	0
0V2577505	OLYMPIA	WA		12/18/2019		0	0	(93)	0	0	(93	,	2,407	2,407	0	0	0
0V2638552	APEX	NC		12/18/2019		0	0	(53)	0	0	(53	,	1,235	1,235	0	0	0
0V2551825	COLONIAL HEIGHTS	VA		12/18/2019		0	0	(61)	0	0	(61	1	472	472	0	0	0
0V2672446	APPLE VALLEY	MN		12/18/2019		0	0	(24)	0	0	(24	,	511	511	0	0	0
0V2650844	SAN BERNARDINO	CA		12/18/2019		0	0	(32)	0	0	(32	1	1,003	1,003	0	0	0
0V2654726	KLAMATH FALLS	OR		12/18/2019	ļ	0	0	(31)	0	0	(31	,,	874	874	0	0	0
0V2615316	CHARLOTTE	NC		12/18/2019		0	0	(46)	0	0	(46	,	998	998	0	0	0
0V2744030	PHOENIX	AZ		12/18/2019	ļ	0	0	(71)	0	0	(71	,,	1,997	1,997	0	0	0
0V2660490	SPANAWAY	WA		12/18/2019	ļ	0	0	(43)	0	0	(43	,	1,247	1,247	0	0	0
0V2744545	LENOIR CITY	TN		12/18/2019	ļ	0	0	(8)	0	0	(8	/	478	478	0	0	0
0V2668817	TAUNTON	MA		12/18/2019	ļ	0	0	(44)	0	0	(44	,	1,421	1,421	0	0	0
0V2713776	CHICAGO	IL		12/18/2019		0	0	(31)	0	0	(31) 0	597	597	0	0	0
0V2716620	GILBERT	AZ		12/18/2019		0	0	(33)	0	0	(33) 0	948	948	0	0	0
0V2543369	PANAMA CITY BEACH	FL		12/18/2019		0	0	(53)	0	0	(53) 0	1,117	1,117	0	0	0
0V2656371	EUREKA	CA		12/18/2019		0	0	(39)	0	0	(39) 0	1,683	1,683	0	0	0
0V2629388	SANTA MARIA	CA		12/18/2019		0	0	(38)	0	0	(38) 0	1,073	1,073	0	0	0
0V2625338	SHERRILLS FORD	NC		12/18/2019		0	0	(37)	0	0	(37) 0	933	933	0	0	0
0V2651547	NORTHBROOK	IL		12/18/2019		0	0	(40)	0	0	(40)0	1,021	1,021	0	0	0
0V2668805	FAR ROCKAWAY	NY		12/18/2019		0	0	(29)	0	0	(29)0	648	648	0	0	0
0V2605601	LEXINGTON	SC		12/18/2019		0	0	(96)	0	0	(96)0	2.439	2.439	0	0	0
0V2736239	OLNEY	MD		12/18/2019		0	0	(1)	0	0	(1)0	1,461	1,461	0	0	0
0V2627675	IMPERIAL BEACH	CA		12/18/2019		0	0	(104)	0	0	(104)0	2,225	2,225	0	0	0
0V2613595	PHILADELPHIA	PA		12/18/2019		0	0	(63)	0	0	(63)0	1,256	1,256	0	0	0
0V2735407	JACKSONVILLE	FL		12/18/2019		0	0	(3)	0	0	(3)0	570	570	0	0	0
0V2719045	UNION	NJ		12/18/2019		0	0	5	0	0	5	0	1,241	1,241	0	0	0
0V2657082	SAN DIEGO	CA		12/18/2019		0	0	(90)	0	0	(90)0	2,395	2,395	0	0	0
0V2696239	REX	GA		12/18/2019		0	0	(19)	0	0	(19)0	539	539	0	0	0
0V2720922	HOOVER	AL		12/18/2019		0	0	(24)	0	0	(24)0	516	516	0	0	0
0V2606762	RIDGEDALE	MO		12/18/2019		0	0	(84)	0	0	(84		1.791	1.791	0	0	0
0V2674289	MIAMI	FL		12/18/2019		0	0	(14)	0	0	(14)0	994	994	0	0	0
0V2670733	NEWBERG	OB		12/18/2019		0	0	(13)	0	0	(13	0	939	939	0	0	0
0V2552707	LOS ANGELES	CA		12/18/2019	ļ	0	0	(62)	0	0	(62)0	1,319	1,319	0	0	0
0V2676005	SAVANNAH	GA		12/18/2019		0	0	(23)	0	0	(23		525	525	0	0	0
0V2655860	KENNESAW	GA		12/18/2019	ļ	0	0	(33)	0	0	(33)0			0	0	0
0V2627676	IMPERIAL BEACH	CA		12/18/2019		0	0	(104)	0	0	(104		2,225	2,225	0	0	0
0V2718010	PAHOA	ні		12/18/2019		0	0	(31)	0	0) o	1.269	1.269	0	0	0
0V2647541	PLANO	TX		12/18/2019		0	0	(51)	0	0	(51)0	1.189	1.189	0	0	0
0V2616450	ATLANTA	GA		12/18/2019	ļ	0	0	(33)	0	0	(33	1	839		0	0	0
0V2649437	ROWLETT	TX		12/18/2019		0	0	(30)	0	0	(30	1	696	696	0	0	0
0V2624966	CARLSTADT	NJ		12/18/2019		0	0	(68)	0	0	(68	0	1.560	1.560	0	0	0
0V2665772	CHICAGO	L		12/18/2019	l	0	0	(29)	0	0	(29	,	608		0	0	0
0V2732527	LOS ANGELES	CA		12/18/2019				(28)			(28	1	3.742	3.742			
0V2742048	NORTH LAS VEGAS			12/18/2019		0	0	(263)	0	0	(263	1	9.479	9.479	0	0	0
0V2663550	BRISTOW	VA		12/18/2019		0	0	(41)	0	0	(41		1.696	1.696	0		0
0V2742173	NASHUA	NH		12/18/2019		n	n	(24)	n	n	(24	,	624		n	n	n
0V2743696	AUSTIN	TX		12/18/2019		0	0	(19)	0	0	(19	,	1.076	1,076	0		0
0V2740485	SAN ANTONIO	Τ¥		12/18/2019		n	n	(39)	n	n	(39	1	1.016	1.016	n	n	n
0V2625825	AUSTIN	тү		12/18/2019	[0	٥	(52)			(52	,	068				

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1	Location		4	5	6	7				e/Recorded Inv	_		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		.		Recorded		F		
						Investment Excluding			Year's Other-		Total	T	Investment Excluding		Foreign Exchange	Realized	Total
							Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Gain	Gain	Gain
			Loan	Date	Disposal	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued Interest on	Consid-			(Loss) on
Loan Number	City	04-4-		Acquired	Disposal	Interest Prior Year	Increase	(Amortization)	Impairment	Interest and Other			Disposal		(Loss) on	(Loss) on	Disposal
		State	Туре		Date	Prior rear	(Decrease)	/Accretion	Recognized	Other		Book Value		eration	Disposal	Disposal	Disposai
0V2675328	MCALLEN	CA CA		12/18/2019		0	0	(13)		0	(13	,	471	471	0	0	0
0V2644059	LITTLEROCK			12/18/2019		0	0	(32)	0	0	(32	1			0	0	0
0V2679973 0V2680278	KEYESMANTECA			12/18/2019		0	0	(36)	0	0	(36	,	1,084	1,084	0	0	0
0V2680278 0V2538170	CARROLLTON	UA		12/18/2019		0	0	(42)	0	0	(32	,			0	0	0
0V2538170	I YNWOOD	IX		12/18/2019		0	0	(32)	0	0	(32	,,	1,736	1,736	0	0	0
0V27U3127 0V2741763	DURHAM	NO.		12/18/2019		0	0	(32)	0	0	(32	*	1,736	1,736	0	0	0
0V2670885	SAVANNAH	NU		12/18/2019			0	(14)		0	(14	,,	435	435		0	0
0V2637715	MORENO VALLEY			12/18/2019			0	(40)	0		(49	,	1.281	1.281			
0V2636020	CENTENNIAL	GA		12/18/2019			0	(49)	0	0	(49	,,	1,730	1.730			
0V2746427	ANT LOCH	ΓΔ		12/18/2019		n	n	(50)	n	n	(65		1,730	1,730	n		n
0V2744531	DOTHAN	ΔΙ		12/18/2019			n	(30)	n		(30	,			n	n	
0V2667637	IDYLLWILD			12/18/2019		n	n	(24)	n	n	(14	,			n		n
0V2665996	GRESHAM	nr		12/18/2019	l		0	(24)	n		(37	,,	1.165	1.165	n		n
0V2717973	KISSIMMFF	FI		12/18/2019	[n	n	(16)	n	n	(37	,	558		n	n	n
0V2686472	FORT WORTH	TY		12/18/2019		0	0	(30)	0	0	(30	,	711	711	0		0
0V2705932	OLD HICKORY	TN		12/18/2019				(35)		0	(35	,	761				
0V2744433	LEHI	IIT		12/18/2019		0	0	(31)	0	0	(31	,	1. 175	1. 175	0		0
0V2602270	RIVERSIDE	CA		12/18/2019		0	0	(28)	0	0	(28	,			0	0	0
0V2537659	WALTON	KY		12/18/2019		0	0	(13)	0	0	(13		507	507	0	0	0
0V2679561	EUSTACE	TY		12/18/2019		0	0	(30)	0	0	(30	,	1.065	***************************************	0	0	0
0V2656052	KISSIMMEE	FI		12/18/2019		0	0	(34)	0	0	(34	,	1.127	1,127	0	0	0
0V2530894	YUBA CITY	CA		12/18/2019		0	0	(32)	0	0	(32	0			0	0	0
0V2690314	LA PORTE	TX		12/18/2019		0	0	(57)	0	0	(57		1.379		0	0	0
0V2702728	LAS VEGAS	NV		12/18/2019		0	0	(37)	0	0	(37		1.022	1.022	0	0	0
0V2660477	VALLEJO	CA		12/18/2019		0	0	(45)	0	0	(45	,	1.293	1.293	0	0	0
0V2688797	BENNINGTON	NE		12/18/2019		0	0	(41)	0	0	(41)0		826	0	0	0
0V2688771	KEAAU	ні		12/18/2019		0	0	(49)	0	0	(49) 0	1.308	1.308	0	0	0
0V2683264	HILTON HEAD ISLAND	SC		12/18/2019		0	0	(17)	0	0	(17		1.047	1.047	0	0	0
0V2557381	FALL RIVER	MA		12/18/2019		0	0	(82)	0	0	(82	0	995	995	0	0	0
0V2683602	CHARLOTTE	NC		12/18/2019		0	0	(26)	0	0	(26)0	863	863	0	0	0
0V2730173	LA PUENTE	CA		12/18/2019		0	0	6	0	0	6	0	2,547	2,547	0	0	0
0V2732170	MATTHEWS	NC		12/18/2019		0	0	(26)	0	0	(26)0	2,032	2,032	0	0	0
0V2667549	PRESCOTT VALLEY	AZ		12/18/2019		0	0	(51)	0	0	(51) 0	1,643	1,643	0	0	0
0V2616552	ATLANTA	GA		12/18/2019		0	0	(47)	0	0	(47) 0	1,855	1,855	0	0	0
0V2746184	HALTOM CITY	TX		12/18/2019		0	0	(15)	0	0	(15)0	523	523	0	0	0
0V2665206	ACTON	CA		12/18/2019		0	0	(17)	0	0	(17)0	1,706	1,706	0	0	0
0V2726653	SOUTH GATE	CA		12/18/2019		0	0	(30)	0	0	(30) 0	2,001	2,001	0	0	0
0V2608020	LUBBOCK	TX		12/18/2019		0	0	(45)	0	0	(45	,	1,094	1,094	0	0	0
0V2667510	LANEXA	VA		12/18/2019		0	0	(32)	0	0	(32	,,	645	645	0	0	0
0V2690297	SAN ANTONIO	TX		12/18/2019		0	0	(47)	0	0	(47	,	1,211	1,211	0	0	0
0V2667674	LONGWOOD	FL		12/18/2019	ļ	0	0	(25)	0	0	(25	,	1,086	1,086	0	0	0
0V2677896	HOMESTEAD	FL		12/18/2019	ļ	0	0	(422)	0	0	(422	*	11,746	11,746	0	0	0
0V2677927	ALBUQUERQUE	NM		12/18/2019	ļ	0	0	(24)	0	0	(24	*	516	516	0	0	0
0V2676052	GREELEY	00		12/18/2019	ļ	0	0	(31)	ļ0	0	(31	,	1,594	1,594	0	0	0
0V2672408	KAUFMAN	TX		12/18/2019	ļ	0	0	(19)	0	0	(19	,	456	456	0	0	0
0V2525553	TEMECULA	CA		12/18/2019	ļ	0	0	(68)	ļ0	0	(68	,	1,843	, .	0	0	0
0V2685273	LONE OAK	TX		12/18/2019	·····	0	0	(79)	ļ0	0	(79	,	1,927	1,927	0	0	0
0V2595672	AURORA	00		12/18/2019	·····	0	0	(36)	0	0	(36	1	981	981	0	0	0
0V2662028	HIALEAH	FL		12/18/2019	·····	0	0	(33)	ļ0	0	(33	,	1, 151	1, 151	0	0	0
01/2699683	PARAMOI INT	L CA	1	12/18/2010	1			(44)	۱ ۸		(44	u n	1 823	1 823	١		١ ٨

					All Mortgage I		SED, Transf										
1	Location		4	5	6	7				e/Recorded Inv		40	14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		T-4-1		Recorded		Faraian		
						Investment			Year's Other-		Total		Investment		Foreign	Deallead	T-4-1
						Excluding	Unrealized	Current	_ Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
0V2602334	PLANO	TX		12/18/2019		0	0	(47)	0	0	(47)0	1,130	1,130	0	0	
0V2614908	BAKERSFIELD	CA		12/18/2019		0	0	(34)	0	0	(34)0	791	791	0	0	
0V2692166	SANTA ROSA	CA		12/18/2019		0	0	(44)	0	0	(44	0	2,039	2,039	0	0	
0V2651589	NORTH MYRTLE BEACH	SC		12/18/2019		0	0	(50)	0	0	(50)0	1,229	1,229	0	0	
0V2623093	GRANTS PASS	OR		12/18/2019		0	0	(46)	0	0	(46)0	898	898	0	0	
0V2644877	PASADENA	CA		12/18/2019			0	(83)	0	0	(83	00	2,449	2,449	0	0	
0V2614362	CHASKA	MN		12/18/2019		0	0	(24)	0	0	(24	0	592	592	0	0	
0V2682446	PALM BAY	FL		12/18/2019		0	0	(26)	0	0	(26)0	871	871	0	0	
0V2672536	FT LAUDERDALE	FL		12/18/2019		0	0	(43)	0	0	(43)0	917	917	0	0	
0V2717263	CHURCH ROAD	VA		12/18/2019		0	0	(20)	0	0	(20)0	951	951	0	0	
0V2614569	SAN JACINTO	CA		12/18/2019		0	0	(25)	0	0	(25		1,144	1,144	0	0	
0V2599312	CHARLOTTESVILLE	VA		12/18/2019			0	(82)	0		(82	1	2,113	2, 113	0	0	
0V2727163	JACKSONVILLE	FL		12/18/2019		0	0	(25)	0		(25				0	0	
0V2531741	STANSBURY PARK	<u></u> ит		12/18/2019				(259)	0		(259	,	5.318	5.318			
0V2716609	LOS ANGELES	CA		12/18/2019		0	0	(13)	0		(13	*	1.889		0	0	
0V2739478	CONBOE	TY		12/18/2019		0	0	(25)	0	0	(25	*	589	, .	0	0	
0V2683263	VANCOUVER	WA		12/18/2019		0	0	(21)	0	0	(21	*		940	0	0	
0V2646902	HEMPSTEAD	NV		12/18/2019		0	0	(54)	0	0	(54	,	1.204	1.204	0	0	
0V2736246	JEKYLL ISLAND	GA		12/18/2019		0	0	(251)	0	0	(251	,	12.073		0	0	
0V2609676	BATTLE GROUND	WΔ		12/18/2019		0	0	(108)	0	0	(108		2.530	2.530		0	
0V2717783	GILBERT	۸7		12/18/2019			0	(10)	0		(10	,		,			
0V2525743	STOCKTON	CA		12/18/2019				(34)			(34	,					
0V2668150	TRABUCO CANYON	CA		12/18/2019				(27)			(27	,,	1.757	1.757			
0V2732210	MIAMI			12/18/2019			0	(21)			(20						
0V2675381	HOUSTON	тv		12/18/2019			0	(20)	0		(20	*					
0V2665487	BOSTON	MA		12/18/2019			0	(21)			(31	,	1 .610	1.610			
0V2632681	KISSIMMEE	EI		12/18/2019			0	(01)			(21	,	441	441			
0V2681916	NEW ORLEANS	FL		12/18/2019			0	(40)	0		(16	*	1.043				
0V2628887	JERSEY CITY	N.I.		12/18/2019			0	(59)	0		(16		1,043	1,838	0		
0V2651552	UNION CITY	NJ		12/18/2019			0	(39)	0		(28	*	1,838	, .	0		
0V2651552 0V2661342	WHEAT RIDGE	NJ		12/18/2019			0	(68)	0		(28				0	0	
0V2661342 0V2623565	PINEVILLE						0	(68)	0		(88				0	0	
	FAIRLAWN	NU.		12/18/2019			0	(31)	0		(31	*			0	0	
0V2725966	MIAMI	NJ		12/18/2019			0	(24)	0		(24	*	1, 193	1,193	0	0	
0V2676104 0V2708251	WOODBRIDGE	FL		12/18/2019		0	0	(36)	0		(36	,	1,284		0	0	
0V2/08251 0V2665770	PALMDALE	VA		12/18/2019			0	(33)	0		(1/					0	
	. ANTIOCH						0	(33)	0		(33	,					
0V2606420	AL BANY	GA		12/18/2019			0	(82)	0		(82		2,488	2,488		0	
0V2589514	BENTONVILLE	LA		12/18/2019			0	(26)	0		(26	,,					
0V2559050	BRADENTON BRADENTON	AK		12/18/2019			0	(64)	0		(64					0	
0V2683607	RIVERTON	FL		12/18/2019			0	(36)	0		(64	,,	1.321				
0V2683607 0V2598666	LOS ANGELES	C1		12/18/2019			0	(36)	0		(36	*	1,321	1,321		0	
0V2598666 0V2636347	CARSON	UA		12/18/2019		0	0	(84)	0		(84	,	1,8/5		0	0	
*	0.000					0	0	(54)	10	0	(54	,	, .	, .		0	J'
0V2569858	CLOVIS	GA		12/18/2019		0	0	(45)	10	0	(45	,	1,012		0	0	J'
0V2706884	EVERSON	MN		12/18/2019		0	0	(16)	0			,			0	0	ļ
0V2656941	GREELEY	WA		12/18/2019		0	0	(51)	0	0	(51		1,112	1,112	0	0	J
0V2716420				12/18/2019		0	0	(29)	0			,	1,556	,	0	0	
0V2699284	LOS ANGELES	CA		12/18/2019		. 0	0	(1)	J0	0	(1	,	4,214	4,214	0	0	J'
0V2673149	NORTH RIVERSIDE	IL		12/18/2019		0	0	(25)	0		(25		853	853	0	0	
0V2661483	VERO BEACH	FL		12/18/2019		. 0	0	(35)	······0	0	(35)0	1, 134	1, 134	0	0	
10/2/38/15/1	LISBANADA HILLS	· CA	1	12/18/2010				. 2			ા ૧		1 /70	1 /70			

SCHEDULE B - PART 3

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

1	red Total n Gain on (Loss) on
Color Number City State Type Acquired Date Disposal Date Date	Gain (Loss) on
Company Comp	Gain (Loss) on
Clay	Gain (Loss) on
Care	Gain (Loss) on
Loan Number City State Type Acquired Date Privary (Persease) Annotation Inferest and Book Value Change in Inferest a	on (Loss) on
Case	
	0
	0
DOMESTIC DOMESTIC	0
1925/1973	0
0x50106 SPURVILE 76	0
	0
VEMAND CLAR CLAR	00
1/21/15/3 QLERONT	0
OKASSIST PIE MATINI CLIS C.A. 1218/2019 D. D. O. (243) D. O. (243) D. S. 107 D. O.	0
1/25/24/24	0
V/SEPSY V/CORVILE	0
1/25/89/05 CATON	
VIZESZATO	0
OVERSEASE CESS	0
OVEX_100_173	0
ADJESTRICE GA 1.72/18/2019 0 0 (54) 0 0 (55) 0 0 (56) 0 0 1.388 1.388 0 0 0 0 0 0 0 0 0	0
OV2555266	0
OVESS148 WIDINY W. 12/18/2019 0 0 0 (4) 0 0 0 (4) 0 386 386 0 0	0
OV2819008 SAN ANTONIO	0
OV2696500	0
DV2686500	0
OV2638162 OELAWARE	0
OV263441	0
OVZ736193 MANAHAIKIN N.J. 12/18/2019 0 0 0 (7) 0 0 0 (7) 0 0 1,325 1,325 0 0 OVZ699471 SILVER SPRING M.D. 12/18/2019 0 0 0 (47) 0 0 0 (47) 0 0 1,067 1,067 0 0 OVZ697334 SAN ANTONIO TX 12/18/2019 0 0 0 (39) 0 0 0 (39) 0 0 OVZ726464 LAS VEGAS N.V. 12/18/2019 0 0 0 (31) 0 0 OVZ79657 PHOENIX AZ 12/18/2019 0 0 0 (31) 0 0 (31) 0 0 OVZ676430 FORT COLLINS CO. 12/18/2019 0 0 0 (34) 0 0 OVZ67644 CALSA	0
OV2599471 SILVER SPRING MD. 12/18/2019 O O O O O O O O O	
OV2697334 SAN ANTONIO	
0V2726464 LAS VEGAS NV 12/18/2019 0 0 031 0 0 031 0 0 031 0 0 031 0 0 031 0 0 031 0 0 031 0	
0V2719657 PH0ENIX AZ 12/18/2019 0 0 (23) 0 0 (23) 0 571 571 0 0V2678430 FORT COLLINS CO. 12/18/2019 0 0 (34) 0 0 (34) 0 1,297 1,297 0 0V2682134 CHARLOTTE NC 12/18/2019 0 0 (23) 0 0 (23) 0 528 528 0 0V2682619 RANCHO CUCAINORA CA 12/18/2019 0 0 (73) 0 0 (73) 0 1,73 0 1,892<	0
0V2678430 FORT COLLINS CO. 12/18/2019 O O (34) O O (34) O 1,297 1,297 O 0V2662134 CHARLOTTE NC 12/18/2019 O O (23) O O (23) O O (23) O S28 528 O 0V2682602 PRICADO CA 12/18/2019 O O (73) O O (73) O O 1,892 1,892 1,892 O 0V2682643 LAS VEGAS NY 12/18/2019 O O (41) O O (41) O 780 780 780 O	0
0V2662134 CHARLOTTE NC 12/18/2019 0 0 (23) 0 (23) 0 528 528 0 0V2623561 RANCHO CUCANIONGA CA 12/18/2019 0 0 (73) 0 0 (73) 0 1,892 1,892 1,892 0 0V2689602 PORTLAND OR 12/18/2019 0 0 (38) 0 0 (38) 0 930 930 930 0 0V2682543 LAS VEGAS NV 12/18/2019 0 0 (41) 0 0 (41) 0 780 780 0	0
0V2623561 RANCHO CUCANIONGA CA 12/18/2019 0 0 (73) 0 0 (73) 0 1,892 1,892 0 0V2689602 PORTLAND OR 12/18/2019 0 0 (38) 0 0 (38) 0 930 930 930 0 0V2682543 LAS VEGAS NV 12/18/2019 0 (41) 0 0 (41) 0 0 (41) 0 780 780 0	0
0V2689602 PORTLAND OR 12/18/2019 0 0 (38) 0 0 (38) 0 930 930 930 0 0V2689243 LAS VEGAS NV 12/18/2019 0 (41) 0 0 (41) 0 780 780 0 0	0
0/2682543	0
0,000,0004	0
	0
0/2550720 PEARLAND TX	0
0/2719139 ROSELLE NJ	0
0/2708196 DENVER CO	0
0V2717563 PALM COAST	0
0/2715735 LGS ANGELES CA	0
0/2667415 JERSEY (1TY NJ.	0
0V2675060	0
0V2685244 CONROE TX	0
0V2616340 ASHBURN VA	0
UNIX BEAUT UNI	
OV2620419 TACOMA MA MA MA MA MA MA MA	
07/26/19	
07/261930 0 0 0 0 0 0 0 0 0	
0/2679248 EST PALM BEACH	0
0/27/32/45 POMONA CA. 12/18/2019 0 0 0 (39) 0 0 (29) 0 2,933 2,933 0 0	

					All Mortgage I		SED, Transf										
1	Location		4	5	6	7	_			e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		-		Recorded		 :		
						Investment			Year's Other-		Total		Investment		Foreign	Darlinad	T-4-1
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
			1	D-4-	D:I	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
	0''		Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
0V2745950	CARTERET	NJ		12/18/2019		0	0	(29)		0	(29		913	913		0	0
0V2661113	FRESNO	CA		12/18/2019		0	0	(35))0	0	(35	1	999	999		0	0
0V2666040	WEST PALM BEACH	FL		12/18/2019		0	0	(25)	00	0	(25		814	814		0	0
0V2679260	SHERMAN	TX		12/18/2019		0	0	(25))0	0	(25	*	563	563	0	0	0
0V2663121	BUCKEYE	AZ		12/18/2019		0	0	(22)	00	0	(22	,	818	818	0	0	0
0V2569521	NEW BRAUNFELS	TX		12/18/2019		. 0	0	16	0	0	16		865	865	0	0	0
0V2741764	BETHLEHEM	GA		12/18/2019		0	0	(52))0	0	(52	,	1,440	1,440	0	0	0
0V2718230	MIDDLETOWN	OH		12/18/2019		0	0	(28))0	0	(28	*	2,244	2,244	0	0	0
0V2656344	NORTH LAS VEGAS			12/18/2019	·····	. 0	0	(38)	0	0	(38	,,	940	940	0	0	0
0V2620491	MERCED	CA		12/18/2019	·····	. 0	0	(84)	00	0	(84	,	2,776	2,776	0	0	0
0V2746000	HOOVER	AL		12/18/2019	·····	. 0	0	(35))0	0	(35	,	1,039	1,039	0	0	0
0V2628103	LAS VEGAS	NV		12/18/2019	·····	. 0	0	(29)	00	0	(29		785	785	0	0	0
0V2548834	JERSEY CITY	NJ		12/18/2019	·····	. 0	0	(89))0	0	(89	,,	1,407	1,407	0	0	0
0V2735587	BAKERSFIELD	CA		12/18/2019	·····	. 0	0	(53)) 0	0	(53	,	2,390	2,390	0	0	0
0V2745434	PENSACOLA	FL		12/18/2019		0	0	(4))0	0	(4	,	1,007	1,007	0	0	0
0V2649519	NASHVILLE	TN		12/18/2019		0	0	(35)	00	0	(35	,	834	834	0	0	0
0V2606418	SANTA MARIA	CA		12/18/2019		0	0	(33))0	0	(33	,	1,262	1,262	0	0	0
0V2551566	MATTAPAN	MA		12/18/2019		0	0	(91)	0	0	(91	,	1,943	1,943	0	0	0
0V2613666	NEWBERG	OR		12/18/2019		0	0	(32))0	0	(32		925	925	0	0	0
0V2680196	NEWARK	NJ		12/18/2019		0	0	(59))0	0	(59	,	1,570	1,570	0	0	0
0V2664569	WEST PALM BEACH	FL		12/18/2019		0	0	(21))0	0	(21	,	1, 171	1, 171	0	0	0
0V2736752	LENOIR CITY	TN		12/18/2019		0	0	(8))0	0	(8	,,	629	629	0	0	0
0V2746903	EDINBURG	TX		12/18/2019		0	0	(14)	0	0	(14	,	1,582	1,582	0	0	0
0V2655998	HEYBURN	ID		12/18/2019		0	0	(26))0	0	(26	*	805	805	0	0	0
0V2619431	LANCASTER	CA		12/18/2019		0	0	(41))0	0	(41	,,	983	983	0	0	0
0V2741806	JERSEY CITY	NJ		12/18/2019		0	0	(49)	00	0	(49	,	1,380	1,380	0	0	0
0V2686070	GREENSBORO	NC		12/18/2019		. 0	0	(16)) 0	0	(16	00	524	524	0	0	0
0V2707170	NEWNAN	GA		12/18/2019		. 0	0	2	0	0	2	0	639	639	0	0	0
0V2700810	RAHWAY	NJ		12/18/2019		. 0	0	(21)) 0	0	(21	*		784	0	0	0
0V2745001	RICHARDSON	TX		12/18/2019		. 0	0	(33)) 0	0	(33	,	1,235	1,235	0	0	0
0V2626095	SILVER SPRING	MD		12/18/2019		. 0	0	(33)) 0	0	(33		1,055	1,055	0	0	0
0V2605546	BRYN MAWR	PA		12/18/2019		0	0	(107)	0	0	(107	,	2,294	2,294	0	0	0
0V2597625	AVONDALE	AZ		12/18/2019	····	. 0	0	112	0	0	112				0	0	0
0V2698466	RIVERSIDE	CA		12/18/2019	·····	. 0	0	(95)	J0	J0	(95	,	3, 148	3, 148	0	0	0
0V2636932	DALLAS			12/18/2019	·····	. 0	0	(100)	J0	0	(100		2,322	2,322	0	0	0
0V2616864	ASHEVILLE	NU		12/18/2019		. 0	0	(196)]0	J0	(196	,	5,038	5,038	0	0	0
0V2698786	COLUMBIA	MD		12/18/2019	·····	. 0	0	(35)	J0	0	(35	*	901	901	0	0	0
0V2716919		NJ		12/18/2019		. 0	0	(15)]0	J0	(15	,	1,318	1,318	0	0	0
0V2678109	ORLANDO	FL		12/18/2019	·····	. 0	J0	(31)	J0	J0	(31		982	982	J0	0	0
0V2532376		GA		12/18/2019	·····	. 0	J0	(145)	J0	0		,	1,428	1,428	0	0	J0
0V2634139	VALRICO	FL		12/18/2019	l	. 0	0	(31)	J0	0	(31	*	1,148	1,148	0	0	0
0V2665993	PRESCOTT VALLEY	AZ		12/18/2019	l	. 0	0	(55)	J0	0	(59	,	1,460	1,460	0	0	0
0V2669235	PFLUGERVILLE	tiA		12/18/2019	l	0	0	(23)	J0	0	(23	*	896		0	0	0
0V2538593	MERCED			12/18/2019	l	. 0	0	(83)	J0	0	(83	*	1,900	1,900	0	0	0
0V2626421	PFLUGERVILLE	UA		12/18/2019	·····	. 0	0	(43)	J	0		,		1,007	0	0	0
0V2629466	PHLUGERVILLE			12/18/2019	l	. 0	0	(36)	J0	0	(36	,	822		0	0	0
*	PALMDALE			12/18/2019	·····	. 0	0	(64)	J	0	(64	,		1,700	0	0	0
0V2688124	AUSTIN	UA			·····	.	0	(26)	J	0	(26	*	1,173			0	0
0V2559184	CHICAGO			12/18/2019	l	. 0	0	(58)	J	0	(58	1	1, 182	1, 182		0	
0V2612994	CHICAGO	IL		12/18/2019	·····	0	0	(41)	J0	0	(41	,,	1,025	1,025	0	0	0
LUVZ09/ 139																	

						Loans DISPO	SED, Transf							T	T		T
1	Location		4	5	6	7				e/Recorded Inv	_	10	14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
		1				Recorded	1		Current		T-4-1		Recorded		Foreign		
		1				Investment Excluding	l lana alia. I	0	Year's Other-		Total	T-4-1 F	Investment Excluding		Foreign Exchange	Realized	Total
							Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Gain	Gain	Gain
			Loan	Date	Disposal	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued Interest on	Consid-			(Loss) on
Loan Number	City	01.1		Acquired	Disposal	Interest Prior Year	Increase	(Amortization)	Impairment	Interest and			Disposal	eration	(Loss) on	(Loss) on	Disposal
	77	State	Туре		Date	Prior rear	(Decrease)	/Accretion	Recognized	Other		Book Value			Disposal	Disposal	Disposai
0V2660890	LYNN	MA		12/18/2019		0	0	(44)		0	(44	,	1,241	1,241	0	0	0
0V2717936	AUSTIN	TX		12/18/2019		0	0	(24)) 0	0	(24	,	602		0	0	0
0V2679062	ANAHEIM			12/18/2019		0	0	(33)	0	0	(33	,	1,920	1,920	0	0	
0V2736776	PEACHTREE CITY	IN		12/18/2019		0	0	(12)) 0	0	(12	,	1 144		0	0	0
0V2720537 0V2661383	MIAMI	GA		12/18/2019		0	0	(43))0	0	(18	,,	1 104	1,144	0	0	0
0V2661383 0V2616557	TACOMA	FL		12/18/2019			0	(43))	0	(43	,			0	0	
0V2676532	HENDERSON	WA		12/18/2019			0	(44)			(32	,,		1.447	0	0	
0V2678402	GARELELD	IW		12/18/2019				(02)			(32	,	1.057	1.057			
0V2678384	ORLANDO	FI FI		12/18/2019				(21)		,		,,					
0V2544263	SAN LUIS	Δ7		12/18/2019		n 1	ļ	(20)		,	(75				0 n		
0V2679927	FREE UNION	 VΔ		12/18/2019				(20)			(20	,	681	681	n	n	
0V2703513	WOODBRIDGE	νΑ νΔ		12/18/2019		n 1	ļ	(30)		,	(30		937	937	0 n		
0V2651252	WALDPORT	UB		12/18/2019		n 1	ļ	(54)		,	(50	,,	1.673	1.673	n		
0V2665663	BUENA VISTA	Ωn		12/18/2019		n 1	ļ	(25)	n	n	(25	,		884	n	n	
0V2689600	VANCOUVER	 WΔ		12/18/2019		0	0	(36)	0	0	(36	*	1.398	1.398	0		
0V2601829	WELLINGTON	FI		12/18/2019			0	(60)			(60	,	1.144	1 144			
0V2682558	HAMPTON	VΔ		12/18/2019		0	0	(32)	0	0	(32	,	862		0		
0V2671151	ESCONDIDO	CA		12/18/2019		0	0	(37)	0	0	(37	,	1.660	1.660	0	0	
0V2609691	GLENDALE	Δ7		12/18/2019		0	0	(36)	0	0	(36		1.043	1.043	0	0	
0V2656920	LYNNWOOD	WΔ		12/18/2019		0	0	(79)	0	0	(79	,	2.101	2.101	0	0	0
0V2654477	MALDEN	MΔ		12/18/2019		0	0	(117)	0	0	(117	,	2.990	2.990	0	0	
0V2670642	FORT MYERS	FI		12/18/2019		0	0	(31)	0	0	(31) 0	959	959	0	0	0
0V2720702	JERSEY CITY	N.I		12/18/2019		0	0	(23)	0	0	(23		1.165	1.165	0	0	0
0V2681010	WASHINGTON	DC		12/18/2019		0	0	(12)	0	0	(12	*	601		0	0	0
0V2658172	CITRUS SPRINGS	FL		12/18/2019		0	0	(22)	0	0	(22	,	557	557	0	0	0
0V2708397	AUSTIN	TX		12/18/2019		0	0	(39)	0	0	(39		2.386	2.386	0	0	
0V2620501	SURPRISE	AZ		12/18/2019		0	0	(45)	0	0	(45	0	942	942	0	0	l
0V2683041	NEWARK	NJ		12/18/2019		0	l0	(32)		0	(32	0	835	835	0	0	
0V2666173	NORTH CHESTERFIELD	VA		12/18/2019		0	0	(23)	0	0	(23	0	993	993	0	0	l
0V2678915	HAILEY	ID		12/18/2019		0	·0	(26)	0	0	(26)0	970	970	0	0	
0V2709897	CLOVIS	CA		12/18/2019		0	·0	(36)	0	0	(36)0	1, 199	1, 199	0	0	
0V2746951	SAINT PAUL	MN		12/18/2019		0	l0	(48)	0	0	(48)0	4,074	4,074	0	0	c
0V2569520	SAN ANTONIO	TX		12/18/2019		0	l0	(41)	0	0	(41)0	842	842	0	0	
0V2665511	CHICAGO	IL		12/18/2019		0	l0	(29)	0	0	(29		1,162	1,162	0	0	0
0V2610976	BEAVERTON	OR		12/18/2019		0	l0	(35)	0	0	(35	,	887	887	0	0	0
0V2700777	SOUTH GATE	CA		12/18/2019		0	l0	(47)	0	0	(47	,	2,116	2,116	0	0	0
0V2597314	MADERA	CA		12/18/2019		0	l0	(46)	0	0	(46	,	955	955	0	0	0
0V2666020	MARIPOSA	CA		12/18/2019		0	l0	(165)	0	0	(165		3,846	3,846	0	0	0
0V2706238	AURORA	00		12/18/2019		0	0	(52)	0	0	(52	*	1,566	1,566	0	0	0
0V2543925	AUSTIN	TX		12/18/2019		0	l0	(56)	0	0	(56	*	1,401	1,401	0	0	0
0V2656347	LAS VEGAS	NV		12/18/2019		0	0	(36)	0	0	(36	,	729	729	0	0	0
0V2529507	UPLAND	CA		12/18/2019		0	0	(44)	0	0	(44	,,	1,477	1,477	0	0	0
0V2720698	ANNAPOLIS	MD		12/18/2019		0	0	(31)	0	00	(31	*	951	951	0	0	0
0V2551254	PATERSON	NJ		12/18/2019		. 0	0	(63)	0	0	(63	,	765	765	0	0	C
0V2653622	PORT SAINT LUCIE	FL		12/18/2019		. 0	0	(136)) 0	0	(136	,	2,655	2,655	0	0	C
0V2727808	NORTH MIAMI BEACH	FL		12/18/2019		. 0	0	(39))0	0 0	(39	,	1,067	1,067	0	0	C
0V2543562	AUSTIN	TX		12/18/2019		- 0	0	(63)	00	0	(63	,	1,263	1,263	0	0	C
0V2719458	BELL I NGHAM	WA		12/18/2019		. 0	0	(36))0	0	(36	1	1,695	1,695	0	0	J
0V2685258	WORCESTER	MA		12/18/2019			0	(11))0	0	(11	,	237		0	0	0
0V2629581	I I (WNSENI)	DF .	1	12/18/2019	1	. 0.		(31)	ι	ι	(31	Λ	1 012	1 1 1 1 1 2			

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1	Location		4	5	6	7				e/Recorded Inv		1 10	14	15	16	17	18
	2	3				Book Value/ Recorded	8	9	10	11	12	13	Book Value/ Recorded				
						Investment			Current Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
LN0013832	PHILADELPHIA	PA	- 77-	07/10/2020		0	0	0	0	0	0	0	1,039		0	0	
LN0012224	PHILADELPHIA	PA		07/10/2020		0	0	2	0	0	2	0	39,706		0	0	
0V2776037	LAS VEGAS	NV		12/01/2019		0	0	(29)	0	0	(29)0	1,325	1,325	0	0	
0V2752224	MORENO VALLEY	CA		12/01/2019		0	0	(13)	0	0	(13)0	1,391		0	0	
0V2768005	BROOKLYN	NY		12/01/2019		0	0	(72)	0	0	(72	,	5,240		0	0	
0V2765606	PIGEON FORGE	TN		12/01/2019		0	0	(11)	00	0	(11	,,	1, 194		0	0	
0V2755414	AUSTIN	TX		12/01/2019		0	0	(39)	00	0	(39	,	1,888		0	0	
0V2770190	SHORELINE	WA		12/01/2019		0	0	(39))0	0	(39	,	2,734		0	0	
0V2775749 0V2773138	THE HILLS	TV		12/01/2019	·····	0	0	(37)	0	0	(3/	,,			0		
LN0014086	SAN JOSE			03/10/2022		n	n	7	n	n	7	,	32.570		n	n	
LN0014081	SAN JOSE	CA		03/10/2022			n	247			247		1,315,410				
LN0014083	SAN JOSE			03/10/2022		0	0	6	0	0	6	0	32,570		0	0	
LN0014084	SAN JOSE	CA		03/10/2022		0	0		0	0		0	1,315,410		0	0	
LN0011569	AVON			12/01/2022		0	0	76	0	0	76	0	174,588	174,588	0	0	
LN0014212	AVON			12/01/2022		0	0	1	0	0	1	0	2,052		0	0	
LN0006347	PROVIDENCE	RI		10/08/2020		0	0	0	0	0	0	0	6,847		0	0	
LN0005728	PROVIDENCE	RI		10/08/2020		0	0	0	0	0	0	0	21,082		0	0	
0V2796242	FREELAND	WA		02/28/2020		0	0	(55)	00	0	(55	,	2,551		0	0	
0V2773060	BROOKLYN	NJ		02/28/2020		0	0	(41))0	0	(41	,	1,802		0	0	
0V2802907 0V2802717	AUSTIN	NY		02/28/2020		0	0	(100))	0	(100	,	1.309			0	
0V2792784	EUGENE			02/28/2020				(30)		0	(37	,	1.709				
0V2797155	CERES	CA		02/28/2020		0	0	(30)	0	0	(30		1.715	, , ,	0	0	
0V2796164	BUENA VISTA			02/28/2020		0	0	(32)	0	0	(32	*	1.467		0	0	
0V2782702	PLANO	TX		02/28/2020		0	0	(32)	0	0	(32)0	1,295	1,295	0	0	
0V2802506	COLUMBUS	OH		02/28/2020		0	0	(30)	0	0	(30)0	1,624		0	0	
LN0014425	CARLSBAD	CA		03/08/2023		0	0	10	0	0	10		2,727		0	0	
LN0014426	CARLSBAD	CA		03/08/2023		0	0	12	0	0	12	0	3,207		0	0	
LN0014420	CARLSBAD	CA		03/13/2020		0	0	10	0	0	10	0	15, 178		0	0	
LN0014424	CARLSBAD	CA		03/13/2020		0	0	12	0	0	12		17,851		0	0	
0V2816911	STURGIS			03/30/2020			0	(37)		0	(37	,	371	951		0	
0V2799550	ANTIOCH	CA		03/30/2020		n	n	(6/1)		n	(64	*	1.715		n		
0V2752290	FORT COLLINS	00		03/30/2020				(68))n		(68	,,	1,820				
0V2777222	DENVER			03/30/2020		0	0	(39))0	0	(39		1,051		0	0	
0V2817147	EPHRAIM	UT		03/30/2020		0	0	(27)	0	0	(27		906		0	0	
0V2816570	LOS ANGELES	CA		03/30/2020		0	0	(33))0	0	(33	,	1,635		0	0	
0V2813165	SPARTA	NJ		03/30/2020	ļ	0	0	(32)	0	0	(32		1,595		0	0	
0V2756417	VANCOUVER			03/30/2020	ļ	0	0	(45)	0	0	(45	,	1, 123		0	0	
0V2795771	WASHOUGAL	WA		03/30/2020	·····	0	0	(44)	J0	0	(44	,	1, 104		0	0	J'
0V2752653 0V2786479	LYNN	MA		03/30/2020	·····	0	0	(39)	J0	0	(39	,	1,118		0	0	J'
0V2786479 0V2769579	SACRAMENTO	U		03/30/2020	·····	0	0	(148)	0	0	(5/	*			0		
0V2805473	PHOENIX	A7		03/30/2020		n	n	(146))	n	(146	,	1.010		n	n	
0V2774854	LAFAYETTE			03/30/2020	[n	(45))n		(45	,	1.145		n		
0V2570810	ATWATER	CA		05/28/2020		0	0	(74))0	0	(74	,	1,698		0	0	
0V2610153	MILTON	WA		05/28/2020		0	0	57	0	0	57	0	1,048	1,048	0	0	
0V2570093	AVENTURA	FL		05/28/2020		0	0	(153)	00	0	(153	1	3,232		0	0	
0V2667810	SALINA	KS		05/28/2020		0	0	(38))0	0	(38	,	415		0	0	
01/2568760	AVENTURA		1	05/28/2020	1	1		(3/3)	d o		(3/13	N 0	7 2/12	7 2/12	۱ ۸	1 0	. 1

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1	Location		4	5	6	7				e/Recorded Inv		40	14	15	16	17	18
	2	3				Book Value/ Recorded	8	9	10	11	12	13	Book Value/				
									Current		T.		Recorded		F:		
						Investment			Year's Other-		Total		Investment		Foreign	D !! !	.
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
0V2568755	CYPRESS	TX		05/28/2020		0	0	(31)	0	0	(31)0	434	434	0	0	
0V2761692	MIDLOTHIAN	VA		05/28/2020		0	0	(28)	0	0	(28	0	1,212			0	
0V2577667	BELTON	SC		05/28/2020		0	0	(53)	0	0	(53	1	855			0	
0V2605625	NEW BRUNSWICK	N.I		05/28/2020		0	0	(94)	0	0	(94		1.558	1.558	0	0	
0V2764360	FLAGSTAFF	Δ7		05/28/2020		0	0	(66)	0	0	(66	,	1.451	1.451	0	0	
0V2570809	LEWISBERRY	PΔ		05/28/2020		0	0	(32)	0	0	(32	,,			0	0	(
0V2754613	SANGER	CV		05/28/2020		0	0	134	0	0	134	*	1.647	1.647	0	0	
0V2614507	NEW ORLEANS	L A		05/28/2020				(27)			(27						
0V2541570	TALINTON	MA		05/28/2020		0		(07)	0		(97	*	1.007	1.007			
0V2765963	PUYALLUP	WA		05/28/2020	·····			(9/)			(9/	,					
0V2696989	LAYTON	IIA		05/28/2020	·····			(3)			11	,		1.161			
***************************************	LAS VEGAS	UI		05/28/2020	·····		0		0	0							
0V2776950 0V2605704	ALBUQUERQUE	NV		05/28/2020		0	0	(27)	0	0	(27				0	0	
*		NM			l	0	0	(79)]0	<u>0</u>	(,,	,			0	0	
0V2792415	FORT WORTH			05/28/2020	·····	0	0	(12)	······0	J0	(12	,	1,022	1,022	0	0	J
0V2683635	FORT COLLINS			05/28/2020	·····	0	0	(14)	ļ0	0	(14	,	1,297	1,297	0	0	C
0V2550562	LYNCHBURG	VA		05/28/2020		0	0	(67)	0	0	(67	,	655	655	0	0	0
0V2641988	VIRGINIA BEACH	VA		05/28/2020		0	0	(48)	0	0	(48	,	452	452	0	0	
0V2612634	PEMBROKE PINES	FL		05/28/2020		0	0	(47)	0	0	(47	,	328	328		0	0
0V2642751	NEWARK	NJ		05/28/2020		0	0	219	0	0	219		932			0	0
0V2535528	BRUNSWICK	OH		05/28/2020		0	0	(30)	0	0	(30	,	535	535		0	
0V2603052	ROSENBERG	TX		05/28/2020		0	0	33	0	0	33		348		0	0	
0V2777242	SANTA ANA	CA		05/28/2020		0	0	307	0	0	307	0	3,682	3,682	0	0	
0V2596334	MEMPHIS	TN		05/28/2020		0	0	(35)	0	0	(35		234	234	0	0	
0V2717125	ATTLEBORO	MA		05/28/2020		0	0	(28)	0	0	(28) 0	921	921	0	0	
0V2616827	GLENDALE HEIGHTS	IL		05/28/2020		0	0	(11)	0	0	(11)0	352	352	0	0	
0V2597922	TUSCALOOSA	AL		05/28/2020		0	0	(43)	0	0	(43	00	454	454	0	0	
0V2760820	MINNEAPOLIS	MN		05/28/2020		0	0	(13)	0	0	(13	00	1, 196	1, 196	0	0	
0V2539961	FAYETTEVILLE	NC		05/28/2020		0	0	(5)	0	0	(5)0	254	254	0	0	
0V2621182	VALLEJ0	CA		05/28/2020		0	0	62	0	0	62	0	1,748	1,748	0	0	
0V2788008	AUST IN	TX		05/28/2020		0	0	70	0	0	70	0	1,030	1,030	0	0	
0V2539374	TUCSON	AZ		05/28/2020		0	0	(551)	0	0	(551)0	6.704	6.704	0	0	
0V2550076	MODESTO	CA		05/28/2020		0	0	(72)	0	0	(72	0	884	884	0	0	
0V2689228	SEADRIFT	TX		05/28/2020		0	0	(19)	0	0	(19	*	843	843	0	0	
0V2599416	BESSEMER	Al		05/28/2020		0	0	(37)	0	0	(37	*	476	476	0	0	
0V2594717	SHAKOPEE	MN		05/28/2020		0	0	(42)	0	0	(42)0	617	617	0	0	
0V2616826	GLENDALE HEIGHTS			05/28/2020		0	0	(10)	0	0	(10				0	0	
0V2537266	ALVIN	TX		05/28/2020		0	0	(33)	0	0	(33	0	616	616	0	0	
0V2634026	CINCINNATI	OH		05/28/2020		0	0	(22)	0	0	(22	,	445	445	0	0	
0V2605603	COLUMBIA	90		05/28/2020		0	0	20	0	0	29	,			0	0	
0V2594364	MEDFORD	OR OR		05/28/2020		0	0	(76)	0	0	(76			696		0	
0V2613571	PONTE VEDRA	FI		05/28/2020			n	(/0)	n	n	(43	,	491	491	n	n	,
0V2786137	MATTHEWS	NC		05/28/2020		n	n	(43)	n	n	(43	,	1.660	1.660	n	n	
0V2616315	MONTGOMERY	AI		05/28/2020				(40)			(42						
0V2651185	VIRGINIA BEACH			05/28/2020				(42)			(42	,					
0V2651185 0V2613934	ATLANTA	VA		05/28/2020	l		0	(38)		0	(38	,	430	430			J
	MARIETTA				·····		0	(49)	10	0	95	/					
0V2720593	MARIEITA	tiA		05/28/2020	l	0	0	95]0		95	0		8/2	0	0	
***************************************		MD			l	0	0]0	<u>0</u>		,			0	0	
0V2575926	YONKERS	NY		06/29/2020	·····	0	0	(115)	······0	J0	(115	,	2,454	2,454	0	0	J
0V2608605	ELGIN	IL		06/29/2020		0	0	84	0	0	84	0	383	383	0	0	C
0V2677391	ANTIOCH			06/29/2020	·····	0	0	10	0	0	10	J0	894	894 850	0	0	C
01/2756934	LALIKURA	(Y)	1	n6/20/2020	i		۱ ۸	(22)		ι	1 (22	υ 0	850	1 850	ι Λ		

			1		All Mortgage L		SED, Transf							1			
1	Location		4	5	6	7				e/Recorded Inv		10	14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		T-4-1		Recorded		Faraian		
						Investment Excluding			Year's Other-		Total	T	Investment		Foreign Exchange	Realized	Total
							Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Gain	Gain	Gain
			Loan	Date	Disposal	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued Interest on	Consid-			(Loss) on
Loon Number	Citv	04-4-				Interest	Increase	(Amortization)	Impairment	Interest and		Change in			(Loss) on	(Loss) on	
Loan Number	,	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
0V2660489	JOLIET	IL		06/29/2020		0	0	(61)	0	0	(61	,	817	817	0	0	0
0V2782818	HIGHWOOD			06/30/2020		0	0	(33)	0	0	(33)0	816	816	0	0	0
0V2752289	WINDSOR			06/29/2020		0	0	16	0	0	16	0	1,434	1,434	0	0	0
0V2795351	MESA	AZ		06/29/2020		0	0	(20)	0	0	(20	*	592	592	0	0	0
0V2548700	LOS ANGELES	CA		06/29/2020		0	0	(113)	0	0	(113	,	2,238	2,238	0	0	0
0V2559107	OROVILLE	CA		06/29/2020		0	0	(52)	0	0	(52		622	622	0	0	0
0V2860430	WILDWOOD	NJ		06/30/2020		0	0	(21)	0	0	(21	,	1,281	1,281	0	0	0
0V2751556	MALDEN	MA		06/29/2020		0	0	(100)	0	0	(100	,	1,610	1,610	0	0	0
0V2803367	WHITTIER	CA		06/29/2020		0	0	(49)	0	0	(49	,	1,629	1,629	0	0	0
0V2811639	FORT LAUDERDALE	FL		06/29/2020	·····	0	0	(43)	0	0	(43	,	1,253	1,253	0	0	0
0V2831365	CHANDLER	AZ		06/30/2020	·····	0	0	(12)	0	0	(12	,	409	409	0	0	0
0V2747670	JUPITER	FL		06/29/2020	·····	0	0	(107)	0	0	(107	,	1,323	1,323	0	0	0
0V2817992	HOLLISTON	MA		06/30/2020	ļ	0	0	(48)	0	0	(48	,	1,441	1,441	0	0	0
0V2752114	CHICAGO	IL		06/29/2020	·····	0	0	(39)	0	0	(39	,	980	980	0	0	0
0V2599876	BALTIMORE	MD		06/30/2020		0	0	74	0	0	74		529	529	0	0	0
0V2547161	MANSFIELD	MA		06/29/2020		0	0	236	0	0	236		1,351	1,351	0	0	0
0V2795086	COLUMBIA	SC		06/29/2020		0	0	(26)	0	0	(26	,	719	719	0	0	0
0V2529480	NASHVILLE	TN		06/29/2020		0	0	(44)	0	0	(44	,	447	447	0	0	0
0V2784775	HUNTINGTON PARK	CA		06/30/2020		0	0	(45)	0	0	(45		1,291	1,291	0	0	0
0V2856368	ARVADA	C0		06/30/2020		0	0	(28)	0	0	(28	,	861	861	0	0	0
0V2580749	MILFORD	DE		07/29/2020		0	0	(31)	0	0	(31	00	475	475	0	0	0
0V2598513	GENEVA	FL		07/29/2020		0	0	0	0	0	0	0	272	272	0	0	0
0V2792402	NEW ORLEANS	LA		07/29/2020		0	0	0	0	0	0	0	729	729	0	0	0
0V2595486	ASTORIA	OR		07/29/2020		0	0	(56)	0	0	(56	00	820	820	0	0	0
0V2778700	SAN DIEGO	CA		07/29/2020		0	0	(40)	0	0	(40	,	2,803	2,803	0	0	0
0V2796706	DELRAY BEACH	FL		07/29/2020		0	0	(53)	0	0	(53	,	1, 104	1, 104	0	0	0
0V2637207	WILLIAMSPORT	PA		07/29/2020		0	0	112	0	0	112	0	357	357	0	0	0
0V2577129	SAINT CLOUD	FL		07/29/2020		0	0	(41)	0	0	(41	,	485	485	0	0	0
0V2608081	BALTIMORE	MD		07/29/2020		0	0	(25)	0	0	(25	00	431	431	0	0	0
0V2639977	PUEBL0	00		07/29/2020		0	0	15	0	0	15	0	253	253	0	0	0
0V2579061	STONE MOUNTAIN	GA		07/29/2020		0	0	51	0	0	51	0	712	712	0	0	0
0V2866496	FORT WORTH	TX		07/29/2020		0	0	(68)	0	0	(68	00	1,408	1,408	0	0	0
0V2792052	ASTORIA	OR		07/29/2020		0	0	(20)	0	0	(20	00	1,539	1,539	0	0	0
0V2774419	PHOENIX	AZ		07/29/2020		0	0	(57)	0	0	(57)0	1,526	1,526	0	0	0
0V2783647	DENVER	00		07/29/2020		0	0	(262)	0	0	(262	00	5,696	5,696	0	0	0
0V2550433	STEPHENSON	VA		07/29/2020		0	0	(54)	0	0	(54	00	819	819	0	0	0
0V2558503	APPLE VALLEY	CA		07/29/2020		0	0	(25)	0	0	(25	00	394	394	0	0	0
0V0792238	CHERRY VALLEY	CA		07/29/2020		0	0	(54)	0	0	(54	00	949	949	0	0	0
0V0792940	RYDAL	PA		07/29/2020		0	0	(232)	0	0	(232)0	3,433	3,433	0	0	0
0V0792328	NEWARK	DE		07/29/2020		0	0	(61)	0	0	(61)0	913	913	0	0	0
LN0015083	SURPRISE	AZ		09/02/2020		0	0	0	0	0	0	0	1,620	1,620	0	0	0
0V0792963	CHICAGO	IL		08/28/2020	ļ	0	0	(37)	0	0	(37	00	924	924	0	0	0
0V2621620	LITTLE ROCK	AR		08/28/2020		0	0	(11)	0	0	(11	00	410	410	0	0	0
0V2578492	COUNTRY CLUB HILLS	IL		08/28/2020	ļ	0	0	(24)	0	0	(24	00	567	567	0	0	0
0V0793624	SAN ANGELO	TX		08/28/2020	ļ	0	0	(13)	0	0	(13	00	680	680	0	0	0
0V2577072	DES MOINES	IA		08/28/2020		0	0	(21)	0	0	(21)0	417	417	0	0	0
0V2616424	AURORA			08/28/2020	ļ	0	0	(10)	0	0	(10)0	1,264	1,264	0	0	0
0V2581143	MOUNT PLEASANT	TX		08/28/2020	ļ	0	0	(31)	0	0	(31)0	554	554	0	0	0
0V2581478	MILWAUKEE	WI		08/28/2020	<u> </u>	0	0	(19)	0	0	(19)0			0	0	0
0V2802816	LOS ANGELES	CA		08/28/2020		0	0	(15)	0	0	(15	1	1,095	1.095	0	0	0
0V2597426	SARASOTA	FI		08/28/2020		0	0	(66)	0	0	(66	,	1 123	,	0	0	0

1	Location	1	4	5	6	oans DISPO	, manor			e/Recorded Inv			14	15	16	17	18
·	2	3				Book Value/ Recorded Investment Excluding	8 Unrealized	9 Current	10 Current Year's Other- Than-	11 Capitalized	12 Total Change	13 Total Foreign	Book Value/ Recorded Investment Excluding	10	Foreign Exchange	Realized	Total
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Accrued Interest Prior Year	Valuation Increase (Decrease)	Year's (Amortization) /Accretion	Temporary Impairment Recognized	Deferred Interest and Other	in	Exchange Change in	Accrued Interest on Disposal	Consid- eration	Gain (Loss) on Disposal	Gain (Loss) on Disposal	Gain (Loss) on Disposal
0V0792949	RICHMOND	VA		08/28/2020		0	0	(8)	0	0	(8)	0	844	844	0	0	
0V2627631	TUCSON	AZ		08/28/2020		0	0	(22)	0	0	(22)	0	406	406	0	0	0
0V2568874	. ROUND LAKE BEACH	IL		08/28/2020		0	0	(24)	0	0	(24)	0	339	339	0	0	
0V2568067 0V0792972	PALMDALE			08/28/2020			0	(34)	0		(34)	0				0	
0V2607828	SEYMOUR	WI		08/28/2020				(22)		0		0		204	0		0
0V2573125	BRONX	NY		08/28/2020		0	0	(81)	0	0	(81)	0	1.517	1.517	0	0	
0V2604933	HALIFAX	MA		08/28/2020		0	0	(37)	0	0	(37)	0	584	584	0	0	
0V2608742	TAMPA	FL		08/28/2020		0	0	(41)	0	0	(41)	0	785	785	0	0	0
0V2623340	PAULSBORO	NJ		08/28/2020		0	0	(22)	0	0	(22)		386	386	0	0	0
0V0792939	PITTSBURGH	PA		08/28/2020		. 0	0	(32)	0	0	(32)]0	771		0	0	J
0V0792716 0V2615640	ORLANDO	FL		08/28/2020		.	0	(2)	0	0	(2)	0			0	0	
0V2601074	CENTER POINT	ΔI		08/28/2020			n	(18)	n		(21)	Λ	303		n	n	
0V2599224	MIAMI	FL		08/28/2020			0	(37)	0	0	(37)	0	581		0	0	
0V2537638	NORFOLK	VA		08/28/2020		0	0	(46)	0	0	(46)	0	1,323	1,323	0	0	0
0V2540655	POCAHONTAS	AR		08/28/2020		0	0	(20)	0	0	(20)	0	278	278	0	0	
0V2599547	CHARLOTTE	NC		08/28/2020		0	0	(25)	0	0	(25)	0	523	523	0	0	
0V2594822	DEARBORN HEIGHTS	MI		08/28/2020		0	0	(16)	0	0	(16)	0	244	244	0	0	0
0V2610212	MIAMI	FL		08/28/2020		. 0	0	(31)	0	0	(31)	0	955	955	0	0	0
0V2578215	LAS VEGAS	NV		08/28/2020		0	0	(18)	0	0	(18)	0		741	0	0	0
0V2580943	SACRAMENTO			08/28/2020			٥	(20)	٥		(20)			602			
0V2602557	TALLAHASSEE	FI FI		08/28/2020			0	(21)	0		(21)	0		283	0		
0V2608687	SAN ANTONIO	TX		08/28/2020		0	0	(88)	0	0	(88)	0	1.154	1. 154	0	0	
0V2571468	HATTIESBURG	MS		08/28/2020		0	0	(20)	0	0	(20)	0	345	345	0	0	
0V2568941	FORT MYERS	FL		08/28/2020		0	0	(66)	0	0	(66)	0	963	963	0	0	C
0V0792938	MIDDLESEX	NJ		08/28/2020		0	0	(26)	0	0	(26)	0	914	914	0	0	0
0V2613559	ESTERO	FL		08/28/2020		0	0	(45)	0	0	(45)	0	588	588	0	0	
LN0015261	. WALNUT CREEK	CA		02/19/2021		0	0	0	0	0		0	698,431	698,431	0	0	0
0V2578315	FAYETTEVILLE	PA		09/30/2020			٥	(20)	٥		(18)		820	820			
0V2616946	COLUMBUS	OH		09/30/2020				(12)			(12)	0	276	276			
0V2633198	NEWARK	NJ		09/30/2020		0	0	(30)	0	0	(30)	00	976	976	0	0	
0V2620240	DECATUR	GA		09/30/2020		0	0	(26)	0	0	(26)	0	529	529	0	0	C
0V2604202	ONEIDA	NY		09/30/2020		0	0	(17)	0	0	(17)	0	248	248	0	0	
0V2619046	PATERSON	NJ		09/30/2020		0	0	(45)	0	0	(45)	0	1,263	1,263	0	0	
0V2611006	NEWARK	NJ		09/30/2020		0	0	(48)	0	0	(48)	0	1,076	1,076	0	0	C
0V2577641	GAINESVILLE	GA		09/30/2020		. 0	ļ0	(32)	ļ0	0	(32)		599	599	0	0	
0V2619722 0V2632531	BALLSTON SPA	NJ		09/30/2020		.	0	(22)	0		(22)	0	1,432		0	0	
0V2632531	HAWTHORNE	NLI		09/30/2020		·	n	(24)	n		(26)	n	1.510	1.510	n	0	
0V2575599	MABLETON	GA		09/30/2020			n	(13)	n		(13))			n		
0V2623047	POUGHKEEPS IE	NY		09/30/2020		0	0	(21)	0	0	(21)	0	355	355	0	0	
0V2570789	JACKSON	MS		09/30/2020		0	0	(12)	0	0	(12)	0	202	202	0	0	0
0V0792294	PITTSBURGH	PA		09/30/2020		0	0	(8)	0	0	(8)	0	236	236	0	0	
0V2616555	AUSTELL	GA		09/30/2020		0	0	(15)	0	0	(15)	0	360		0	0	0
0V2571617	PICAYUNE	MS		09/30/2020		. 0	0	(11)	0	0	(11)	0	184	184	0	0	<u>0</u>
0V2611012 0V2640321	. WALLINGFORD			09/30/2020		. 0	0	(23)	0	ļ0	(23)	J0	399534	399	0	0	
0V2640321	MIDDLETOWN	NU		09/30/2020		.	0	(22)	0		(22)	J	766	534	0		J

1	Location	า	4	5	6	Loans DISPO	5_ <i>D</i> , Hallon			e/Recorded Inv			14	15	16	17	18
·	2	3			0	Book Value/ Recorded Investment	8	9	10 Current Year's Other-	. 11	12 Total	13	Book Value/ Recorded Investment	10	Foreign	Realized	Total
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Excluding Accrued Interest on Disposal	Consid- eration	Exchange Gain (Loss) on Disposal	Gain (Loss) on Disposal	Gain (Loss) on Disposal
0V2612632	BAYONNE	NJ		09/30/2020		0	0	(46)	0	0	(46)	0	1,900	1,900	0	0	0
0V2555663	PHILADELPHIA	PA		09/30/2020		0	0	(26)	0	0	(26)	0	503	503	0	0	0
0V0792334	KNIGHTDALE	NC		09/30/2020		0	0	(298)	0	0	(298)	0	8,560	8,560	0	0	00
0V2610062	CHARLOTTE	NC		09/30/2020		. 0	0	(21)	0	0	(21)	0	435 745	435	0	0	0
0V2555165	GLEN COVE	NV		09/30/2020				(29)	0	0	(29)	0				0	0
0V2617139	MONROE	NV		09/30/2020			0	(26)	٥		(26)		1 119	1,303	0		0
0V2594384	ATLANTA	GA		09/30/2020			0	(14)	0	0	(14)		244	244	0	0	0
0V2598500	HICKORY	NC		09/30/2020		0	0	(20)	0	0	(20)	0	390		0	0	0
0V2556097	DOYLESTOWN	PA		09/30/2020		0	0	(24)	0	0	(24)	0	758	758	0	0	0
0V2577693	LODI	NJ		09/30/2020		0	0	(27)	0	0	(27)	0	797	797	0	0	0
0V2604440	YAPHANK	NY		09/30/2020		0	0	(121)	0	0	(121)	0	2,675	2,675	0	0	00
0V2606400	LEBANON	PA		09/30/2020		. 0	0	(15)	0	0	(15)]0	210	210	0	0	0
0V2549284 0V2539535	CARTHAGE	MN		09/30/2020		0	0	(25)	0	0	(25)	0			0	0	0
0V2623972	HIGHLAND	NY NIV		09/30/2020				(17)	٥		(23)		504	504			
0V2610333	STONE MOUNTAIN	GA GA		09/30/2020			0	(25)		0	(25)	0	498	498	0		0
0V2625082	CLEVELAND	OH		09/30/2020		0	0	(11)	0	0	(11)	0		214	0	0	0
0V2623800	HAMILTON	OH		09/30/2020		0	0	(11)	0	0	(11)	0	246	246	0	0	0
0V0792309	STATEN ISLAND	NY		09/30/2020		0	0	(31)	0	0	(31)	0	2,012	2,012	0	0	0
0V2578094	RUTHERFORDTON	NC		09/30/2020		0	0	(21)	0	0	(21)	0	356	356	0	0	0
0V0792324	BRICK	NJ		09/30/2020		0	0	(39)	0	0	(39)	00	1,207	1,207	0	0	00
0V0792966	MORRISTOWN	NJ		09/30/2020		0	0	(146)	0	0	(146)	0	4,796	4,796	0	0	0
400687329 400680057	NORTH LAS VEGAS	NV		10/02/2020		0	0	0	0	0	0	0			0	0	0
400664974	CORAL SPRINGS	NY		10/02/2020									1.055				
400664448	CONCORD	NC NC		10/02/2020			0	0		0	0	0	572	572	0		0
400668311	RICHMOND	VA		10/02/2020		0	0	0	0	0	0	0	1.323	1.323	0	0	0
300059336	HUBER HEIGHTS	OH		10/02/2020		0	0	0	0	0	0	0	905	905	0	0	0
400396532	SNELLVILLE	GA		10/02/2020		0	0	0	0	0	0	0	1,495	1,495	0	0	0
400397264	BAYTOWN	TX		10/02/2020		0	0	0	0	0	0	0	984	984	0	0	0
400703348	ORLANDO	FL		10/02/2020		0	0	0	0	0	0	0	1,586	1,586	0	0	00
400308533	DUNDALK	MD		10/02/2020		. 0	0	0	0	0	0	0	848	848 802	0	0	0
400631619 400606683	NEW ORLEANS	PA		10/02/2020			0	0		0		0		1,041	0	0	0
400363983	OLD BRIDGE	N.I		10/02/2020									1,641	1,041			0
400362734	JENI SON	MI		10/02/2020			n						848	848	n		0
400348912	NEW WAVERLY	TX		10/02/2020		0	0	0	0	0	0	0	1,147	1,147	0	0	0
400671875	LUTZ	FL		10/02/2020		0	0	0	0	0	0	0	1,059	1,059	0	0	0
400353987	LAREDO	TX		10/02/2020		0	0	0	0	0	0	0	2,266	2,266	0	0	0
400361331	WILMINGTON	DE		10/02/2020		0	0	0	0	0	0	0	558	558	0	0	0
400228224	LAS VEGAS	W		10/02/2020		. 0	0	0	0	0	0	0	1,759	1,759	0	0	0
400677511 400356823	NEWNAN	GA		10/02/2020		.	0	0	0	0	0	0	428		0	0	0
300056852	FNGLEWOOD	N.I		10/02/2020			U	0	٠٠				7.675	7,675	U		,
400302474	COLUMBIA	MS		10/02/2020		n	n	n	n		n	n	1.432	1.432	n	n	n
200063005	PLAISTOW	NH		10/02/2020		0	0	0	0	0	0	0	597	597	0	0	0
400395669	LEHI	UT		10/02/2020			0	0	0	0	0	0	1,614	1,614	0	0	0
LN0015247	CONCORD	CA		10/14/2020		0	0	93	0	0	93	0	38,864	38,864	0	0	0
LN0015248	CONCORD	CA		05/02/2023		0	0	21,974	0	0	21,974	0	5,304,457	5,304,457	0	0	0
MPARKME77	NEW YORK	MV	1	07/07/2023	ı	1	۱ ۸		0				1 671	1 671	١	1	

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1	Location		4	5	6	7				e/Recorded Inv	_		_ 14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		.		Recorded		F		
						Investment			Year's Other-		Total		Investment		Foreign	Darlinad	T-4-1
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
			1	D-4-	D:I	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
	0''		Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
0V2826827	MADI SON	AL		10/28/2020		. 0	0	(11)	0	0	(11	,	1,433		0	0	0
0V2616825	EAST ROCKAWAY	NY		10/28/2020		0	0	(77)	0	0	(77	,	1,892		0	0	0
0V2569797	HOUSTON	TX		10/30/2020		. 0	0	(48)	0	0	(48	,,	921	921	0	0	0
0V0793980	LOUSIVILLE	KY		10/30/2020		0	0	(11)	0	0	(11	,,	534	534	0	0	0
0V2598063	PATERSON	NJ		10/30/2020		0	0	(31)	0	0	(31	,,	518	518	0	0	0
0V2542362	ARLINGTON	IX		10/28/2020		0	0	(27)	0	0	(27		410		0	0	0
0V2757203 0V2599237	APPLE VALLEY	IX		10/30/2020		0	0	(30)	0	0	(30	,	636	636	0	0	0
	SUITLAND	UA					0	(29)	0	0	(18	*	347	554	0	0	0
0V2537695 0V2639279	HAMPTON	MD		10/30/2020		0	0	(18)	0	0	(18	,,					
0V2639279	MERCED	CV		10/30/2020			0	(37)			(37	*					
0V2596170	JACKSONVILLE	FI UA		10/30/2020				(32)			(32	,	329				
0V2596170 0V2594766	HOUSTON	TV		10/30/2020			0	(24)			(24	,	349				
0V2594766 0V2642759	FORT PIERCE	Ει Ιλ		10/30/2020				(20)		0	(20	,	349	349			
0V2642759 0V2634014	FAIRFAX	FL		10/30/2020				(66)			(139	,	584	.,			
0V2569911	MADISON	TNI		10/30/2020			0	(34)	0		(34	,	586	586			
0V0794391	MYRTLE BEACH	ec		10/30/2020			0	(56)	0		(54	,	7//	744	0		
0V2545492	LOUISVILLE	kv		10/30/2020				(18)			(18	,	347	347			
0V2632145	MEMPHIS			10/30/2020			0	(10)	0		(12	,,			0		
0V2596864	OBLANDO	FI		10/28/2020				(103)		0	(103	,	1.132				
0V2805207	KANSAS CITY	Ve Ve		10/30/2020				(38)			(38	,	977				
0V2558603	LAKEWOOD	NO.		10/30/2020				(37)			(27	,	487	487			
0V2568822	OAKLAND	C4		10/30/2020		0	0	(50)	0	0	(50	,	1.126		0		
0V2619415	CHEYENNE	WV		10/30/2020		0	0	(17)	0	0	(17	*		339	0	0	0
0V2574915	HEBRON	IN		10/30/2020		0	0	(36)	0	0	(36	,	620	620	0		
0V2578836	TOMBALL	TX		10/30/2020		0	0	(27)	0	0	(27	,	471	471	0	0	0
0V2601824	MILFORD	DE		10/30/2020		0	0	(49)	0	0	(49		692	692	0	0	0
0V2550854	CAPE CORAL	FL		10/30/2020		0	0	(107)	0	0	(107)0	1.918		0	0	0
0V2799691	PHOENIX	AZ		10/30/2020		0	0	42	0	0	42				0	0	0
0V0793223	OLD FORGE	PA		10/30/2020			0	(1)	0	0	(1)0	1.197	1.197	0	0	0
0V2607556	MEMPHIS	TN		10/30/2020		0	0	(15)	0	0	(15	0	246		0	0	0
0V2553167	NORWALK	CT		10/30/2020		0	0	(72)	0	0	(72	0	1.274	1.274	0	0	0
0V2639658	LAS VEGAS	NV		10/30/2020		0	0	(47)	0	0	(47	*	829		0	0	0
0V2608728	RIDGECREST	CA		10/28/2020		0	0	(128)	0	0	(128)0	1,289	1,289	0	0	0
0V2599309	WAUKESHA	WI		10/30/2020		0	0	(80)	0	0	(80)0	1, 127	1, 127	0	0	0
0V2801281	ELIZABETH	NJ		10/30/2020		0	0	(57)	0	0	(57)0	1,448	1,448	0	0	0
0V2632684	WYLIE	TX		10/30/2020		0	0	(28)	0	0	(28		558		0	0	0
0V2862961	PLYMOUTH MEETING	PA		10/30/2020		0	0	(47)	0	0	(47)0	3,663	3,663	0	0	0
0V2569567	BIRMINGHAM	AL		10/30/2020		0	0	(17)	0	0	(17	,	294		0	0	0
0V2620265	SLOATSBURG	NY		10/30/2020		0	0	(51)	0	0	(51	,,	960	960	0	0	0
0V2795858	BROKEN BOW	0K		10/30/2020		0	0	(32)	0	0	(32	,	1,671	1,671	0	0	0
0V2810899	KISSIMMEE	FL		10/30/2020		0	0	(49)	0	0	(49	,	1,757	1,757	0	0	0
0V2597429	JACKSON	MS		10/30/2020		0	0	(14)	0	0	(14	,,	243		0	0	0
0V2540611	THOMASVILLE	NC		10/30/2020		0	0	(66)	0	0	(66	,	1, 118	1,118	0	0	0
0V2613925	CHICAGO	IL		10/30/2020		0	0	(18)	0	0	(18	,	360		0	0	0
0V2547071	EPHRAIM	UT		10/30/2020		0	0	(46)	0	0	(46	,	818	818	0	0	0
0V2613543	YUMA	AZ		10/30/2020		0	0	(45)	0	0	(45	,	690		0	0	0
0V2599848	VENTNOR CITY	NJ		10/30/2020		0	0	(57)	0	0	(57	,	788		0	0	0
0V2606766	BRIDGEPORT	CT		10/30/2020		0	0	(18)	0	0	(18	1	298		0	0	0
0V2605720	MODESTO	CA		10/30/2020		0	0	(48)	0	0	(48	,	894	894	0	0	0
0V2559638	DENVER	I 00	1	10/30/2020	1	0	0	(88)	1 0		(88	N 0	1 770	1 770	0	1 0	1

					All Mortgage L		SED, Transf							1	1		
1	Location		4	5	6	7				e/Recorded Inv	_		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		.		Recorded		F		
						Investment			Year's Other-		Total		Investment		Foreign	D1:1	T-4-1
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
				D-4-	D:I	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
	2"		Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
0V2567609	NORTH LAS VEGAS	NV		10/30/2020		0	0	(28)	0	0	(28		566		0	0	0
	ELIZABETH	NJ		10/30/2020		0	0	(66)	0	0	(66	1	1, 185		0	0	0
0V2782321 0V2599232	NEW ORLEANS	LA		10/30/2020		0	0	195	0	0			2,572	2,572	0	0	0
	SAN ANTONIO	NJ		10/28/2020		0	0	(51)	0	0	(51	,	501	833	0	0	0
0V2632695 0V2818194	BAKERSFIELD			10/30/2020		0	0	(28)	0	0	(28	,			0	0	0
0V2818194	WALKER	UA		10/30/2020		0	0	(17)	0	0	(17	*			0	0	0
0V2569579	LA FOLLETTE	LA		10/30/2020			0	(20)	0	0	(25	*				0	0
0V2641575	NEWARK	N.I.		09/28/2022			0	291	0			,	919	919			
0V2641575 0V2602740	LINDEN	N.I		10/30/2020				291					1.130				
0V2580937	REDD I NG	NJ		10/30/2020		n	n	(79)		n	(313				n		n
0V2547529	MEMPHIS	TNI		10/30/2020		n	n	(25)		n	(25	*			n		n
0V0804825	WEST PARK	FI		10/30/2020		n	n	(12)	n	n	(12	*	118	118	n	n	n
0V2553151	THORNTON	ſΩ		10/30/2020		n	n	(/11)	n	n	(41	,	842		n	n	n
0V0794693	NAPLES	FI		10/30/2020		0	n	(16)	0	0	(16	,	672		n	n	0
0V2607167	NAPLES	FI		10/28/2020		0	0	(102)	0	0	(102	,	1.049		0	0	0
0V2617542	PATERSON	N.I		10/28/2020		0	0	17	0	0	17	0	1.155	1.155	0	0	0
0V2619037	NAPLES	FI		10/28/2020		0	0	(32)	0	0	(32	0	435	435	0	0	0
0V2847050	HARR I SON	ID		10/30/2020		0	0	(52)	0	0	(52	,	3.386	3.386	0	0	0
0V0794307	HERNANDO	FI		10/30/2020		0	0	(46)	0	0	(46		1.882	1.882	0	0	0
0V2558169	PALMDALE	CA		10/28/2020		0	0	(81)	0	0	(81	,	1.673	1.673	0	0	0
0V2573651	WOBURN	MA		10/30/2020		0	0	(67)	0	0	(67	,	1.237	1,237	0	0	0
0V2577599	SUGAR LAND	TX		10/30/2020		0	0	(44)	0	0	(44)0			0	0	0
0V2607140	LEHIGH ACRES	FL		10/30/2020		0	0	(43)	0	0	(43)0	610	610	0	0	0
0V2541873	DELTONA	FL		10/30/2020		0	0	(58)	0	0	(58)0	681	681	0	0	0
0V2618969	DESERT HOT SPRINGS	CA		10/30/2020		0	0	(16)	0	0	(16)0	300	300	0	0	0
0V0792387	GALLATIN	TN		10/30/2020		0	0	1	0	0	1	0	727	727	0	0	0
0V2602513	ANDERSON	IN		10/30/2020		0	0	(19)	0	0	(19)0	320	320	0	0	0
0V2572887	LANCASTER	CA		10/28/2020		0	0	(34)	0	0	(34)0	750	750	0	0	0
0V2597976	TULSA	OK		10/30/2020		0	0	(199)	0	0	(199)0	3,229	3,229	0	0	0
0V2540924	BAKERSFIELD	CA		10/30/2020		0	0	(34)	0	0	(34)0	536	536	0	0	0
0V2550403	HAMMOND	IN		10/30/2020		0	0	(22)	0	0	(22	*	409	409	0	0	0
0V2571301	SAINT LOUIS	MO		10/30/2020		0	0	(14)	0	0	(14	0	240	240	0	0	0
0V0791962	HOBE SOUND	FL		10/30/2020		0	0	(11)	0	0	(11)0	639	639	0	0	0
0V2599858	LAKELAND	FL		10/30/2020		0	0	(22)	0	0	(22		320	320	0	0	0
0V2606755	KISSIMMEE	FL		10/30/2020		0	0	(20)	0	0	(20	,	361	361	0	0	0
0V2542043	DOUGLASVILLE	GA		10/30/2020		0	0	(28)	0	0	(28	*	409	409	0	0	0
0V2556320	MEMPHIS	TN		10/28/2020		0	0	(18)	0	0	(18	,	263	263	0	0	0
0V2600973	THERMAL	CA		10/28/2020		0	0	(172)	0	0	(172		3,071	3,071	0	0	0
0V2559463	CLEARWATER	FL		10/30/2020		0	0	(30)	0	0	(30	,	568	568	0	0	0
0V2602514	ANDERSON	IN		10/30/2020		0	J0	(18)	0	J0	(18	,,		303	0	J0	0
0V2577893	WINTER SPRINGS	FL		10/30/2020		0	0	(27)	0	0	(27	,	568	568	0	0	J0
0V2578144	PHOENIX	AZ		10/30/2020		0	0	(20)	0		(20	*	351	351	0	ļ0	J0
0V0804823	PAULSBORO	IX		10/30/2020			0	(40)	0	0	(40	,			0	0	0
0V2599928 0V2571004	TUCSON	NJ		10/30/2020	·····		0	(33)	0	0	(33	,	5/6	5/6			
0V25/1004 0V2637065	NEW BRUNSWICK	M. I		10/30/2020	·····		0	(4/)	0	0	(47	,			0		0
0V2637065 0V2560094	MARGATE	E)		10/30/2020	·····			(46)		0	(27	1					
0V0793855	NANTUCKET			10/30/2020			0	(46)			(46	,	4.208	4,208			
0V2550405	ODESSA			10/30/2020				(32)			(196	1	4, 108	4,208			
072560564	LAUGHLIN	NIV		10/30/2020				(38)		1	(38	,	4, 108	,			

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1	Location		4	5	6	7	_			e/Recorded Inv	_		. 14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		.		Recorded		F		
						Investment			Year's Other-		Total		Investment		Foreign	D!:!	T-4-1
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
			1	D-4-	D:I	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
	0''		Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	`/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
0V2574741	OAKHURST	CA		10/28/2020		0	0	(42)	0	0	(42	,	1,019		0	0	0
0V2607222	CHEYENNE	WY		10/28/2020		0	0	(34)	0	0	(34	,	779		0	0	0
0V2596564	BOISE	ID		10/30/2020		0	0	(52)	0	0	(52		870	870	0	0	0
0V2595279	SAN ANTONIO	IX		10/30/2020		0	0	(35)	0	0	(35	,	629	629 814	0	0	0
0V2569695	SOUTH PADRE ISLAND	IX		10/30/2020		0	0	(59)	0	0	(59	,,	814	814	0	0	0
0V2538659	GENDA CITY	GA		10/30/2020			0	(43)	0	0	(,	861	454	0	0	0
0V2578040 0V2601896	LOUISVILLE	WI		10/30/2020		0	0	(25)	0	0	(25	*		454	0	0	0
0V2601896	HAZEL PARK	KY					0	(15)	0	0	(10	,	249	249	0	0	0
0V2605752 0V2607252	WINTER HAVEN	MI		10/30/2020		0	0	(14)	0	0	(14	,					
0V2607252	PANAMA CITY BEACH	rL		10/30/2020			0	(99)	0		(18	,	1.030				
0V2698235	ADDISON	FL		10/30/2020			0	(99)			(99	,					
0V2698235 0V2613453	SALT LAKE CITY	ІЪ		10/30/2020			0	(3/)	0		(68	,					
0V2575902	ROCHESTER	,VI		10/30/2020				(68)		0	(68	,,					
0V2575902 0V2549584	ALBUQUERQUE	,		10/30/2020				(32)			(29	*	504	504			
0V2653001	HOUSTON	TV		10/28/2020			0	(32)	0		(32	1	1.059				
0V2615182	MILTON	ΕI		10/30/2020			0	(40)	0		(40	,			0		
0V2826082	DENVER	M		10/30/2020		0		99				,	4.726	4.726			
0V2633564	KNOXVILLE	TN		10/30/2020			0	(48)	0		(48				0		
0V2620797	SPRING VALLEY	NV		10/30/2020		0		(207)			(207		3.637	3.637			
0V2603033	MEMPHIS	TN		10/30/2020		0	0	(25)	0	0	(25	*	445	445	0	0	0
0V2600024	PASADENA	TY		10/30/2020		0		(23)			(31		553				
0V2628141	CHICAGO	II		10/30/2020		0	0	(28)	0	0	(28	,	543		0	0	0
0V2552887	HAMMOND	IN		10/30/2020		0	0	(30)	0	0	(30				0	0	0
0V2570728	POQUOSON	VA		10/30/2020		0	0	(72)	0	0	(72	*	1.068	1.068	0	0	0
0V2676627	LEWISTON	ID		10/30/2020		0	0	(51)	0	0	(51	,			0	0	0
0V2570575	ATLANTA	IN		10/30/2020		0	0	(20)	0	0	(20		295	295	0	0	0
0V2629600	MEMPHIS	TN		10/30/2020		0	0	(18)	0	0	(18	0	372	372	0	0	0
0V2664130	LONGMEADOW			10/30/2020		0	0	(48)	0	0	(48)0	625	625	0	0	0
0V2570886	METAIRIE	LALA		10/28/2020		0	0	(24)	0	0	(24	0	417	417	0	0	0
0V2549400	WEST PALM BEACH	FL		10/30/2020		0	0	(40)	0	0	(40)0	724	724	0	0	0
0V2603048	WHITE SETTLEMENT	TX		10/30/2020		0	0	(26)	0	0	(26)0	487	487	0	0	0
0V2851744	BOERNE	TX		10/30/2020		0	0	(52)	0	0	(52)0	3,297	3,297	0	0	0
0V0794253	EAST HAMPTON	NY		10/30/2020		0	0	(79)	0	0	(79)0	3, 159	3, 159	0	0	0
0V2568814	RIVERSIDE	CA		10/30/2020		0	0	(45)	0	0	(45		1,010		0	0	0
0V2580611	SURPRISE	AZ		10/28/2020		0	0	(36)	0	0	(36)0	778	778	0	0	0
0V2551269	ALTAMONTE SPRINGS	FL		10/30/2020		0	0	(72)	0	0	(72	*	901	901	0	0	0
0V2555923	TUCSON	AZ		10/30/2020		0	0	(29)	0	0	(29	,	514	514	0	0	0
0V2605753	LITTLE ROCK	AR		10/30/2020		0	0	(18)	0	0	(18	,	314	314	0	0	0
0V2604580	RIDGE	NY		10/30/2020		0	0	(19)	0	0	(19	,,	365	365	0	0	0
0V2633251	VISALIA	CA		10/30/2020		0	0	(363)	0	0	(363	*	4,804	4,804	0	0	0
0V2801307	ORLANDO	FL		10/30/2020		0	0	(37)	0	0	(37	,	1,100	1,100	0	0	0
0V2639189	KILLEEN	TX		10/30/2020		0	0	(23)	0	0	(23	*	396	396	0	0	0
0V2844168	BOSSIER CITY	LA		10/30/2020		0	0	(45)	0	0	(45	,	2,779		0	0	0
0V2612720	HOUSTON	TX		10/30/2020		0	0	(39)	0	0	(39	00	684	684	0	0	0
0V2786235	BUENA PARK	CA		10/30/2020		0	0	31	0	0	31	J0	2,207	2,207	0	0	0
0V2604664	TACOMA			10/30/2020		0	0	(60)	0	0	(60	,	1,050	1,050	0	0	0
0V2798632	PRIOR LAKE	MN		10/30/2020		0	0	(14)	······0	J0	(14	,	1,277	1,277	0	0	0
0V2795759	DENVER			10/30/2020		J0	0	(23)	J0	J0	(23		1,938	1,938	0	0	0
0V2605756	CENTER POINT	AL		10/30/2020			ļ0	(22)]0		(22	,	376	376	0	0	0
LUV ZD444 I I	LWEST MINISTER	M)	1	1073072020	1	. 0	. 0	(//5)									

Showing All Mortgage Loans DISPOSED. Transferred or Renaid During the Current Quarter

				Showing /	All Mortgage L	oans DISPO	<u>SED, Tran</u> sf										
1	Location		4	5	6	7		Change	e in Book Value	e/Recorded Inv	estment/		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	_ Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
0V2757612	LONG BEACH	CA		10/30/2020		0	0	(44)	0	0	(44	,,	1,610	1,610	0	0	0
0V2570656	PHILADELPHIA	PA		10/30/2020		0	0	(24)	0	0	(24	1	449	449	0	0	0
0V2573105	LOS ANGELES	CA		10/30/2020		0	0	(78)	0	0	(78	,	1,441	1,441	0	0	0
0V2540561	OAK BLUFFS	MA		10/28/2020		0	0	(60)	00	0	(60	1	1,973	1,973	0	0	0
0V2621920	SAN ANTONIO	TX		10/30/2020		0	0	(32)	0	0	(32		602	602	0	0	0
0V2576006	CONROE	TX		10/30/2020		0	0	(23)) 0	0	(23		483	483	0	0	0
0V2560062	PONTE VEDRA BEACH	FL		10/30/2020		0	0	(43))0	0	(43	,	960	960	0	0	0
0V2608656	ATLANTIC CITY	NJ		10/28/2020		0	0	(10)	0	0	(10	1	399	399	0	0	0
0V2622116	TACOMA	WA		10/30/2020		0	0	(135)	0	0	(135		2,397	2,397	0	0	0
0V2598856	NASHVILLE	IX		10/30/2020		0	0	(36)]0	J0	(36	,	545		0	0	0
0V25/6831 0V2597608	BRAWLEY	IN		10/30/2020	·····		0	(97)	0	0	(97	1	1,561		0	0	
0V2597608 0V2602475	ATLANTA	UA		10/30/2020	·····	0	0	(38)	0	0	(38	,		691	0	0	
0V2502475 0V2598556	WHITTIER			10/28/2020	·····		0	(1/)			(1/	,					
0V2598556 0V2556379	NEWARK			10/30/2020			0	(/1)			(71	,					
0V2604894	WEST PITTSTON	DA		10/30/2020			0	(34)		0	(34	,	495	495			
0V0792340	GREENWOOD			10/28/2020			0	(30)	٥	0	(30	,	406	495			
0V2594166	POMONA	IN		10/30/2020				(67)	٥			1	1.192	1.192			
0V2568087	MARYVIIIF	TN		10/30/2020			0	(34)	٥	0	(34						
0V2575226	NORFOLK			10/30/2020			0	(16)	٥	0	(34	,		215			
0V2606992	WICHITA FALLS	TV		10/30/2020				(55)			(55		930				
0V2578571	LOGANVILLE			10/30/2020				(33)	٥		(33	,	645				
0V2548943	LOWELL	MA		10/30/2020		0	0	(56)	0	0	(56	,	1.103	1.103	0	0	0
0V2622192	MELBOURNE	FI FI		10/30/2020		0	0	(26)	0	0	(26		595		0	0	0
0V2616960	CLOVIS	NM		10/30/2020		0	0	(58)	0	0	(58				0	0	0
0V2835184	SAINT HELENS	OR		10/30/2020		0	0	(83)	0	0	(83	,	1,219	1.219	0	0	0
0V2809232	NEWPORT NEWS	VA		10/30/2020		0	0	(25)	0	0	(25		567	567	0	0	0
0V2542159	NORTH LITTLE ROCK	AR		10/30/2020		0	0	(14)	0	0	(14)o	238	238	0	0	0
0V2632921	HOLIDAY	FL		10/30/2020		0	0	(21)	0	0	(21)0	364	364	0	0	0
0V2626331	LOS ANGELES			10/30/2020		0	0	(31)	0	0	(31)0	745	745	0	0	0
0V2607481	WOBURN			10/30/2020		0	0	(80)	0	0	(80)0	1,559	1,559	0	0	0
0V2680289	DES MOINES	IA		10/30/2020		0	0	(55)	0	0	(55) 0	514	514	0	0	0
0V2615369	EAST HAVEN	CT		10/30/2020		0	0	(31)	0	0	(31) 0	461	461	0	0	0
0V2559946	NEW HOPE	MN		10/28/2020		0	0	(47)	0	0	(47) 0	893	893	0	0	0
0V2599877	GROVELAND	FL		10/30/2020		0	0	(45)	0	0	(45		792	792	0	0	0
0V2547234	AUGUSTA	ME		10/30/2020		0	0	(21)	00	0	(21	1	363	363	0	0	0
0V2549354	RIVIERA BEACH	FL		10/30/2020		0	0	(37)	0	0	(37		670	670	0	0	0
0V2577024	MEMPHIS	TN		10/30/2020	ļ	0	0	(14)	0	0	(14	,	245	245	0	0	0
0V2769790	CHATTAHOOCHEE HILLS	GA		10/30/2020	·····	0	0	(60)	0	0	(60		2,456	2,456	0	0	0
0V2619412	AURORA	00		10/30/2020	·····	0	0	(44)	0	0	(44	,	1,028	1,028	0	0	0
0V2838475	BERTHOUD	00		10/30/2020	·····	0	0	(8)	0	0	(8	,	3,665	3,665	0	0	0
0V2606478	SUMMIT			10/28/2020	·····	0	0	(45)	0	0	(45	,	594	594	0	0	0
0V2608655	GRAHAMSVILLE	NY		10/30/2020	·····	0	0	(68)	0	0	(68	1	1, 194	1,194	0	0	0
0V2639902	NEW ORLEANS	LA		10/30/2020	·····	0	0	(38)	0	0	(38			740	0	0	0
0V0791943	PALM BEACH GARDENS			10/30/2020	····	0	0	(173)	y0	0	(173	,	1,935	1,935	0	0	0
0V2607268	KNOXVILLE	IN		10/30/2020	·····	0	0	(18)	J0]0	(18	,	244	244	0	0	0
0V2763239	FORT LAUDERDALE	FL		10/30/2020		0	0	(85)	0	J0	(85	1	1,293	1,293	0	0	0
0V2764016 0V2598094	TORRANCE LAKE WORTH			10/30/2020	·····	0	0	51	0	J0	51		2,685	2,685	0	0	0
	RIDGEOREST	tL		10/30/2020	·····	0	0		0	0	(45	,	802	802	0	0	
0V2613677	KIDGENESI	UA		10/30/2020	·····		0	(25)	10	0	(25	/0	344	344	0	0	

SCHEDULE B - PART 3

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

	T					oans DISPO	SED, Transfe										
1	Location		4	5	6	7		Change		e/Recorded Inv		10	14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded Investment			Current Year's Other-		Total		Recorded Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
0V2613519	TOMS RIVER	NJ.	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	10/30/2020		0	0	(21)	0	0	(21)	0	503	503	0	0	0
0V2597179	SHERMAN	TX		10/30/2020		0	0	(46)	0	0	(46)	0	649	649	0	0	0
0V2602115	DEER PARK	TX		10/30/2020		0	0	(39)	0	0	(39)	0	677	677	0	0	0
0V2614455	DESERT HOT SPRINGS	CA		10/30/2020		0	0	(23)	0	0	(23)	0	450	450	0	0	0
0V2551778	RICHMOND	VA		10/30/2020		0	0	(14)	0	0	(14)	0	290	290	0	0	0
0V2623596	POUGHKEEPS IE	NY		10/30/2020		0	0	(22)	0	0	(22)	0	404	404	0	0	0
0V2607437	BLUFFTON	\$C		10/28/2020		0	0	(18)	0	0	(18)	0	497	497	0	0	0
0V2610070	KEANSBURG	NJ		10/30/2020		0	0	(63)	0	0	(63)	0	755	755	0	0	0
0V2838283 0V2598865	FRANKLIN	IN		10/30/2020		0	0	1	0	ļ0	1	0	6,630	6,630	0	0	0
0V2598865 0V2614074	SAINT LOUIS	IN		10/30/2020			0	(19)	0	0	(19)	0	333	333		0	
0V2550744	MERRILLVILLE	IN		10/30/2020			۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	(2/)	۰۰	n	(24)				٥	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	
0V2601863	CHESAPEAKE	VΔ		10/30/2020		n		(24)	۰۰	n	(12)	n	1.058	1.058	 n	n	0 n
0V2658412	FRESNO			10/30/2020			0	(53)	0		(53)		612	612	0	0	
0V2748679	MIAMI	FL		10/30/2020		0	0	26	0	0	26	0	1.131	1.131	0	0	0
0V2609163	LYNDHURST	OH		10/30/2020		0	0	(26)	0	0	(26)	0	388	388	0	0	0
0V2578491	FULTONDALE	AL		10/30/2020		0	0	(28)	0	0	(28)	0	494	494	0	0	0
0V2626621	WEATHERFORD	TX		10/30/2020		0	0	(21)	0	0	(21)	0	455	455	0	0	0
0V0794652	PANAMA CITY BEACH	FL		10/30/2020		0	0	(64)	0	0	(64)	0	827	827	0	0	0
0V2619210	CENTER POINT	AL		10/30/2020		0	0	(14)	0	0	(14)	0	270	270	0	0	0
0V2621937	BRADENTON	FL		10/30/2020		0	0	(25)	0	0	(25)	0	576	576	0	0	0
0V2605611	SAN ANTONIO	TX		10/28/2020		0	0	(31)	0	0	(31)	0	525	525	0	0	0
0V2636922	LAVEEN	AZ		10/30/2020		0	0	(27)	0	0	(27)	0	655	655	0	0	0
0V2569435 0V2633369	MONTGOMERY	NM		10/30/2020		0	0	(31)	0	0	(31)	0	588	588	0	0	0
0V2633369 0V2616945	CHICAGO	AL		10/28/2020		0		(18)			(21)	0		255			0
0V2604549	HAMMOND	IN		10/30/2020				(21)	٥٥		(21)	0	245	245	٥	٥	
0V2615178	MUNFORD	Al		10/30/2020		0	0	(16)	0	0	(16)	0	301		0	0	0
0V2613294	PHILADELPHIA	PA		10/30/2020		0	0	(47)	0	0	(47)	0	741		0	0	0
0V2594790	MIAMI	FL		10/30/2020		0	0	(19)	0	0	(19)	0	1,110	1, 110	0	0	0
0V2568031	BUCKEYE	AZ		10/30/2020		0	0	(18)	0	0	(18)	0	338	338	0	0	0
0V2805624	VANCOUVER	WA		10/30/2020		0	0	(42)	0	0	(42)	0	1,587	1,587	0	0	0
0V2621601	MIDFIELD	AL		10/30/2020		0	0	(30)	0	0	(30)	0	245	245	0	0	0
0V2658424	SIMPSONVILLE	SC		10/30/2020		0	0	(66)	0	0	(66)	0	698	698	0	0	0
0V2818052	SEASIDE	CA		10/30/2020		0	0	52	0	0	52	0	3, 197	3, 197	0	0	0
0V2560065	STATEN ISLAND	NY		10/30/2020		0	0	(43)	0	0	(43)	0	936	936	0	0	0
0V2616575 0V0794299	CITRUS SPRINGSPHOENIX			10/30/2020		0	0	(228)	0	0	(228)	0	3,091	3,091	0	0	0
0V0794299	CANON CITY	AZ		10/30/2020			0	(39)	0		(39)		1,719	1,719		0	
0V2623677 0V2784953	PALATKA	FI		10/30/2020			۰۰	(22)	۰۰۰۰		(22)	0	3.305	3.305	٥	۰۰۰۰	
0V2552027	LOS LUNAS	NM		10/30/2020		0	n	(29)	٥	n	(29)	n	575	575	n	n	n
0V2576223	MONT I CELLO	IN		10/30/2020			n	(93)			(93)	n	1.406	1.406	n		
0V2629212	EDMOND	OK		10/30/2020		0	0	(25)	0	0	(25)	0	503	503	0	0	0
0V2541618	CLEARWATER	FL		10/30/2020		0	0	(28)	0	0	(28)	0	686	686	0	0	0
0V2718229	HOLIDAY	FL		10/30/2020		0	0	(33)	0	0	(33)	0	492	492	0	0	0
0V2549065	LAS VEGAS	NV		10/30/2020		0	0	(118)	0	0	(118)	0	2,382	2,382	0	0	0
0V2551479	MONTGOMERY	AL		10/30/2020		0	0	(18)	0	0	(18)	0	352	352	0	0	0
0V2616646	DAVENPORT	IA		10/30/2020		0	0	(22)	0	0	(22)	0	408	408	0	0	0
0V2779031	ARLETA	CA		10/30/2020		0	0	41	0	0	41	0	1,948	1,948	0	0	0
0V2696214	BAKERSFIELD	CA		10/30/2020		0	0	(67)	0	0	(67)	J0	793	793	0	0	0
0V2618995	MEMPHIS	IN		10/30/2020		1	1	(16)		1 0	(16)	10	281	281	0		1

1	Location	1	4	5	4ii Mortgage i 6	Loans DISPO	ULD, Hallsi			e/Recorded Inv			14	15	16	17	18
'	2	3			0	Book Value/ Recorded Investment Excluding	8 Unrealized	9 Current	10 Current Year's Other- Than-	11 Capitalized	12 Total Change	13 Total Foreign	Book Value/ Recorded Investment Excluding	10	Foreign Exchange	Realized	Total
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Accrued Interest Prior Year	Valuation Increase (Decrease)	Year's (Amortization) /Accretion	Temporary Impairment Recognized	Deferred Interest and Other	in Book Value (8+9-10+11)	Exchange Change in Book Value	Accrued Interest on Disposal	Consid- eration	Gain (Loss) on Disposal	Gain (Loss) on Disposal	Gain (Loss) on Disposal
0V2577638	BAKERSFIELD	CA		10/30/2020		0	0	(18)	0	0	(18))0	346	346	0	0	0
0V2556396	. FORESTDALE	AL		10/30/2020		0	0	(29)	0	0	(29)	00	494	494	0	0	·0
0V2783150	NEW ORLEANS	LA		10/30/2020		0	0	172	0	0	172	0	2,560	2,560	0	0	,0
0V2611010 0V2634208	THREE SPRINGS	PA		10/30/2020		0	0	(19)	0	0	(19))0	331	331	0	0	,0
0V2578706	OREM	IIT		10/28/2020				(37)	٥٥	0	(37))	808	808		0	1
0V2573612	KATY	TX		10/30/2020			0	(31)	0	0	(31)	,	544	544	0	0	0
0V0792337	. CHARLOTTE	NC		10/28/2020		0	0	(26)	0	0	(26)	,	585	585	0	0	0
0V2597937	. LAS VEGAS	NV		10/30/2020		0	0	(42)	0	0	(42))0	758	758	0	0	,0
0V2543106	. LAS VEGAS	NV		10/30/2020		0	0	(19)	0	0	(19)	00	366	366	0	0	,0
0V2613291	LODI	NJ		10/28/2020		0	0	(47)	0	0	(47)	00	1,002	1,002	0	0	0
0V2552551	. RANCHO CORDOVA	CA		10/30/2020		0	0	(45)	0	0	(45)	0	879	879	0	0	0
0V25783230V2549398	. LITHONIA	GA		10/30/2020		0	0	(13)	0	0	(40))0	302 405		0	0	0
0V2549398 0V2609070	ALTAMONTE SPRINGS	FL		10/30/2020			0	(40)	0		(40))	405	405			,
0V0791912	ATLANTIS	FI		10/30/2020			0	(31)			(31)	0		585	0) 0
0V2667629	PALM BAY	FL		10/30/2020		0	0	(49)	0	0	(49))0		430	0	0	0
0V2776005	NORTH HILLS	CA		10/30/2020		0	0	(9)	0	0	(9))0	920		0	0	0
0V2575283	. HEYBURN	ID		10/30/2020		0	0	(49)	0	0	(49)	00	874	874	0	0	,0
0V2612894	. KING GEORGE	VA		10/30/2020		0	0	(54)	0	0	(54)	00	815	815	0	0	,0
0V2627895	. HICKORY	NC		10/30/2020		0	0	(21)	0	0	(21)	00	299	299	0	0	·0
0V2552947	. SALINA	KS		10/30/2020		0	0	(26)	0	0	(26)	,	456	456	0	0	·0
0V0794345	. APOLLO BEACH	FL		10/30/2020		. 0	0	(51)	0	0	(51)	,	6, 172	6, 172	0	0	0
0V2573613	. DES MOINES	AL		10/28/2020			0	(22)		0	(22)	1		283	0	0	,
0V2578532 0V2558645	DAYTONA BEACH	FI		10/30/2020			0	(40)	٥٥		(46)	,	612	612			1
0V2620516	BOYNTON BEACH	FL		10/30/2020		0	0	(61)	0	0	(61)			512	0	0	0
0V2604217	ATLANTA	GA		10/28/2020		0	0	(23)	0	0	(23))0			0	0	0
0V2538373	. BOYNTON BEACH	FL		10/30/2020		0	0	(27)	0	0	(27)	00	470	470	0	0	,0
0V2578182	MOORE	0K		10/30/2020		0	0	(26)	0	0	(26)	,	360	360	0	0	,0
0V2621619	LITTLE ROCK	AR		10/30/2020		0	0	(16)	0	0	(16)	00	331	331	0	0	·0
0V2683832	. CAVE CREEK	AZ		10/30/2020		0	0	(41)	0	0	(41)	0	1,205	1,205	0	0	0
0V2580652 0V2792488	BONITA	CA		10/30/2020		0	0	(39)	0	0	(39))0	805 2 482	805 2 482	0	0	0
0V2792488 0V2605549	ALTAMONTE SPRINGS	IX		10/30/2020			0	(48)	0		(48))	2,482 464	2,482			,
0V2694952	FALLING WATERS	WV		10/30/2020			0	(49)		0	(49)	1	897	897	0	0) 0
0V2616967	KNOXVILLE	TN		10/30/2020		0	0	(30)	0	0	(30)	0			0	0	0
0V2610165	MEMPHIS	TN		10/30/2020		0	0	(19)	0	0	(19)	00	329	329	0	0	,0
0V2571055	. MEMPHIS	TN		10/30/2020		0	0	(18)	0	0	(18))0	304	304	0	0	,0
0V2617293	. MEMPHIS	TN		10/30/2020		0	0	(23)	0	0	(23)	00	305	305	0	0	·0
0V2608744	MIDDLETOWN	OH		10/30/2020		0	0	(14)	0	0	(14)	00	238	238	0	0	0
0V2535247	. SAVANNAH	GA		10/30/2020		. 0	0	(24)	0	0	(24)) 0	529	529	0	0	0
0V2605082 0V2641916	WONDER LAKE	IL		10/30/2020		. 0	0	(32)	0	0	(32)	1	586	586	0	0	,
0V2641916 0V2602407	COLUMBIA			10/30/2020				(122)	۰۰۰۰		(122)	1	3,001	3,001	U	0	1
0V2578335	INVERNESS	FI		10/30/2020		n	n	(23)	٥	n	(24)	,	393	393	n	n	,
0V2823875	MERIDIAN	ID		10/30/2020			0	(38)	0	0	(38)		1,139	1,139	0	0	0
0V2810824	JERSEY CITY	NJ		10/30/2020		0	0	(46)	0	0	(46)	,	1,278	1,278	0	0	0
0V2598862	. KNOXVILLE	TN		10/30/2020		0	0	(26)	0	0	(26))0	373		0	0	,0
0V2784561	NEW ORLEANS	LA		10/30/2020		0	0	121	0	0	121	0	2,411	2,411	0	0	,0
0/070/701	HOT SPRINGS	ΛD	1	10/30/2020	l	1	1	(25)	0	1	(35)	.l	636	636	1 0	1 0	

	1				All Mortgage L		SED, Transf										Т
1	Location		4	5	6	7				e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		-		Recorded				
						Investment			Year's Other-		Total		Investment		Foreign	Deelleed	T-4-1
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
			1	D-4-	D:I	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
	2"	G	Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
0V2624653	KILLEEN	TX		10/28/2020		0	0	(17)	0	0	(17) 0	272	272	0	0	0
0V2614748	BAKERSFIELD	CA		10/28/2020		0	0	(33)	0	0	(33	1	374	374	0	0	0
0V2606893	MILWAUKEE	WI		10/30/2020		0	0	(83)	0	0	(83	1	1,535	1,535	0	0	0
***************************************				10/30/2020		0	0	(41)	0	0	(41	,		563	0	0	0
0V2595670 0V2571439	CHICAGO	IL		10/30/2020		0	0	(92)	0	0	(24	,	323		0	0	0
0V25/1439 0V2540394	WILLISTON PARK	ANV		10/30/2020				(92)	0	0	(92	1	1,734	1,734			0
0V2691212	TOMS RIVER	N1		10/30/2020				(87)	0	0	(58	,	1,986	1,986			
0V2614880	STATEN ISLAND	NV		10/30/2020			٥	(30)	0	0	(73	1	1,028	1,028			
0V2604312	KYLE	TV		10/30/2020			۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	(73)	0		(35	,,					
0V2597921	COTTONDALE	ΔΙ		10/30/2020		n	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	(30)	n		(30	1	521	521	0 n	n	
0V2777181	ARCADIA	FI FI		10/30/2020	l		o	(16)	0		(30	,	1.050	1.050	n	n	
0V2558216	NEW CASTLE	DF		10/30/2020	l	n		(31)	n	n	(31	,	572	572	n	n	n
0V2550426	TUCSON	Δ7		10/30/2020		n	n	(29)	n	0	(29	,,	673	673	n	n	n
0V2597409	SAN BERNARDINO	CA		10/30/2020	[0	n	(45)	n	0	(45	1	807	807	n	n	n
0V2608938	RIDGECREST	CA		10/30/2020		0	0	(42)	0	0	(42	1			0	0	0
0V2557586	FORT WORTH	TX		10/28/2020		0	0	(68)	0	0	(68	,	970		0	0	0
0V2836776	FLAGLER BEACH	FI		10/30/2020		0	0	(77)	0	0	(77	,	2.862		0	0	0
0V2553409	SACRAMENTO	CA		10/30/2020		0	0	(55)	0	0	(55	,			0	0	0
0V2866499	PHILADELPHIA	PA		10/30/2020		0	0	(56)	0	0	(56		7.076	7.076	0	0	0
0V0794699	HOLLYWOOD	FL		10/30/2020		0	0	(98)	0	0	(98) 0	2.882	2.882	0	0	0
0V2577916	HUNTSVILLE	AL		10/30/2020		0	0	(16)	0	0	(16)0			0	0	0
0V2616626	AURORA	IL		10/30/2020		0	0	(34)	0	0	(34) o	492	492	0	0	0
0V2539472	SPRING	TX		10/30/2020		0	0	(24)	0	0	(24)0	414	414	0	0	0
0V0791972	PALM CITY	FL		10/30/2020		0	0	11	0	0	11	0	622	622	0	0	0
0V2578172	OCALA	FL		10/30/2020		0	0	(21)	0	0	(21) 0	317	317	0	0	0
0V2570904	ANCHORAGE	AK		10/30/2020		0	0	(12)	0	0	(12)0	219	219	0	0	0
0V2548744	WHITE SETTLEMENT	TX		10/30/2020		0	0	(90)	0	0	(90)0	1,562	1,562	0	0	0
0V2601772	MIAMI	FL		10/30/2020		0	0	(106)	0	0	(106) 0	1,086	1,086	0	0	0
0V2560047	CENTERVILLE	UT		10/30/2020		0	0	(51)	0	0	(51		994	994	0	0	0
0V2850918	RANCHO SANTA FE	CA		10/30/2020		0	0	(63)	0	0	(63		3,110	3,110	0	0	0
0V2602519	MEMPHIS	TN		10/30/2020		0	0	(25)	0	0	(25	1	445	445	0	0	0
0V2556242	WEST VALLEY CITY	UT		10/30/2020	ļ	0	0	(42)	0	0	(42	1	818	818	0	0	0
0V2692092	GRANDVIEW	MO		10/30/2020		0	0	(36)	0	0	(36	,,	322	322	0	0	0
0V2543294	BALTIMORE	MD		10/30/2020	·····	0	0	(14)	0	0	(14	,	245	245	0	0	0
0V2615766	SHAFTER	CA		10/30/2020	·····	0	0	(38)	0	0	(38	,	735	735	0	0	0
0V2541624	BROOKLYN	NY		10/28/2020	·····	0	0	(508)	0	0	(508		9,369	9,369	0	0	0
0V2558745	TAMPA	FL		10/30/2020	·····	0	0	(115)	0	0	(115	,,	1,190	1,190	0	0	0
0V2612543	KANSAS CITY	MO		10/30/2020		0	0	(17)	0	0	(17	,	300	300	0	0	0
0V2575289	TACOMA	WA		10/30/2020		0	0	(40)	0	0	(40	,,	670	670	0	0	0
0V2624976	TEMPLE	TX		10/28/2020		0	0	(28)	0	0	(28	1	450	450	0	0	0
0V0793719	FORT LAUDERDALE	HL		10/30/2020	·····	0	0	(129)	J0	J0	(129	,	3,249	3,249	0	0	0
0V2625803	WOONSOCKET	KI		10/30/2020	l	0	0	(72)	ļ0	0	(72	,	1,627	1,627	0	0	0
0V2547102 0V2576411	BUFFALO	I X		10/30/2020	·····		0	18	0	0	18				0	0	0
0V25/6411 0V2604774	WILMINGTON	NY		10/30/2020	l		0	(65)	0	0	(65	,	1,096	1,096	0	0	0
0V2604774 0V2569285	WILMINGTON	NU		10/30/2020	l		0	(32)	0	0	(32	,	452	452	0	0	0
0V2549244	BROOKE IELD	μ		10/28/2020	l			(48)			(27	1	920	920			
0V2549244	ST. CLAIR SHORES	μι		10/30/2020			۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	(45)	0		(48	,	1.187	1.187			
0V2635042	TEMPLE	TV		10/30/2020			۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	(43)			(45	*	418	418			
0V2635042	AUSTIN	TY		10/30/2020	· · · · · · · · · · · · · · · · · · ·	0	٥	(40)	0	1	(40	/	418				

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1	Location		4	5	6	7				e/Recorded Inv		40	14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/ Recorded				
						Recorded			Current		T-4-1				Foreign		
						Investment			Year's Other-		Total		Investment		Foreign	Darlinad	Total
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	
				Б.	D: 1	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
0V2575576	WEST JORDAN			10/30/2020		0	0	(44)		0	(44	,	1,516	1,516	0	0	0
0V2784857	LAS VEGAS	NV		10/30/2020		0	0	(23)	0	0	(23	1	1,136	1,136	0	0	0
0V2557659	SPRINGFIELD	VA		10/30/2020		0	0	(60)	0	0	(60		1,263	1,263	0	0	0
0V2569128	MATTESON	IL		10/30/2020		0	0	(27)	0	0	(27	*	488	488	0	0	0
0V2838439	FORT WORTH	TX		10/30/2020		0	0	(57)	0	0	(57	,	5,274	5,274	0	0	
0V2636686	PHILADELPHIA	PA		10/30/2020		0	0	(17)	0	0	(17	*	403	403	0	0	0
0V2607689	LAS VEGAS	NV		10/30/2020		0	0	(83)	0	0	(83	,	1,383	1,383	0	0	0
0V2736158	KANSAS CITY	MO		10/30/2020		. 0	0	(17)	0	0	(17	,	377	377	0	0	0
0V2553408	HOFFMAN ESTATES	IL		10/30/2020		. 0	0	(36)	0	0	(36	,,		746	0	0	0
0V2613113	MORGANTOWN	WV		10/30/2020		. 0	0	(16)	······0	J0	(16	,	400	400	0	0	J
0V2525519	DALLAS	IX		10/28/2020		. 0	0	(42)	0	J0	(42	,	1,106	1,106	0	0	0
0V2607662	WEST PALM BEACH			10/30/2020		. 0	0	(27)	J0	J0	(27	*	533	533	0	0]0
***	PRESCOTT	VA		10/30/2020		0	0	(5)	0	J0	(3	,	188	188	0	0	0
0V2577501	BATON ROUGE	AZ		10/30/2020		0	0	(3/)	0	0	(37	*	759		0	0	0
0V2594343	CARROLLTON	LA		10/30/2020		0	0	(30)	0	0	(30	1	526		0	0	0
0V2547570		GA		10/30/2020		0	0	(20)	0	0	(20	*	345	345	0	0	0
0V2768068	LITTLETON			10/30/2020		0	0	(107)	0	0	(107	,	3,284	3,284	0	0	0
0V2616268		NE		10/30/2020		0	0	(26)	0	0		,	508		0	0	0
0V2578080	BROOKLYN	NY		10/30/2020		0	0	(136)	0	0	(136		2,644	2,644	0	0	0
0V2581392 0V2605782	ROCKWALL	MA		10/30/2020			0	(36)	0	0	(36	,	500	500	0	0	0
0/2503/82	HOUSTON	IX		10/30/2020			0	(27)	0	0	(27		5.888	5.888	0	0	0
0V25/3456 0V2537511	FORT PIERCE	IX		10/28/2020			0	(398)	0	0	(398	,	5,888	5,888	0	0	0
0V2578532	FARMERSVILLE	FL		10/30/2020			0	(10)		0	(37		519	519		0	
0V2578532	CHESTERFIELD			10/30/2020			0	(50)		0	(37		12.822	12.822		0	
0V2780708	LOS ANGELES			10/30/2020			0	(30)	0		(20	,	3.917				
0V2615318	FUQUAY VARINA	Nr		10/30/2020				(57)			(57		1.133	1.133			
0V2633777	TUCSON	NO		10/30/2020				(31)			(21	*		372			
0V2804889	NEWNAN	GA		10/30/2020		0		(21)		0	(13		602	602			
0V2580997	GEORGETOWN	TX		10/30/2020		0	0	(163)	0	0	(163	,	2.864	2.864	0	0	(
0V2598749	FRESNO	CA		10/28/2020		0	0	(174)	0	0	(174		2,866	2,866	0	0	
0V2559983	BENO	NV		10/30/2020		. 0	0	(34)	0	0	(34	,	949	949	0	0	(
0V2547806	NORTH COUNTY	MO		10/28/2020		0	0	(25)	0	0	(25	,			0	0	
0V2616947	MEMPHIS	TN		10/30/2020		0	0	(15)	0	0	(15		275		0	0	
0V2668344	FRESNO	CA		10/30/2020		0	0	(47)	0	0	(47)0	882	882	0	0	
0V2552150	BRISTOL	TN		10/30/2020		0	0	(16)	0	0	(16)0		219	0	0	
0V2664655	PALM COAST	FL		10/30/2020		0	0	(62)	0	0	(62)0	704	704	0	0	
0V2597419	LITTLE ELM	TX		10/30/2020		0	0	(46)	0	0	(46)0	828	828	0	0	0
0V2618999	BIRMINGHAM	AL		10/30/2020		0	0	(14)	0	0	(14)0	278	278	0	0	0
0V2575196	HALLANDALE BEACH	FL		10/28/2020		0	0	(51)	0	0	(51)0	788	788	0	0	0
BLASRPORT	BRONX	NY		03/24/2023		0	0	0	0	0	0	0	60,174	60,174	0	0	0
102070087	WAUWATOSA	WI		11/03/2020		0	0	0	0	0	0	0	837	837	0	0	0
102052053	BROOKLYN	MD		11/03/2020		0	0	0	0	0	0	0	464	464	0	0	0
102071177	ALBUQUERQUE	NM		11/03/2020		0	0	0	0	0	0	0	775	775	0	0	0
102020572	CORPUS CHRISTI	TX		11/03/2020		0	0	0	0	0	0	0	835	835	0	0	0
501276101	BRILLIANT	OH		11/03/2020		0	0	0	0	0	0	0	381	381	0	0	0
064488927	CYPRESS	TX		11/03/2020		0	0	0	0	0	0	0	703	703	0	0	0
102048478	LANCASTER	KY		11/03/2020		0	0	0	0	0	0	0	255	255	0	0	0
102033422	SAINT CLAIR	MO		11/03/2020		0	0	0	0	0	0	0	1,013	1,013	0	0	0
102041778	GARLAND	TX		11/03/2020		0	0	0	0	0	0	0	232	232	0	0	0
102066730	LINDEN	MI		11/03/2020		0	0	1	٥	1	1	0	718	718	Λ.	1	

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1	Location		4	5	6	7				e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/ Recorded	8	9	10	11	12	13	Book Value/ Recorded				
						Investment			Current Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
102076826	TORRINGTON	CT	- 77	11/03/2020		0	0	0	0	0	0	0	1,399	1,399	0	0	0
102074792	STONE MOUNTAIN	GA		11/03/2020		0	0	0	0	0	0	0			0	0	0
102068023	SAINT CLOUD	FL		11/03/2020		0	0	0	0	0	0	0	3,524	3,524	0	0	0
400020976	BLOOMINGTON	IL		11/03/2020		0	0	0	0	0	0	0	4,065	4,065	0	0	0
102043170	SAINT LOUIS	MO		11/03/2020		0	0	0	0	0	0	0	987	987	0	0	0
102048344	FORT WAYNE	IN		11/03/2020		0	0	0	0	0	0	0	1,019	1,019	0	0	0
102048541	ODESSA	TX		11/03/2020		0	0	0	0	0	0	0	231	231	0	0	0
102049276	MIDLAND	TX		11/03/2020		0	0	0	0	0	0	0	175,401	175,401	0	0	0
400010629	MINDEN	LA		11/03/2020		0	0	0	0	0	0	0	727	727	0	0	0
102081321	DICKINSON	ND		11/03/2020	·····	0	0	0	0	0	0	0	2,026	2,026	0	0	0
102065/53	KILGORE	TV		11/03/2020	·····												
400328861	CONCORD	NC.		11/03/2020		n	n	n	n	n	n	n	371	371	n	n	n
400605990	BOL I NGBROOK	II		11/01/2020		n	0	0	n	0	0	0	976	976	n	n	0
200039410	DECATUR	GA		11/01/2020		0	0	0	0	0	0	0			0	0	0
400668847	LITTLE ROCK	AR		11/01/2020		0	0	0	0	0	0	0			0	0	0
400345268	MONTGOMERY	AL		11/01/2020		0	0	0	0	0	0	0	1, 165	1, 165	0	0	0
300061372	CARLSBAD	N/I		11/01/2020		0	0	0	0	0	0	0	1, 184	1, 184	0	0	0
400659969	BUCKLEY	WA		11/01/2020		0	0	0	0	0	0	0	976	976	0	0	0
0V2541638	CAPE CORAL	FL		11/30/2020		0	0	(34)	0	0	(34	,	756	756	0	0	0
0V2572979	BEAVERTON	OR		11/30/2020		0	0	(34)	0	0	(34	,	841	841	0	0	0
0V2553158	NASHVILLE	TN		11/30/2020		0	0	(59)	0	0	(59	,	905	905	0	0	0
0V2777261	GLEN BURNIE	MD		11/30/2020		0	0	15	0	0	15		937	937	0	0	0
0V2570514	COMPTON	CA		11/30/2020		0	0		0	0	165		1,077	1,077	0	0	0
0V2760310 0V2777074	CHINO	AZ		11/30/2020		0	0	(52)) 0	0	(52)0	1,580	1,580	0	0	0
0V27778800	LAS VEGAS	NIV		11/30/2020			0	(50)			(59			1,439			
0V2676300	PORTSMOUTH	VA		11/30/2020		0		(/33)		0	(43	*	359	359			0
0V2612563	ORLANDO	FI		11/30/2020		0	0	(26)	0	0	(26				0	0	0
0V2578044	MUNDELEIN	IL		11/30/2020		0	0	(61)	0	0	(61	*	1.138	1.138	0	0	0
0V2542030	HAPPY VALLEY	OR		11/30/2020		0	0	20	0	0	20	0	534	534	0	0	0
0V2580718	LUBBOCK	TX		11/30/2020		0	0	(28)	0	0	(28)0	460	460	0	0	0
0V2580793	COMPTON	CA		11/30/2020		0	0	147	0	0	147	0	1,232	1,232	0	0	0
0V2827532	PALMETTO	FL		11/30/2020		0	0	(27)	0	0	(27)0	1,033	1,033	0	0	0
0V2779632	TOQUERVILLE			11/30/2020		0	0	1	0	0	1	0	968	968	0	0	0
0V2834381	MOBILE	AL		11/30/2020		0	0	(9)	0	0	(9)0	299	299	0	0	0
0V2543397	HAPPY VALLEY	OR		11/30/2020		0	0	(46))0	0	(46)0	957 997		0	0	0
0V2780969 0V0792739	OVERLAND PARK	KS		11/30/2020		0	0	(36))0	0	(36)0	997	997	0	0	0
0V0792739	NEWARK	FL		11/30/2020		0	0	(58))0	0	(58	,					0
0V2779611	FORT WORTH	TY		11/30/2020			u	(24)					515	515	n	o	
0V2604947	CHICAGO	II		11/30/2020		0		(44)		0	(44	,					0
0V2598172	HOLLYWOOD	FL		11/30/2020			n	(39))n		(39	0	682		n	n	
0V2786256	RICHMOND	TX		11/30/2020		0	0	(61)	0	0	(61	,	1, 188	1, 188	0	0	0
0V2772294	FREEHOLD	NJ		11/30/2020		0	0	(17))0	0	(17)0	1,695	1,695	0	0	0
0V2601569	SHERMAN	TX		11/30/2020		0	0	(46)	0	0	(46)0	642	642	0	0	0
0V2568835	CATHEDRAL CITY	CA		11/30/2020		0	0	(89)	0	0	(89	,	1, 148	1,148	0	0	0
0V2803497	SAINT LOUIS	MO		11/30/2020		0	0	(45)	00	0	(45	,	1, 104	1, 104	0	0	0
0V2770181	ELK GROVE	CA		11/30/2020		0	0	(25)	0	0	(25		1, 180	1, 180	0	0	0
0V2578512	CHATTANOOGA	TN		11/30/2020	·····	0	0	(40)	00	0	(40	,	576	576	0	0	0
0V2533243	RIVER DAKS	TY	1	11/30/2020	1	1 0		(30)			(30	N O	731	731			

	·		_		All Mortgage L		SED, Transf										
1	Location		4	5	6	7				e/Recorded Inv			. 14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		-		Recorded				
						Investment			Year's Other-		Total		Investment		Foreign	D!:!	T-4-1
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
				D-4-	D:I	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
1	0''		Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	`/Accretion ´	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
0V2768330	PORTLAND	OR		11/30/2020		0	0	8	0	0	8	0			0	0	0
0V2625800	MESQUITE			11/30/2020		0	0	(26)	0	0	(26	1		472	0	0	0
0V2779985 0V2792294	EVANSTON	IL		11/30/2020		0	0	293	0	0	293		4,245	4,245	0	0	0
0V2/92294 0V2816666	TAMPA			11/30/2020			0	(66)	0	0	16)0	1,561	1,561	0	0	0
0V2810000 0V2817309	MIAMI	FL		11/30/2020			0		0	0			2,114	2,114	0	0	0
0V2958334	ALEXANDRIA	FL		12/28/2020			٥	(45)	0		(45	1	2,114	2,114			
0V2962391	KING WILLIAM	VAVA		12/28/2020			٥٥	(45)	0		(35	,	1.054	1,054			
0V0812476	JONES	v∧		12/28/2020			٥	(170)			(170	1	8.535	8.535			
0V2962910	DENVER	CU OV.		12/28/2020	l	n	o	(170)	n	n	(170	,,	1.482	1.482	n	n	n
0V2963266	SANTA ANA	CA		12/28/2020		0	n	(101)	n	0	(101	1	2.690	2.690	n	n	0
0V2609951	SIMONTON	TX		12/28/2020	[n	n	(53)	n	n	(53	,	877	877	n	n	n
0V0812478	BALL GROUND			12/28/2020	[(170)	n		(170		11.663		n		
0V2963217	WEST VALLEY CITY			12/28/2020				(42)			(42	,,	1.305	1.305			
0V2802500	LYNDHURST	NJ		12/28/2020		0	0	68	0	0	68	,	2,289	2,289	0	0	0
0V2955919	MODESTO	CA		12/28/2020		0	0	(46)	0	0	(46)0	1.254	1.254	0	0	0
0V2550986	HOUSTON	TX		12/28/2020		0	0	(55)	0	0	(55	,	933	933	0	0	0
0V0812469	GARDEN GROVE	CA		12/28/2020		0	0	(97)	0	0	(97) o	4.526	4.526	0	0	0
0V2956067	RICHMOND	VA		12/28/2020		0	0	(42)	0	0	(42)0	1,152	1, 152	0	0	0
0V2960461	BATTLE GROUND			12/28/2020		0	0	(47)	0	0	(47)0	1,395	1,395	0	0	0
0V2961749	CHICAGO	IL		12/28/2020		0	0	(129)	0	0	(129)0	4,508	4,508	0	0	0
0V2956086	FORT COLLINS	00		12/28/2020		0	0	(72)	0	0	(72)0	1,879	1,879	0	0	0
0V0812470	SACRAMENTO	CA		12/28/2020		0	0	(118)	0	0	(118) 0	5, 189	5, 189	0	0	0
0V2962331	JACKSONVILLE	FL		12/28/2020		0	0	(71)	0	0	(71) 0	1,927	1,927	0	0	0
0V2962645	OCEANSIDE	CA		12/28/2020		0	0	(205)	0	0	(205) 0	6,330	6,330	0	0	0
0V0812467	YUCCA VALLEY	CA		12/28/2020		0	0	(110)	0	0	(110	,	5,344	5,344	0	0	0
0V2963265	SANTA ANA	CA		12/28/2020		0	0	(104)	0	0	(104	1	2,781	2,781	0	0	0
0V2957362	LOS ANGELES	CA		12/28/2020		0	0	(74)	0	0	(74	,	2,469	2,469	0	0	0
0V2957087	COLORADO SPRINGS	00		12/28/2020		0	0	(45)	0	0	(45)0	1,341	1,341	0	0	0
0V2805024	LEAGUE CITY	TX		12/28/2020		0	0	11	0	0	11	0	930	930	0	0	0
0V2613353	ADKINS	TX		12/28/2020		0	0	(28)	0	0	(28		451	451	0	0	0
0V2963218	HUTCHISON ISLAND	FL		12/28/2020		0	0	(48)	0	0	(48	,	1,595	1,595	0	0	0
0V2813912	FAIRFIELD	NJ		12/28/2020	·····	0	0	(8)	0	0	(8	1	1,371	1,371	0	0	0
0V2961690	FORT LAUDERDALE	FL		12/28/2020	····	0	0	(53)	0	0	(53	,	1,582	1,582	0	0	0
0V0812473	BURNSVILLE	NC		12/28/2020	····	0	0	(24)	J0	J0	(24		426		0	0	0
0V2604594	EAST PROVIDENCE			12/28/2020	·····	0	0	(33)	J0	0	(33	,			0	0	J0
0V2958961	AUSTIN	IX		12/28/2020		0	0	(123)	0	0	(123		3, 113	3,113	0	0	0
0V2676006	HERNDON	UA		12/28/2020	·····		0	(48)	0	0	(48	,,			0		0
0V2956064 0V2963411	ANTIOCH	VA		12/28/2020	·····		0	(30)	0	0	(46	,	1,630	1,630	0		0
0/2963411	SAN DIEGO	IN		12/28/2020	·····		0	(30)	0	0	(30	1					
0V2962646 0V2960460	NATIONAL CITY	CA		12/28/2020			۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	(159)			(159	1					
0V0812466	PARAMIS	M.I		12/28/2020			۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	(91)	۰۰۰۰		(91	,		5.710			
0V2956427	LOS ANGELES			12/28/2020	l	n	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	(70)	n	n	(70	,	2, 156		0 n	n	n
0V2950946	NEWARK			12/28/2020		n	n	(02)	n	n	(45	,	1.248	1,248	n	n	n
LN0015808	DEER PARK	II		12/29/2020		n	n	2/	n	n	24	, n	10,225		n	n	n
LN0015809	DEER PARK	11		12/29/2020	[0	n	2	n	n	29	0	929	929	n	n	n
LN0015807	DEER PARK			12/29/2020	[n	n	56	n	n	56	n	26.027		n	n	n
200118352	NEW PALESTINE	IN		01/01/2021		n	n	n	n	n	n	n	1.104	1,104	n	n	n
300052757	CINCINNATI	OH		01/01/2021	[n	n	n	n	n	n	n	141		0	n	n
400779662	AL RUDUEROUE	NM		01/01/2021	[0	٥						1 ///7	1 ///7			

SCHEDULE B - PART 3

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

					All Mortgage Loa	ans DISPOS	SED, Transf						r			1	
1	Location		4	5	6	7		Change	in Book Value				14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				['
						Recorded			Current		T		Recorded		F		'
						Investment		0 1	Year's Other-	0 11 11 1	Total	T	Investment		Foreign	Realized	Total
						Excluding Accrued	Unrealized Valuation	Current	Than-	Capitalized Deferred	Change	Total Foreign Exchange	Excluding Accrued		Exchange Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	Year's (Amortization)	Temporary Impairment	Interest and	in Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired		Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
400343057	NORFOLK	VA	Type	01/01/2021	Date	riioi reai	(Decrease)	Accretion	Recognized	Other	(6+9-10+11)	DOOK Value		1,558	Disposai	Disposai	Disposai
400149307	SAN ANTONIO	VA		01/01/2021			٥٥		0				1,558	1,558			
300044321	SKOK IE	II		01/01/2021			٥٥										
400344687	PLEASANTVILLE	N.I		01/01/2021		0	٥	0	0	0	0	0	1,237	1,237		0	0
400306296	STROUD	UK		01/01/2021		0	0	0	0	0	0	0			0	0	0
700200460	GREENBELT	MD		01/01/2021		0	0	0	0	0	0	0			0	0	0
300069235	GRANITEVILLE	SC.		01/01/2021		0	0	0	0	0	0	0	1,338	1,338	0	0	0
700221952	BLYTHEVILLE	AR		01/01/2021		0	0	0	0	0	0	0			0	0	0
700230408	CARTERVILLE	IL		01/01/2021		0	0	0	0	0	0	0	455	455	0	0	0
400248599	HUMBLE	TX		01/01/2021	ļ	0	0	0	0	0	0	0	3,713	3,713	0	0	0
200116332	FALLBROOK	CA		01/01/2021	ļ	0	0	0	0	0	0	0	6,278	6,278	0	0	0
400154548	PASADENA	TX		01/01/2021	ļ	0	0	0	0	0	0	0	672	672	0	0	0
400235388	BALTIMORE	MD		01/01/2021		0	0	0	0	0	0	0	1,612	1,612	0	0	0
400047505	ELYRIA	OH		01/01/2021		0	0	0	0	0	0	0	1,351	1,351	0	0	0
300069087	BALTIMORE	MD		01/01/2021		0	0	0	0	0	0	0	42	42	0	0	0
400345078	NANUET	NY		01/01/2021		0	0	0	0	0	0	0	1,722	1,722	0	0	0
300068581	HOLLYWOOD	FL		01/01/2021		0	0	0	0	0	0	0	1,982	1,982	0	0	0
400303934	JANESVILLE	WI		01/01/2021		0	0	0	0	0	0	0	527	527	0	0	0
400297375	NEW ORLEANS	LA		01/01/2021		0	0	0	0	0	0	0	681	681	0	0	0
400684682	MYRTLE BEACH	SC		01/01/2021		0	0	0	0	0	0	0	1,008	1,008	0	0	0
300068807	RYDAL	GA		01/01/2021		0	0	0	0	0	0	0	2,392	2,392	0	0	0
300070170	LA PLATA	MD		01/01/2021		0	0	0	0	0	0	0	3,017	3,017	0	0	0
400671656	STATEN ISLAND	NY		01/01/2021		0	0	0	0	0	0	0	3,000	3,000	0	0	0
400616535	ANGLETON	TX		01/01/2021		0	0	0	0	0	0	0	307	307	0	0	0
400412234	BROWNSVILLE	TX		01/01/2021		0	0	0	0	0	0	0	81	81	0	0	0
300057888	BROOKLYN CENTER	MN		01/01/2021		0	0	0	0	0	0	0	1,121	1, 121	0	0	0
400611228 400658615	GREENWOOD	IN		01/01/2021				0	0	0	0				0	0	
400604204	HARVEY	IL		01/01/2021				0	0	0	0		1.104	1.104	0	0	
400326527	MEMPHIS	LA		01/01/2021	·····				0							0	
300067017	LOUISVILLE	IN		01/01/2021			٥٥		0				1.708	1.708			
400355506	WAYNESBORO	N1		01/01/2021		۰	۰۰۰۰		0	0		0 n			۰۰	n	
600026117	LITHONIA	PA		01/01/2021		n	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	n	n	n		n	888		۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	n	n
400056847	OCEANS I DE	NY		01/01/2021		n	n	n	n	n	n	n	2,369	2,369	n	n	n
400353556	HARTSELLE	AL		01/01/2021					n		0	n	1.431	1.431		n	
400658630	CAMDEN	NJ		01/01/2021		0	0	0	0	0	0	0	243	243	0	0	0
200065632	SAINT CLAIR SHORES	MI		01/01/2021		0	0	0	0	0	0	0	214		0	0	0
400602074	MIDWAY CITY	CA		01/01/2021		0	0	0	0	0	0	0	617	617	0	0	0
300063974	MARTIN	TN		01/01/2021		0	0	0	0	0	0	0	448	448	0	0	0
400301170	MIAMI	FL		01/01/2021		0	0	0	0	0	0	0	3,323	3,323	0	0	0
400348914	PRICHARD	AL		01/01/2021		0	0	0	0	0	0	0	699	699	0	0	0
300065867	DELRAY BEACH	FL		01/01/2021		0	0	0	0	0	0	0	1,529	1,529	0	0	0
400110109	SAN ANTONIO	TX		01/01/2021		0	0	0	0	0	0	0	2,794	2,794	0	0	0
400313870	KENNEBUNK	ME		01/01/2021		0	0	0	0	0	0	0	780	780	0	0	0
400753091	HATFIELD	PA		01/01/2021		0	0	0	0	0	0	0	1, 103	1,103	0	0	0
400766426	RIVERSIDE	CA		01/01/2021		0	0	0	0	0	0	0	529	529	0	0	0
600031817	FLINT	MI		01/01/2021		0	0	0	0	0	0	0	348	348	0	0	0
400164900	PAMPA	TX		01/01/2021		0	0	0	0	0	0	0	683	683	0	0	0
400373607	EAST STROUDSBURG	PA		01/01/2021		0	0	0	0	0	0	0	886	886	0	0	0
400621326	HORN LAKE	MS		01/01/2021		0	0	0	0	0	0	0	740	740	0	0	0
400375490	TOBYHANNA	PA		01/01/2021	L	0	0	l0	l0	0	0	0	1,283	1.283	0	0	l0 [']

					All Mortgage I		SED, Transf										T
1	Location		4	5	6	7				e/Recorded Inv		40	14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		T-4-1		Recorded		Faraian		
						Investment Excluding			Year's Other-		Total	T	Investment		Foreign Exchange	Realized	Total
							Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Gain	Gain	Gain
			Loan	Date	Disposal	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued Interest on	Consid-			(Loss) on
Loan Number	City	State			Disposal	Interest Prior Year	Increase	(Amortization)	Impairment	Interest and			Disposal		(Loss) on	(Loss) on	Disposal
	,	State	Туре	Acquired	Date	Prior rear	(Decrease)	/Accretion	Recognized	Other		Book Value		eration	Disposal	Disposal	Disposai
0V2970890	ADDISON	CA		01/28/2021		0	0	(30)	0	0	(30		1,847	1,847	0	0	0
0V2965813				01/28/2021		0	0	(57)	0	0	(57	1	2,360	2,360	0	0	0
0V2978674 0V2976076	KANSAS CITY	KS		01/28/2021		0	0	(24)	0	0	(24		1,837	1,837	0	0	0
0V2976076 0V2974996	MIAMI	UA					0	(59)	0		(59	,	1.766	3,708	0	0	0
0/2974996	TEMPE	FL		01/28/2021			0	(29)	0		(46	,,		1,766	0	0	0
0V2977836	AUSTIN			01/28/2021			0	(29)			(29		1.370	1.370		0	0
0V2977636	HARLINGEN	Ιλ		01/28/2021			0	(30)			(30	*	1,370	1,210		0	
0V2977790	WALIWATOSA	wi		01/28/2021				(31)			(23	,	1,210	1.181			
0V2977790 0V2972733	CANBY			01/28/2021		n	U	(23)	u		(23	,	1.873	1, 1873	n		
0V2978292	OI DTOWN	ID		01/28/2021		n	n	(42)	n	,	(42	,	2.158	2, 158	n	n	n
0V2968536	MEDEORD	MA		01/28/2021	[n	n	(165)	n	,	(165	,	5.203	5.203	n	n	
0V2970000	PHOENIX	A7		01/28/2021	[n	n	(31)	n	,	(31	,	1.767	1.767	n	n	n
0V2970000	SAN JOSE	CA		01/28/2021	[n	n	(44)	n		(44	,,	2.937	2.937	n	n	n
0V2976505	GLENDALE	Δ7		01/28/2021		0	0	(30)	0	0	(30	,,	1,067	1,067	0	0	0
0V2974885	SOUTH GATE	C4		01/28/2021		0	0	(38)	0	0	(38	1	2.692	2.692	0	0	0
0V2974664	BELL			01/28/2021		0		(30)			(29	,	2.005	2.005			0
0V2975968	COLORADO SPRINGS	οn		01/28/2021		0	0	(43)	0	0	(43	,	1.905	1.905	0	0	0
0V2972012	BATTLE GROUND	WA		01/28/2021		0	0	(12)	0	0	(12	,	1. 195		0	0	0
0V2969109	TORRANCE	CA		01/28/2021		0	0	(5)	0	0	(5	,	4.035	4.035	0	0	0
0V2976426	MARYSVILLE	WΔ		01/28/2021		0	0	(29)	0	0	(29	,	2.205	2.205	0	0	0
0V2975182	ATWATER	CA		01/28/2021		0	0	(37)	0	0	(37		1,735	1.735	0	0	0
0V2975061	HOUSTON	TX		01/28/2021		0	0	(28)	0	0	(28	,	1.804	1.804	0	0	0
0V2968745	ORLANDO	FI		01/28/2021		0	0	(40)	0	0	(40	*	1.873	1.873	0	0	0
0V2969850	HENDERSON	NV		01/28/2021		0	0	(36)	0	0	(36	,	1.444	1.444	0	0	0
0V2976249	EPHRATA	WA		01/28/2021		0	0	(42)	0	0	(42	,	1.444	1.444	0	0	0
0V2969876	RICHMOND	CA		01/28/2021		0	0	(29)	0	0	(29)0	1.541	1.541	0	0	0
0V2968528	GLENDALE	CA		01/28/2021		0	0	(32)	0	0	(32	0	1.466	1.466	0	0	0
0V2978752	SPOKANE VALLEY	WA		01/28/2021		0	0	(32)	0	0	(32		1.608	1.608	0	0	0
0V2969713	AUSTIN	TX		01/28/2021		0	0	(25)	0	0	(25	0	1.385	1.385	0	0	0
0V2977835	AUSTIN	TX		01/28/2021		0	0	(27)	0	0	(27)0	1,243	1,243	0	0	0
0V2975002	SNELLVILLE	GA		01/28/2021		0	0	(33)	0	0	(33)0	1,235	1,235	0	0	0
0V2972904	SAN DIEGO	CA		01/28/2021		0	0	(23)	0	0	(23	0	3,304	3,304	0	0	0
0V2964364	SAN BERNARDINO	CA		01/28/2021		0	0	(11)	0	0	(11) 0	1, 199	1, 199	0	0	0
0V2972662	ROUND ROCK	TX		01/28/2021		0	0	(21)	0	0	(21) 0	1, 165	1,165	0	0	0
0V2969778	LAYTON	UT		01/28/2021		0	0	(18)	0	0	(18) 0	1,264	1,264	0	0	0
0V2975877	LOCKHART	TX		01/28/2021		0	0	(27)	0	0	(27)0	1, 163	1,163	0	0	0
0V2971170	SAN DIEGO	CA		01/28/2021		0	0	(44)	0	0	(44)0	2,336	2,336	0	0	0
0V2971002	NEWARK	NJ		01/28/2021		0	0	(24)	0	0	(24		1,818	1,818	0	0	0
0V2972663	BELL	CA		01/28/2021		0	0	(29)	0	0	(29	*	2,005	2,005	0	0	0
0V2966629	NEWARK	NJ		01/28/2021		0	0	(34)	0	0	(34	,	2,349	2,349	0	0	0
0V2968267	STEVENSON			01/28/2021	ļ	0	0	(26)	0	0	(26	,	1,265	1,265	0	0	0
0V2970923	WASHINGTON	DC		01/28/2021	ļ	0	0	(31)	0	0	(31	*	1,691	1,691	0	0	0
0V2968346	ORLANDO	FL		01/28/2021	ļ	0	0	(27)	0	0	(27		1, 155	1, 155	0	0	0
0V2975499	MIAMI	FL		01/28/2021	ļ	0	0	(59)	ļ0	0 0	(59	,	2,302	2,302	0	0	0
0V2975034	LOS ANGELES	CA		01/28/2021	ļ	0	0	(42)	0	0	(42	,	2, 169	2, 169	0	0	0
0V2975160	HOLLYWOOD	FL		01/28/2021	ļ	0	0	(20)	ļ0	0 0	(20	,	1,001	1,001	0	0	0
0V2978602	GLENDALE	CA		01/28/2021	·····	0	0	(69)	ļ0	0 0	(69	,	3,050	3,050	0	0	0
0V2964211	AUSTIN	TX		01/28/2021	·····	0	0	(37)	0	0	(37	1	1,602	1,602	0	0	0
0V2974980	LOS ANGELES	CA		01/28/2021	·····	0	0	(47)	ļ0	0 0	(47	,,	2,690	2,690	0	0	0
01/2978476	SAN ANTONIO	TY	1	01/28/2021	i	1 0	. 0	(50)	۱ ۸	ιι 0	(50	ν 0	1 808	1 909	١ ٨		

			1		All Mortgage I		SED, Transf						,				
1	Location		4	5	6	7				e/Recorded Inv	_		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other-		Total		Investment		Foreign		-
						Excluding	Unrealized	Current	_ Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
				5.	D: 1	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
		<u>.</u>	Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
0V2972796	NEW ORLEANS	LA		01/28/2021		0	0	(40)	0	0	(40	,	1,711	1,711	0	0	0
0V2966779	MOUND	MN		01/28/2021		0	0	(34)	0	0	(34	,	1,319	1,319	0	0	0 '
0V2968934	LOS ANGELES	CA		01/28/2021		0	0	(44)	0	0	(44	,	2,520	2,520	0	0	0 '
0V2976209	B01SE	ID		01/28/2021		0	0	(62)	0	0	(62	,	2,335	2,335	0	0	0
0V2959347	SPRING BRANCH			01/28/2021		0	0	(23)	0	0	(23	,	1,564	1,564	0	0	0
0V2973592	WEST WARWICK	UI		01/28/2021		0	0	(36)	0	0	(36		1,796	1,796	0	0	0
0V2976480 0V2978671	SAN PABLO	KI		01/28/2021			0	(26)		0	(26	1	1, 135	1, 135	0	0	
0V2975035	SURPRISE						0	(40)		0	(40	,	1,884	1,884	0	0	
0V2975035 0V2975501	LOS ANGELES	AZ		01/28/2021	·····		0	(1/)	0	0	(1/	,				0	
0V29/3501	ROCKWALL	TV		01/28/2021	·····		۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	(66)	۰۰۰۰		(66	/			٥٠		
0V2975077	PITTSBURGH	Dγ		01/28/2021			۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	(26)	۰۰۰۰		(26		1,359	1,339	٠٠		
0V2975077 0V2964520	APPLE VALLEY			01/28/2021		n	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	(29)	۰۰۰۰		(20		1,235	1,235	۰۰	n	
0V2975879	PORT ARANSAS	TY		01/28/2021	l		o	(29)	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	n	(29	,	1,069	1,069	٥	n	
0V2969851	LAGUNA HILLS			01/28/2021	[n		19	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	n	12		3,306	3,306		n	n
0V2963582	SANTA CLARA			01/28/2021		0		(84)	٥	0	(84		3.944	3.944	0	0	0
0V2974995	VERONA	N.I		01/28/2021		0		(41)	0	0	(41	,	1.355	1.355	0	0	0
0V2975121	BASTROP	TX		01/28/2021		0	0	(24)	0	0	(24	,	1.463	1.463	0	0	0
0V2963348	NEW BRITAIN	CT		01/28/2021		0	0	(26)	0	0	(26	,		997	0	0	0
0V2968786	HENRICO	VA		01/28/2021		0	0	(8)	0	0	(8	1	1.015	1.015	0	0	0
0V2973591	SALT LAKE CITY	UT		01/28/2021		0	0	(121)	0	0	(121	,	8.686	8.686	0	0	0
0V2976581	SOUTH GATE	CA		01/28/2021		0	0	(27)	0	0	(27		2,006	2,006	0	0	0
0V2975036	LA MIRADA	CA		01/28/2021		0	0	(66)	0	0	(66)0	2.797	2.797	0	0	0
0V2964190	LAS VEGAS	NV		01/28/2021		0	0	(14)	0	0	(14	00	1,479	1,479	0	0	0
0V2978567	MOUNTAIN HOME	ID		01/28/2021		0	0	(28)	0	0	(28)0	1,651	1,651	0	0	0
0V2973004	OCEAN CITY	NJ		01/28/2021		0	0	(54)	0	0	(54)0	2,847	2,847	0	0	0
0V2974972	CHICAGO	IL		01/28/2021		0	0	(28)	0	0	(28)0	1,078	1,078	0	0	0
0V2969870	ROYAL PALM BEACH	FL		01/28/2021		0	0	(26)	0	0	(26)0	1, 138	1, 138	0	0	0
0V2968451	SALT LAKE CITY	UT		01/28/2021		0	0	(51)	0	0	(51	00	1,991	1,991	0	0	0
802024235	NEW CANEY	TX		02/01/2021		0	0	0	0	0	0	0	1, 156	1, 156	0	0	0
902043755	GREENWOOD	LA		02/01/2021		0	0	0	0	0	0	0	446	446	0	0	0
902049853	BALTIMORE	OH		02/01/2021		0	0	0	0	0	0	0	1,375	1,375	0	0	0
902067049	HYRUM	UT		02/01/2021	ļ	0	0	0	0	0	0	0	2,431	2,431	0	0	0
902034072	HOUSTON	TX		02/01/2021		0	0	0	0	0	0	0	825	825	0	0	0
803008880	ODESSA	TX		02/01/2021	·····	0	0	0	0	0	0	0	516	516	0	0	0 '
902059333	SAINT CLOUD	FL		02/01/2021	·····	0	0	0	0	0	0	0	749		0	0	0 '
002374835	TUCSON	AZ		02/01/2021	·····	0	0	0	0	0	0	0	831	831	0	0	0 '
009261249	LOS ANGELES	CA		02/01/2021	·····	0	0	0	0	0	0	0	1,531	1,531	0	0	0 '
000016812	SHREVEPORT	LA		02/01/2021	·····	0	0	0	0	0	J0	0	714	714	0	0	0
807009642	NORTH PRINCE GEORGE	GA		02/01/2021	·····	0	0	0	0	0	0	0	861	861	0	0	0
902032011		VA		02/01/2021	l	0	0	0	0	0	0	0	1,327	1,327	0	0	ļ0 '
401926156 902069938	DES PLAINES	IL		02/01/2021	·····		0		0	0		0	5,749	5,749	0	0	0
902069938	MOULTON	IX		02/01/2021	·····		0		0	0	0	0	190	190		0	
902054271	CARENCRO	AL		02/01/2021	·····				٥٠					425			
902041750	HOBBS	NM		02/01/2021	·····		۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰		٥٠٠				2.637	2.637	٥		
000034231	RAYMOND	Mc IAMI		02/01/2021			۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰		۰۰۰۰	n					۰۰	n	
0V2983383	BELLFLOWER			03/01/2021	l		o	(64)	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	n	(64		3.063	3,063	٥	n	
0V2981227	LOS ANGELES	CA		03/01/2021	[n		(/3)	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	n	(43	,	2,661	2,661		n	n
0V0794334	SPRING VALLEY	NY		03/01/2021		n	n	26	n	n	26	n	3.642	3,642	n	n	n
0\0794334	INION	N I		03/01/2021	[0	٥	(26)	٥٥		20		1 68/	1 68/	٥		

Г	1		1		All Mortgage L		SED, Transf										
1	Location		4	5	6	7				e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		-		Recorded				
						Investment			Year's Other-		Total		Investment		Foreign	D1:1	T-4-1
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
				D-4-	D:I	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
1	2"		Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
0V2980366	SPOKANE	WA		03/01/2021		0	0	(16)	0	0	(16	,	1, 130		0	0	0
0V2979063	TACOMA	WA		03/01/2021		0	0	(15)	0	0	(15	1	1,568		0	0	0
0V2978951	EL CERRITO	CA		03/01/2021		0	0	(22)	0	0	(22		3,849		0	0	0
0V2976074	O' IIII DEEE			03/01/2021		0	0	(27)	0	0	(27	1	4,234	4,234	0	0	0
0V2978848	BROOKEVILLE	MD		03/01/2021		0	0	(11)	0	0	(11	,,	2,566	2,566	0	0	0
0V2976563	PITTSBURGH			03/01/2021		0	0	(54)	0	0	(54)0	9,284		0	0	0
0V0812460 0V2964363	BRONX	PA		03/01/2021		0	0	14	0	0	14	0	2,606	,	0	0	0
	KISSIMMEE	NI					0	(10)		0	(13	,				0	0
0V2980930 0V2981910	CHICAGO	rL		03/01/2021	·····	0	0	(13)	0	0	(13	,	2.411	2,411	0		
0/2981910	LOS ANGELES	رالـ		03/01/2021	·····			(48)			(48	,	3.953				
0V2978799 0V2981727	PFLUGERVILLE	TV		03/01/2021				(20)			(15	,	1.272	.,			
0V2980385	MODESTO	ΓΔ		03/01/2021		n	n	(20)	n	n	(40	,	2.379		0 n		
0V2596630	CLIFTON	N I		03/01/2021	l	n	n	(49)	n	n	1	,	1.035		n		
0V2990680	I ANCASTER	CV		03/01/2021	[n	n	(44)	n	n	(44)	1,823	,	n	n	n
0V2979131	APPLE VALLEY			03/01/2021		0	0	(10)	0	0	(19	0	2.043		0		
0V2977826	RANCHO SANTA MARGARITA	CA		03/01/2021		0	0	(7)	0	0	(7	0	3.781	3,781	0	0	0
0V0812453	COOL IN	In		03/01/2021		0	0	(584)	0	0	(584) 0	32.567	32.567	0		
0V2980377	KALISPELL	MT		03/01/2021		0	0	6	0	0		0	1.819	. , .	0	0	0
0V0792172	SAN FRANCISCO	CA		03/01/2021		0	0	(68)	0	0	(68	0	1.011	1.011	0	0	0
0V2970924	WASHINGTON	DC		03/01/2021		0	0	(17)	0	0	(17	,	3.592	,	0	0	0
0V2981868	CASTLE BOCK	CO		03/01/2021		0	0	(10)	0	0	(10)0			0	0	0
0V2981489	MANCHESTER	NH		03/01/2021		0	0	(32)	0	0	(32)0	1.590		0	0	0
0V2983473	CHICAGO	IL		03/01/2021		0	0	(45)	0	0	(45)0	3,221		0	0	0
0V2971154	WASHINGTON	DC		03/01/2021		0	0	(15)	0	0	(15	0	3,364	3,364	0	0	0
0V0812472	LAS VEGAS	NV		03/01/2021		0	0	(74)	0	0	(74)0	1,923	1,923	0	0	0
0V2981054	SANTA ANA	CA		03/01/2021		0	0	(45)	0	0	(45)0	2, 183	2, 183	0	0	0
0V2972573	WASHINGTON	DC		03/01/2021		0	0	14	0	0	14	0	4,540	4,540	0	0	0
0V2980351	BRONX	NY		03/01/2021		0	0	(27)	0	0	(27) 0	2,840	2,840	0	0	0
0V2977821	SEATTLE	WA		03/01/2021		0	0	(28)	0	0	(28	,	3,537	3,537	0	0	0
0V2614775	NEW HAVEN	CT		03/01/2021		0	0	(14)	0	0	(14)0	942		0	0	0
0V0791909	ST. AUGUSTINE	FL		03/01/2021		0	0	15	0	0	15	0	923		0	0	0
0V0794312	FREEHOLD	NJ		03/01/2021	ļ	0	0	41	0	0	41		2, 104		0	0	0
0V2964517	SAN DIEGO	CA		03/01/2021		0	0	(50)	0	0	(50	,	3,425		0	0	0
0V2557385	THIBODAUX	LA		03/01/2021	·····	0	0	78	0	0	78		502		0	0	0
0V2978928	MORRISON			03/01/2021	·····	0	0	(42)	0	0	(42	,	2,722		0	0	0
0V2977753	SAN FRANCISCO	CA		03/01/2021	·····	0	0	(20)	0	0	(20	*	3, 170		0	0	0
0V2978984	NORTH OGDEN			03/01/2021	·····	0	0	(22)	0	0	(22	,	1,289	1,289	0	0	0
0V2983404	LAWRENCE	MA		03/01/2021	·····	0	J0	(32)	0	J0	(32	0	1,798		0	J0	J0
0V2981148	0000	IL		03/01/2021	·····	0	0	(9)	J0	0	(9	·]0	3,031	3,031	0	0	0
0V2983474	HATBORO	PA		03/01/2021	l	0	0	(14)	10		(14	·/0	1,208	1,208	0	ļ0	ļ0
0V2978670 0V2990451	MARSING	UA		03/01/2021	·····		0	42	0	0	42		3,720		0		
0V2990451 0V2978886	MARSING	IU		03/01/2021	·····	0	0	3	0	0	3		1,103	, .	0		
UV2978886LN0015740	NEW YORK	NV		09/08/2023	·····		0	1.265	0	0	1.265						
LN0015740LN0015423	NEW YORK	NT		09/08/2023	·····					0			8,083,279				
LN0015423	NEW YORK	NV NV		09/08/2023	·····												
200103245	TRINIDAD	W		03/01/2021				13,400			13,400		754				
300063168	DIAMOND SPRINGS			03/01/2021	l		U					1	2,777	2,777	0		
400641881	SILVER SPRING	NU NV		03/01/2021	l	n	n		n	n	n		1.051	1,051	n		
400041001	CAMPEN	NF		03/01/2021	[0						0	1 3/17				

SCHEDULE B - PART 3

	T		1		All Mortgage Loans	s DISPOS	SED, Transfe							1	1	r	1
1	Location		4	5	6	7		Change		e/Recorded Inv			14	15	16	17	18
	2	3				ok Value/	8	9	10	11	12	13	Book Value/				
						ecorded			Current				Recorded				
						estment		0 1	Year's Other-		Total	T	Investment		Foreign	Realized	Total
						xcluding Accrued	Unrealized Valuation	Current	Than-	Capitalized Deferred	Change	Total Foreign Exchange	Excluding Accrued		Exchange Gain	Gain	Gain
			Loan	Date		nterest	Increase	Year's (Amortization)	Temporary Impairment	Interest and	in Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired		rior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
400649550	CAPE CORAL	FL	Турс	03/01/2021	Dutc 11	noi reai	(Decrease)	/Accretion	rtecognized	Other	(019-10111)	DOOK Value	7,394	7,394	Лороза	Лэрозаг	Лэрозаг
300053133	EDINBURG	VA		03/01/2021				0	0		0	0	868		0	0	0
400412456	LAFAYETTE	OR		03/01/2021		0	0	0	0	0	0	0			0	0	0
300010202	GAINESVILLE	GA		03/01/2021		0	0	0	0	0	0	0			0	0	0
400650856	SPRINGTOWN	TX		03/01/2021		0 .	0	0	0	0	0	0	1,074	1,074	0	0	0
400301361	MISSION	TX		03/01/2021		0 .	0	(17,036)	0	0	(17,036))0	6, 171	6, 171	0	0	0
600046243	MOUNT EDEN	КҮ		03/01/2021		0 .	0	0	0	0	0	0	581	581	0	0	0
300022602	BALTIMORE	MD		03/01/2021		0 .	0	0	0	0	0	0	1,045	1,045	0	0	0
0V2626636	FREEPORT	NY		03/29/2021		0	0	10	0	0	10	0	721	721	0	0	0
0V2990517	MIAMI	FL		03/29/2021		0	0	(8)	0	0	(8)	,	1,117	1,117	0	0	0
0V3002608	IMPERIAL			03/29/2021		0	0	(13)	10	0	(13)	,	966	966	0	0	0
0V2990855 0V3003446	NEWARK	NV		03/29/2021				10			(36)		1,757	1,757			0
0V3009489	RICHMOND	NU		03/29/2021			٥	(30)	n	o	(30)	,	3,909	3,909		۰۰	n
0V3007190	CLEARWATER	FI		03/29/2021				1	0		1	0	1.043	1.043	0	0	0
0V2995089	IRV INGTON	N.I		03/29/2021		0	0	(7)	0	0	(7)	0	1,793	1,793	0	0	0
0V3003509	CLARKSVILLE	NH		03/29/2021		0	0	10	0	0	10	0	1,707	1,707	0	0	0
0V2990827	MCMINNVILLE	OR		03/29/2021		0 .	0	(13)	0	0	(13))0	1,067	1,067	0	0	0
0V2986949	DES MOINES	WA		03/29/2021		0	0	(3)	0	0	(3))0	2,084	2,084	0	0	0
0V3007096	BRIGHTON	00		03/29/2021		0 .	0	(9)	0	0	(9)	00	1,436	1,436	0	0	0
0V3010194	PIGEON FORGE	TN		03/29/2021		0 .	0	(21)	0	0	(21)	00	1,410	1,410	0	0	0
0V3005735	KENNER	LA		03/29/2021		0 .	0	0	0	0	0		1,582	1,582	0	0	0
0V2762183	SAN DIEGO	CA		03/29/2021		0 .	0	(60)	0	0	(60)	,	2,090	2,090	0	0	0
0V3010269	VANCOUVER	WA		03/29/2021		0	0	(46)	0	0	(46)	,	1,921	1,921	0	0	0
0V3007232	BELLFLOWER	CA		03/29/2021		0	0	(90)	0	0	(90)	1	4,050	4,050	0	0	0
0V2994594 0V2990919	HERCULES	UH		03/29/2021				(25)			(25)		1,229	1,229			0
0V2994228	SANTEE			03/29/2021			٥	(5)			(5)	,	1.549	1.549			
0V2990454	MIAMI	FI		03/29/2021		0	0	2	0	0	2	,,	1,205	1.205	0	0	0
0V2994596	MIAMI	FL		03/29/2021		0	0	(20)	0	0	(20))0	1.101	1,101	0	0	0
0V2993338	SECAUCUS	NJ		03/29/2021		0	0	(12)	0	0	(12)	0	2,396	2,396	0	0	0
0V2990887	CANOGA PARK	CA		03/29/2021		0	0	16	0	0	16	0	3,442	3,442	0	0	0
0V2996985	AROMAS	CA		03/29/2021		0 .	0	15	0	0	15	0	3,068	3,068	0	0	0
0V2985056	VANCOUVER	WA		03/29/2021		0	0	(11)	0	0	(11)	00	747	747	0	0	0
0V3003474	LAWRENCE			03/29/2021		0	0	(37)	0	0	(37)	00	1,990	1,990	0	0	0
0V2998345	PORTLAND	ME		03/29/2021		0	0	(42)	0	0	(42)) 0	1,798	1,798	0	0	0
0V3003306 0V2999692	SCOTTSDALE	AZ		03/29/2021		0	0	3	0	0	3	J	2,066	2,066	0	ļ0	0
0V2999692 0V3002823	RANCHO SANTA MARGARITA	CA		03/29/2021		0		(37)	0	0	(37)	J	3, 138	3,138	0	0	0
0V3002823	WESTCHESTER	∪A		03/29/2021			٥	Ib	0		lb			4,564		U	0
0V3010279	CORVALLIS	OR		03/29/2021		n		(33)	n	n	(33)	0	1,828	1,828	n	n	n
0V3009880	FRIPP ISLAND	SC		03/29/2021			0	(34)	0	0	(34)		2,315	2,315	0	0	0
0V3001103	SACRAMENTO			03/29/2021			0	(5)	0	0	(5)	,	384		0	0	0
0V2987020	COEUR D ALENE	ID		03/29/2021			0	(39)	0	0	(39))0	1,865	1,865	0	0	0
0V2986513	NEW KENT	VA		03/29/2021		0	0	(11)	0	0	(11)	00	1, 155	1, 155	0	0	0
0V3005458	MTAMI	FL		03/29/2021		0	0	6	0	0	6	0	1,597	1,597	0	0	0
0V3005736	NEW ORLEANS	LA		03/29/2021		0	0	6	0	0	6	0	2, 192	2, 192	0	0	0
0V3009044	ALEXANDRIA	VA		03/29/2021		0	0	(23)	0	0	(23)	,	3,757	3,757	0	0	0
0V2993340	ELIZABETH	NJ		03/29/2021		0	0	(15)	0	0	(15)	,	1,755	1,755	0	0	0
0V2995209	LONG BEACH	CA		03/29/2021		0	0	40	0	J0	40		5,738	5,738	0	0	J0
0V2995844	BIG BEAR CITY			03/29/2021	L	0 .	0	(19)	10	10	(19)) 0	2.672	2,672	l0	10	J 0

				Showing A	All Mortgage L	oans DISPO	<u>SED, Tran</u> sf										
1	Location		4	5	6	7		Change		e/Recorded Inv			14	15	16	17	18
	2	3		1		Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	_ Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
0V3002058	SEASIDE HEIGHTS	NJ		03/29/2021		0	0	(8)	0	0	(8)0	1,237	1,237	0	0	0
0V2997774	ANNAPOLIS	MD		03/29/2021		0	0	(12)	0	0	(12)0	1,097	1,097	0	0	0
0V3003510	IND10	CA		03/29/2021		0	0	6	0	0	6	0	520	520	0	0	0
0V2999679	CAMAS	WA		03/29/2021		0	0	(11)) 0	0	(11	,	2,094	2,094	0	0	0
0V2994551	LAYTON	UT		03/29/2021		0	0	(8))0	0	(8	,	1,434	1,434	0	0	0
0V3003042	NAMPA	ID		03/29/2021		0	0	(39)	0	0	(39	,	2,394	2,394	0	0	0
0V2997316 0V3005450	COLORADO SPRINGS			03/29/2021		0	0	(3)	0	0	(3		1,207	1,207	0	0	0
	MILWAUKEE	UA					0	(23)	0	0	(23	1	, .		0	0	0
0V2999693 0V2975078	DORCHESTER	WI		03/29/2021		0	0	(1/)	0	0	(1/	,	1,049	1,049	0		0
0V2975078 0V2983991	NEWARK	MA		03/29/2021			0	(64)	0		(64	,					
0V2983991 0V2987004	WASHINGTON			03/29/2021		0	۰۰۰۰	(10)	^		(10	,		1,915			
0V2987004 0V2992539	NEWARK	N.I		03/29/2021		n	n	(10)	n	n	(10	,			n	n	n
0V2997793	CHANTILLY	VΔ		03/29/2021		0	0	10	0	0	10	,	4.105	4.105	0	0	0
0V3003573	ANNANDALE	VA		03/29/2021		0	0	(21)	0	0	(21		1,842	1,842	0	0	0
0V3005231	HOPK INTON	MΔ		03/29/2021		0	0	17	0	0	17	1	3.355	3.355	0	0	0
0V3009077	LOS ANGELES	CA		03/29/2021		0	0	(48)	0	0	(48		1.966	1,966	0	0	0
0V3009480	BOSEVILLE	CA		03/29/2021		0	0	(42)	0	0	(42	0	1.828	1.828	0	0	0
0V3009498	NEWARK	NJ		03/29/2021		0	0	(22)	0	0	(22		1,368	1,368	0	0	0
0V2810605	CRANFORD	NJ		03/29/2021		0	0	271	0	0	271	0	2.406	2.406	0	0	0
0V2983816	HENDERSON	NV		03/29/2021		0	0	(13)	0	0	(13)0	1.080	1.080	0	0	0
0V3002801	SACRAMENTO	CA		03/29/2021		0	0	(12)	0	0	(12)0		525	0	0	0
0V3002156	LEWISVILLE	TX		03/29/2021		0	0	(4)	0	0	(4)0	1,379	1,379	0	0	0
300059612	MORENO VALLEY	CA		04/01/2021		0	0	0	0	0	0	0	687	687	0	0	0
300069669	BARTLETT	TN		04/01/2021		0	0	0	0	0	0	0	1,608	1,608	0	0	0
400306407	NEW CASTLE	PA		04/01/2021		0	0	0	0	0	0	0	111	111	0	0	0
400117170	BATON ROUGE	LA		04/01/2021		0	0	0	0	0	0	0	1,320	1,320	0	0	0
200113764	FLOYDS KNOBS	IN		04/01/2021		0	0	0	0	0	0	0	765	765	0	0	0
300072752	CLINTON	MO		04/01/2021		0	0	0	0	0	0	0	616	616	0	0	0
LN0016137	ALPHARETTA	GA		04/06/2021		0	0	20	0	0	20	0	7,785	7,785	0	0	0
LN0016136	ALPHARETTA	GA		04/10/2023		0	0	279	0	0	279		70,066	70,066	0	0	0
0V0793639	PORTLAND	OR		04/29/2021		0	0	28	0	0	28		1,061	1,061	0	0	0
0V3032243	CHARLOTTE	NC		04/29/2021		0	0	(37))0	0	(37) 0	1,230	1,230	0	0	0
0V2542474	AUGUSTA	GA		04/29/2021		0	0	15	0	0	15	0	297	297	0	0	0
0V3017578 0V2606468	VICTORVILLE	CA		04/29/2021		0	0	(33)	J0	0	(33	ا0	1,384	1,384	ļ0	0	J0
0V2606468 0V3029946	RATHDRUM			04/29/2021			0	(20)	0	0	(20	J					0
0V3029946 0V2594162	OZONE PARK	NV		04/29/2021				(20)	^		(20						
0V3029429	CINCINNATI	ni		04/29/2021		0	u	(161)			(36	,		1,316			n
0V3014292	FORT COLLINS	vn		04/29/2021		n	n	(30)	n	n	(39		1,316	1,438	n	n	n
0V3020187	RIVA	MD		04/29/2021		n	n	(39)	n	n	(39				n	n	n
0V3029453	NASHVILLE	TN		04/29/2021	[n	n	(39)	n	n	(39	,	1.105	1.105	n	n	n
0V3010591	SALT LAKE CITY			04/29/2021	L	n	n	(15)	n	n	(15	,	1. 192	1.192	n	n	n
0V3027493	MIAMI	FL		04/29/2021		0	0	(46)	0	0	(46	,	1.747	1,747	0	0	0
0V3032299	MATTITUCK	NY		04/29/2021		0	0	(80)	0	0	(80	,	3,641	3,641	0	0	0
0V3030046	MANVILLE	NJ		04/29/2021		0	0	(38)	0	0	(38	1	1,146	1,146	0	0	0
0V3021686	NORTH MIAMI	FL		04/29/2021		0	0	(24)	0	0	(24		1,095	1,095	0	0	0
0V2994056	HIALEAH	FL		04/29/2021		0	0	(18)	0	0	(18)0	1,270	1,270	0	0	0
0V3020770	NEWARK	NJ		04/29/2021		0	0	(57)	0	0	(57)0	1,569	1,569	0	0	0
0V3032169	PACKWOOD	WA		04/29/2021		0	0	(9)	0	0	(9)0	1,577	1,577	0	0	0
0//2020000	LNAOLIVII I E	TNI	1	04 (00 (0004	i			(40)			/40		1 000	1 000			

1	Location	n	4	5	6	oans DISPO	,			e/Recorded Inv			14	15	16	17	18
·	2	3		Ç	Ů	Book Value/ Recorded Investment Excluding	8 Unrealized	9 Current	10 Current Year's Other- Than-	11 Capitalized	12 Total Change	13 Total Foreign	Book Value/ Recorded Investment Excluding	.0	Foreign Exchange	Realized	Total
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Accrued Interest Prior Year	Valuation Increase (Decrease)	Year's (Amortization) /Accretion	Temporary Impairment Recognized	Deferred Interest and Other	in Book Value (8+9-10+11)	Exchange Change in Book Value	Accrued Interest on Disposal	Consid- eration	Gain (Loss) on Disposal	Gain (Loss) on Disposal	Gain (Loss) on Disposal
0V2995173	. HYANNIS	MA		04/29/2021		0	0	(40)	0	0	(40)	0	1,858	1,858	0	0	0
0V3006574	SALT LAKE CITY	UT		04/29/2021		0	0	(39)	0	0	(39)	0	2,809	2,809	0	0	0
0V3014939	. INDIANAPOLIS	IN		04/29/2021		0	0	(42)	0	0	(42)	0	1,419	1,419	0	0	0
0V3021788 0V3012609	NEWARK	NJ		04/29/2021		0	0	(37)	0	0	(37)	0	1,603 .	1,603	0	0	0
0V3012609 0V3005084	GLENDALE	GA Δ7		04/29/2021				(/8)	٥٥		(11)	0	1,340				
0V3020209	ARLINGTON	WA		04/29/2021			0	(61)	0	0	(61)	0	1.696	1.696	0	0	0
0V3014251	. MIAMI	FL		04/29/2021		0	0	(37)	0	0	(37)	0	1,263	1,263	0	0	0
0V2987695	. FITCHBURG	MA		04/29/2021		0	0	(25)	0	0	(25)	0	1,191	1, 191	0	0	0
0V3029912	. DIAMOND BAR	CA		04/29/2021		0	0	(85)	0	0	(85)		3,821	3,821	0	0	0
0V3014246	. COLUMBIA	MD		04/29/2021		0	0	(64)	0	0	(64)	0	2,349 .	2,349	0	0	0
0V3013885	MIAMI	FL		04/29/2021		0	0	(24)	0	0	(24)	0	1,764 .	1,764	0	0	0
0V3003071	NEW ORLEANS	UI		04/29/2021				(17)	٥٥		(17)	0	2.187			0	0
0V2602433	MIAMI	FL		04/29/2021			0	(18)	0	0	(18)	0	953	953	0	0	0
0V3021764	GREENTOWN	PA		04/29/2021		0	0	(29)	0	0	(29)	0		1,134	0	0	0
0V3018037	AUGUSTA	GA		04/29/2021		0	0	(19)	0	0	(19)	0	1,188	1, 188	0	0	0
0V3033298	. FALL RIVER	MA		04/29/2021		0	0	(69)	0	0	(69)	0	1,563	1,563	0	0	0
0V3024256	. FELTON	DE		04/29/2021		0	0	(18)	0	0	(18)	0	1,080	1,080	0	0	0
0V3024866	EDINBURG	TX		04/29/2021		0	0	(20)	0	0	(20)	0	1,104	1, 104	0	0	0
0V3017377 0V3021647	FLORAL PARK	NY		04/29/2021		0	0	(32)	0	0	(32)	0	3,627 .	3,627	0	0	0
0V3021647	PALM COAST			04/29/2021			٥	(1/)	٥٥		(38)		1,075	1.075		0	
0V2998369	PHILADELPHIA	PA PA		04/29/2021		0	0	(43)			(43)	0	1.562	1,562	0	0	0
0V3005447	LOS ANGELES	CA		04/29/2021		0	0	(45)	0	0	(45)	0	5.747	5.747	0	0	0
0V2994570	. SANDY	UT		04/29/2021		0	0	(10)	0	0	(10)	0	2,479	2,479	0	0	0
0V3020098	AUBURN	CA		04/29/2021		0	0	(46)	0	0	(46)	0	1,689	1,689	0	0	0
0V3029601	PARRISH	FL		04/29/2021		0	0	(43)	0	0	(43)	0	1,341	1,341	0	0	0
0V2596245	. MINNEAPOLIS	MN		04/29/2021		0	0	12	0	0	12	0	392 .	392	0	0	0
0V3020303	SANTEE	CA		04/29/2021		0	0	(52)	0	0	(52)	0	2,481 .		0	0	0
0V3024203	BANGOR	FL		04/29/2021			٥	(32)	٥٥		(32)		970	970		0	
0V3030793	GEORGETOWN	TX		04/29/2021		0	0	(43)			(43)	0	1 149	1,149	0	0	0
0V3026312	MANASSAS	VA		04/29/2021		0	0	(40)	0	0	(40)	0	2,024	2,024	0	0	0
0V2795999	. MONROE	NY		04/29/2021		0	0	277	0	0	277	0	2,116	2,116	0	0	0
0V3011477	ALISO VIEJO	CA		04/29/2021		0	0	(28)	0	0	(28)	0	3,915	3,915	0	0	0
0V2597042	. NORTH LITTLE ROCK	AR		04/29/2021		0	0	0	0	0	0	0	273	273	0	0	0
0V2788394	THORNTON			04/29/2021		0	0	72	0	0	72	0	1,420	1,420	0	0	0
0V2995208 0V3014243	. CLEVELAND	OH		04/29/2021		0	0	(3)	0	0	(3)				0	0	0
0V300929	BELLFLOWER	UI		04/29/2021			۰۰۰۰	(20)	۰۰۰۰		(34)		1,351	1,351	U		
0V2786387	ELLENWOOD	GA		04/29/2021			n	31			31			865	n		n
0V2793206	GREENACRES	FL		04/29/2021		0	0	178	0	0	178	0	1,023	1,023	0	0	0
0V3006600	FORT LAUDERDALE	FL		04/29/2021		0	0	(49)	0	0	(49)	0	2,899	2,899	0	0	0
0V3020102	MIAMI	FL		04/29/2021		0	0	(76)	0	0	(76)	0	1,828	1,828	0	0	0
0V2984084	. NEW ORLEANS	LA		04/29/2021		0	0	(35)	0	0	(35)	0	1,607	1,607	0	0	0
0V3028714	. POMPANO BEACH	FL		04/29/2021		0	0	(14)	0	0	(14)		1,093	1,093	0	0	0
0V3017432	. HALLANDALE BEACH	FL		04/29/2021		. 0	ļ0	(35)	0	0	(35)		1,065	1,065	0	0	0
0V3029791 0V3024232	KISSIMMEE	UA		04/29/2021		0	0	(38)			(38)	0	2,902 .	2,902		0	0
0V3024232	PALM DESERT	FL		04/29/2021		. 0	0	(38)	0		(38)	J	1 120	1 120		0	0

					All Mortgage L		SED, Transf										
1	Location		4	5	6	7				e/Recorded Inv		10	14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		T-4-1		Recorded		Faraian		
						Investment Excluding			Year's Other-		Total	T	Investment		Foreign Exchange	Realized	Total
							Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Gain	Gain	Gain
			Loan	Date	Disposal	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued Interest on	Consid-			(Loss) on
Loan Number	City	04-4-			Disposal	Interest Prior Year	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Disposal		(Loss) on	(Loss) on	Disposal
		State	Туре	Acquired	Date	Prior rear	(Decrease)	/Accretion	Recognized	Other		Book Value		eration	Disposal	Disposal	Disposai
0V3010276	SALT LAKE CITY	UT		04/29/2021		0	0	(15)	0	0	(15	,	1, 185	1, 185	0	0	0
0V3024230		FL		04/29/2021		0	0	(38)	0	0	(38		1,485		0	0	0
0V3018292 0V3013371	LAWRENCE	MA		04/29/2021		0	0	(61)	0	0	(61	,	2, 157	2, 157	0	0	0
0V3013371 0V2552890	LITTLE ROCK	FL				0	0	(1/)	0	0	(1/)			0	0	0
0V2552890 0V3031902	CHICAGO	AK		04/29/2021		0	0	(36)	0	0	(4)	1,019	1,019	0	0	0
0V3031902	GRAPEVINE	IL		04/29/2021				(24)	0	0	(36		2.780				
0V30324808	PROSPECT PARK	IA		04/29/2021				(24)	0	0	(24	,	1.108	1.108			
0V3014421	ORLANDO	INJ		04/29/2021			٥	(25)	0		(35	*	1, 108	1, 108			
0V3032928	CHARLOTTE	FL		04/29/2021			۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	(35)	0		(38	,					
0V3032928	SPOKANE VALLEY			04/29/2021			۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	(38)	n		(38		982		n	n	
0V2994087	LOS ANGELES			04/29/2021			۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	(33)	0		(47	,	3.011	3.011		n	
0V2994087	WESTPORT			04/29/2021			۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	(26)	n		(47	,	1.311	1,311	n	n	
0V3011589	PORTLAND	ME		04/29/2021			٥	(76)			(76	,	2.810	2.810			
0V2987270	MEMPHIS	TN		04/29/2021			٥	(/0)			(10	,					
0V2542810	CHICAGO	II		04/29/2021		0		62	0	0	62	,			0	0	
0V3010571	WINNETKA	ΓΔ		04/29/2021			٥	07			97		4.170	4.170			
0V2998684	THORNTON	on		04/29/2021		0		(5)	0	0	(5		1.248	1.248	0	0	
0V3012598	BOISE	ID.		04/29/2021		0		(51)	0	0	(51	,	1.474	1.474	0	0	0
0V3002137	BOERNE	TX		04/29/2021		0		(24)	0	0	(24		1. 133	1.133	0	0	0
0V3020249	GREEN VALLEY LAKE	CA		04/29/2021		0	0	(18)	0	0	(18	,	1.258	1.258	0	0	0
0V3010352	HILO	HI		04/29/2021		0		(31)	0	0	(31	,	2.178	2,178	0	0	0
0V3015012	LOS ANGELES	CA		04/29/2021		0	0	(78)	0	0	(78	,	2.967	2.967	0	0	0
0V2769342	CLIFTON	N.I		04/29/2021		0	0	73	0	0	73	,	1.693	1,693	0	0	0
0V2992670	SAN DIEGO	CA		04/29/2021		0	0	65	0	0	65		4.267	4.267	0	0	0
700312319	WIND GAP	PA		05/03/2021		0	0	40	0	0	40	0	1.013	1.013	0	0	0
700312479	FAIRFIELD TOWNSHIP	0H		05/03/2021		0	0	38	0	0	38	0	1.002	1.002	0	0	0
700312435	PORT READING	NJ		05/03/2021		0	0	252	0	0	252	0	6.428	6.428	0	0	0
700312452	SIMPSONVILLE	SC		05/03/2021		0	0	41	0	0	41	0	1,064	1,064	0	0	0
700312467	GEORGETOWN	OH		05/03/2021		0	0	4	0	0	4	0	93	93	0	0	0
700312389	BALTIMORE	MD		05/03/2021		0	0	27	0	0	27	0	787	787	0	0	0
700312022	WINDHAM	NH		05/03/2021		0	0	144	0	0	144	0	3,678	3,678	0	0	0
700312343	MIAMI	FL		05/03/2021		0	0	91	0	0	91	0	2,347	2,347	0	0	0
700312240	MOORESVILLE	IN		05/03/2021		0	0	38	0	0	38	0	965	965	0	0	0
700312184	FLORENCE	SC		05/03/2021		0	0	106	0	0	106	0	2,896	2,896	0	0	0
700311965	DUDLEY	MA		05/03/2021		0	0	40	0	0	40	0	1,044	1,044	0	0	0
700312406	WHARTON	NJ		05/03/2021		0	0	66	0	0	66	0	1,704	1,704	0	0	0
700312411	CANADENSIS	PA		05/03/2021		0	0	57	0	0	57	0	1,479	1,479	0	0	0
700311999	WASHINGTON	DC		05/03/2021		0	0	14	0	0	14	0	370	370	0	0	0
700312028	AUBURN	KS		05/03/2021		0	0	41	0	0	41	0	1,017	1,017	0	0	0
700312299	FOUNTAIN INN	SC		05/03/2021		0	0	24	0	0	24	0	615	615	0	0	0
700311996	LAKE WORTH	FL		05/03/2021		0	0	55	0	0	55	0	1,420	1,420	0	0	0
700312006	VALLEY STREAM	NY		05/03/2021		0	0	27	0	0	27	0	807	807	0	0	0
700312232	PHILADELPHIA	PA		05/03/2021		0	0	41	0	0	41	0	1,064	1,064	0	0	0
700312307	GOOSE CREEK	SC		05/03/2021		0	0	70	0	0	70	0	1,915	1,915	0	0	0
700312041	HEWITT	TX		05/03/2021		0	0	31	0	0	31	0	789	789	0	0	0
700312116	PLAINFIELD	NJ		05/03/2021		0	0	6	0	0	6	0	149	149	0	0	0
700312311	BELTSVILLE	MD		05/03/2021		0	0	90	0	0	90	0	2,321	2,321	0	0	0
700312346	BLACKWOOD	NJ		05/03/2021		0	0	17	0	0	17	0	420	420	0	0	0
700312384	EDISON	NJ		05/03/2021		0	0	23	0	0	23	0	591		0	0	0
700312064	LEHIL AUFLEHLA	PΔ	1	1 05/03/2021	1			111			111						

				Showing A	All Mortgage L	oans DISPO	SED, Transf										
1	Location		4	5	6	7		Change	e in Book Valu	e/Recorded Inv	estment		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	`/Accretion ´	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
700312071	KEYSTONE HEIGHTS	FL		05/03/2021		0	0	30	0	0	30		770	770	0	0	0
700312441	MIAMI GARDENS	FL		05/03/2021		0	0	101	0	0	101	0	2,579	2,579	0	0	0
700312011	PRICHARD	WV		05/03/2021		0	0	23	0	0	23	0	654	654	0	0	0
700312035	NEWARK	NJ		05/03/2021		0	0	56	0	0	56	0	1.436	1,436	0	0	0
700312377	COVINGTON	KY		05/03/2021		0	0	19	0	0	19	0	498		0	0	0
700312030	GREENVILLE	SC		05/03/2021		0	0	37	0	0	37	0		951	0	0	0
700312025	MELBOURNE	FI		05/03/2021		0	0	65	0	0	65	0	1.639	1.639	0	0	0
700312197	LAKE HOPATCONG	N.I		05/03/2021		0	0	38	0	0	38	0	1.143	1.143	0	0	0
700312139	COCOA	FI		05/03/2021		0	0	44	0	0	44	0	1.108	1.108	0	0	0
700312394	LANSDOWNE	PA		05/03/2021			0	73	0	0	73	0	1.872	1.872	0	0	
700312399	SOUTH WINDSOR	CT		05/03/2021				29			29				0	0	n
700312196	CINNAMINSON	NJ		05/03/2021			0	14	0	0	14	0	354	354	0	0	0
700312246	AURORA			05/03/2021			0		0	0	79	0	2.141	2.141	0	0	
700311994	PEACHTREE CITY	GA		05/03/2021		n	n		n	n	26	n			n	n	n
700311957	WHEEL ING	WV		05/03/2021		0	0	13	0	0	13	0			0	0	0
0V0792700	OAKLAND	CA		05/28/2021		0	0	(494)	0	0	(494	0	5.217	5,217	0	0	0
0V3032238	NEW HAVEN	CT		05/28/2021		0	0	(13)	0	0	(13	1	1,248	1,248	0	0	0
0V2796718	PENSACOLA	FI		05/28/2021		0	0	(198)	0	0	(198	0	1.822	1.822	0	0	0
0V3033123	HOLL YWOOD	FI		05/28/2021		0	0	(27)	0	0	(27		1,158	1,158	0	0	0
0V3033779	SOUTH ORANGE	N.I		05/28/2021		0	0	(34)	0	0	(34	,	2.101	2,101	0	0	0
0V2683359	HILL SBORO	OB.		05/28/2021		0	0	144	0	0		1	1.413	1.413	0	0	0
0V2547386	DENVER	CU		05/28/2021		0	0	(66)	0	0	(66	0	1.299	1.299	0	0	0
0V3033677	ALBANY	OB		05/28/2021		0	0	(23)	0	0	(23	0	1.218	1.218	0	0	0
0V3028693	MIAMI	FL		05/28/2021		0	0	(39))	0	(39		1.590	1,590	0	0	0
0V0812621	WHEATON	IL		05/28/2021		0	0	27	0	0	27	1	2.923	2.923	0	0	0
0V2551113	LAUGHLIN			05/28/2021		0	0	(26)) 0	0	(26)0	632	632	0	0	0
0V2751638	COVINA			05/28/2021		0	0	(23)) 0	0	(23	00	2,363	2,363	0	0	0
0V2780757	BLOOMINGDALE	IL		05/28/2021		0	0	(25))0	0	(25)0	2,086	2,086	0	0	0
0V2961698	BROOKLYN	NY		05/28/2021		0	0	33	Ĺ0	0	33	0	3,607	3,607	0	0	0
0V2576491	FORT LAUDERDALE	FL		05/28/2021		0	0	(39)) 0	0	(39		1,287	1,287	0	0	0
0V2602274	HARVEY	LA		05/28/2021		0	0	(16))	0	(16)0	479	479	0	0	0
0V2762662	NORTH RIVERSIDE	IL		05/28/2021		0	0	(30))0	0	(30)0	4,610	4,610	0	0	0
0V3030819	HACKENSACK	NJ		05/28/2021		0	0	(23))0	0	(23)0	2,011	2,011	0	0	0
0V2602447	BIG BEAR CITY	CA		05/28/2021		0	0	(50)0	0	(50)0	1, 109	1, 109	0	0	0
0V2759689	TUJUNGA	CA		05/28/2021		0	0	149	0	0	149	0	3, 143	3, 143	0	0	0
0V0820803	MULLICA HILL	NJ		05/28/2021		0	0	(20))0	0	(20	00	815	815	0	0	0
0V2633053	CHICAGO	IL		05/28/2021		0	0	(14))0	0	(14	,	370	370	0	0	0
0V2755967	KANSAS CITY	MO		05/28/2021		0	0	(24))0	0	(24	,	364	364	0	0	0
0V2753060	STOCKTON	CA		05/28/2021		0	0	(38))0	0	(38	,	1,459	1,459	0	0	0
0V0813310	CARROLLTON	TX		05/28/2021		0	0	(8))0	0	(8	1	2,254	2,254	0	0	0
0V3028787	LA QUINTA	CA		05/28/2021		0	0	(40))0	0	(40	,	1,421	1,421	0	0	0
0V3032405	GALVESTON	TX		05/28/2021		0	0	(40))0	0	(40	,	1,841	1,841	0	0	0
0V2802854	ORLANDO	FL		05/28/2021		0	0	41	0	0	41		960	960	0	0	0
0V3030838	BRONX	NY		05/28/2021		0	0	(66))0	0	(66	1	2, 155	2, 155	0	0	0
0V3033293	DENTON	TX		05/28/2021		0	0	(47)) 0	0	(47	,	1,706	1,706	0	0	0
0V3025348	COLORADO SPRINGS	00		05/28/2021		0	0	(19)) 0	0	(19		1, 194	1, 194	0	0	0
0V3024911	MIDVALE	UT		05/28/2021		0	0	(69)) 0	0	(69		2,696	2,696	0	0	0
0V0820795	OAK PARK	IL		05/28/2021	·····	0	0	88	0	0	88		3,871	3,871	0	0	0
0V3027387	RENO	NV		05/28/2021	·····	0	0	(46)) 0	0	(46) 0	2,285	2,285	0	0	0
0V0812613	MIAMI	FL		05/28/2021		0	0	3	0	0	3	0	2,685	2,685	0	0	0
I UNGOUGAGO			i e		1	1											

SCHEDULE B - PART 3

	T				All Mortgage Lo	ans DISPO	SED, Transf							1			1
1	Location		4	5	6	7		Change	e in Book Value			1	14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded Investment			Current		T-4-1		Recorded Investment		Faraian		
						Excluding	Umana dia and	0	Year's Other-	0	Total	T-4-1 [:	Excluding		Foreign Exchange	Realized	Total
						Accrued	Unrealized Valuation	Current Year's	Than- Temporary	Capitalized Deferred	Change in	Total Foreign Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
0V0812599	RICHMOND	VA	Турс	05/28/2021	Date	1 Hor rear	(Decrease)	7ACCIEUOII	Necognized	Other	39		1,213	1,213	Disposai	Disposai	Disposai
0V3024832	ATLANTIC BEACH	FI		05/28/2021			٥						1,737	1,737		٥	0
0V3032483	CHICAGO	II		05/28/2021		0		(54)	0	0	(54)	,	3.035	3.035	0	0	0
0V3025259	DENVER	CO		05/28/2021		0	0	(53)	0	0	(53)	,	3,573	3,573	0	0	0
0V2762136	MEDFORD	MA		05/28/2021		0	0	17	0	0	17	*	2,636	2,636	0	0	0
0V2612754	CHICAGO	IL		05/28/2021		0	0	(1)	0	0	(1))0	239	239	0	0	0
0V3030909	LOVELAND			05/28/2021		0	0	(12)	0	0	(12))0	1,611	1,611	0	0	0
0V2825348	MIAMI GARDENS	FL		05/28/2021		0	0	(20)	0	0	(20))0	1, 165	1, 165	0	0	0
0V2804064	SIMPSONVILLE	SC		05/28/2021		0	0	(78)	0	0	(78))0	1, 125	1, 125	0	0	0
0V2781853	CHICAGO	IL		05/28/2021		0	0	33	0	0	33	0	869	869	0	0	0
0V3030040	NEWARK	NJ		05/28/2021		0	0	(37)	0	0	(37))0	1,948	1,948	0	0	0
0V3028804	SEATTLE	WA		05/28/2021		0	0	(30)	0	0	(30))0	2,221	2,221	0	0	0
0V0792673	WESTON	FL		05/28/2021		0	0	21	0	0	21	0	4,053	4,053	0	0	0
0V0820796	CHARLESTON	SC		05/28/2021		0	0	(4)	0	0	(4))0	446	446	0	0	0
0V0813313	HOUSTON	TX		05/28/2021		0	0	37	0	0	37	0	812	812	0	0	0
0V0812609	GOSHEN	UT		05/28/2021		0	0	(25)	0	0	(25))0	1,987	1,987	0	0	0
0V0813308	GEORGETOWN	TX		05/28/2021		0	0	36	0	0	36	0	1,217	1,217	0	0	0
	SALT LAKE CITY	UT		05/28/2021		0	0	(39)	00	0	(39))0	1,667	1,667	0	0	0
0V2796031	HOLLYWOOD	FL		05/28/2021		0	0	124	0	0	124	0	1, 186	1, 186	0	0	0
0V3033930	LAKELAND	FL		05/28/2021		0	0	(45)	00	0	(45)	,	1,315	1,315	0	0	0
0V3029552	JERSEY CITY	NJ		05/28/2021		0	0	(43)	0	0	(43)	,	3,462	3,462	0	0	0
0V2602054	CHICAGO	IL		05/28/2021		0	0	(17)	0	0	(17)	,	490	490	0	0	0
0V2772505	SPRING	TX		05/28/2021		0	0	220	0	0	220		2,655	2,655	0	0	0
0V3029915	TENAFLY	NJ		05/28/2021		0	0	(3)	0	0	(3)	,	3,577	3,577	0	0	0
0V3033864	BOSTON	MA		05/28/2021		0	0	(54)	0	0	(54)	1	1,748	1,748	0	0	0
0V0813327	YORBA LINDA	IX		06/08/2021							(13)			1,031,792			
0V0813327	SAINT PETERSBURG			06/29/2021				(30)			(30)	,		3.600		٥	
0V0813319	LOS ANGELES	ΓL		06/29/2021		٥	٥٥	(30)	0		(75)	,	4.485	4.485		٥	0
0V3039415	PHILADELPHIA	PA		06/29/2021			٥	(30)	0		(30)	,	1.174	1, 174		٥	0
0V3042143	ALBANY	OR .		06/29/2021		0		(29)	0	0	(29)	,	1.214	1,174	0	0	0
0V3050430	SANFORD	FI		06/29/2021		0	0	(30)	0	0	(30)	,	1,250	1.250	0	0	0
0V3053749	PLANO	TX		06/29/2021				6	n		6	, n	1.778	1.778		n	
0V3066275	ROWLETT	ТХ		06/29/2021		0	0	(23)	0	0	(23))0	1,278	1,278	0	0	0
0V3045232	SAN ANTONIO	TX		06/29/2021	[0	0	(15)	0	0	(15)	*			0	0	0
0V3035178	NEWBURGH	NY		06/29/2021		0	0	(38)	0	0	(38))0	1,311	1,311	0	0	0
0V3038140	BARSTOW	CA		06/29/2021		0	0	(29)	0	0	(29))0	1, 124	1, 124	0	0	0
0V3034215	PHOENIX	AZ		06/29/2021		0	0	(10)	0	0	(10)		1,673	1,673	0	0	0
0V3038284	PERTH AMBOY	NJ		06/29/2021		0	0	(38)	0	0	(38)	,	1,528	1,528	0	0	0
0V3044874	SAN PEDRO	CA		06/29/2021		0	0	(55)	0	0	(55)	*	2,061	2,061	0	0	0
0V3046261	FLORIDA CITY	FL		06/29/2021		0	0	(41)	00	0	(41)		1, 154	1, 154	0	0	0
0V3039020	SACRAMENTO	CA		06/29/2021		0	0	(35)	0	0	(35)	*	2, 190	2, 190	0	0	0
0V3049397	KITTREDGE	00		06/29/2021		0	0	(33)	0	0	(33)		2,348	2,348	0	0	0
0V3039625	MIAMI	FL		06/29/2021		0	0	(33)	0	0	(33)	,	1,918	1,918	0	0	0
0V3037491	NEWARK	NJ		06/29/2021		0	0	(26)	0	0	(26)		1,350	1,350	0	0	0
0V3038344	SOUTH ORANGE	NJ		06/29/2021		0	0	(31)	00	0	(31)	,	1,270	1,270	0	0	0
0V3055963	MOUNTAIN HOME	ID		06/29/2021		0	0	(26)	00	0	(26)		954	954	0	0	0
0V3036302	NEW HAVEN	CT		06/29/2021		0	0	(37)	0	0	(37)	,	1,523	1,523	0	0	0
0V3049391	MESA	AZ		06/29/2021		0	0	(42)]0	0	(42))0	1,016	1,016	0	0	0
0V3063038	RANDOLPH	NJ		06/29/2021		0	0	(7)]0	0	(7)	······	2,200	2,200	0	0	0
0V3037328	SANDY	UT		06/29/2021		0	0	(22)) 0	10	(22)) 0	1,024	1,024	0		J0

1	Location	n	4	5	6	Loans DISPO	,			e/Recorded Inv			14	15	16	17	18
	2	3	Loan	Date	Disposal	Book Value/ Recorded Investment Excluding Accrued Interest	8 Unrealized Valuation	9 Current Year's	10 Current Year's Other- Than- Temporary	11 Capitalized Deferred	12 Total Change in	Total Foreign	Book Value/ Recorded Investment Excluding Accrued Interest on	Consid-	Foreign Exchange Gain (Loss) on	Realized Gain (Loss) on	Total Gain (Loss) on
Loan Number	Citv	State	Type	Acquired	Disposai Date	Prior Year	Increase (Decrease)	(Amortization) /Accretion	Impairment Recognized	Interest and Other	Book Value (8+9-10+11)	Change in Book Value	Disposal	eration	Disposal	Disposal	Disposal
0V3036106	LAS VEGAS	NV	Турс	06/29/2021	Date	0	(Decrease)	(13)	1 recognized	Other	(13)	DOOK VAIGE	667	667	0	0	0
0V3038387	CHICAGO	IL		06/29/2021		0	0	(51)	0	0	(51)	0	2,903	2,903	0	0	0
0V3052426	. CARROLLTON	TX		06/29/2021		0	0	(36)	0	0	(36)	0	1,069	1,069	0	0	0
0V3047479	. EDINBURG	TX		06/29/2021		0	0	(20)	0	0	(20)	0	1,338	1,338	0	0	0
0V3051611 0V3052789	LONG BEACH	CA		06/29/2021		0	0	(6)	0	0	(36)	0	1,483	1,483	0	0	0
0V3052789	. GREEN BAY	SG		06/29/2021				(36)			(36)	0	1,516	1,516			
0V3036925	FLAGSTAFF	AZ		06/29/2021			0	(99)	0	0	(99)	0	2.679	2,679	0	0	0
0V3052428	. MANSFIELD	MA		06/29/2021		0	0	(59)	0	0	(59)	0	1,749	1,749	0	0	0
0V3036948	. VERO BEACH	FL		06/29/2021		0	0	(36)	0	0	(36)		943	943	0	0	0
0V3036357	. DENVER	00		06/29/2021		0	0	(25)	0	0	(25)		1,998	1,998	0	0	0
0V3049331	. PHOENIX	AZ		06/29/2021		0	0	(32)	0	0	(32)	0	1,196	1, 196	0	0	0
0V3043475	. STATEN ISLAND	NY		06/29/2021		. 0	0	(1/)	0	0	(17)	0	2,136 .		0	0	0
0V3046101	RIO RANCHO	NM		06/29/2021			0	(18)	0		(25)	0	784	784			0
0V3034212	NASHVILLE	TN		06/29/2021		0	0	(63)	0	0	(63)		1.594	1.594	0	0	0
0V3038380	. EAST ORANGE	NJ		06/29/2021		0	0	(33)	0	0	(33)	0	1,676	1,676	0	0	0
0V3044766	NEWARK	NJ		06/29/2021		0	0	(53)	0	0	(53)	0	1,611	1,611	0	0	0
0V3034328	. LAURELTON	NY		06/29/2021		0	0	(81)	0	0	(81)	0	3,127	3, 127	0	0	0
0V3034156	. BALTIMORE	MD		06/29/2021		0	0	(17)	0	0	(17)	0	1,038	1,038	0	0	0
0V3051066	NORTH LAS VEGAS	NV		06/29/2021		0	0	(27)	0	0	(27)	0	1,231 .	1,231	0	0	0
0V3040864	TOMBALL	ТУ		06/29/2021			٥	(20)	٥		(20)	0		942			0
0V3035175	NEWARK	NJ		06/29/2021			0	(13)	0	0	(13)	0	1.054	1,054	0	0	0
0V3041273	. CAMAS	WA		06/29/2021		0	0	(43)	0	0	(43)	0	1,408	1,408	0	0	0
0V3053862	TRACY	CA		06/29/2021		0	0	(59)	0	0	(59)	0	1,640	1,640	0	0	0
0V0813402	JOHNS CREEK	GA		07/29/2021		0	0	(1)	0	0	(1)	0	4,528	4,528	0	0	0
0V0813385	OAKLAND	CA		07/29/2021		. 0	0	8	0	0	(37)	0	1,6795.229		0	0	0
0V0813408	BRANFORD	CA		07/29/2021			0	(37)	0		(37)	0	5,229			0	0
0V0813410	SAN ANSELMO	CA		07/29/2021				76		0	76	0	9,063	9,063	0	0	0
0V3093235	. GROSSE POINTE WOODS	MI		07/29/2021		0	0	(7)	0	0	(7)	0	584	584	0	0	0
0V2805044	. ALPHARETTA	GA		07/29/2021		0	0	(14)	0	0	(14)	0	1,343	1,343	0	0	0
0V3081889	CHICAGO	IL		07/29/2021		0	0	(71)	0	0	(71)	0	1,523	1,523	0	0	0
0V3069299	. TWIN LAKE	MI		07/29/2021		0	0	(13)	0	0	(13)	0	1,039	1,039	0	0	0
0V2764199 0V3074474	. ATLANTA	GA		07/29/2021	• • • • • • • • • • • • • • • • • • • •	. 0	0	43	0	0	43	0	1,858 .	1,858	0	0	0
0V3074474 0V2634176	LONG BEACH	CA		07/29/2021			0	(24)	0	0	(24)	0	1,000 . 2 669	1,000		0	0
0V2835221	HOUSTON	TX		07/29/2021				(49)			(49)	0	1,395	1.395	0		0
0V2805446	WASHINGTON	DC		07/29/2021		0	0	23	0	0	23	0	1,440	1,440	0	0	0
0V2762399	. PARAMOUNT	CA		07/29/2021		0	0	36	0	0	36	0	2,408	2,408	0	0	0
0V2625763	. LAS VEGAS	NV		07/29/2021		0	0	(39)	0	0	(39)	0	770	770	0	0	0
0V2763145	. CATHEDRAL CITY	CA		07/29/2021		0	0	(68)	0	0	(68)	00	2,691	2,691	0	0	0
0V3037621	SAN DIEGO	CA		07/29/2021		0	0	(141)	0	0	(141)	0	3,676	3,676	0	0	0
0V3066337 0V3068293	OKLAHOMA CITY	OK		07/29/2021		. 0	0	(40)	0	0	(40)	0	859 .		0	0]0
0V3068293	LONG BRANCH	N.I		07/29/2021		. 0	0 n	(151)	0 n		(151)		1.732				
0V2793442	FLORI SSANT	MO		07/29/2021				(81)			(81)	0	1,732	1,732		0	
0V2638714	. HOPEWELL JUNCTION	NY		07/29/2021		0	0	(62)	0	0	(62)	0			0	0	0
0V2784932	. MILLTOWN	NJ		07/29/2021		0	0	86	0	0	86	0	1,363	1,363	0	0	0
01/2707502	CHERRY HILL	N I		07/20/2021		1	١	15	١		15	1	1 010	1 010	۸ .	1	

1	Location	n	4	5	6	Loans DISPO	, manor			e/Recorded Inv			14	15	16	17	18
·	2	3	· .		Ü	Book Value/ Recorded Investment Excluding	8 Unrealized	9 Current	10 Current Year's Other- Than-	11 Capitalized	12 Total Change	13 Total Foreign	Book Value/ Recorded Investment Excluding	10	Foreign Exchange	Realized	Total
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Accrued Interest Prior Year	Valuation Increase (Decrease)	Year's (Amortization) /Accretion	Temporary Impairment Recognized	Deferred Interest and Other	in Book Value (8+9-10+11)	Exchange Change in Book Value	Accrued Interest on Disposal	Consid- eration	Gain (Loss) on Disposal	Gain (Loss) on Disposal	Gain (Loss) on Disposal
0V3050456	ROUND ROCK	TX		07/29/2021		0	0	(44)	0	0	(44)	0	1,127	1,127	0	0	0
0V3066083	NORTH OGDEN			07/29/2021		0	0	(44)	0	0	(44)	00	1,019	1,019	0	0	0
0V3069298	DETROIT	MI		07/29/2021		0	0	(8)	0	0	(8)	0	616	616	0	0	0
0V2549270	WEST HAVEN	CT		07/29/2021		. 0	0	(45)	0	0	(45)	0	771	771	0	0	0
0V3029943 0V2827503	PEMBROKE PINES	IX		07/29/2021			0	(62)	0	0	(62)	0	1,322	1,322		0	0
0V3073373	SPRING	ТХ		07/29/2021				(32)			(32)		1,203	1,203	0		0
0V2604228	DES MOINES	WA		07/29/2021			0	(39)	0	0	(39)			796	0	0	0
0V3052820	ATLANTA	GA		07/29/2021		0	0	(49)	0	0	(49)	0	1,253	1,253	0	0	0
0V3036962	POWAY	CA		07/29/2021		0	0	(150)	0	0	(150)	0	3,263	3,263	0	0	0
0V2541645	FREEPORT	NY		07/29/2021		0	0	(144)	0	0	(144)	0	1,093	1,093	0	0	0
0V3036275	BOULDER	00		07/29/2021		0	0	(113)	0	0	(113)	0	2,741	2,741	0	0	0
0V2801379	RIVERDALE	MD		07/29/2021		. 0	0	0	0	0	0]0	933	933	0	0	0
0V3077290 0V0813342	OAKLAND	FL		07/29/2021			0	(3/)	0	0	(37)	0		795 14,577	0	0	0
0V0813393	WHITTIER			08/30/2021			٥	10	٥		10		2.457			0	
0V0813388	LOS ANGELES	CA		08/30/2021			0	4	0		4	0	1.467	1.467	0	0	0
0V0813384	RIALTO	CA		08/30/2021		0	0	3	0	0	3	0	1.055	1.055	0	0	0
0V0813379	CELINA	TX		08/30/2021		0	0	4	0	0	4	0	933	933	0	0	0
0V0813407	RIVERSIDE	CA		08/30/2021		0	0	(3)	0	0	(3)	0	1,735	1,735	0	0	0
0V0813361	CORONA	CA		08/30/2021		0	0	(12)	0	0	(12)	0	964	964	0	0	0
0V0813358	BAKERSFIELD	CA		08/30/2021		0	0	4	0	0	4	0	2,267	2,267	0	0	0
0V0813376	MASSAPEQUA PARK	NY		08/30/2021		0	0	5	0	0	5	0	1,717	1,717	0	0	0
0V0813399	LOS ANGELES			08/30/2021		0	0	(9)	0	0	(9)	0	5,520	5,520	0	0	0
0V0813367	BROOKLYN	NY NIV		08/30/2021				14			14		3.205	3,205			
0V0813383	INLET BEACH	FI		08/30/2021			0	1	0		1	0	1.183	1.183	0	0	0
0V0813377	CHICAGO	IL		08/30/2021		0	0	0	0	0	0	0	1.733	1.733	0	0	0
0V0813389	CYPRESS	TX		08/30/2021		0	0	(1)	0	0	(1)	0	798	798	0	0	0
0V0813396	CHULA VISTA	CA		08/30/2021		0	0	1	0	0	1	0	1,347	1,347	0	0	0
0V3034961	GRATON	CA		08/30/2021		0	0	(55)	0	0	(55)	0	2,519	2,519	0	0	0
0V3034223	SAN ANTONIO	TX		08/30/2021		0	0	(23)	0	0	(23)	0	1,207	1,207	0	0	0
0V3038265	SALT LAKE CITY	UT		08/30/2021		. 0	0	(33)	0	0	(33)	0	934	934	0	0	0
0V3051519 0V3097960	UNION CITY	PA		08/30/2021			0	(28)	0	0	(28)	0	1,170	1,170	0	0	0
0V3025161	SALT LAKE CITY	IIT		08/30/2021			0	(47)	0		(47)		1.409	1.409		0	0
0V3050572	LAFAYETTE	CO		08/30/2021			0	(63)	0	0	(63)	0	1.996	1.996	0	0	0
0V3048192	CHICAGO	IL		08/30/2021		0	0	(45)	0	0	(45)	0	1, 123	1,123	0	0	0
0V3033812	IRVINGTON	NJ		08/30/2021		0	0	(58)	0	0	(58)	0	932	932	0	0	0
0V3031013	BOONTON	NJ		08/30/2021		0	0	(38)	0	0	(38)	0	1, 131	1, 131	0	0	0
0V3073374	PHILADELPHIA	PA		08/30/2021		0	0	(15)	0	0	(15)	0	747	747	0	0	0
0V3034456	LUBBOCK	TX		08/30/2021		0	0	(33)	0	0	(33)	0	1,016	1,016	0	0	0
0V3033379	NEWPORT	RI		08/30/2021		. 0	ļ0	(77)	ļ0	0	(77)	J	1,948	1,948	0	0	0
0V3027400 0V3089811	BOISE	IV		08/30/2021		. 0	0	(263)	0		(263)	0	6,275	6,275	0	0	0
0V3026292	SPARKS	NV		08/30/2021			n	(55)	n		(34)	n	1,341	1,341	n	n	n
0V3030200	CHINO	CA		08/30/2021			n	(25)	n		(25))		991			
0V3045242	COPPELL	TX		08/30/2021		0	0	(46)	0	0	(46)		2,077	2,077	0	0	0
0V3034376	CAMBRIDGE	MA		08/30/2021		0	0	(66)	0	0	(66)	0	1,892	1,892	0	0	0
0V3035067	DRAPER	UT		08/30/2021		0	0	(50)	0	0	(50)	0	1, 191	1, 191	0	0	0
0/3030107	HESPER I A		1	08/30/2021	l	1	١	(48)	١	1	(48)	d n	1 26/	1 26/	۱ .	1	

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1	Location		4	5	6	7				e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded Investment			Current		Total		Recorded Investment		Faraian		
						Excluding	Linnadiand	Current	Year's Other- Than-		Change	Total Faraign			Foreign Exchange	Realized	Total
						Accrued	Unrealized Valuation	Current Year's	Temporary	Capitalized Deferred	in	Total Foreign Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
0V3048370	MIAMI BEACH	Clate	Турс	08/30/2021	Date	1 Hor rear	(Decrease)	(89)		Other	(89		3,547		Disposai	Disposai	Disposai
0V3074070	PHOENIX	A7		08/30/2021				(29)			(29	*	1.449		0		
0V3036909	AUSTIN	TX		08/30/2021		0	0	(40)	0	0	(40	1	1.861	1,861	0	0	
0V3038203	PHOENIX	AZ		08/30/2021		0	0	(49)	0	0	(49	,	1.304	1.304	0	0	
0V0813339	PHOENIX	AZ		09/29/2021		0	0	(27)	0	0	(27)0	2.988	2.988	0	0	
0V0813370	TUCK AHOE	NY		09/29/2021		0	0	(34)	0	0	(34)0	3, 179		0	0	
0V0813337	RANCHO PALOS VERDES	CA		09/29/2021		0	0	(43)	0	0	(43)0	5,012		0	0	
0V0813353	ARLINGTON	TX		09/29/2021		0	0	(123)	0	0	(123	0	11,698	11,698	0	0	
0V0813395	BURKE	VA		09/29/2021		0	0	(3)	0	0	(3	,	4,728	4,728	0	0	
0V0813400	ATLANTA	GA		09/29/2021		0	0	(65)	0	0	(65	0	7,097	7,097	0	0	
0V0813349	POMONA	CA		09/29/2021	ļ	0	0	5	0	0	5	0	1,804		0	0	
0V0813350	HOBOKEN	NJ		09/29/2021		0	0	(97)	0	0	(97	,	7,322		0	0	
0V0813352	MORGAN HILL	CA		09/29/2021	·····	0	0	(44)	0	0	(44	,,	4,610		0	0	C
LN0018002	ARL I NGTON]WA		09/28/2021	·····	0	J0	695	0	0	695				J0	0	J
LN0018001	ARLINGTON ARLINGTON	WA		08/11/2023		0	0	10,668	0	0			4,316,962		0	0	
0V3068015	WASHINGTON	WA		08/11/2023		0	0		0	0	17,942		1.965	, ,	0		
0V3100966	LAKEWOOD	·····································		09/29/2021				(50)			(50	,	1,883	,	٥		
0V3073967	GRESHAM	OR		09/29/2021		0		(47)		0	(47	,	1,253		0		
0V3072480	SALEM	MA		09/29/2021		0	0	(87)	0	0	(87	,	2.014		0	0	
0V3073340	HIALEAH	FL		09/29/2021		0	0	(30)	0	0	(30)0		941	0	0	
0V3132628	SANTA FE	NM		09/29/2021		0	0	(33)	0	0	(33)0	1, 186	1, 186	0	0	
0V3073334	IDYLLWILD	CA		09/29/2021		0	0	9	0	0	9	0	1,967	1,967	0	0	
0V3090239	LILBURN	GA		09/29/2021		0	0	(123)	0	0	(123	*	2,743		0	0	
0V3074824	LYNN	MA		09/29/2021		0	0	(102)	0	0	(102	,	2,920		0	0	
0V2604434	JERSEY CITY	NJ		09/29/2021		0	0	168	0	0	168		2,443		0	0	
0V3074503	LEOMINSTER	MA		09/29/2021		0	0	(42)	0	0	(42	,	1,063	, .	0	0	0
0V25953980V3081915	TILLAMOOK	OR		09/29/2021		0	0	33	0	0	33		553		0	0	0
0V3081915	DAYTONA BEACH SHORES	MN		09/29/2021		0	0	(38)	0		(38	,	1.048	1.048	0		
0V308545	AUBURNDALE	FL		09/29/2021			0	(42)			(42)	1,398				
0V3071996	RESTON	V4		09/29/2021		0	0	(49)		0	(49	0	1,398	1,417	0		
0V3073149	LUDLOW	VT		09/29/2021		0	0	7	0	0	7	0	1,993	,	0	0	
0V3071897	BURLINGTON	NJ		09/29/2021		0	0	(31)	0	0	(31)0	1, 151	1, 151	0	0	
0V3131906	HOBOKEN	NJ		09/29/2021	ļ	0	0	0	0	0	0	0	2,632	, .	0	0	
0V3073417	VIRGINIA BCH	VA		09/29/2021		0	0	(2)	0	0	(2	0	1,556	1,556	0	0	
0V3073151	LAKE HAVASU CITY	AZ		09/29/2021		0	0	(4)	0	0	(4	,	472		0	0	
0V3080122	BALTIMORE	MD		09/29/2021	ļ	0	0	(126)	0	0	(126	,	2,807	2,807	0	0	
0V3077236	HOMESTEAD	FL		09/29/2021	·····	0	0	(34)	0	0	(34	,	859		0	0	0
0V3080286	ANGEL FIRE	NM		09/29/2021	·····	0	0	(30)	0	0	(30	*	1,080	1,080	0	0	C
0V31259470V3070755	KISSIMMEE			09/29/2021	·····	0	0	(34)	0	0	(34	,	1,552	,	0	0	J
0V3070755	CHICAGO	II		09/29/2021	l	0	0	(54)	0		(54	,	1,230	, .		0	
0V2781875	DAVENPORT	FI		09/29/2021		n	n	OR (19)	n	1		,	1, 1/3	, .	n	n	
0V3127653	LIBERTY HILL	TX		09/29/2021	l	0	0	(16)	0	0	(16		1, 128	,		0	
0V0813323	SAN DIEGO	CA		10/29/2021		0	0	24	0	0	24		1.125		0	0	
0V0812461	SILVER SPRING	MD		10/29/2021		0	0	71	0	0	71	0	2,553		0	0	
0V3059385	GILBERT	AZ		10/29/2021		0	0	(37)	0	0	(37)0	1,072	1,072	0	0	
0V3078922	FORT WORTH	TX		10/29/2021		0	0	(32)	0	0	(32	0	1,087	1,087	0	0	
0V3028775	HICKMAN	CA		10/29/2021		0	0	13	0	0	13	0	1,211	1,211	0	0	
0/3078626	ANCRAM	NV	1	10/20/2021	1	1	1	1 2	I 0		1 2		0/17	0/17			.1 /

				Showing A	All Mortgage L	oans DISPO	<u>SED, Tran</u> sf										
1	Location		4	5	6	7		Change		e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
0V3068964	LAKE HAVASU CITY	AZ		10/29/2021		0	0	(22)	0	0	(22) 0	1,116	1,116	0	0	0
0V3073996	SOUTH OGDEN	UT		10/29/2021		0	0	(30)	0	0	(30)0	2,377	2,377	0	0	0
0V3064301	LOS ALAMITOS	CA		10/29/2021		0	0	(86)	0	0	(86) 0	3, 143	3, 143	0	0	0
0V3074345	BRIDGEPORT	CT		10/29/2021		0	0	(13)	00	0	(13	1	1,146	1,146	0	0	0
0V3074131	WORCESTER	MA		10/29/2021		0	0	(30)	0	0	(30)0	1,499	1,499	0	0	0
0V3074005	NORTH LAS VEGAS	NV		10/29/2021		0	0	(45)	0	0	(45	,	1,374	1,374	0	0	0
0V3082348	AUBURN	WA		10/29/2021		0	0	(29)	0	0	(29	1	1,362	1,362	0	0	0
0V3088666	IRONDALE	AL		10/29/2021		0	0	(20)	0	0	(20	1	1,031	1,031	0	0	0
0V3081098	SAINT AUGUSTINE	FL		10/29/2021		0	0	(32)	0	0	(32	,	1,853	1,853	0	0	0
0V3082842	PARRISH	FL		10/29/2021		0	0	(25)	0	0	(25	,	830	830	0	0	0
0V3078033	DENVER	00		10/29/2021		0	0	(16)	0	0	(16	,	1,354	1,354	0	0	0
0V3072977	PASADENA	CA		10/29/2021		0	0	(12)	0	0	(12	,	1,413	1,413	0	0	0
0V3082828	DERRY	PA		10/29/2021		0	0	(18)	0	0	(18	,	969		0	0	0
0V3067267	MANCHESTER	CT		10/29/2021		0	0	(51)	0	0	(51	,	1,915	1,915	0	0	0
0V3081847	HENDERSON			10/29/2021		0	0	(28)	0	0	(28	1	1, 124	1, 124	0	0	0
0V3067512	HILLSBORO	OR		10/29/2021		0	0	(24))0	0	(24	1	1,606	1,606	0	0	0
0V3068909	OXNARD	CA		10/29/2021		0	0	(5)	0	0	(5	,,	1,876	1,876	0	0	0
0V3073931	AUBURN	GA		10/29/2021		0	0	(18))0	0	(18				0	0	0
0V3073339	CORAL SPRINGS	FL		10/29/2021		0	0	(39))0	0	(39	,	1,345	1,345	0	0	0
0V3081063	ASBURY PARK	NJ		10/29/2021		0	0	(24)	0	0	(24)0	892	892	0	0	0
0V3066344	LENOIR	NC		10/29/2021		0	0	(4)	0	0	(4)0	204	204	0	0	0
0V3082337	BUFFALO	NY		10/29/2021		0	0	(4)	0	0	(4)0	2,384	2,384	0	0	0
0V3078805	LAS VEGAS	NV		10/29/2021		0	0	(34)	0	0	(34	,	1,480	1,480	0	0	0
0V3077116 0V3078931	CORNELIUS	NG		10/29/2021		0	0	(22))0	0	(22	1	820	820	0	0	0
0V3078931 0V3070764	CLARENDON HILLS			10/29/2021		0	0	(16))0	0	(16	,,	1.488		0	0	0
0V3077228	MIAMI	IL		10/29/2021			0	(45)	0	0	(14	,	1,488	1,488		0	0
0V3082235	PHILADELPHIA	FL		10/29/2021			0	(45)			(45	,	1,815	1,815			0
0V3072675	STOCKTON	PA		10/29/2021			0	(40)			(40	1					0
0V3063213	FLOWER MOUND			10/29/2021			0	(44)		0	(23		1.625	1.625			
0V3074873	PARSIPPANY	N I		10/29/2021				(44)	٥		0	,	1,023	1.002	٥		
0V3066113	BOCA RATON	FI		10/29/2021		0	0	(32)	0	0	(32		1.106	1.106	0	0	0
0V3074745	FERNLEY	NV		10/29/2021		n	n	(12)	n	0	(12	,	1,100	1.071		n	0
0V3081916	PLYMOUTH	MN		10/29/2021	L	n	n	(43)	n	n	(43	,,	1.480	1.480	n	n	n
0V3082864	AURORA	CO		10/29/2021			n	(22)	n	0	(22	,	1,545	1,545	n		n
0V3068178	HONOLULU	HI		10/29/2021		0	0	(29)	0	0	(29		3,572	3,572	0	0	0
0V3064480	MERCED	CA		10/29/2021		0	0	(32)	0	0	(32	1	1,105	1,105	0	0	0
0V3068129	CHELSEA	MA		10/29/2021		0	0	(67)	0	0	(67		3,367	3,367	0	0	0
0V3073010	PLEASANT GROVE	UT		10/29/2021		0	0	(39)	0	0	(39)0	1,629	1,629	0	0	0
0V3073785	ANAHEIM	CA		10/29/2021		0	0	(70)	0	0	(70)0	2,682	2,682	0	0	0
0V3081359	DALLAS	TX		10/29/2021		0	0	(21)	0	0	(21) 0	1,301	1,301	0	0	0
0V3073983	SAINT GEORGE	UT		10/29/2021		0	0	(21)	0	0	(21) 0	1,050	1,050	0	0	0
0V3073960	WARSAW	IN		10/29/2021		0	0	4	0	0	4	0	3, 188	3, 188	0	0	0
0V3074820	SLIDELL	LA		10/29/2021		0	0	(26)	0	0	(26		749	749	0	0	0
0V3062105	CHANDLER	AZ		10/29/2021		0	0	(27)	0	0	(27) 0	1,072	1,072	0	0	0
0V3073366	BEAVERTON	OR		10/29/2021		0	0	(9)	0	0	(9	,	1,378	1,378	0	0	0
0V3060599	MAPLE VALLEY	WA		10/29/2021		0	0	(30)	0	0	(30		1,085	1,085	0	0	0
0V3081811	OAKLAND	CA		10/29/2021		0	0	(38)	0	0	(38		1,220	1,220	0	0	0
0V3076897	LAUDERHILL	FL		10/29/2021		0	0	(20)	0	0	(20	1	1,291	1,291	0	0	0
0V3064492	RIVER HILLS	WI		10/29/2021		0	0	(10)	00	0	(10) 0	899	899	0	0	0
0//2066562	AL DAMV	00	I	10 /00 /0001	1	1 0	۱ ۸	(00)	م ا			\l \ \	1 004	1 004			1 ^

1	Location	n	4	5	6	oans DISPO				e/Recorded Inv			14	15	16	17	18
·	2	3		J	Č	Book Value/ Recorded Investment Excluding Accrued	8 Unrealized Valuation	9 Current Year's	10 Current Year's Other- Than- Temporary	11 Capitalized Deferred	12 Total Change in	13 Total Foreign Exchange	Book Value/ Recorded Investment	.0	Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Interest Prior Year	Increase (Decrease)	(Amortization) /Accretion	Impairment Recognized	Interest and Other	Book Value (8+9-10+11)	Change in Book Value	Interest on Disposal	Consid- eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
0V3057145	. BRENTWOOD	TN		10/29/2021		0	0	(22)	0	0	(22)	0	1,606	1,606	0	0	0
CABINBRAN	CLARKSBURG	MD		11/16/2021		0	0	409	0	0	409		310,168	310, 168	0	0	0
0V3162113	DAPHNE	AL		11/29/2021		0	0	(23)	0	0	(23)		1,239	1,239	0	0	0
0V3152381	RALEIGH	NC		11/29/2021		0	0	(28)	0	0	(28)	0	3,636	3,636	0	0	0
0V3168601 0V3152944	. METUCHEN	NJ		11/29/2021			0	(38)	0	0	(38)	0	916				0
0V3162751	ELK GROVE			11/29/2021			0	(25)			(25)		1.840	1.840	٥		0
0V3156222	. ATTLEBORO	MA		11/29/2021			0	(21)	0	0	(21)	0	1.169	1.169	0		0
0V3152022	. KISSIMMEE	FL		11/29/2021		0	0	(15)	0	0	(15)	0		705	0		0
0V3130740	MINNEAPOLIS	MN		11/29/2021		0	0	(11)	0	0	(11)	0	901	901	0		0
0V3154881	. CUMBERLAND	RI		11/29/2021		0	0	(21)	0	0	(21)	0	999	999	0	C	0
0V3162657	ST AUGUSTINE	FL		11/29/2021		0	0	(40)	0	0	(40)	0	1,453	1,453	0	0	0
0V3153929	ROCHESTER	NY		11/29/2021		. 0	0	(11)	0	0	(11))0	555	555	0		0
0V3107658 0V3077030	OAKLAND	MD		11/29/2021		0	0	(29)	0	0	(29)	0	1,394	1,394	0	0	0
0V3157626	LEAGUE CITY			11/29/2021			٥	(40)	٥		(12)		901		٥٥		
0V3162685	GRAND JUNCTION	CO		11/29/2021			0	(15)	0		(15)	0	1 189	1 189			0
0V3161443	. WATERVILLE	WE		11/29/2021		0	0	(18)	0	0	(18)	0	625		0		0
0V3092680	BROOKHAVEN	PA		11/29/2021		0	0	(17)	0	0	(17)	0	968	968	0		0
0V3158859	. ELMENDORF	TX		11/29/2021		0	0	(19)	0	0	(19)	0	621	621	0	0	0
0V3163280	NAMPA	ID		11/29/2021		0	0	(16)	0	0	(16)	0	954	954	0	C	0
0V3088044	ROCKVILLE	MD		11/29/2021		0	0	(41)	0	0	(41)	0	1,569	1,569	0	0	0
0V3158864	BELLEVUE	WA		11/29/2021		0	0	(21)	0	0	(21)	0	1, 105	1, 105	0	0	0
0V3163692 0V3167075	. CLARKSVILLE	IN		11/29/2021		0	0	(14)	0	0	(14)	0	583	583	0		0
0V3071679	KISSIMMEE	Ιλ		11/29/2021			0	(//)			(11)	0	2,400	2,400			0
0V3168617	NEWTOWN	CT		11/29/2021		0	0	(36)	0		(36)	0	1.580	1.580			0
0V3168080	STRATFORD	CT		11/29/2021		0	0	(23)	0	0	(23)	0	933	933	0		0
0V3155028	MAGNA	UT		11/29/2021		0	0	(13)	0	0	(13)	0	1,831	1,831	0		0
0V3163419	. DALLAS	TX		11/29/2021		0	0	(15)	0	0	(15)	0	596	596	0	0	0
0V3163185	WILLIAMSBURG	VA		11/29/2021		0	0	(13)	0	0	(13)	0	625	625	0	0	0
0V3158767	BALTIMORE	MD		11/29/2021		0	0	(15)	0	0	(15)	0	580	580	0		0
0V3164100	JAMATCA	NY		11/29/2021		. 0	0	(87)	0	0	(87)	0	2,951	2,951 1 926	0	0	0
0V3153483 0V3156346	TUCSON	CA		11/29/2021			0	(37)	0	0	(37)	0	1,926	1,926			0
0V3167228	GEORGETOWN	TY		11/29/2021			0	(27)	٥		(37)	0	872	872	٥٥		0
0V3156246	KINGMAN	A7		11/29/2021			0	(20)	0	0	(20)	0			0		0
0V3152161	MARIETTA	GA		11/29/2021		0	0	(11)	0	0	(11)	0	716	716	0		0
0V3159342	. JANESVILLE	WI		11/29/2021		0	0	(19)	0	0	(19)	0	1,057	1,057	0		0
0V3100938	PFLUGERVILLE	TX		11/29/2021		0	0	(3)	0	0	(3)	0	1,139	1, 139	0	0	0
0V3161478	RINCON	NM		11/29/2021		. 0	0	(18)	0	0	(18)	0	649	649	0	C	0
0V3168215	FORT WORTH	TX		11/29/2021		0	0	(48)	0	0	(48)	0	1,813	1,813	0	0	0
0V3153860	MIDDLETOWN	NY		11/29/2021		. 0	0	(12)	0	0	(12)	J	860	860	0	J	0
0V3162712 0V3153588	PAHRUMP	WA		11/29/2021			0	(28)	0	0	(28)	0	1,908	1,908	0		0
0V3164006	BRADENTON	NV		11/29/2021				(2/)	۰۰۰۰		(2/)		1,362	1,362	٥٠		
0V3159125	ALBUQUERQUE	NM		11/29/2021				(34)	0	n	(34)		709		0		
0V3168342	BRIDGETON	MO		11/29/2021			0	(18)	0		(18)		811	811	0		0
0V3168216	NORTH MIAMI	FL		11/29/2021			0	(50)	0	0	(50)	0	2,470	2,470	0		0
0V3150930	. FRUITA	00		11/29/2021		0	0	(28)	0	0	(28)	0	1,163	1, 163	0	c	0
0/3162100	TEMPE	Δ7	1	11/20/2021	l	0		(10)			(10)		1 050	1 050	0	1	

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1	Location		4	5	6	7				e/Recorded Inv		40	14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		T-4-1		Recorded		Faraian		
						Investment			Year's Other-		Total		Investment		Foreign	Darlinad	T-4-1
						Excluding	Unrealized	Current	_ Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
0V3157506	TUCSON	AZ		11/29/2021		0	0	(33)	0	0	(33)0	1,367	1,367	0	0	
0V3162193	COALVILLE	UT		11/29/2021		0	0	(28)	0	0	(28) 0	2,012	2,012	0	0	
0V3154984	BRIDGEPORT	CT		11/29/2021		0	0	(27)	0	0	(27)0	1,064	1,064	0	0	
0V3168267	ANTIOCH	CA		11/29/2021		0	0	(19)	0	0	(19)0	2,234	2,234	0	0	
0V3162658	TUCKER	GA		11/29/2021		0	0	(79)	0	0	(79)0	4,413	4,413	0	0	
0V3146625	BRISTOL	RI		11/29/2021			0	(17)	0	0	(17)0	950	950	0	0	
0V3159332	CLEVELAND	OH		11/29/2021		0	0	(13)	0	0	(13)0	815	815	0	0	
0V3153574	SUGARLOAF	CA		11/29/2021		0	0	(2)	00	0	(2)0	1,496	1,496	0	0	
0V3162181	WELLINGTON	00		11/29/2021		0	0	(32)	0	0	(32)0	1,574	1,574	0	0	
0V3162700	HEALDSBURG	CA		11/29/2021		0	0	(41)	0	0	(41)0	2,034	2,034	0	0	
0V3152888	VICTORIA	TX		11/29/2021		0	0	(16)	0	0	(16)0	869		0	0	
ALTABREW4	BALTIMORE	MD		12/29/2021			0	524	0	0	524				0	0	
0V3088156	LUTZ	FL		12/29/2021			0	(24)	0	0	(24		1.191	1.191	0	0	
0V3163407	WHITE HOUSE	TN		12/29/2021			0	(5))		(5)		528	0		
0V3163307	PHOENIX	AZ		12/29/2021			0	(40)		0	(40	,	1.980	1.980	0		
0V3154699	DESERT HOT SPRINGS	CA		12/29/2021		0	0	(40)	0	0	(40) 0	1.790		0	0	
0V3200688	PEABODY	MΔ		12/29/2021		0	0	(24)	0	0	(24	,	2.529		0		
0V3165491	WEST VALLEY CITY	IIT		12/29/2021			0	(22)		0	(23	,	1.136	1.136	0		
0V3158752	LOUISVILLE	kv		12/29/2021				(26)			(26	,	1.526		٥		
0V3163526	WASCO	CV		12/29/2021				(20)			(12				٥		
0V3162511	PFLUGERVILLE	TV		12/29/2021				(12)			(26	,	1.249				
0V3166089	HORSHAM	IA		12/29/2021			0	(20)		0	(20	,		676		0	
0V3165598	.IAMATCA	PA		12/29/2021			0	(18)		0	(18	,,	1.790	1.790		0	
0V3165924	SEATTLE	WA		12/29/2021			0	(20)		0	(20	*		3,704		0	
0V3168633	JUPITER	WA		12/29/2021			0	(40)		0	(40	,	1.658	1.658		0	
0V3082374	WINSTON	FL		12/29/2021			0	(3/)) 0	0	(3/	,	1,658	1,658	0	0	
0V3101076	SALT LAKE CITY	GA		12/29/2021			0		0	0			1,201		0	0	
0V3087116	WESTBURY	ND/					0	(12)		0	(12	,				0	
0V3165380	MONBOE	NY		12/29/2021			0	(43)		0	(43	,		2,051	0	0	
	DENVER	GA		12/29/2021			0	(/)		0	(/	,			0	0	
0V3162683	LAS VEGAS			12/29/2021		0	0	(22))0	0	(22		2,079	2,079	0	0	
0V3151952		NV		12/29/2021		0	0	(1/)) 0	0	(1/)0	1,090	1,090	0	0	
0V3162855	JACKSONVILLE BEACH			12/29/2021		0	0	4	0	0	4	0	2,770	2,770	0	0	
0V3154985	LAKEWOOD RANCH			12/29/2021		0	0	(69)]0	J0	(69	*	3,362	3,362	0	0	J
0V3147173	WELLINGTON	FL		12/29/2021		. 0	0	(18)	J0	J0	(10	,	992	992	J0	0	J'
0V3158736	RENO	NV		12/29/2021		. 0	0	(32)	J0	0	(32		1,436	1,436	J0	0	J'
0V3147350	MANCHESTER	NH		12/29/2021		0	0	(23)]0	J0	(23	,			0	0	J
0V3091575	MIAMI	FL		12/29/2021		. 0	0	(14)	J0	J0	(14	,,	1, 124	1, 124	J0	0	
0V3200687	PEABODY	MA		12/29/2021		. 0	0	(20)	J0	0	(20	,	2,075	2,075	0	0	'
0V3162592	HENRICO	VA		12/29/2021		. 0	0	(13)	J0	J0	(13	,	836		J0	0	
0V3197143	PEABODY	MA		12/29/2021		. 0	0	(24))0	0	(24	,,	2,529	2,529	0	0	
0V3154987	GRAND RAPIDS	MI		12/29/2021		. 0	0	(21)	00	0	(21	1	1, 158	1, 158	0	0	
0V3159303	BENTON	AR		12/29/2021		. 0	0	(12))0	0	(12	,	411	411	0	0	
0V3200685	PEABODY	MA		12/29/2021		. 0	0	(20)	00	0	(20	*	2,075	, .	0	0	
0V3153717	PANTEGO	TX		12/29/2021		. 0	0	(37))0	0	(37		1,633		0	0	
0V3199217	SOUTH PADRE ISLAND	TX		12/29/2021		. 0	0	(50))0	0	(50	,	2,044		0	0	
0V3163532	DENVER	00		12/29/2021		. 0	0	(25))0	0	(25	,	2,369	2,369	0	0	
0V3115815	ELMWOOD PARK			12/29/2021		. 0	0	(28)	0	0	(28	,	998	998	0	0	
0V3161451	KUNA	ID		12/29/2021		0	0	(25)	0	0	(25	1	1,625	1,625	0	0	
0V3154849	VIRGINIA BEACH	VA		12/29/2021		0	0	(24)	0	0	(24	1	834	834	0	0	
0V3159312	FAYETTEVILLE	AR		12/29/2021		0	0	(13)	0	0	(13	,	477	477	0	0	
0/3093306	LEHI	I IIT		12/20/2021	1	0	1 0	(31)	ıl n		(31)I O	1 267	1 267	1 0	1	. 1

					All Mortgage L		SED, Transf										
1	Location		4	5	6	7				e/Recorded Inv	_	40	14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		T-4-1		Recorded		Faraian		
						Investment			Year's Other-		Total		Investment		Foreign	Darlinad	T-4-1
						Excluding	Unrealized	Current	_ Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
0V3156351	WASILLA	AK		12/29/2021		0	0	(23)	0	0	(23)0	935	935	0	0	
0V3106008	STATEN ISLAND	NY		12/29/2021		0	0	(11)	0	0	(11)0	959	959	0	0	
0V3202065	PEABODY	MA		12/29/2021		0	0	(20)	0	0	(20)0	2,075	2,075	0	0	
0V3152847	ATLANTA	GA		12/29/2021		0	0	1	0	0	1	0	949	949	0	0	
0V3106013	HARTFORD	CT		12/29/2021		0	0	(12)	0	0	(12)0	970	970	0	0	
0V3085638	ELLIJAY	GA		12/29/2021		0	0	(76)	0	0	(76)0	2,648	2,648	0	0	
0V3155022	HOMESTEAD	FL		12/29/2021		0	0	(14)	0	0	(14)0	1,068	1,068	0	0	
0V3154861	RARITAN	NJ		12/29/2021		0	0	(11)	0	0	(11)0	1,241	1,241	0	0	
0V3161476	BELLINGHAM			12/29/2021	ļ	0	0	(17)	0	0	(17)0	1,479	1,479	0	0	
0V3158830	SANFORD	FL		12/29/2021	<u> </u>	0	0	(24)	0	0	(24)0	1, 182	1, 182	0	0	
0V3167312	GLEN BURNIE	MD		12/29/2021		0	0	(31)	0		(31	*	1,244	1,244	0	0	
0V3159044	HAMILTON	N.J		12/29/2021	L			(29)	0		(29	,	1.211	1.211	0		
0V3154905	BEVERLY	MA		12/29/2021				(58)		ı n	(58		2.683	2.683	0		
0V3156241	SAN ANTONIO	TX		12/29/2021		n	n	(15)	n)n	(15	,,	811		n	n	
0V3153670	CHESAPEAKE	VA		12/29/2021	L	n	n	(28)	n)n	(28	,			n	n	
0V3200684	PEABODY	MΔ		12/29/2021		0	0	(20)	0	0	(20	1	2.075	2.075	0	0	
0V3153663	MERRILLVILLE	IN		12/29/2021				(20)			(12	,		938			
0V3156432	INDIANAPOLIS	IN		12/29/2021				(12)			(13	,,	838	838			
0V3157676	BAKERSFIELD	CA		12/29/2021				(10)	0		(10	,	922	922			
0V3165406	FOREST LAKE	MAI		12/29/2021				(10)	0		(32	,	1.698	1.698			
0V3073585	CARVER	MN		12/29/2021			0	(00)	0		(28	,	1.371	1,098			
0V3073585	FREDERICK	MA		12/29/2021		0	0	(28)	0		(28)0			0	0	
0V3157823	SAN ANTONIO			12/29/2021		0	0	14	0		(16	0	2,266		0	0	
0V3158739	EDISON	IX		12/29/2021		0	0	(16)	0			,			0	0	
	JENKS	NJ				0	0	(2)	0		(2	,	1,048	1,048	0	0	
0V3162174	GILBERT	OK		12/29/2021		0	0	(13)	0	0	(13)0	536	536	0	0	
0V3154723		AZ		12/29/2021		0	0	(3)	0	0	(3)0	1,860	1,860	0	0	
0V3082341	RIVERVIEW	FL		12/29/2021		0	0	(22)	0	0	(22	1	1,433	1,433	0	0	
0V3163523	NOBLESVILLE	IN		12/29/2021		0	0	(4)	0	0	(4	,	579	579	0	0	
0V3200686	PEABODY	MA		12/29/2021		0	0	(24)	0	0	(24)0	2,529	2,529	0	0	
LN0020122	OCEANSIDE	CA		09/08/2023		0	0	30	0	0	30	0	16,221	16,221	0	0	
0V3185139	MANSFIELD	IX		01/31/2022		0	0	(9)	0	0	(9	,	1,087	1,087	0	0	
0V3173819	JACKSONVILLE	FL		01/31/2022		0	0	(9)	0	00	(9	,	1,442	1,442	0	0	
0V3171594	MESA	AZ		01/31/2022	·····	0	0	(2)	ļ0	00	(2	*	1,238	1,238	0	0	
0V3196753	SAINT AUGUSTINE	FL		01/31/2022	·····	0	0	(27)	0	0	(27	,,	1,305	1,305	0	0	
0V3184844	MINNEAPOLIS	MN		01/31/2022	·····	0	0	73	0	0	73	0	3,534	3,534	0	0	
0V3199765	BETHLEHEM	GA		01/31/2022	·····	0	0	(8)	0	0	(8) 0	1,229	1,229	0	0	
0V3191645	CITRUS SPRINGS	FL		01/31/2022	·····	0	0	(8)	0	0	(8	0	798	798	0	0	
0V3179185	KENT	WA		01/31/2022	·····	0	0	17	0	0	17]0	1,923	1,923	0	0	
0V3180407	RICHARDSON	TX		01/31/2022	·····	0	0	(49)	0	0	(49	,	2,793	2,793	0	0	
0V3171510	BAKERSFIELD	CA		01/31/2022	·····	0	0	(25)	ļ0	00	(25)0	1,320	1,320	0	0	
0V3171379	GRAND JUNCTION			01/31/2022	·····	0	0	(6)	0	00	(6	0	1,779	1,779	0	0	
0V3184527	MANTECA	CA		01/31/2022	·····	0	0	22	0	00	22	0	2,450	2,450	0	0	
0V3181159	PATERSON	NJ		01/31/2022	·····	0	0	3	0	0 0	3	0	1,561	1,561	0	0	
0V3199166	PEACHTREE CITY	GA		01/31/2022		0	0	(5)	0	0	(5)0	808	808	0	0	
0V3188974	NEWTON	NJ		01/31/2022		0	0	(15)	0	0	(15	0	1, 125	1, 125	0	0	
0V3175277	CLERMONT	FL		01/31/2022	ļ	0	0	(5)	0	0	(5	0	1,221	1,221	0	0	
0V3183683	MONTGOMERY	AL		01/31/2022	ļ	0	0	11	0	0	11	0	883	883	0	0	
0V3184524	WEST PALM BEACH	FL		01/31/2022	ļ	0	0	(5)	0	0	(5	00	1,359	1,359	0	0	
0V3183419	LUMBERTON	TX		01/31/2022	ļ	0	0	4	0	0	4	0	845	845	0	0	
0V3175466	ELIZABETH	NJ		01/31/2022		0	0	(12)	0	0	(12)0	1, 174	1, 174	0	0	
0V3173887	PLANTATION	FI	1	01/31/2022	1	1	١	(21)	۱ ،		(21	VI 0	1 523	1 523	٥.	1 0	. 1

SCHEDULE B - PART 3

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1	Location		4	5	6	7		Change		e/Recorded Inv		10	14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded Investment			Current Year's Other-		Total		Recorded Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
0V3130992	LEHI	UT	. , , , ,	01/31/2022	2410	0	(20010000)	(21)	0	0	(21)	0	1,322	1,322	0.000000	0	0
0V3193955	LOMA LINDA	CA		01/31/2022		0	0	(15)	0	0	(15)	0	1,363	1,363	0	0	0
0V3179368	GALVESTON	TX		01/31/2022		0	0	(13)	0	0	(13)	0	560	560	0	0	0
0V3175319	ORANGE	NJ		01/31/2022		0	0	14	0	0	14	0	1,545	1,545	0	0	0
0V3175268	RIALTO	CA		01/31/2022		0	0	(18)	0	0	(18)	0	1,920	1,920	0	0	0
0V3189040	FRESNO	CA		01/31/2022		0	0	2	0	0	2	0	1,219	1,219	0	0	0
0V3180343	NEWARK	NJ		01/31/2022		0	0	11	0	0	11	0	1,271	1,271	0	0	0
0V3194135	COLORADO SPRINGS	00		01/31/2022		0	0	(20)	0	0	(20)	0	961	961	0	0	0
0V3176810	PHARR	TX		01/31/2022		0	0	(17)	0	0	(17)	0	932 .	932	0	0	0
0V3180243	PORTLAND	OK		01/31/2022		0	0	(31)	0	0	(31)	0	1,813 .	1,813	0	0	
0V31714250V3196947	COPPELL	tL		01/31/2022			0	(26)			(26)	0		2,482	0	0	
0V3196947 0V3196952	HAYDEN	IA		01/31/2022			٥	9			9				٥		,
0V3170783	ENOLA	PΔ		01/31/2022		n		(13)	n	n	(13)	n		802	٥	n	,
0V3173117	JENKS	OK		01/31/2022		0	0	(10)	0	0	(10)	0	524	524	0	0	0
0V3186186	CHUBBUCK	ID		01/31/2022		0	0	(25)	0	0	(25)	0	1.810	1,810	0	0	0
0V3188453	PORTLAND	OR		01/31/2022		0	0	1	0	0	1	0	1,310	1,310	0	0	0
0V3189698	FRESNO	CA		01/31/2022		0	0	(5)	0	0	(5)	0	1,483	1,483	0	0	0
0V3172626	LEHIGH ACRES	FL		01/31/2022		0	0	(21)	0	0	(21)	0	1,164	1, 164	0	0	0
0V3171849	HADDON TOWNSHIP	NJ		01/31/2022		0	0	(20)	0	0	(20)	0	1,321	1,321	0	0	0
0V3172556	PHILADELPHIA	PA		01/31/2022		0	0	(7)	0	0	(7)	0	1,087	1,087	0	0	0
0V3170408	HILTON HEAD ISLAND	SC		01/31/2022		0	0	(12)	0	0	(12)	0	693	693	0	0	0
0V3184531	NORTH BERGEN	NJ		01/31/2022		0	0	10	0	0	10	0	2,944	2,944	0	0	0
0V3190648	LOVELAND			01/31/2022		0	0	(13)	0	0	(13)	0	1,230	1,230	0	0	0
0V3174184 0V3170183	GREENSBURG	PA		01/31/2022		0	0	(15)	0	0	(15)	0			0	0	0
0V3170183	RIVERDALE	KS		01/31/2022				(9)			(30)		1,082	1,082			
0V3173910	SEATTLE	WA		01/31/2022				(30)			(50)	0	1.913	1.913			
0V3188458	FRESNO	CA CA		01/31/2022		0	0	(5)	0	0	(5)	0	1.561	1.561	0	0	0
0V3183979	WEST PALM BEACH	FL		01/31/2022		0	0	(2)	0	0	(2)	0	1.144	1.144	0	0	0
0V3187342	HYANNIS	MA		01/31/2022		0	0	(29)	0	0	(29)	0	2,203	2,203	0	0	0
0V3181244	STILLWATER	OK		01/31/2022		0	0	12	0	0	12	0	946	946	0	0	0
0V3188998	FORT LAUDERDALE	FL		01/31/2022		0	0	(4)	0	0	(4)	0	1,359	1,359	0	0	0
0V3176770	LOS ANGELES	CA		01/31/2022		0	0	(139)	0	0	(139)	0	9,481	9,481	0	0	0
0V3188982	ARROWBEAR LAKE	CA		01/31/2022		0	0	(6)	0	0	(6)	0	834	834	0	0	0
0V3186202	SACRAMENTO	CA		01/31/2022		0	0	(66)	0	0	(66)	0	3,710	3,710	0	0	0
0V3184465	NOVATO	CA		01/31/2022		0	0	16	0	0	16	0	3,772	3,772	0	0	0
0V31885650V3192391	BURNET	IX		01/31/2022		0	0	(9)	0	0	(9)	0	604		0	0	0
0V3192391 0V3170518	DALLAS VEGAS	NV		01/31/2022			0	(4)	0		(4)	0	1,201 .	1,201	0	0	0
0V3170518	COLUMBUS	Un		01/31/2022				(/)			(/)	0	1,340	1,340			,
0V3176616	NEWARK	vn		01/31/2022			n	1/1	n	n	1/	n	1,340	1,340	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	n	,
0V3189637	LOS ANGELES	CA		01/31/2022		n	n	(8)	n	n	(8)	n	2,024	2,024	n	n	,n
CHARPLACE	ELLICOTT CITY	MD		07/27/2023			0		0	0		0	670,777	670,777	0	0	0
0V3243209	LOS ANGELES	CA		02/28/2022		0	0	49	0	0	49	0	2,278	2,278	0	0	0
0V3250537	KISSIMMEE	FL		02/28/2022		0	0	(26)	0	0	(26)	0	957	957	0	0	0
0V3235563	CONCORD	NH		02/28/2022		0	0	(12)	0	0	(12)	0	1,290	1,290	0	0	0
0V3242111	MIDVALE	UT		02/28/2022		0	0	(27)	0	0	(27)	0	1,993	1,993	0	0	0
0V3242106	WILDWOOD	NJ		02/28/2022		0	0	(13)	0	0	(13)	0	1,938	1,938	0	0	0
0V3235446	ROSEVILLE	CA		02/28/2022		0	0	7	0	0	7	0	1,851	1,851	0	0	0
0V3241922	AB I NGDON	MD	L	02/28/2022		0	0	(35)	l0	10	(35)	0	1.528	1.528	0	1 0	. 0

SCHEDULE B - PART 3

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1	Location		4	5	6	7				e/Recorded Inv		10	14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded Investment			Current		Total		Recorded Investment		Foreign		
						Excluding	Unrealized	Current	Year's Other- Than-		Total Change	Total Foreign	Excluding		Foreign Exchange	Realized	Total
						Accrued	Valuation	Current Year's	Temporary	Capitalized Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	Citv	State	Type	Acquired	Disposal	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
0V3235472	PHOENIX	A7	1,700	02/28/2022	Buto	n nor rour	(Decrease)	77 (001011011	1 CCCCGTIIZCC	Other	30		2,669		Diopodai	Diopodai	Diopodai
0V3241345	MEMPHIS	TN		02/28/2022		0	0	(17)	0	0	(17				0	0	0
0V3171580	BRENTWOOD	CA		02/28/2022		0	0	45	0	0	45	0	2.225	2.225	0	0	0
0V3250891	TAYLORSVILLE	UT		02/28/2022		0	0	(27))0	0	(27)0	1.745		0	0	0
0V3233077	SANTA MARIA	CA		02/28/2022		0	0	(66))o	0	(66)0	3,869	3,869	0	0	0
0V3242225	TUBAC	AZ		02/28/2022		0	0	(7))0	0	(7)0	1,378	1,378	0	0	0
0V3246769	BELMONT	MA		02/28/2022		0	0	(42))0	0	(42)0	4,240	4,240	0	0	0
0V3242001	ARIZONA CITY	AZ		02/28/2022		0	0	(16))0	0	(16)0	1, 199	1,199	0	0	0
0V3247101	BOSTON	MA		02/28/2022		0	0	(55))0	0	(55)0	2,312	2,312	0	0	0
0V3247145	COLUMBIA	SC		02/28/2022		0	0	(10))0	0	(10	,	1, 136	1, 136	0	0	0
0V3233096	PH0ENIX	AZ		02/28/2022		0	0	(23)	00	0	(23	,	1,485	1,485	0	0	0
0V3245597	KISSIMMEE	FL		02/28/2022		0	0	(14)	,	0	(14	,	754		0	0	0
0V3247399	PROVO			02/28/2022	[0	0	(29)		0	(29	*	1,868	1,868	0	0	0
0V3241434	PORT READING	NJ		02/28/2022		0	0	(23))0	0	(23		1,317	1,317	0	0	0
0V3237159	IMPERIAL	CA		02/28/2022		0	0	(20))0	0	(20	,	1,043	1,043	0	0	0
0V3235997	SACRAMENTO	CA		02/28/2022		0	0	(102))0	0	(102		5,534		0	0	0
0V3236660	HUTTO	TX		02/28/2022		0	0	(24))0	0	(24	,	1,347	1,347	0	0	0
0V3235834	GRAND JUNCTION	00		02/28/2022		0	0	(30))0	0	(30	*	1,277	1,277	0	0	0
0V3250808	SHELTON	WA		02/28/2022		0	0	(15))0	0	(15	,	1,550	1,550	0	0	0
0V3242135	LEMON GROVE	CA		02/28/2022		0	0	(67))0	0	(67	,	2,866		0	0	0
0V3246761	LOGAN	UT		02/28/2022		0	0	(9))0	0	(9	,	1,370		0	0	0
0V3250662	TEMPE	AZ		02/28/2022		0	0	(29)) 0	0	(29	0	1,527	1,527	0	0	0
0V3241344	MEMPHIS	TN		02/28/2022		0	0	(17))0	0	(17) 0	929	929	0	0	0
0V3247168	MEADOW VISTA			02/28/2022		0	0	(18))0	0	(18	,	1,496	1,496	0	0	0
0V3243204 0V3250890	COOLIDGE	IIT		02/28/2022		0	0	(10))0	0	(10	,	854		0	0	0
0V3236700	CHARLOTTE	NC		02/28/2022				(04))	0	(64	,	1.200	1.200		0	
0V3247368	NORTH MYRTLE BEACH	SC SC		02/28/2022		٥		(27))		(2/	,		,			
0V3235473	HESPERIA	CV		02/28/2022		٥		(14))o		(14	,	952	952			
0V3236065	AVONDALE			02/28/2022		٥		(20)	٥		(20	,	1.118	1.118			
0V3235992	PATTERSON			02/28/2022		٥	٥	(20))		(20			2.277			
0V3244671	IMPERIAL	CA		02/28/2022			0	(18)	,	0	(18	,	949		0	0	0
0V3250647	FUGENE			02/28/2022		n	n	(31))n	n	(31	,	1.684	1.684	n	n	n
0V3233835	HERR I MAN	UT		02/28/2022		0		(31)	0	0	(31	,	2.011	2,011		n	
0V3245603	PLANO	ТХ		02/28/2022		0	0	(28)	0	0	(28		1.217	1.217	0	0	0
0V3241433	GARF IELD	NJ		02/28/2022		0	0	38	0	0	38	0	1,943	,	0	0	0
0V3236193	PHOENIX	AZ		02/28/2022	[0	0	32	0	0	32	0	2,233		0	0	0
0V3245826	FRESNO	CA		02/28/2022	[0	0	(30))0	0	(30)0	1,565		0	0	0
0V3237016	PALISADES PARK	NJ		02/28/2022	[0	0	(4))0	0	(4	0	3, 155	3, 155	0	0	0
0V3246628	MURPHY	TX		02/28/2022		0	0	(44))0	0	(44	00	4,044	4,044	0	0	0
PLAZASQR0	NEW BRUNSWICK	NJ		06/08/2023		0	0	979	0	0	979				0	0	0
BB3516675	EAST STROUDSBURG	PA		03/17/2022		0	0	58	0	0	58		881	881	0	0	0
3506972	BUCKHANNON	WV		03/17/2022		0	0	53	0	0	53		728	728	0	0	0
3283999	TAMPA	FL		03/17/2022		0	0	69	0	0	69		725		0	0	0
3111706	DALLAS	TX		03/17/2022		0	0	432	0	0	432		3,973	3,973	0	0	0
3615655	MOUNTAIN HOME	ID		03/17/2022		0	0	130	0	0	130		1,838	1,838	0	0	0
3402570	APPLE VALLEY	CA		03/17/2022		0	0	107	0	0	107		1,887	1,887	0	0	0
3437670	KIHEI	HI		03/17/2022		0	0	146	0	0	146		2,382	2,382	0	0	0
3224170	NAPLES	FL		03/17/2022		0	0	331	0	0	331		5,095	5,095	0	0	0
3424066	MASCOTTE	FL		03/17/2022		0	0	93	0	0	93	0	1,568		0	0	0
3490601	FAIRFAX	VA VA	L	03/17/2022	1	0	0	95	1 0		I 95			1.303	1 0	1 0	0

SCHEDULE B - PART 3

					All Mortgage Lo	ans DISPO	SED, Transf						1		1		1
1	Location		4	5	6	7				e/Recorded Inv		10	14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		Total		Recorded		Foreign		
						Investment Excluding	I la a a a lima a d	0	Year's Other- Than-		Total	Т-4-1 Г:	Investment Excluding		Foreign Exchange	Realized	Total
						Accrued	Unrealized Valuation	Current Year's	Temporary	Capitalized Deferred	Change in	Total Foreign Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	Citv	State	Type	Acquired	Disposar	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
3545349	KILL DEVIL HILLS	NC.	1,700	03/17/2022	Buto	1 1101 1 001	(Decrease)	77 (001011011	1 CCCCGTIIZCC	Otrici	58		678		Diopodai	Diopodai	Diopoddi
3377909	CHARLOTTE	NC NC		03/17/2022		0	0		0	0	171		2,320		0	0	0
3435832	PLAYA DEL REY	CA		03/17/2022		0	0		0	0	212	0	3.561	3.561	0	0	0
3541683	MINT HILL	NC		03/17/2022		0	0		0	0	121		1.847		0	0	0
3490219	NEWARK	DE		03/17/2022		0	0	93	0	0	93	0	1,307	1,307	0	0	0
3452994	NASHVILLE	TN		03/17/2022		0	0	415	0	0	415	0	5,563	5,563	0	0	0
3473127	JACKSONVILLE	FL		03/17/2022		0	0	69	0	0	69	0	1,089	1,089	0	0	0
3284109	MOUNT PLEASANT	SC		03/17/2022		0	0	273	0	0	273	0	4,574	4,574	0	0	0
BB3369935	HILTON HEAD ISLAND	SC		03/17/2022		0	0	62	0	0	62	0	945	945	0	0	0
3604390	EAST MORICHES	NY		03/17/2022		0	0	172	0	0	172		2,995		0	0	0
3600298	FLOWER MOUND	TX		03/17/2022	-	0	0	148	0	0	148		2,359		0	0	0
BB9469278	COMPTON	CA		03/25/2022	-	0	0	55	0	0	55		1,208		0	0	0
BB3642543	PAMPA	TX		03/25/2022		0	0	37	0	0	37		494		0	0	0
BB2746910	SOUTH PADRE ISLAND	TX		03/25/2022		0	0	62	0	0	62		1,272		0	0	0
BB0058145	BUDA	TX		03/25/2022		0	0	166	0	0	166		1,996		0	0	0
7.7	PLEASANT HILL	CA		03/25/2022		0	0	228	0	0	228	0	2,725		0	0	0
BB9367814	SUWANEE	GA		03/25/2022		0	0	6	0	0	6	0	1,016	,	0	0	0
BB0102979	EVANS	GA		03/25/2022		0	0	90	0	0	90	0	1,233		0	0	0
BB0005045	SHELBY TOWNSHIP	MI		03/25/2022		0	0	50	0	0	50	0	1,030	, .	0	0	0
BB9310128	LONG BEACH	CA		03/25/2022		0	0	49	0	0	49		1,280		0	0	0
BB0237924	LIGHTHOUSE POINT			03/25/2022		0	0	46/	0	0			6,656		0	0	0
	OGDEN	1Х		03/25/2022		0	0	285	0	0	118				0	0	0
BB1195996	DENTON	UI		03/25/2022		0	0	118	0	0			2,015		0	0	0
BB2250278	PHOENIX	MU		03/25/2022			0	20	0	0	62				0	0	0
BB0360278	DEARBORN	AZ		03/25/2022				02	0		98		1.424			0	
BB0030320	ESSEX	CT		03/25/2022		٥	٥٥	90		0	67		1.519		٥		0
BB9423334	CONCORD	CA		03/25/2022				122		0			3,331		0		0
BB9407147	SHERMAN OAKS	CA		03/25/2022			0	144		0	144		3,957		0	0	0
BB0239182	PENSACOLA	FI		03/25/2022		0	0	127	0	0			2.535		0	0	0
BB0159766	OAKLAND	CA		03/25/2022		0	0	191	0	0	191		2.912		0	0	0
BB0311763	ARLETA	CA		03/25/2022		0	0	74	0	0	74	0	2,842		0	0	0
BB9424432	ORANGE PARK	FL		03/25/2022		0	0	25	0	0	25	0			0	0	0
BB0217468	HASLET	ТХ		03/25/2022		0	0	91	0	0	91	0	1,398		0	0	0
BB0004709	MECHANI CSBURG	PA		03/25/2022	[0	0	74	0	0	74	0	2, 104	2,104	0	0	0
BB1073371	RESEDA	CA		03/25/2022		0	0	256	0	0	256	0	3,427	3,427	0	0	0
BB9453491	YUBA CITY	CA		03/25/2022		0	0	150	0	0	150	0	4,088	4,088	0	0	0
BB0257463	WESLACO	TX		03/25/2022		0	0	56	0	0	56	0	1, 102	1,102	0	0	0
BB2197940	INKSTER	MI		03/25/2022		0	0	45	0	0	45	0	608	608	0	0	0
BB1138543	CONCORD	CA		03/25/2022		0	0	207	0	0	207		3,214		0	0	0
BB0099907	STERLING	VA		03/25/2022		0	0	125	0	0	125		2,343		0	0	0
BB0432732	RICHMOND	TX		03/25/2022		0	0	106	0	0	106		1,221	,	0	0	0
BB0827858	YUBA CITY	CA		03/25/2022	-	0	0	107	0	0	107		1,561	1,561	0	0	0
BB8718130	MOLALLA	OR		03/25/2022	-	0	0	114	0	0	114	0	1,840	,	0	0	0
BB0231670	DENVER	00		03/25/2022	-	0	0	184	0	0	184	0	3,246	3,246	0	0	0
BB0150005	LOS ANGELES	CA		03/25/2022	-	0	0	116	0	0	116		2,436	, .	0	0	0
BB0225613	BIG SKY	MT		03/25/2022		0	0	340	0	0	340		5,728	5,728	0	0	0
BB0183250	WEST CHESTER	PA		03/25/2022	-	0	0	105	0	0	105		1,916		0	0	0
BB9012879	LANTANA	FL		03/25/2022	-	0	0	20	0	0	20		599		0	0	0
BB8030379	AUSTIN	TX		03/25/2022	-	0	0	57	0	0	57		603		0	0	0
BB 1366246	I CYPRESS	LTX	L	03/25/2022	L	0	1 0	120	. 0	1 0	120	1 0	1.701	1.701	. 0	. 0	. 0

			1		All Mortgage L		SED, Transf							T	T		-T
1	Location		4	5	6	7				e/Recorded Inv			. 14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	_ Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
				D (D: 1	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
1		_	Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
GENESAPRT	CLEARWATER	FL		03/29/2022		0	0	460	0	0	460	0	217,282	217,282	0	0	0
0V3253768	WINDSOR	00		03/31/2022		0	0	8	0	0	8	0	2,265		0	0	0
0V3263158	MANSFIELD CENTER	CT		03/31/2022		0	0	0	0	0	0	0	912	912	0	0	0
0V3252233	RHODODENDRON	OR		03/31/2022		0	0	27	0	0	27	0	3,495	3,495	0	0	0
0V3267204	NORWALK	CA		03/31/2022		0	0	13	0	0	13	0	2,038	2,038	0	0	0
0V3264606	LAS VEGAS			03/31/2022		0	0	14	0	0	14	0	2,045	2,045	0	0	0
0V3251960	COLORADO SPRINGS	CO		03/31/2022		0	0	3	0	0	3	0	868	868	0	0	0
0V3260203	PINEHURST	TX		03/31/2022		0	0	4	0	0	4	0	803	803	0	0	0
0V3255437	FORT MYERS	FL		03/31/2022		0	0	19	0	0	19	0	1,420	1,420	0	0	0
0V3266413	SEVIERVILLE	TN		03/31/2022		0	0	43	0	0	43	0	2,226	2,226	0	0	0
0V3251829	GEORGETOWN	TX		03/31/2022		0	0	13	0	0	13	0	1,420	1,420	0	0	0
0V3267193	NASHVILLE	TN		03/31/2022		0	0	51	0	0	51	0	2,309	2,309	0	0	0
0V3253693	LOGAN			03/31/2022		0	0	17	0	0	17	0	1,100	1,100	0	0	0
0V3266246	CRYSTAL BEACH	TX		03/31/2022		0	0	34	0	0	34	0	1,649	1,649	0	0	0
0V3251820	POST FALLS	ID		03/31/2022		0	0	60	0	0	60	0	1,842	1,842	0	0	0
0V3247130	SUMNER	WA		03/31/2022		0	0	54	0	0	54	0	2,649	2,649	0	0	0
0V3263073	SOUTHLAKE	TX		03/31/2022		0	0	18	0	0	18	0	1,495	1,495	0	0	0
0V3251825	WASHINGTON			03/31/2022		0	0	22	0	0	22	0	1,260	1,260	0	0	0
0V3266398	CRYSTAL BEACH	TX		03/31/2022		0	0	137	0	0	137	0	2,259	2,259	0	0	0
0V3261499	NORTH AURORA	IL		03/31/2022		0	0	6	0	0	6	0	1,047	1,047	0	0	0
0V3257846	GOLDEN			03/31/2022		0	0	(1))0	0	(1)0	1,221	1,221	0	0	0
0V3266750	SURPRISE	AZ		03/31/2022		0	0	42	0	0	42	0	1,556	1,556	0	0	0
0V3252783	COVINGTON	WA		03/31/2022		0	0	3	0	0	3	0	2,455	2,455	0	0	0
0V3252713	ORANGE BEACH	AL		03/31/2022		0	0	88	0	0	88	0	8,916	8,916	0	0	0
0V3253634	DORAL	FL		03/31/2022		0	0	10	0	0	10	0	1,954	1,954	0	0	0
0V3266396	TOPEKA	KS		03/31/2022		0	0	2	0	0	2	0	461	461	0	0	0
0V3252811	PORT SAINT LUCIE	FL		03/31/2022		0	0	11	0	0	11	0	1,774	1,774	0	0	0
0V3261656	LAKE HAVASU CITYBRIDGEPORT	AZ		03/31/2022		0	0	/5	0	0	/5	0	3,211	3,211	0	0	0
0V3262801				03/31/2022		0	0	3	0	0	45	0	1,101	1, 101	0	0	0
0V3262240 0V3246760	WILLARD	UI		03/31/2022		0	0	45	0	0	45	0	1, 163	1, 163	0	0	0
0V324676U 0V3258328	LAYTON	UI				0	0	25	0	0	25	0	1,244	1,244	0	0	0
0V3258328 0V3262431	RENO	UI		03/31/2022		0	0	54	0	0	54	0			0	0	0
0V3263257	CHAMPION GATE	NV		03/31/2022			0	23		0	23		1,139	1, 139		0	0
0V3263156	FORT WORTH	FL		03/31/2022			0			0			1,364	1,304		0	0
BB0737655	MANCHESTER			02/28/2022			0	110	,	0	110	,	1,230	1,230			
BB5374949	TAMPA	NI		02/28/2022				110			27		304				
BB4219117	PARK CITY	IIT		02/28/2022		0		106			106		2.292	2.292			
BB4066082	ONTARIO			02/28/2022		0	0	136		0		0	1.737	1.737	0		0
BB5180358	BUELLTON	CA		02/28/2022		0	0	377	0	0	377	0	4,232	4,232	0	0	0
BB6893917	DENVER	CO		02/28/2022		0	0	87	0	0	87	0	1.059	1,059	0	0	0
BB7848405	SUNRISE	FI		02/28/2022		0	0	5	0	0	5	0			0	0	0
BB3694055	SAN CLEMENTE			02/28/2022		0	0	439	0	0	439	0	6.689	6.689	0		0
BB3276897	MULBERRY	FL		02/28/2022	l	0	0		0	0	214		2,353	2,353	0	0	0
BB7306623	SKOK IE	L		02/28/2022		0	0	177	0	0	177		2,361	2,361	0	0	0
BB0694743	CANYON COUNTRY	CA		02/28/2022		0	0		0	0		0	8,610	8,610	0	0	0
BB0881556	BRONX	NY		02/28/2022		0	0		0	0	194	0	3,544	3,544	0	0	0
BB0783794	WALNUTPORT	PA		02/28/2022		0	0	123	0	0	123	0	1,564	1,564	0	0	0
BB2190287	PORT SAINT LUCIE	FL		02/28/2022		0	0	53	0	0	53	0	890	890	0	0	0
BB0521111	MIAMI	FL		02/28/2022		0	0	132	0	0	132	0	2,918	2,918	0	0	0
BR9458441	AVKIMV	WA		02/28/2022	Ī	0	١ .	175	1	0	175	0	2 201	2 201	0	1	

					All Mortgage L		SED, Transf						T	T	T	1	
1	Location		4	5	6	7				e/Recorded Inv	_		. 14	15	16	17	18
	2	3			1	Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	_ Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
				D (D: 1	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
		<u> </u>	Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
BB9170711	EDMONDS			02/28/2022		0	0	210	0	0	210		3,053	3,053	0	0	0
BB0773398	SAINT GEORGE			02/28/2022		0	0	207	0	0	207		2,896	2,896	0	0	0
BB2113370	FAIRFIELD	CA		02/28/2022		0	0	140	0	0	140		1,909	1,909	0	0	0
BB8829486	PINELLAS PARK	FL		02/28/2022		0	0	147	0	0	147	0	1,651	1,651	0	0	0
BB3886511	FORT WORTH	TX		02/28/2022		0	0	92	0	0	92	0	1, 187	1, 187	0	0	0
BB7566051	IRVINGTON	NJ		02/28/2022		0	0	88	0	0	88		1,364	1,364	0	0	0
BB4251731	NINE MILE FALLS	WA		02/28/2022		0	0	113	0	0	113		1,581	1,581	0	0	0
BB9862351	EDEN	NY		02/28/2022		0	0	42	0	0	42	0	652	652	0	0	0
BB2720810	VIENNA	VA		02/28/2022		0	0	687	J0	J0	687	0	16,262	16,262	0	0	0
BB3568820	MENI FEE	CA		02/28/2022	·····	ļ	0	204	ļ0				2,238	2,238	ļ0	0	0
BB7575510	HAPPY VALLEY	FL		02/28/2022			0	134	0	0			1,711	1,711	0	0	0
BB6118241	KENNESAW	UH		02/28/2022			0	163	0]0	163		2,696	2,696	0	0	0
BB1262806	BAKERSFIELD			02/28/2022	l		0		0	0	132				0	0	0
:	HAINES CITY	CA				0	0	102	0	0	102		2,759	,	0	0	0
BB2056476	HAINES CITY	FL		02/28/2022		0	0	102	0	0			1,365	1,365	0	0	0
BB0837483	ATLANTA	NY		02/28/2022		0	0	112	0	0	69		1,398	1,398	0	0	0
BB0543475	NORTH HOLLYWOOD	GA		02/28/2022		0	0	69	0	0	438		905		0	0	0
BB7985632	COLUMBUS	GA		02/28/2022		0	0		0	0	438		4,959		0	0	0
BB8758544	SOUTH RANGE	UH		02/28/2022		0	0	201	0	0	201		2,261	2,261	0	0	0
	MIAMI	WI				0	0		0	0	122			, ,	0	0	0
BB4871180	KILLEN	FL		02/28/2022		0	0	122	0	0	71	0	1,467	1,467	0	0	0
BB4732674	FRANKLIN	AL		02/28/2022			0	/1	0	0		0	6.033	6.033	0	0	0
BB5182229	OLYMPIA	IN		02/28/2022			0	443	0	0	326		3.600	3,600	0	0	0
BB 1169068	STERLING HEIGHTS			02/28/2022			0	320	0	0	107	0			0	0	0
BB5225595	GREENVILLE	MI		02/28/2022			0	107	0	0	29				0		
BB2923068	LAKELAND	UП		02/28/2022			٥٥	29	0		91		1.123	1.123			
BB0144578	EDINBURG	тv		02/28/2022			٥	91	0		86		1, 123	1, 123			
BB2781570	CONVERS	CV		02/28/2022			٥٥		0		84		1,641	1, 170			
BB4904791	AMHERST	MV		02/28/2022			٥	110			110		1.551	1.551			0
BB3205555	DANIEL ISLAND	gr		02/28/2022			٥	/11		0	411		6,255	6,255			0
BB5920367	HENDERSONVILLE	TNI		02/28/2022			٥	1/10			142		1.748	1.748			0
BB6856313	INDIAN HARBOUR BEACH	FI		02/28/2022			٥	7/13		0	743		8.640	8,640			0
BB9644281	DANVILLE	CA		02/28/2022		0	0	689	0	0	689		7.861	7.861	0	0	0
BB7140535	SIMI VALLEY	CA		02/28/2022		0	0	96	0	0	96		1,309	1,309	0	0	0
BB2973171	SARASOTA	FL		02/28/2022	[0	0	214		2.665				0
BB9873899	GILBERT	AZ		02/28/2022			0	121	0	0	121	0	1.314	1.314	0	0	0
BB0047780	PEORIA]L		02/28/2022				(30)			(30)	468			0	0
BB1549150	LONG BEACH	MS		02/28/2022			0	29	0	0	29	0			0	0	0
BB2663135	MIAMI	FL		02/28/2022	L	0	0		0	0	195		681		0	0	0
BB 1379589	MARRERO	LA		02/28/2022	ļ	0	0	(267)	0	0	(267		1,553	1,553	0	0	0
BB1538612	CHATHAM	MA		02/28/2022		0	0	(1,053)	0	0	(1,053		5,652	5,652	0	0	0
BB0861240	RICHMOND	VA		02/28/2022	ļ	0	0		0	0	724	*	2, 175	2,175	0	0	0
BB0273243	PRINGLE	PA		02/28/2022	ļ	0	0	(227)	0	0	(227		1,332	1,332	0	0	0
BB2745686	KISSIMMEE	FL		02/28/2022		0	0		0	0			2,248	2,248	0	0	0
BB2385062	RED OAK	TX		02/28/2022	ļ	0	0	(61)	0	0	(61		959	959	0	0	0
BB1527190	KELLER	TX		02/28/2022	ļ	0	0	(92)	0	0	(92	00	523	523	0	0	0
BB0326313	GAITHERSBURG	MD		02/28/2022	ļ	0	0	70	0	0	70	0	721	721	0	0	0
BB1093751	FELTON	PA		02/28/2022	ļ	0	0	(50)	0	0	(50	00	1,223	1,223	0	0	0
BB1533476	LAUDERHILL	FL		02/28/2022	ļ	0	0	107	0	0	107	0	461	461	0	0	0
BB 1018010	RURTON	мі		02/28/2022	1	0	0	(53)			(53)	551	551	0	0	0

SCHEDULE B - PART 3

	T		T		All Mortgage Loar	ns DISPOS	SED, Transf						,				
1	Location		4	5	6	7		Change		e/Recorded Inv			14	15	16	17	18
	2	3				ook Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		T		Recorded		F		
						nvestment		0 1	Year's Other-		Total	T	Investment		Foreign	Realized	Total
						Excluding Accrued	Unrealized Valuation	Current	Than-	Capitalized Deferred	Change	Total Foreign Exchange	Excluding Accrued		Exchange Gain	Gain	Gain
			Loan	Date		Interest	Increase	Year's (Amortization)	Temporary Impairment	Interest and	in Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired		Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
BB0045633	FLLENWOOD	GA	Type	02/28/2022	Dale F	noi reai	(Decrease)	(56)	Recognized	Other	(56)		310	310	Disposai	Disposai	Disposai
BB2746268	BALTIMORE			02/28/2022			٥				747		5.490	5,490		٥	
BB1535795	KENOSHA	WI		02/28/2022			٥				40					٥	
BB2684597	BEACON	NV		02/28/2022			٥	(150)			(150)		1, 128	1, 128		٥	0
BB1528675	WALDWICK	N.I		02/28/2022		0	0	115	0	0		1	1,233	1,233	0	0	0
BB0931516	NEW ORLEANS	1 A		02/28/2022		0	0	18	0	0	18		424	424	0	0	0
BB0048669	DENVER	CO		02/28/2022		0		(33)	0	0	(33)	0	548	548	0	0	0
BB 1654353	WINTERSET	IA		02/28/2022		0	0	(106)	0	0	(106)		1.093	1.093	0	0	0
BB0967614	COMER	GA		02/28/2022		0	0	22	0	0	22	l0	1.747	1.747	0	0	0
BB2664937	BOONE	NC		02/28/2022	<u> </u>	0	0	147	0	0	147		529	529	0	0	0
BB 1529778	EAST HANOVER	NJ		02/28/2022		0	0	(100)	0	0	(100))0	2,421	2,421	0	0	0
BB1528764	GREENVILLE	SC		02/28/2022		0	0	(120)	0	0	(120))0	907	907	0	0	0
BB1515119	PORTAGE	IN		02/28/2022		0	0	(93)	0	0	(93))0	687	687	0	0	0
BB2690069	NEWTOWN	PA		02/28/2022		0	0	(116)	0	0	(116)	00	1,052	1,052	0	0	0
BB2682367	MORENO VALLEY	CA		02/28/2022		0	0	218	0	0	218	0	4,536	4,536	0	0	0
BB 1527687	HARVEY	LA		02/28/2022		0	0	138	0	0	138	0	582	582	0	0	0
BB 1535999	ALLENTOWN	PA		02/28/2022		0	0	39	0	0	39	0	482	482	0	0	0
BB0490073	RANDALLSTOWN	MD		02/28/2022		0	0	269	0	0	269		1,491	1,491	0	0	0
BB2745775	ABBOTTSTOWN	PA		02/28/2022		0	0	(34)	0	0	(34)	,	1, 178	1, 178	0	0	0
BB2689123	BROOKLYN	NY		02/28/2022		0	0	(156)	0	0	(156)	1	3,057	3,057	0	0	0
BB 1532145	MILWAUKEE	WI		02/28/2022		0	0	139	0	0	139		466	466	0	0	0
BB1125265	CHARLOTTE	NC		02/28/2022		0	0	(4)	0	0	(4)	,	166	166	0	0	0
BB0903741	MEMPHIS	TN		02/28/2022		0	0	(10)	0	0	(10)	,	214	214	0	0	0
BB1556597	SPOKANE VALLEY	WA		02/28/2022		0	0	(75)	0	0	(75)	,	1,938	1,938	0	0	0
BB0947680	KANSAS CITY	MO		02/28/2022		0	0	37	0	0	37		300	300	0	0	0
BB0329769	MARINA	GA		02/28/2022		0	0		0	0	280	0	2,828	2,828	0	0	0
BB1183687	MONTEREY ELMHURST	CA		02/28/2022		0	0	1,878	0	0	1,878	0	10, 143	10,143	0	0	0
BB 1548049	NORTH WALTHAM			02/28/2022		0	0	107	0	0	107	0			0	0	0
BB 1548049	WAKE FOREST	MA		02/28/2022			0	(741)	0	0	(741)			4,212	0		0
BB0338093	AVON	NG		02/28/2022				(741)	0		(741)	,	4,212	4,212			0
BB 1528560	WILLIAMSTON	UП		02/28/2022				(104)			(104)	,	583	583		٥	
BB2690718	POULSB0			02/28/2022			٥	01			91		2.115	2.115		٥	
BB0932554	VIRGINIA BEACH	VΔ		02/28/2022		n	 n	(111)	n	n	(111)		616	616		۰	n
BB0356009	ISEL IN	N.I		02/28/2022		n	n	(160)	n	n	(160)		877	877	n	n	n
BB0311075	MEMPHIS	TN		02/28/2022		0	0	30	0	0	30	,			0	0	0
BB1560910	BOUNT I FUL	UT		02/28/2022			0	(680)	0	0	(680)		4,542	4,542	0	0	0
BB1551961	BAY SHORE	NY		02/28/2022		0	0	27	0	0	27				0	0	0
BB1653941	GLENN HEIGHTS	TX		02/28/2022		0	0	19	0	0	19		414	414	0	0	0
BB0048750	SPRINGFIELD	MA		02/28/2022		0	0	(30)	0	0	(30))0	711	711	0	0	0
BB0935285	NORTH CHESTERFIELD	VA		02/28/2022		0	0	21	0	0	21		535	535	0	0	0
BB2190297	NEW SMYRNA BEACH	FL		02/28/2022		0	0	210	0	0	210		1,891	1,891	0	0	0
BB2680103	DICKSON CITY	PA		02/28/2022		0	0	(470)	0	0	(470)		2,617	2,617	0	0	0
BB1532909	SAGINAW	MI		02/28/2022		0	0	83	0	0	83		387	387	0	0	0
BB1044396	EL DORADO	KS		02/28/2022		0	0	(77)	0	0	(77)	1	555	555	0	0	0
BB0987020	MARGATE CITY	NJ		02/28/2022		0	0	95	0	0	95		1,872	1,872	0	0	0
BB0904373	LITTLE ROCK	AR		02/28/2022		0	0	(7)	0	0	(7)	1	289	289	0	0	0
BB0311889	HAZLETON	PA		02/28/2022		0	0	(57)	0	0	(57)	,	2,245	2,245	0	0	0
BB0047424	MERRICK	NY		02/28/2022		0	0	(618)	0	0	(618)		3,838	3,838	0	0	0
BB0517231	AMHERST	NY		02/28/2022		0	0	(242)	0	0	(242)		1,872	1,872	0	0	0
BB2741098	GREENSBORO	INC		02/28/2022	L l	0	0	25	l0	10	25	l0	898	898	0	0	l0

					All Mortgage L		SED, Transf										
1	Location		4	5	6	7 Deals Value/	_			e/Recorded Inv	_	40	14	15	16	17	18
	2	3			1	Book Value/ Recorded	8	9	10 Current	11	12	13	Book Value/ Recorded				
						Investment			Current Year's Other-		Total		Investment		Foreign		
					1	Excluding	Unrealized	Current	Year's Other- Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Current Year's		Deferred		Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest			Temporary		in Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Disposal	Prior Year	Increase	(Amortization) /Accretion	Impairment Recognized	Interest and Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
	HENRYVILLE	State	туре		Date	FIIOI Teal	(Decrease)			Other					Disposai	Disposai	Disposai
BB 1526479	SANTA ROSA	CA		02/28/2022		0	0	(162)		0	(162		2,014	2,014	0	0	0
	HUDSON FALLS	UA				0	0	,	0	0	(9/5				0	0	0
BB2688999 BB0930374	ORLEANS	NY		02/28/2022		0	0	(33)	0	0	(33)0		794	0	0	0
BB10980374	ALBUQUERQUE	IN		02/28/2022		0	0	4	0	0	(33		230	230 445	0	0	0
BB 1528780	SHREVEPORT	ΝΜ Ι Δ		02/28/2022			0	(33)		0	18	,	628	628			
BB0313190	CALDWELL	LA		02/28/2022			0	18		0	99		1.040	1.040			
BB0309565	BALTIMORE	ID		02/28/2022			0	(134)		0	134						
BB0375299	JACKSONVILLE	EI		02/28/2022				(11)			(11	,	650				
BB0045286	COVINGTON	WA		02/28/2022			0	(770)	0		(770	,	4,231	4.231			
BB2664660	BOSE HILL	NC NA		02/28/2022		n	n	(770)	n	n	(213		1.802		n	n	n
BB2689903	MARIETTA	G4		02/28/2022			n	(213)	n		(615	*	4.030	4.030	n	n	
BB2389032	CONVERS	C7		02/28/2022		n	n	83	n	n	83		697	4,030	n	n	n
BB2662286	HENDERSON	NIV		02/28/2022			n		n		1		391		n	n	
BB 1535224	EL PASO			02/28/2022			0	21			21		571	571			
BB0237417	HOUSTON	TV		02/28/2022				(10)			(18		824	824			
BB0048430	LOS ANGELES	ΙΛ		02/28/2022			0	(111)	0		(10))	1.144	1.144			
BB0982216	HOUSTON	TV		02/28/2022				(25)			(35	,					
BB2389618	BATON ROUGE	ΙΛ		02/28/2022			0	(33)	0		9	,	708				
BB1008332	DENVER	00		02/28/2022				(484)			(484		2.798	2.798			
BB0933623	DALLAS	CA		02/28/2022				(404)			53	,	690	690			
BB1544590	LAUDERHILL			02/28/2022				(21)			(31		470	470			
BB2150784	MOORE	UK.		02/28/2022		0	0	51	0	0	51	,			0	0	0
BB1087386	HOMESTEAD	FI		02/28/2022				15			15						
BB 1549338	TOMS RIVER	N.I.		02/28/2022		0	0	(13)	0	0	(13	0	242	242	0	0	0
BB2744973	COLONIE	NY		02/28/2022		0	0	241	0	0	241	,	429	429	0	0	0
BB1537585	RIVERSIDE	CA		02/28/2022		0	0		0	0	154		1.586	1.586	0	0	0
BB1561681	UNIONVILLE	IN		02/28/2022		0	0	(121)	0	0	(121				0	0	0
BB0343909	PRINCETON	NJ		02/28/2022		0	0	(818)	0	0	(818		4.361	4.361	0	0	0
BB2390318	MISSOURI CITY	TX		02/28/2022		0	0	(708)	0	0	(708) 0	5.570	5.570	0	0	0
BB0032430	BERKELEY	L		02/28/2022		0	0		0	0			823	823	0	0	0
BB0937724	NORTH LITTLE ROCK	AR		02/28/2022		0	0	(35)	0	0	(35		618	618	0	0	0
BB1530973	LANCASTER	OH		02/28/2022		0	0	(282)	0	0	(282) 0	1,690	1,690	0	0	0
BB0330134	UPPER MARLBORO	MD		02/28/2022		0	0	(218)	0	0	(218)0	2,389	2,389	0	0	0
BB0860545	STOCKTON	AL		02/28/2022		0	0	(38)	0	0	(38) 0	826	826	0	0	0
BB1362980	RUSTON	LA		02/28/2022		0	0	(151)	0	0	(151)0	1,738	1,738	0	0	0
BB0933241	FISHERS	IN		02/28/2022		0	0	(243)	0	0	(243)0	1,376	1,376	0	0	0
BB1006403	BROWN DEER	WI		02/28/2022		0	0	75	0	0	75	0	474	474	0	0	0
BB0327115	HUMBLE	TX		02/28/2022		0	0	107	0	0	107	0	1,555	1,555	0	0	0
BB2664775	MARGATE	FL		02/28/2022		0	0	(221)	0	0	(221	00	1,674	1,674	0	0	0
BB1517991	BRADENTON	FL		02/28/2022		0	0	(69)	0	0	(69	00	823	823	0	0	0
BB0860391	EAST CANTON	OH		02/28/2022		0	0	28	0	0	28	0	358	358	0	0	0
BB0939077	KANSAS CITY	MO		02/28/2022		0	0	(13)	0	0	(13	,	370	370	0	0	0
BB1546102	MACON	GA		02/28/2022		0	0	49	0	0	49		558	558	0	0	0
BB 1548382	TUCSON	AZ		02/28/2022	ļ	0	0	19	0	0	19		268	268	0	0	0
BB1357333	BROWNSVILLE	TX		02/28/2022	ļ	0	0	(34)	0	0	(34	,	241	241	0	0	0
BB 1544605	ROYAL OAK	MI		02/28/2022		0	0	(35)	0	0	(35	,	1,222	1,222	0	0	0
BB2659762	SAINT CLOUD	FL		02/28/2022	ļ	0	0	(5)	0	0	(5	,	176	176	0	0	0
BB2689953	CLEVELAND	TN		02/28/2022	ļ	0	0	(32)	0	0	(32)0	1,050	1,050	0	0	0
BB1538191	RICHFIELD	OH		02/28/2022	ļ	0	0	76	0	0	76	0	1, 124	1, 124	0	0	0
BB0048152	PHII ADEL PHIA	DΔ	1	02/28/2022	1	0	0	(68)	١		(68) 0	726	726	۱ ،	1	1

					All Mortgage L		SED, Transf						T		T		
1	Location		4	5	6	7				e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		T-4-1		Recorded		Faraian		
						Investment Excluding			Year's Other-		Total	T	Investment Excluding		Foreign Exchange	Realized	Total
							Unrealized Valuation	Current	Than-	Capitalized	Change	Total Foreign			Gain	Gain	Gain
			Loan	Date	Disposal	Accrued		Year's	Temporary	Deferred	in	Exchange	Accrued Interest on	Consid-			(Loss) on
Loan Number	Citv	04-4-		Acquired	Disposal	Interest Prior Year	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Disposal	eration	(Loss) on	(Loss) on	Disposal
		State	Туре		Date	Prior rear	(Decrease)	/Accretion	Recognized	Other		Book Value			Disposal	Disposal	Disposai
BB 1548586	HAVERHILL	MA		02/28/2022		0	0	39	0	0	39		911	911		0	0
BB 1070347		AL		02/28/2022		0	0	(20)	0	0	(20					0	0
BB 1529223	MILWAUKEE	WI		02/28/2022		0	0	23	0	0	23		275	275		0	0
BB 1038989	SAINT JOSEPH	UK		02/28/2022			0	(79)	0	0	(79)0			0	0	0
BB 1542734	I AWTON	MI		02/28/2022			0	28	0	0	(28				0	0	0
BB 1556377	ROCKFALL	UN		02/28/2022				(28)	0	0	(28)				0	
BB 1562166	ELGIN			02/28/2022				157	0	0	157		929	929		0	
BB 1555567	UNION	N.I.		02/28/2022			٥	(95)			(85		457	457			
BB2392695	WEST HELENA	Ν υ		02/28/2022	l	n	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	71	n		(85)	/		241	n		n
BB1532103	SOUTH BEND	IN		02/28/2022	l	n		5	n	n	/1	n	1.068	1.068	n	n	n
BB0931037	CORNEL IUS	NC.		02/28/2022		n	n	(336)	n	n	(336) 0		,	n	n	n
BB0048441	PORTLAND	IN		02/28/2022	l	n		(41)	n	n	(41	*			n	n	n
BB2661785	ORLANDO	FI		02/28/2022	[n	n	29	n	n	29	,	1.052	1.052	n	n	n
BB2663177	SYCAMORE	II		02/28/2022		0	0	(517)	0	0	(517	0	2.939	2.939	0	0	0
BB0490120	CINCINNATI	OH .		02/28/2022		0	0	46	0	0	46	0		437	0	0	0
BB0311059	GROVE CITY	OH		02/28/2022		0	0	(4)	0	0	(4	0	410	410	0	0	0
BB2689076	AMARILLO	TX		02/28/2022		0	0	(156)	0	0	(156	0	1.083	1.083	0	0	0
BB0238560	CHATTANOOGA	TN		02/28/2022		0	0	170	0	0		,	1.849		0	0	0
BB1548675	SUNDERLAND	MD		02/28/2022		0	0	282	0	0			1.925	1.925	0	0	0
BB0047910	ATHENS	GA		02/28/2022		0	0	(3)	0	0	(3		400	400	0	0	0
BB0352186	WILKES BARRE	PA		02/28/2022		0	0	(90)	0	0	(90) 0		406	0	0	0
BB1021788	LA PUENTE	CA		02/28/2022		0	0		0	0		0	2.015	2.015	0	0	0
BB1513769	MONT I CELLO	NY		02/28/2022		0	0	23	0	0	23		223	223	0	0	0
BB0482012	MASSAPEQUA	NY		02/28/2022		0	0	687	0	0	687	0	3,380	3,380	0	0	0
BB 1539082	OZONE PARK	NY		02/28/2022		0	0	58	0	0	58	0	914	914	0	0	0
BB0335362	HOUSTON	TX		02/28/2022		0	0	133	0	0	133	0	1, 176	1,176	0	0	0
BB0354277	WAILUKU	HI		02/28/2022		0	0	(1,118)	0	0	(1,118	00	6,373	6,373	0	0	0
BB 1098206	LANCASTER	PA		02/28/2022		0	0	(7)	0	0	(7	00	356	356	0	0	0
BB0903000	ROUND ROCK	TX		02/28/2022		0	0	(168)	0	0	(168	00	5,677	5,677	0	0	0
BB2745351	CADOTT	WI		02/28/2022		0	0	(20)	0	0	(20	00	240	240	0	0	0
BB2690750	KENNER	LA		02/28/2022		0	0	3	0	0	3	0	737	737	0	0	0
BB0243921	SNELLVILLE	GA		02/28/2022		0	0	(7)	0	0	(7	00	754	754	0	0	0
BB0941812	ORANGE	CT		02/28/2022	ļ	0	0	(68)	0	0	(68	,	562	562	0	0	0
BB1540960	PITTSBURGH	PA		02/28/2022	ļ	0	0	(38)	0	0	(38))0	370	370	0	0	0
BB1515389	NORTH VERNON	IN		02/28/2022	·····	0	0	31	0	0	31	0	606	606	0	0	0
BB1543455	CONROE	TX		02/28/2022	·····	0	0	(228)	0	0	(228		1,298	1,298	0	0	0
BB1544508	FAIRFIELD	OH		02/28/2022	·····	0	0	20	0	0	20				0	0	0
BB0266597	NORTH OLMSTED	OH		02/28/2022	·····	0	0	(76)	0	0	(76) 0	526	526	0	0	0
BB1181994	PELHAM	NY		02/28/2022	····	0	0	96	0	0	96	J0		974	0	0	0
BB0940654	TARBORO	NC		02/28/2022	·····	0	0	(107)	J0	J0	(107	J0	1,265	1,265	0	0	0
BB2154924	RAYTOWN	MO		02/28/2022	·····	0	0	(8)	J0	0	(8	J0		327	0	0	0
BB 1538450	YORKVILLEBERLIN	IL		02/28/2022	l	0	0	(122)	ļ0	0	(122	*	1,003	, .		ļ0	0
BB0350095	BYRAM	NJ		02/28/2022	·····		0	(11/)	0	0	(117	,	592	592			
BB1022108BB1536806	PITTSBURGH	MS		02/28/2022	l		0	68	0		68	J	435	435			
BB 1536806BB 1546827	SIN PRAIRIE			02/28/2022	l		0	(3)	0		(3	/0			0		
BB0370142	VALIXHALL	N I		02/28/2022	l			(21)			80						
BB1544736	WASHOUGAL			02/28/2022			۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	(104)	0		(104		3.617	3,617			
BB0367393	BATESBURG	er		02/28/2022			۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	(104)			24	,		163			
BB0307393	GA I THERSRURG	MD		02/28/2022	· · · · · · · · · · · · · · · · · · ·	0	٥	370	0	1	370	1	1 /03				

				Showing A	All Mortgage L	oans DISPO	SED, Transf										
1	Location		4	5	6	7			e in Book Valu	e/Recorded Inv	estment/		14	15	16	17	18
	2	3			1	Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	_ Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
BB0940044	FORT WORTH	TX		02/28/2022		0	0	(161))0	0	(161	,	875	875	0	0	0
BB0048721	SCHODACK LANDING	NY		02/28/2022		0	0	(23))0	0	(23	1	347	347	0	0	0
BB0310304	ELMHURST	IL		02/28/2022		0	0	61	0	0	61		2,360	2,360	0	0	0
BB1089809	WARWICK	RI		02/28/2022		0	0	(43)) 0	0	(43	,		764	0	0	0
BB1151698	BALTIMORE	MD		02/28/2022		0	0	84	0	0	84		935	935	0	0	0
BB1301447	BEACHWOOD	NJ		02/28/2022		0	0	165	0	0	165		2,209	2,209	0	0	0
BB0356978	WHITMAN	MA		02/28/2022		0	0	(232))0	0	(232		1,333	1,333	0	0	0
BB 1543049	CONCORD	NC		02/28/2022		0	0	(161))0	0	(161)0	1,144	1,144	0	0	0
BB0329117	MUNFORD	IX		02/28/2022		0	0	6	0	0	121	0			0	0	0
BB0047676BB0904276	MUNI-UHUAKRON	IN⊔		02/28/2022	l		0	121	J	0						0	0
BB0379308	BOWLE	UП		02/28/2022	·····		0	(46)	/0			,	2.720	2.720		0	
BB0369434	BUWIE			02/28/2022	l			176							٥٠		
BB0901317	MILLVILLE			02/28/2022		n	n	/FG			(56			1, 198	٥	n	
BB2660713	CROWN POINT	IN		02/28/2022		n	n	20	, n	n		,		819	 n	n	n
BB2689424	SPOKANE	WA		02/28/2022		0	0	(175)		0	(175		1.402	1.402	0	0	0
BB1376997	RADNOR	PA		02/28/2022		0	0	138	,	0		1	1. 151	1, 151	0	0	0
BB1550347	SPRING VALLEY	NY		02/28/2022		0	0	(423)	0	0	(423		6.997	6.997	0	0	0
BB1530850	MIAMI	FI		02/28/2022		0	0	196	0	0	196		674	674	0	0	0
BB1514406	LIZELLA			02/28/2022		0	0	(36))0	0	(36		414	414	0	0	0
BB0367597	FERNDALE	WA		02/28/2022		0	0	(27))0	0	(27		1.140	1.140	0	0	0
BB 1544299	PHILADELPHIA	PA		02/28/2022		0	0	6	0	0	6	0		251	0	0	0
BB0324997	LAS VEGAS	NV		02/28/2022		0	0	10	0	0	10	0	1.172	1.172	0	0	0
BB2690695	COLUMBUS	OH		02/28/2022		0	0	(88))0	0	(88		1, 177	1, 177	0	0	0
BB 1563617	HATBORO	PA		02/28/2022		0	0	(69))0	0	(69)0	1,491	1,491	0	0	0
BB2742832	BEDFORD	OH		02/28/2022		0	0	(116))0	0	(116)0	659	659	0	0	0
BB 1065619	WESTBURY	NY		02/28/2022		0	0	119	0	0	119	0	464	464	0	0	0
BB2150687	SUFFOLK	VA		02/28/2022		0	0	75	0	0	75		555	555	0	0	0
BB0048177	CHARLOTTE	NC		02/28/2022		0	0	(232))0	0	(232		1,357	1,357	0	0	0
BB2330368	BEAUFORT	SC		02/28/2022		0	0	(217))0	0	(217	,	1,242	1,242	0	0	0
BB0862301	PARKVILLE	MD		02/28/2022		0	0	(49))0	0	(49	1	277	277	0	0	0
BB0932601	OAK ISLAND	NC		02/28/2022		0	0	(88))0	0	(88	,	945	945	0	0	0
BB0488018	CHICAGO	IL		02/28/2022	·····	0	0	(140)) 0	0	(140	,	768		0	0	0
BB2683541	HOUSTON	TX		02/28/2022	·····	0	0	(41)) 0	0	(41	,			0	0	0
BB 1360247	LONG BEACH	CA		02/28/2022		0	0	166	0	0	166		7,424	7,424	0	0	0
BB2388913	NORTH LITTLE ROCK	AK		02/28/2022		0	0	124	J0	0	124			419	0	0	0
BB1529388	DERIDDER	FL		02/28/2022	·····	0	0	(12)	/ 0	0		,				0	0
BB 1329388	NEW IBERIA	LΑ		02/28/2022	·····		0				(251					0	
BB 1363643	NASHVILLE	LA		02/28/2022			0	(251)	/0		(251					0	
BB0934271	CHESAPEAKE			02/28/2022		^		(445)	,		(445			3.180	٠٠		
BB1517608	MIDDLETOWN	VA		02/28/2022		n	n	(74)	,	n	(74	,	1.604	1.604		n	n
BB0859853	HARR I SON	nH		02/28/2022		n	n		,o	0		,	2.503	,		n	n
BB1543081	LANCASTER	WI		02/28/2022		n	n	8	n	n	8	n			n	n	n
BB 1560944	LODI	NJ		02/28/2022			0	(229))	0	(229)	3.409	3,409	0	0	
BB0932017	HARTFORD	CT		02/28/2022		0	0	(65)	0	0	(65		1.069	1.069	0	0	
BB0047321	MEMPHIS	TN		02/28/2022		0	0	(87))0	0	(87				0	0	0
BB2745246	PEORIA	IL		02/28/2022		0	0	81	0	0	81	1	510	510	0	0	0
BB0374722	PH0ENIX	AZ		02/28/2022	 	0	0	(232))0	0	(232		1,697	1,697	0	0	0
BB1543374	CROYDON	PA		02/28/2022		0	0	(7)0	0	7)0	417	417	0	0	0
PR 15/2057	CHANDLED	17	Ì	02/20/2022	1	0	1	(02)	J		(00	,	470	470			1

_					All Mortgage I		SED, Transf						T	1	T		
1	Location		4	5	6	7	_			e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		-		Recorded				
						Investment			Year's Other-		Total		Investment		Foreign	D1:1	T-4-1
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
			1	D-4-	D:I	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
1	0.0		Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
BB0322880	RIALTO	CA		02/28/2022		0	0	84	0	0	84		1,952	1,952	0	0	0
BB0330778	PALMDALE	CA		02/28/2022		0	0	178	0	0	178		2,666	2,666	0	0	0
BB0291542	SICKLERVILLE	NJ		02/28/2022		0	0	70	0	0	70		401	401	0	0	0
BB2690328	ASTON	PA		02/28/2022		0	0	(192)	0	0	(192	,	2,723	2,723	0	0	0
BB0863072	CLINTON	MD		02/28/2022		0	0	92	0	0	92		2,712	2,712	0	0	0
55000 1200 11111111111111111111111111111	SLINGER	MD		02/28/2022		0	0	(473)	0	0	(473	*	2,748	2,748	0	0	0
BB2740791	FALMOUTH	WI		02/28/2022		0	0	(13)	0	0	(13)0			0	0	0
	YOUNGSVILLE	KY					0	(302)	0	0					0	0	0
BB 1363342	NOKESVILLE	LA		02/28/2022	l	0	0	(302)	0	0	(302	,			0		0
BB 15589 13	WORCESTER	MA		02/28/2022	l		0	(137)			(35	*		263			
BB 1535876	MIAMI GARDENS	NA		02/28/2022	·····			156				,	2, 174	2, 174			
BB 1007564	EVERETT	FL		02/28/2022	·····		0		0	0			2, 108	2, 108			
BB 1093395	BOURNE			02/28/2022			0	(07)	0		(97		648	648			
BB 1537250	WEST ALLIS	WA		02/28/2022			0	(12)	0		(12	,		152			
BB2156756	IRVINE	CA		02/28/2022		0		(290)			(290	1	18.282	18.282			
BB0048295	TUNKHANNOCK	DA		02/28/2022			0	(290)	0		(186	*	1.025	1.025			
BB 1562653	LINCOLN	nc		02/28/2022		0		(50)			(100	,					
BB0047888	SEATAC	WΔ		02/28/2022		0		(77)			(77	,	843	843			
BB0372021	PALMDALE	CA		02/28/2022		0	0	(37)	0	0	(37				0	0	0
BB0326525	HOUSTON	TX		02/28/2022		0	0	44	0	0	44	,	2.607	2.607	0	0	0
BB0269529	NEWBERRY	SC.		02/28/2022		0	0	(113)	0	0	(113		640		0	0	0
BB0860260	GAUTIER	MS		02/28/2022		0	0	(30)	0	0	(30	,	605		0	0	0
BB0269383	COLUMBUS	OH		02/28/2022		0	0	(180)	0	0	(180	*	1.575	1.575	0	0	0
BB2330994	MIAMI	FL		02/28/2022		0	0	(286)	0	0	(286		1.699	1.699	0	0	0
BB0357055	NEW SMYRNA BEACH	FL		02/28/2022		0	0	(410)	0	0	(410		2.221	2.221	0	0	0
BB0048188	ELGIN	TX		02/28/2022		0	0	(26)	0	0	(26)0	189		0	0	0
BB2741006	TEMPLE HLS	MD		02/28/2022		0	0	(19)	0	0	(19)0	677	677	0	0	0
BB1548748	PAULSBORO	NJ		02/28/2022		0	0	25	0	0	25	0	332	332	0	0	0
BB1554074	FAIR LAWN	NJ		02/28/2022		0	0	(115)	0	0	(115)0	2,040	2,040	0	0	0
BB2689589	GOLDONNA	LA		02/28/2022		0	0	82	0	0	82	0	949	949	0	0	0
BB0514534	MILWAUKEE	WI		02/28/2022		0	0	144	0	0	144	0	245	245	0	0	0
BB0985785	WASHINGTON	DC		02/28/2022		0	0	(88)	0	0	(88) 0	1,576	1,576	0	0	0
BB1562768	VERO BEACH	FL		02/28/2022		0	0	(41)	0	0	(41) 0	244	244	0	0	0
BB0932449	CHICAGO	IL		02/28/2022		0	0	15	0	0	15		325	325	0	0	0
BB0364646	WORCESTER	MA		02/28/2022		0	0	(107)	0	0	(107	00	1,398	1,398	0	0	0
BB0241149	WAIMANALO	HI		02/28/2022		0	0	4	0	0	4	0	4, 138	4, 138	0	0	0
BB2743197	HALIFAX	PA		02/28/2022		0	0	(1,046)	0	0	(1,046	,	5,819	5,819	0	0	0
BB0948157	NORTON	VA		02/28/2022		0	0	(64)	0	0	(64	,	1, 193	1, 193	0	0	0
BB2385753	RENTON	WA		02/28/2022		0	0	(115)	0	0	(115	*	4,556	4,556	0	0	0
BB0985646	BOKOSHE	0K		02/28/2022		0	0	(100)	0	0	(100	,	964	964	0	0	0
BB0320561	ALBUQUERQUE	NM		02/28/2022	·····	0	0	42	0	0	42		892	892	0	0	0
BB1551539	GILBERTS	IL		02/28/2022	····	0	0	(38)	0	0	(38	*	565	565	0	0	0
BB1536246	DURANT	MS		02/28/2022	·····	0	0	(21)	······0	J0	(21	*	826	826	0	0	0
BB1554163	BELL	CA		02/28/2022	·····	0	0	(20)	0	0	(20	1	305	305	0	0	0
BB1557195	GLENMONT	NY		02/28/2022	·····	0	0	(123)]0]0	(123		882	882	0	0	0
BB0356766	OMAHA NEW MARKET	NE		02/28/2022	·····	0	0	(103)	0]0	(103	,	577	***************************************	0	0	0
BB1562912	NEW MARKEI	MD		02/28/2022	l	0	0		10	0		,		1,719	0	0	0
BB0272954	MEMPHIS	MD		02/28/2022	l	0	0	159	0	0	159		1,794	1,794	0		
BB02/2954	MEMPHIS	IN		02/28/2022	·····	0	0	11	0	0	11		1,200	,	0	0	0

			T .		All Mortgage L		SED, Transf										
1	Location		4	5	6	7				e/Recorded Inv		10	14	15	16	17	18
	2	3				Book Value/ Recorded	8	9	10	11	12	13	Book Value/ Recorded				
									Current		T.				F:		
						Investment			Year's Other-		Total		Investment		Foreign	D !! !	-
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	`/Accretion ´	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
BB1559139	FRANKLIN	NJ		02/28/2022		0	0	167	0	0		0	641	641	0	0	
BB1008780	GLENMONT	NY		02/28/2022		0	0	4	0	0	4	0	400	400	0	0	
BB1536856	MOBBISTOWN	TN		02/28/2022		0	0	13	0	0	13	0		668	0	0	
BB0904226	TRACY	CA		02/28/2022		0	0	(228)	0	0	(228) 0	1.646	1.646	0	0	
BB0857796	BUSHKILL	PΔ		02/28/2022		0	0	(133)	0	0	(133	1	1.852	1.852	0	0	
BB0100381	CHILTON	WI		04/14/2022		0	0	90	0	0	90	,	1,205	1,205	0	0	
BB0300729	VACAVILLE	CA		04/14/2022		0	0		0	0	222		3.230	3.230	0	0	
BB0212994	NEW ALBANY	IN		04/14/2022		0	0	293		0	293		4.761	4,761	0		
BB0330789	HOUSTON	TV		04/14/2022				126					1.765	1.765			
BB0300206	SANTA MARIA	·····································		04/14/2022	·····			120					2.816				
BB0405600	WORCESTER	M		04/14/2022	·····			194					1.886				
	HOUSTON	MA		04/14/2022	·····			125	0	0							
BB0322184	CASA GRANDE	IX		04/14/2022		0	0	151	0	0	151		1,885	1,885	0	0	
		AZ			l		0	119	0	J0					0	0	
BB0400439	ROCKVILLE	MD		04/14/2022		0	0	52	0	0					0	0	
BB0405146	WORCESTER	MA		04/14/2022		0	0	82	0	0	82		1, 147	1, 147	0	0	
BB3378682	PASCO	WA		05/02/2022		0	0	162	0	0	162		1,953	1,953	0	0	
BB3287833	LOS ANGELES	CA		05/02/2022		0	0	113	0	0	113		1,294	1,294	0	0	
BB3390489	NEWBURY PARK	CA		05/02/2022		0	0	661	0	0	661		5,974	5,974	0	0	
BB 1024432	LAS VEGAS	NV		05/02/2022		0	0	183	0	0	183		1,699	1,699	0	0	
BB1000214	PHOENIX	AZ		05/02/2022		0	0	203	0	0	203		2,433	2,433	0	0	
BB 1038205	PHOENIX	AZ		05/02/2022		0	0	112	0	0	112		971	971	0	0	
BB 1027689	SAN JOSE	CA		05/02/2022		0	0	296	0	0	296	0	2,764	2,764	0	0	
BB3379668	LONG BEACH	CA		05/02/2022		0	0	193	0	0	193		2,275	2,275	0	0	
BB0394871	BAILEY	NC		05/02/2022		0	0	75	0	0	75	0	1,214	1,214	0	0	
BB0364434	CHAMBERSBURG	PA		05/02/2022		0	0	56	0	0	56	0	559	559	0	0	
BB0363278	CHARLOTTESVILLE	VA		05/02/2022		0	0	195	0	0	195	0	2,082	2,082	0	0	
BB0363598	NORFOLK	VA		05/02/2022		0	0	709	0	0	709	0	7,953	7,953	0	0	
BB0309572	MILLERSVILLE	MD		05/02/2022		0	0	141	0	0	141	0	1,785	1,785	0	0	
BB0379250	WOODFIN	NC		05/02/2022		0	0	36	0	0	36	0	494	494	0	0	
BB0363314	FORT HUNT	VA		05/02/2022		0	0	462	0	0	462	0	4,355	4,355	0	0	
BB0379334	NORFOLK	VA		05/02/2022		0	0	176	0	0	176	0	2,475	2,475	0	0	
BB0341675	WEST CHESTER	PA		05/02/2022		0	0	323	0	0	323	0	3.885	3.885	0	0	
BB0313675	CENTREVILLE	VA		05/02/2022		0	0	79	0	0	79	0	1.190	1,190	0	0	
BB0372801	WALDORF	MD		05/02/2022					0	0		0	1.299	1.299	0		
BB0312586	BURKE	VA		05/02/2022	L						125	0	2.142	2,142	0		
BB0314519	PERRY HALL	MD		05/02/2022		0	0		0	0			5.881	5.881	0	0	
BB0378503	CLEAR SPRING	Mn		05/02/2022			n	RQ	n	n	89		1.125	1.125		n	
BB0403707	CROFTON	Mn		05/02/2022	[n	n	76	n	n	76	n	1, 123	1, 123	n	n	
BB0385175	WEIGELSTOWN	P4		05/02/2022	[n	n	ΩΛ	n	n	94	n	1,213	1.213	n	n	r
BB0351802	SHELBY	NC:		05/02/2022	[n	n	56	n	n	56	n	552	1,213	n	n	
BB0311082	CARLISLE	PA		05/02/2022			n	22		0	22	n			n	n	
BB0304586	RALEIGH			05/02/2022			n	22			32	n	295	295	n	n	
0V3158789	OCEANSIDE			04/29/2022			^	140			148		6.019	6.019			
0V3253619	VANCOUVER	υA		04/29/2022				140			148		2,357	2.357			
0V3253619	KEMAH	IA		04/29/2022	·····			86			86						
0V3257034	HOLL YWOOD	Ιλ			·····		0	25			25		1.246	·····			
0V325/034 0V3246766	HOLLYWOOD	tL		04/29/2022	l		0	33	0		33		1,246	1,246	0	0	
****		MA			l		0	51	0	J0				,	0	0	
0V3263100	WASILLA	AK		04/29/2022	·····	0	0		0	J0	33		1,321	1,321	0	0	J
0V3252940	11011111 11112011000	NJ		04/29/2022		0	0	45	0	0	45	0	2,141	2,141	0	0	
0V3254492	PARRISH	FL		04/29/2022		0	ļ0	21	0	0	21	0	1,113	1,113	0	0	ļ
0\/3266883	ISAN DIEGO	CA.	1	N/ /90/9099	1	. 0		66	ι Λ	. ι	1 66		3 3/15	2 2/5			

SCHEDULE B - PART 3

			-		All Mortgage Lo	bans DISPO	SED, Transi	erred or Rep	aid During in	e Current Qu	iarter						
1	Location		4	5	6	7			e in Book Value			T	14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded Investment			Current Year's Other-		Total		Recorded Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Total Change	Total Foreign	Excluding		Foreign Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)) Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	Citv	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
0V3257786	GALVESTON	TX	. , , , ,	04/29/2022	24.0	0	0	52	0	0.000	52		2,713		0	0.000000	0
	NEW BRAUNFELS	TX		04/29/2022		0	0	47	0	0	47		1.640		0	0	0
0V3260300	SPRINGFIELD	OR		04/29/2022		0	0	40	0	0	40	0	1.115		0	0	0
0V3254544	THE VILLAGES	FL		04/29/2022		0	0	20	0	0	20	0	1,064	1,064	0	0	0
0V3252881	SOUTHAMPTON	NY		04/29/2022		0	0	188	0	0	188	0	3, 127	3, 127	0	0	0
0V3258343	HACKENSACK	NJ		04/29/2022		0	0	57	0	0	57	0	1,689	1,689	0	0	0
0V3250530	BOISE	ID		04/29/2022		0	0	25	0	0	25	0	1,097	1,097	0	0	0
0V3252264	STOCKTON	CA		04/29/2022		0	0	30	0	0	30	0	1,074		0	0	0
0V3251899	VISALIA	CA		04/29/2022		0	0	17	0	0	17	0	816		0	0	0
0V3275723	MESA	AZ		04/29/2022	-	0	0	44	0	0	44	0	1,797		0	0	0
0V3252020	LARGO	FL		04/29/2022	-	0	0	32	0	0	32	0	1,000		0	0	0
0V3251832	BROCKTON	MA		04/29/2022		0	0	60	0	0	60		2,302		0	0	0
0V3253781	MADERA	CA		04/29/2022	-	0	0	23	0	0	23		1,020	,	0	0	0
0V3168424 0V3250895	CHICAGO	IL		04/29/2022	······································	0	0	100	0	0	100	0	1,987		0	0	0
0V3246753	ARLINGTON			04/29/2022				31		0	48		1,029		0	0	
0V3257797	ANTIOCH	I X		04/29/2022		٥		48			40						
0V3266774	NASHVILLE	TNI		04/29/2022		٥	٥				27		1,901	1,901			
0V3260311	KANEOHE	HI		04/29/2022			0	82	0	0	82	0			0	0	
0V3265117	SARASOTA	FL		04/29/2022		0	0	34	0	0	34	0	2,301	- /	0	0	0
0V3244435	PATCHOGUE	NY		04/29/2022		0	0	54	0	0	54	0	1.484		0	0	0
0V3246686	LAKE WORTH	FL		04/29/2022		0	0	55	0	0	55	0	1,941	1,941	0	0	0
0V3257033	PLANO	TX		04/29/2022		0	0	31	0	0	31	0	1,076	1,076	0	0	0
0V3250608	ROSEVILLE	CA		04/29/2022		0	0	38	0	0	38	0	1,984	1,984	0	0	0
0V3250787	CHARLOTTE	NC		04/29/2022		0	0	26	0	0	26	0	1,092	1,092	0	0	0
0V3251761	BROOKLYN	NY		04/29/2022		0	0	55	0	0	55	0	2,941	2,941	0	0	0
0V3268074	LAS VEGAS	NV		04/29/2022		0	0	34	0	0	34	0	2,583	2,583	0	0	0
0V3252785	LOS ANGELES	CA		04/29/2022		0	0	135	0	0	135	0	3,572		0	0	0
0V3153904	HILTON HEAD ISLAND	SC		04/29/2022		0	0	76	0	0	76	0	2,334		0	0	0
0V3170220	HYANNIS			04/29/2022		0	0	53	0	0	53	0	1,728		0	0	0
0V3257787	000012:::			04/29/2022		0	0	60	0	0		0	1,487	1,487	0	0	0
0V3260301	SPRINGFIELD	0R		04/29/2022			0	50	0	0	50	0	1,378	1,378	0	0	0
0V3252759	LEHI	MA		04/29/2022		٥							2,848	,			
0V3250587	PALATINE	II		04/29/2022		٥	n	10	n		10	n			n	n	n
0V3253737	BROOKLYN	NY		04/29/2022			n				67		2,024		n	n	n
0V3251989	CHICAGO	L		04/29/2022		0	0	26	0	0	26	0	2.019		0	0	0
0V3167895	SOUTH AMBOY	NJ		04/29/2022		0	0	81	0	0	81	0	1,507	, .	0	0	0
0V3275864	BRIGANTINE	NJ		04/29/2022		0	0	25	0	0	25	0	1,251	1,251	0	0	0
0V3255477	TORRANCE	CA		04/29/2022		0	0	129	0	0	129	0	3,215		0	0	0
0V3250682	AVENEL	NJ		04/29/2022		0	0	148	0	0	148	0	2,263		0	0	0
0V3252209	HUFFMAN	TX		04/29/2022		0	0	28	0	0	28	0	1, 154	, .	0	0	0
0V3163348	FORT LUPTON	00		04/29/2022		0	0	588	0	0	588	0	12,950		0	0	0
0V3257696	SAN DIEGO	CA		04/29/2022	-	0	0	26	0	0	26	0	2,063	, .	0	0	0
0V3253680	FRUITA			04/29/2022	-	0	0	30	0	0	30	0	1,004		0	0	0
0V3257803	FORT LAUDERDALE	FL		04/29/2022	-	0	0	92	0	0	92	0	2,802	,	0	0	0
LN0021821	PARK CITY	UT		05/09/2022	-	0	J0	1	0	0	1	0	3,457	3,457	0	0	0
LN0021820	PARK CITY	UT		05/09/2022	-	0	0	11	0	0	11	0	103,711	103,711	0	0	0
LN0021823		UT		05/09/2022		0	0	10	0	ļ0	10	0	31, 113	·	0	0	0
BB3912074	VINTON	IA		05/11/2022	-	0	0	51	0	0	51		878		0	0	0
I DDDDD / VC4C	I HALPVIII	1	1		1	U	1	1									

			1		All Mortgage I		SED, Transf							ı	ı		
1	Location		4	5	6	7				e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		-		Recorded				
						Investment			Year's Other-		Total		Investment		Foreign	D!:!	T-4-1
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
			1	D-4-	D:I	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
	0"		Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
BB6132878	OAKLAND	CA		05/11/2022		0	0	144	0	0	144		1,964	1,964	0	0	0
BB9041371	WEST JORDAN	UT		05/11/2022		0	0	87	0	0	87		1,229	1,229	0	0	0
BB4924709	KEY LARGO	FL		05/11/2022		0	0	129	0	0	129		2, 157	2, 157	0	0	0
BB4663583	DAYTON	IX		05/11/2022		0	0	/8	0	0	78		2, 153	2, 153	0	0	0
BB6281492	APPLE VALLEY	CA		05/11/2022		0	0	203	0	0	203		2,847	2,847	0	0	0
BB7433521	KING CITY	CA		05/11/2022		0	0	167	0	0	167		4,223	4,223	0	0	0
BB0421324	WOODLAND	MN		05/11/2022		0	0	59	0	0				946	0	0	0
BB9303825	MINNEAPOLIS	UA		05/11/2022			0	304	0	0	116	0	5,590	5,590	0	0	0
BB4507028	MINNEAPOLIS	MN		05/11/2022	l	0	0		0	0			2, 153	2, 153	0	0	0
BB1145622	NEWAHK	UA		05/11/2022	l	0	0	113	0	0				7,880	0		0
BB1145622	VICTORVILLE	GA		05/11/2022	·····		0	113		0							
BB1292595	CEDAR RAPIDS	UA		05/11/2022	l		0	1/8									
BB7076220	WARSAW			05/11/2022	·····			133		0	87		1,849	1,849			
BB0591587	JOHNS CREEK	GV		05/11/2022				195									
BB7112081	SEVERN	UA		05/11/2022			0	197					1.821	1.821			
BB3978928	BOSSIER CITY	I A		05/11/2022			0	10			10			449			
BB9142247	BRANSON	MO		05/11/2022		0		170			170		2.444	2.444			
BB9317365	COLORADO SPRINGS	momo		05/11/2022			0	109					1.358	1.358			
BB7897618	WESTMINSTER	MD		05/11/2022		0		22			22		352				
BB0099757	MIAMI	FI		05/11/2022		0	0	10	0	0	10		1.573	1.573	0	0	0
BB7663202	SAN DIEGO	CA		05/11/2022		0	0	274	0	0		0	3.143	3.143	0	0	0
BB1556100	TARPON SPRINGS	FI		05/11/2022		0	0	79	0	0	79	0			0	0	0
BB1255168	EMERYVILLE	CA		05/11/2022		0	0	96	0	0	96		1.322	1.322	0	0	0
BB0149407	HACIENDA HEIGHTS	CA		05/11/2022		0	0	124	0	0	124		1.694	1.694	0	0	0
BB8975940	VALLEJO	CA		05/11/2022		0	0	242	0	0	242		3.395	3.395	0	0	0
BB1026527	PHILADELPHIA	PA		05/11/2022		0	0	79	0	0	79		1.024	1.024	0	0	0
BB0168824	PORTER	TX		05/17/2022		0	0	171	0	0	171	0	2.018	2.018	0	0	0
BB4279133	KAILUA KONA	HI		05/17/2022		0	0	146	0	0	146	0	1,700	1,700	0	0	0
BB3844368	BROOKLYN	NY		05/17/2022		0	0	450	0	0	450	0	4.371	4.371	0	0	0
BB4184360	SANTA ANA	CA		05/17/2022		0	0	227	0	0	227	0	2, 195	2, 195	0	0	0
BB3960452	SCHRIEVER	LA		05/17/2022		0	0	546	0	0	546	0	5,437	5,437	0	0	0
BB0169512	NEWBURGH	NY		05/17/2022		0	0	70	0	0	70	0	912	912	0	0	0
BB0190396	CHANDLER	AZ		05/17/2022		0	0	121	0	0	121	0	1,363	1,363	0	0	0
BB4087276	LAKE ARROWHEAD	CA		05/17/2022		0	0	127	0	0	127	0	1,257	1,257	0	0	0
BB0600450	CHICAGO	IL		05/17/2022		0	0	138	0	0	138	0	1,449	1,449	0	0	0
BB0537194	CASSELBERRY	FL		05/17/2022	ļ	0	0	191	0	0	191	0	2,294	2,294	0	0	0
BB4497474	LAS VEGAS	NV		05/17/2022		0	0	71	0	0	71	0	681	681	0	0	0
BB4250423	POST FALLS	ID		05/17/2022		0	0	88	0	0	88	0	880	880	0	0	0
BB4087248	FOOTHILL RANCH	CA		05/17/2022	ļ	0	0	365	0	0	365		3,487	3,487	0	0	0
BB4044628	MANVEL	TX		05/17/2022	ļ	0	0	295	0	0	295	0	2,491	2,491	0	0	0
BB0552276	LA QUINTA	CA		05/17/2022	·····	0	0	198	0	0	198	0	1,962	1,962	0	0	0
BB0174637	MISSOURI CITY	TX		05/17/2022	·····	0	0	133	0	0	133		1,544	1,544	0	0	0
BB4112684	PROSPER	TX		05/17/2022	·····	0	0	201	0	0	201		2,048	2,048	0	0	0
BB4322042	MONROE	NC		05/17/2022	·····	0	0	100	0	0	100	0	916	916	0	0	0
BB0182830	PORTER	TX		05/17/2022	·····	0	0	194	0	0	194	0	2,027	2,027	0	0	0
BB4326902	HARRIMAN	IN		05/17/2022	·····	0	0	31	0	0	31	0		340	0	0	0
BB0483299	MIAMI	FL		05/17/2022	·····	0	0		0	J0	184	0	1,840	1,840	0	0	J0
BB0187039	MISSOURI CITY	IX		05/17/2022	·····	0	0	1/6	0	0	176	0	2,242	2,242	0	0	0
BB0668922	PLEASANT HILL	CA		05/17/2022	·····	0	0		0	0		0	3,071	3,071	0	0	0
LDDU IDD/UU																	

	1		1		All Mortgage L		SED, Transf						T	1	T		
1	Location		4	5	6	7				e/Recorded Inv	_		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		+		Recorded				
						Investment			Year's Other-		Total		Investment		Foreign	D1:1	T-4-1
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
			1	D-4-	D:I	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
	2"		Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
BB0179390	PORTER	TX		05/17/2022		0	0	326	0	0	326		3,351	3,351	0	0	0
BB4061892	H0ND0	TX		05/17/2022		0	0	812	0	0	812		7,779		0	0	0
BB4219622	ORANGE BEACH	AL		05/17/2022		0	0	333	0	0	333		3,224	3,224	0	0	0
BB0723947	NORTH VERSAILLES	PA		05/17/2022		0	0	63	0	0	63		596	596	0	0	0
BB4120904	WAYZATA	MN		05/17/2022		0	0	272	0	0	272		2,769	2,769	0	0	0
BB4468800	TWIN FALLS	ID		05/17/2022		0	0	108	0	0	108	0	1,032	1,032	0	0	0
BB3005324	UNION CITY	PA		05/17/2022		0	0	474	0	0	23	0	451	451	0	0	0
BB4010322				05/17/2022			0		0	0			4,449	4,449	0	0	0
BB3851999	GARDEN GROVE			05/17/2022	l		0	326	0	0	326			3, 187	0	0	0
BB4095010	WILDOMAR	FL		05/17/2022	·····		0	163	0	0	100		1,116	1,116	0		
BB0601853	MIAMI	UA		05/17/2022	·····		0	163					1,642	1,642			
BB0501853	UTICA	rL		05/17/2022	·····			80			151						
BB4211443	MARBLEHEAD			05/17/2022	l			504			504			5.093			
BB4328293	BRENTWOOD			05/17/2022				271			271						
BB4023659	ACTON	CA		05/17/2022			٥	211	0		211		2.008	2.008			
BB0190372	MISSOURI CITY			05/17/2022				120			130		1.462	1.462		0	0
BB1519738	MARL BOROUGH			05/17/2022							(10		118	1,402		0	0
BB 1520560	RICHMOND	IN IN		05/25/2022				(10)	0		(10)	118	67		0	0
BB 1519929	BRIMFIELD	IN		05/25/2022				4			239		1.654	1.654		0	0
BB 1520778	CATHEDRAL CITY	CA		05/25/2022			٥	209	0		11		181	1,634			
BB 1519789	HOLLYWOOD			05/25/2022				11			20		181	101		0	0
BB1519426	GRUNDY CENTER	ΓL		05/25/2022			٥		0		7		1///	144			
BB 15 18933	COCOA			05/25/2022			٥	/			1		/10	/110			
BB 15 19603	MINNEAPOLIS	MAI		05/25/2022			٥	50			58						
BB 1520453	BROWNSVILLE	ΙΔ		05/25/2022			٥				1		115	115			
BB 1521137	GORDONSVILLE	VA		05/25/2022		0	0	4	0	0	4	0			0	0	0
BB 1520141	NORTHAMPTON	PΔ		05/25/2022		0	0	(30)	0	0	(30	0	947		0	0	0
BB1519598	MANASSAS	VA		05/25/2022		0	0	10	0	0	10	0	825	825	0	0	0
BB1520262	DAYTON	N.I		05/25/2022		0	0	44	0	0	44	0	666		0	0	0
BB1519114	YPSILANTI	MI		05/25/2022		0	0	17	0	0	17	0	275	275	0	0	0
BB1519235	CLINTON	CT		05/25/2022		0	0	101	0	0	101	0	1.522	1.522	0	0	0
BB 1519775	ALEXANDRIA	IN		05/25/2022		0	0	6	0	0	6	0			0	0	0
BB 1520885	FAIRVIEW PARK	OH		05/25/2022	ļ	0	0	19	0	0	19	0	331		0	0	0
BB1519534	CASSELBERRY	FL		05/25/2022		0	0	46	0	0	46	0	1,035	1,035	0	0	0
BB1519655	KIRBYVILLE	TX		05/25/2022	ļ	0	0	21	0	0	21	0	253	253	0	0	0
BB1518850	ALCOA	TN		05/25/2022	ļ	0	0	9	0	0	9	0	237	237	0	0	0
BB1520820	SWARTZ CREEK	MI		05/25/2022	ļ	0	0	27	0	0	27	0	627	627	0	0	0
BB1521473	REMLAP	AL		05/25/2022	ļ	0	0	9	0	0	9	0	340	340	0	0	0
BB1520331	CICERO	IL		05/25/2022		0	0	90	0	0	90	0	626	626	0	0	0
BB1519222	WATERBURY	CT		05/25/2022		0	0	(1)	0	0	(1)0	47	47	0	0	0
BB1519845	PHILADELPHIA	PA		05/25/2022		0	0	8	0	0	8	0	618	618	0	0	0
BB1520619	COVENTRY	RI		05/25/2022	ļ	0	0	58	0	0	58	0	1,010	1,010	0	0	0
BB 1521231	CHEEKTOWAGA	NY		05/25/2022		0	0	24	0	0	24	0	309	309	0	0	0
BB1519166	SAINT AUGUSTINE	FL		05/25/2022		0	0	1	0	0	1	0	52	52	0	0	0
BB1520694	HURST	TX		05/25/2022	ļ	0	0	7	0	0	7	0	195	195	0	0	0
BB1518794	RUTHER GLEN	VA		05/25/2022	ļ	0	0	9	0	0	9	0	188	188	0	0	0
BB1519394	PINE BLUFF	AR		05/25/2022	ļ	0	0	(27)	00	0	(27)0	587	587	0	0	0
BB1519319	JACKSONVILLE	FL		05/25/2022	·····	0	0	16	0	0	16	0	305	305	0	0	0
BB1521003	HENDERSON	NV		05/25/2022		0	0	86	0	0	86	0	785	785	0	0	0
BR 1521245	PHOENTY	Δ7	1	05/25/2022	1	1	0	20	1 0	ι I	20	1	584	59/	1 0	1 0	1

1	Location	n	4	5	6	Loans DISPO	,	Change	in Book Value	e/Recorded Inv	vestment		14	15	16	17	18
	2	3	Loan	Date	Disposal	Book Value/ Recorded Investment Excluding Accrued	8 Unrealized Valuation	9 Current Year's	10 Current Year's Other- Than- Temporary	11 Capitalized Deferred	12 Total Change in	Total Foreign	Book Value/ Recorded Investment Excluding Accrued Interest on	Consid-	Foreign Exchange Gain	Realized Gain (Loss) on	Total Gain (Loss) on
Loan Number	City	State	Type	Acquired	Disposai	Interest Prior Year	Increase (Decrease)	(Amortization) /Accretion	Impairment Recognized	Interest and Other	Book Value (8+9-10+11)	Change in Book Value	Disposal	eration	(Loss) on Disposal	Disposal	Disposal
BB 1520224	. LAKE WORTH	FL		05/25/2022		0	0	25	0	0	25	0	832	832	0	0	,
BB1519859	. CHARLOTTE	NC		05/25/2022		0	0	24	0	0	24	0	555	555	0	0	/C
BB 1520047	KEMMERER			05/25/2022		0	0	1	0	0	1	0	183	183	0	0	,
BB1519273	ANAHEIM			05/25/2022		. 0	0	120	0	0	120	0	1,862 . 1 407	1,862 1 407	0	0	0
BB 1520263BB 1518862	VINEMONT	X		05/25/2022			0	10		0	10	0	1,407			0	١
BB1520142	STONE MOUNTAIN			05/25/2022				43 Q	0		9		804	804	0)
BB1519006	PINSON	AL		05/25/2022		0	0	13	0	0	13	0		145	0	0	
BB 1519248	MEMPHIS	TN		05/25/2022		0	0	4	0	0	4	0	96	96	0	0	
BB1519178	OXFORD	NC		05/25/2022		0	0	(1)	0	0	(1)	0	610	610	0	0	,
BB1519425	TAYLOR	MI		05/25/2022		0	0	12	0	0	12	0	305	305	0	0	/0
BB1519304	TEMPLE	GA		05/25/2022		0	0	16	0	0	16	0	222	222	0	0	·0
BB1521485	SHREVEPORT	LA		05/25/2022		. 0	0	(25)	0	0	(25	0	565	565	0	0	0
BB1519723	. HELENA	AR		05/25/2022		0	0	(201)	0	0	(201	0	2,509 .	2,509	0	0	0
BB 1519355	LAKELAND			05/25/2022			٥	(9)			(9)						١
BB 1520631	PETERSBURG	VA		05/25/2022			0	(12)	0		(12	0	1.315	1.315	0)
BB1521136	HOUSTON	TX		05/25/2022			0	(297)	0	0	(297	0	4.228	4.228	0	0	
BB1520994	. OPA LOCKA	FL		05/25/2022		0	0	41	0	0	41	0			0	0	
BB1519831	SIMI VALLEY	CA		05/25/2022		0	0	9	0	0	9	0	1,427	1,427	0	0	,c
BB1519952	. SAN ANTONIO	TX		05/25/2022		0	0	24	0	0	24	0	1,275	1,275	0	0	,C
BB1521378	FLEETWOOD	NC		05/25/2022		0	0	(88)	0	0	(88)	0	2,057	2,057	0	0	/0
BB 1521448	GOOSE CREEK	SC		05/25/2022		0	0	6	0	0	6	0	256	256	0	0	·0
BB1519951	LOUISVILLE	KY		05/25/2022		. 0	0	9	0	0	9	0	140	140	0	0	0
BB1518839	FORT WHITE	FL		05/25/2022		. 0	0	4	0	0	4	0	241 .	241	0	0	0
BB1519900	JEFFERSON	IX		05/25/2022									59	59			
BB 1519030	MCCOMB	MS		05/25/2022			0	(3)	0		3	0	393	393	0)
BB 15 19844	MORENO VALLEY	CA		05/25/2022			0	28	0	0	28	0	575	575	0	0	
BB 1521295	. NIAGARA FALLS	NY		05/25/2022		0	0	44	0	0	44	0	173	173	0	0)c
BB 1521053	MIAMI	FL		05/25/2022		0	0	57	0	0	57	0	763	763	0	0	,
BB 1521472	SALEM	OR		05/25/2022		0	0	11	0	0	11	0	436	436	0	0	/C
BB 1520658	BETHLEHEM	PA		05/25/2022		0	0	1	0	0	1	0	106	106	0	0	0
BB1518984	CHARLESTOWN	IN		05/25/2022		. 0	0	(8)	0	0	(8	0	96 .	96	0	0	0
BB1520714	LANCASTER	MD		05/25/2022		. 0	0	65	0	0	65	0	611	611	0	0	, 0
BB1519154	MISSION	TY		05/25/2022			n	(31)	n		(31	n	670	670	n	n	1
BB0066497	CEDAR SPRINGS	MI		05/25/2022			n		n		28				n		,
BB1521218	STATEN ISLAND	NY		05/25/2022			0		0		413	0	5,087	5,087	0	0	
BB 1521339	. LAKE ARIEL	PA		05/25/2022		0	0	4	0	0	4	0			0	0	,c
BB 1518758	YUMA			05/25/2022		0	0	43	0	0	43	0	1,216	1,216	0	0	,c
BB 1521409	. ATLANTA	GA		05/25/2022		0	0	15	0	0	15	0	185	185	0	0	· 0
BB1518949	VILLA RICA	GA		05/25/2022		0	0	(2)	0	0	(2	0	265	265	0	0	0
BB1520953	. GERMANTOWN	MD	·	05/25/2022		. 0	0	44	0	0	44	0		890	0	0	0
BB1519619	PHILADELPHIA	PA		05/25/2022		. 0	0	224	0	0	224	0	1,576 .	1,576	0	0	, 0
BB 1521540	AIWAIER			05/25/2022		. 0	0	16	0	0	16	0	267	267	0	0	, 0
BB 1519428	MASON	FLTN		05/25/2022			n	(18)	n		(18	n	945		n	u	1
BB1519605	GOLDSBORO	NC		05/25/2022				190	n	n	190		2.862	2,862	n		
BB 1521135	COLTON	CA		05/25/2022			0	119	0	0	119	0		823	0	0	
BR1520617	COLUMBIA	TNI		05/25/2022		0	0	27	0		27	0	/137	/137	0		,

1	Location	n	4	5	6	Loans DISPO	, manor			e/Recorded Inv			14	15	16	17	18
·	2	3			· ·	Book Value/ Recorded Investment	8	9	10 Current Year's Other-	11	12 Total	13	Book Value/ Recorded Investment	.0	Foreign		
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Excluding Accrued Interest on Disposal	Consid- eration	Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
BB1520571	GREENSBORO	GA		05/25/2022		0	0	(28)	0	0	(28)	0	646	646	0	0	
BB1520990	PARAMOUNT	CA		05/25/2022		0	0	23	0	0	23	0	543	543	0	0	·
BB1520450	PALM BAY	FL		05/25/2022		0	0	244	0	0	244	0	569	569	0	0	·
BB1518866	VIRGINIA BEACH	VA		05/25/2022		0	0	42	0	0	42	0	593	593	0	0	
BB 15 19339	DAWSONVIII F	MI		05/25/2022			0	20			29			397		0	
BB 15 19230	MEMPHIS	TN		05/25/2022		. 0	0	5	0	0	5	0			0	0	
BB1518922	CENTREVILLE	VA		05/25/2022		0	0	(7)	0	0	(7)	0	270	270	0	0	
BB1519536	SHREVEPORT	LA		05/25/2022		0	0	(14)	0	0	(14)	0	1,073	1,073	0	0	l
BB1521517	VIRGINIA BEACH	VA		05/25/2022		0	0	(39)	0	0	(39)	0	1, 185	1, 185	0	0)
BB1519047	LAREDO	TX		05/25/2022		0	0	8	0	0	8	0	92	92	0	0	0
BB1520031	TAMPA	FL		05/25/2022		0	0	62	0	0	62	0	1,091	1,091	0	0	·
BB1520222	LOS ANGELES	CA		05/25/2022		. 0	0	127	0	0	127	0	1,375 1.205	1,375	0	0	
BB 1521173	HARRISRIRG	5C		05/25/2022				9			9		316	1,205			
BB 152 1459	MAROA	II		05/25/2022			0	(19)	0		(10)	0			0		
BB 1519940	QUINCY	WA		05/25/2022			0	17	0	0	17	0			0	0	
BB1520191	TOMS RIVER	NJ		05/25/2022		0	0	52	0	0	52	0	442	442	0	0	
BB 1519274	TOPEKA	KS		05/25/2022		0	0	(4)	0	0	(4)	0	95	95	0	0	a
BB1519809	KATY	TX		05/25/2022		0	0	(2)	0	0	(2)	0	207	207	0	0)
BB1521515	SPOKANE	WA		05/25/2022		0	0	1	0	0	1	0	147	147	0	0	·
BB1519884	HALLANDALE BEACH	FL		05/25/2022		0	0	39	0	0	39	0	446	446	0	0	·
BB1520898	DUNCANVILLE	TX		05/25/2022		0	0	13	0	0	13	0			0	0	
BB 1520833BB 1518948	EL PASO	FL		05/25/2022			0	9	0		9		853	853	0		
BB 1521185	PORTLAND	ΛR		05/25/2022			0	(53)			(53)	0		931			
BB 1519260	CLINTON TOWNSHIP	MI		05/25/2022			0	39	0	0	39	0		742	0	0	·
BB1521483	VIDALIA	GA		05/25/2022		0	0	(9)	0	0	(9)	0	248	248	0	0	l
BB1520084	BESSEMER	AL		05/25/2022		0	0	(17)	0	0	(17)	0	324	324	0	0	
BB1519599	LOCUST GROVE	GA		05/25/2022		0	0	32	0	0	32	0	370	370	0	0	·
BB 1520382	LINCOLNTON	GA		05/25/2022		0	0	20	0	0	20	0	352	352	0	0)
BB1519059	ALAMO	TX		05/25/2022		0	0	(11)	0	0	(11)	0	309		0	0	· 0
BB1520572	MINDEN	LA		05/25/2022			0	(43)	0	0	(43)	0	1,175 1 694	1,175	0	0	
BB 15 19237BB 15 18972	MTAMI EDINBURG	TY		05/25/2022			u	16	n		16	0 n	1,694	1,694	n	u	
BB 1520008	LYNCHBURG	VA		05/25/2022			0	14	0	0	14	0			0	0	
BB1519046	FORT WAYNE	IN		05/25/2022		0	0	18	0	0	18	0	221	221	0	0	
BB 1521502	ANDERSON	IN		05/25/2022		0	0	(1)	0	0	(1)	0	51	51	0	0	
BB 1520223	. DAPHNE	AL		05/25/2022		0	0	11	0	0	11	0	934	934	0	0) 0
BB1520465	HOPE MILLS	NC		05/25/2022		0	0	3	0	0	3	0	228	228	0	0	·
BB1519916	LA PUENTE	CA		05/25/2022		0	0	(2)	0	0	(2)	0	381	381	0	0	
BB1519586	DENISON	TX		05/25/2022		.	ļ0	24	0	0	199	0	335	335	0	0	. a
BB1519521	DECATUR	GA		05/25/2022		0	0	199	0	0	199	0	1,745	1,745	0	0	
BB 15 19231	LANCASTER	0H		05/25/2022			n	(64)	n	o	(64)	n		772	n	n	,
BB1520341	HUNTERSVILLE	NC		05/25/2022									1.811	1.811			
BB1519473	MOUNT HOLLY	NJ		05/25/2022		0	0	(65)	0	0	(65)	0	2,759	2,759	0	0	
BB1520760	NORCROSS	GA		05/25/2022		0	0	40	0	0	40	0	1,755	1,755	0	0)
BB1521291	SAN FRANCISCO	CA		05/25/2022		0	0	167	0	0	167	0	10,601	10,601	0	0	0
BB1519855	LEONARD	MI		05/25/2022		0	0	9	0	0	9	0	1,351	1,351	0	0) 0
RR 1520355	MORILE	I AI	1	05/25/2022		1	۱ ۸	24	۱ ۸	1	24	1	515	515	۱ ۸	1 0	

1	Location	nn .	4	5	411 Mortgage 6	Loans DISPO	ULD, HallSI		e in Book Value				14	15	16	17	18
1	2	3	4	5	b	Book Value/ Recorded Investment Excluding Accrued	8 Unrealized Valuation	9 Current Year's	10 Current Year's Other- Than- Temporary	11 Capitalized Deferred	Total Change in	13 Total Foreign Exchange	Book Value/ Recorded Investment	15	Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	Citv	State	Loan Type	Date Acquired	Disposal Date	Interest Prior Year	Increase (Decrease)	(Amortization)	Impairment Recognized	Interest and Other		Change in Book Value	Interest on Disposal	Consid- eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
BB1521240	CHANDLER	AZ		05/25/2022		0	0	7	0	0	7	0	183	183	0	0	0
BB1519040	GUNTERSVILLE	AL		05/25/2022		0	0	(10)	0	0	(10)	0	117	117	0	0	0
BB1519747	ALEXANDRIA	LA		05/25/2022		0	0	15	0	0	15	0	519	519	0	0	0
BB 1520299	MIDDLETOWN	VA		05/25/2022		0	0	8	0	0	8	0	1,299	1,299	0	0	0
BB1519092	RIVERSIDE			05/25/2022		0	0	9	0	0	9	0	1,702	1,702	0	0	0
BB 1518994	MEMPHIS	ты		05/25/2022			0	26	0		26	0	190			0	0
BB 1520126	PORT LAVACA	TX		05/25/2022			0	4	0	0	4	0	195	195	0	0	0
BB 1519799	RIALTO			05/25/2022		0	0	48	0	0	48	0	580	580	0	0	0
BB1519068	WEST MELBOURNE	FL		05/25/2022		0	0	23	0	0	23	0	552	552	0	0	0
BB 1519557	AURORA			05/25/2022			0	38	0	0	38	0	630	630	0	0	0
BB 1520298	PHILADELPHIA	PA		05/25/2022		0	0	29	0	0	29	0	844	844	0	0	0
BB 1520964	LANCASTER		.	05/25/2022		. 0	0	32	0	0	32	0	424	424	0	0	0
BB 1519315	GRAND BAY	AL		05/25/2022		0	0	46	0	0	46	0	883 67	883	0	0	0
BB 1519366	SAN ANTONIO			05/25/2022				(2,			(2)		100			0	0
BB1518957	EASLEY	SC.		05/25/2022			0	30	0	0	30	0	1.289	1 289	0	0	0
BB 1519422	ST. LOUIS			05/25/2022		0	0	95	0	0	95	0	4.268	4.268	0	0	0
BB 1521145	MORENO VALLEY			05/25/2022			0	52	0	0	52	0	439	439	0	0	0
BB 1521024	SIOUX CITY	IA		05/25/2022		0	0	(17)	0	0	(17)	0	205	205	0	0	0
BB 1519351	BATESVILLE			05/25/2022		0	0	12	0	0	12	0	177	177	0	0	0
BB1519230	GREAT FALLS	MT		05/25/2022		0	0	26	0	0	26	0	856	856	0	0	0
BB1521159	METAIRIE	LA		05/25/2022		0	0	8	0	0	8	0	178	178	0	0	0
BB1520598	BARTLETT	IN		05/25/2022		0	0	21	0	0	21	0	312		0	0	0
BB1520127	ROCK HILL			05/25/2022									378	378		0	0
BB1519677	DOTHAN	AL		05/25/2022			0	30	0	0	30	0	343	343	0	0	0
BB 1519314	SAHUARITA			05/25/2022		0	0	33	0	0	33	0	357	357	0	0	0
BB 1521495	BIDDEFORD	ME		05/25/2022		0	0	83	0	0	83	0	1,495	1,495	0	0	0
BB 1519365	HAMTRAMCK			05/25/2022		0	0	3	0	0	3	0	126	126	0	0	0
BB 1520304	HOUSTON	TX		05/25/2022		0	0	(2)	0	0	(2)	0	611	611	0	0	0
BB1521430	HOLLAND			05/25/2022		0	0	18	0	0	18	0	310	310	0	0	0
BB1520425	MIDDLETOWN	NY		05/25/2022			0	1/	0	0	1/	0	387	387	0	0	
BB 1520030	KANSAS CITY			05/25/2022				49			(44)		7/8	7/8		0	0
BB 1519300	ELLENWOOD			05/25/2022			0	30	0	0	30	0	601	601	0	0	0
BB 1518942	GREENVILLE	AL		05/25/2022		0	0	5	0	0	5	0	97	97	0	0	0
BB0070345	NORRISTOWN	PA		05/25/2022			0	(1)	0	0	(1)	0	169	169	0	0	0
BB1519891	MADISON	MS		05/25/2022		0	0	1	0	0	1	0	572	572	0	0	0
BB 1520439	WELLSTON			05/25/2022		0	0	0	0	0	0	0	549	549	0	0	0
BB 1521025	SAN DIEGO			05/25/2022		0	0	38	0	0	38	0	1,225	1,225	0	0	0
BB1519053	LORIS	SC		05/25/2022		. 0	0	(6)	J0	0	(6)	J0	66	66	0	0	
BB 1521200	LAS VEGAS	NV		05/25/2022		0	0		0	0	238	0	1,461	1,461	0	0	0
BB 1519601	PHILADELPHIA	PA		05/25/2022			n	36	n	n		n	2,925	2,925	n	n	n
BB 1519056	PORTLAND	OR		05/25/2022			0	(2)	0	0	(2)	0	48	48	0	0	0
BB 1520436	TUCSON	AZ		05/25/2022		0	0	(6))0	0	(6)	0	73	73	0	0	0
BB 1521335	CALVERTON	MD		05/25/2022		0	0	75	0	0	75	0	833	833	0	0	0
BB1518996	HENDERSON			05/25/2022			0	11	0	0	11	0	372	372	0	0	0
BB1518875	ALAFAYA	FL		05/25/2022		0	0	12	0	0	12	0	524	524	0	0	0
BB0052263	CANTON	I MS		05/25/2022		0	l0	(15)	110	10	(15)	10	182	182	10	10	10

					All Mortgage L		SED, Transf							T	T		T
1	Location		4	5	6	7				e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		T-4-1		Recorded		Faraian		
						Investment Excluding			Year's Other-		Total	T	Investment		Foreign Exchange	Realized	Total
							Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Gain	Gain	Gain
			Loan	Date	Disposal	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued Interest on	Consid-			(Loss) on
Loan Number	Citv	04-4-		Acquired	Disposal	Interest Prior Year	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Disposal	eration	(Loss) on	(Loss) on	Disposal
		State	Туре		Date	Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value			Disposal	Disposal	Disposai
BB1518931	SPOKANE BROOKLYN	WA		05/25/2022		0	0		0	0	118		2,063	2,063	0	0	0
	KLAMATH FALLS	NY					0	(52)	0	0	(12			347	0	0	0
BB1519163	ATWATER	UH		05/25/2022			0	(12)	0	0	(12)0			0	0	0
BB 1521480	KNOXVILLE	UA		05/25/2022				3	0		57		395	395			
BB 152 1480	WOODFORD	IN		05/25/2022					0		22						
BB 1520892	BUCKSPORT	VA		05/25/2022			٥	22	0		22		91	91			
BB 1520650	TUCSON			05/25/2022			٥٥	(67)	0		(57)	2.519	2.519			
BB1518792	DURHAM	∧∠		05/25/2022			٥	(37)			17	,		456			
BB 1521419	BLUFFTON	NU		05/25/2022		n	n	63	n	n	63	n	858		n	n	n
BB 1520189	CABAZON	CA		05/25/2022		0	n	(6)	n	0	6		254	254	n	0	0
BB 1519736	MENIFEE	CA		05/25/2022	l	n	n	12/	n	n	134	,	1.677	1.677	n	n	n
BB 1521201	FRESNO	TX		05/25/2022		0	n	33	n	0	33	0	581	581	n	0	0
BB 1521194	CHICAGO	II		05/25/2022		n	n	10	n	n	19	n	111		n	n	n
BB1520340	NEWARK	N.I		05/25/2022		0	0	94	0	0	94	0	1,200	1.200	0	0	0
BB 1519353	ESTELLE	1 4		05/25/2022		0	0	(23)	0	0	(23	0	537		0	0	0
BB1520437	POMPANO BEACH	FI		05/25/2022		0	0	28	0	0	28	0	879		0	0	0
BB1518860	UNION CITY	GA		05/25/2022		0	0	(1)	0	0	(1	0	355	355	0	0	0
BB1520354	BRIDGEPORT	MI		05/25/2022		0	0	25	0	0	25	0			0	0	0
BB1519581	EUST IS	FI		05/25/2022		0	0	27	0	0	27	0	1.481	1.481	0	0	0
BB1519880	SHREVEPORT	1 A		05/25/2022		0	0	12	0	0	12	0	346		0	0	0
BB1521334	JACKSON	NC		05/25/2022		0	0	26	0	0	26	0			0	0	0
BB1521157	PALOS HILLS	IL		05/25/2022		0	0	63	0	0	63	0	536	536	0	0	0
BB1519628	RIVERVIEW	FL		05/25/2022		0	0	16	0	0	16	0			0	0	0
BB1520786	LAKEVILLE	MN		05/25/2022		0	0	0	0	0	0	0	644	644	0	0	0
BB1519270	NEW CASTLE	PA		05/25/2022		0	0	2	0	0	2	0	77	77	0	0	0
BB1521106	OAKLEY	CA		05/25/2022		0	0	84	0	0	84	0	1,047	1,047	0	0	0
BB1518944	WASHINGTON	DC		05/25/2022		0	0	(1)	0	0	(1)0	62	62	0	0	0
BB1521469	HOUSTON	TX		05/25/2022		0	0	28	0	0	28	0	722	722	0	0	0
BB1520055	LANESVILLE	IN		05/25/2022		0	0	1	0	0	1	0	219	219	0	0	0
BB1519558	SOUTH HILL			05/25/2022		0	0	43	0	0	43	0	767	767	0	0	0
BB1519735	KANSAS CITY	MO		05/25/2022		0	0	25	0	0	25	0	266	266	0	0	0
BB1521074	LEESBURG	FL		05/25/2022		0	0	41	0	0	41	0	982	982	0	0	0
BB1520069	WINDER	GA		05/25/2022		0	0	18	0	0	18	0	883	883	0	0	0
BB1520187	COLUMBUS	OH		05/25/2022		0	0	(3)	0	0	(3	00	136	136	0	0	0
BB1519622	MILAN	IN		05/25/2022		0	0	(6)	0	0	(6)0	75	75	0	0	0
BB1519077	TRAVERSE CITY	MI		05/25/2022		0	0	17	0	0	17	0	189	189	0	0	0
BB0064153	POMONA	CA		05/25/2022		0	0	(12)	0	0	(12)0	1,377	1,377	0	0	0
BB1520974	NEW YORK	NY		05/25/2022		0	0	63	0	0	63	0	975	975	0	0	0
BB 1520434	ABERDEEN	MD		05/25/2022		0	0	21	0	0	21	0	3,220	3,220	0	0	0
BB 1521537	WESLACO	TX		05/25/2022		0	0	(13)	0	0	(13)0	157	157	0	0	0
BB 1520364	PRATTSVILLE	NY		05/25/2022	·····	0	0	51	0	0	51	0	698	698	0	0	0
BB1520066	FORT WORTH	TX		05/25/2022	·····	0	0	37	0	0	37	0	1,172	1,172	0	0	0
BB1519063	ELLENWOOD	GA		05/25/2022	·····		0	14	0	0	14	0	579	579	0	0	0
BB1520504	TUCSON	AZ		05/25/2022	·····		0	12	J0	0	12	0	848	848	0	0	0
BB1519184	BALTIMORE	MD		05/25/2022	·····	ļ	0	35	ļ0	ļ0	35	0	1,370	1,370	0	0	0
	GEORGE I OWN	IX		05/25/2022	·····		0	5	0	0	5		1, 180	1, 180	0		
BB1519361	BRIDGEVILLE	FL		05/25/2022	·····		0	6/	0				827	82/ 413	0		
BB 1521212	CLINTON			05/25/2022	·····		0		0		290			413			
BB 15 19407	TACOMA	WL		05/25/2022	·····			267	0		267		1 307				

					All Mortgage L		SED, Transf										
1	Location		4	5	6	7				e/Recorded Inv		1 10	14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		-		Recorded		F		
						Investment			Year's Other-		Total		Investment		Foreign	D !! !	.
						Excluding	Unrealized	Current	_ Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
				_		Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
BB1519483	ST. GEORGES	DE		05/25/2022		0	0	3	0	0	3	0	550	550	0	0	
BB1519706	PERU	IN		05/25/2022		0	0	8	0	0	8	0	78	78	0	0	
BB1519292	WESTLAND	MI		05/25/2022		0	0	34	0	0	34	0	410	410	0	0	
BB1519338	LIMINGTON	ME		05/25/2022		0	0	26	0	0	26	0	738	738	0	0	
BB1520205	GARY	IN		05/25/2022		0	0	18	0	0	18	0	251	251	0	0	
BB1520866	MONT I CELLO	IN		05/25/2022		0	0	(15)) 0	0	(15	00	2,816	2,816	0	0	
BB1520987	VALENCIA	CA		05/25/2022		0	0	127	0	0	127	0	1.930	1.930	0	0	
BB1520280	COVINGTON	GA		05/25/2022		0	0	19	0	0	19	0	366		0	0	
BB1518915	SUNR I SE	FL		05/25/2022	ļ	0	0		0	0		0	4,227	4,227	0	0	
BB1520829	GIBSONTON	FL		05/25/2022	L	0	0	5	0	0	5	0		,	0	0	
BB1521492	BAMBERG	SC		05/25/2022		0	0	(5))0	0	(5)0	225		0	0	
BB1519324	WOODLEAF	NC		05/25/2022		0	0	0	0	0	0	0	42		0	0	
BB1519147	BOL I VAR	TN		05/25/2022	[0	(1))	0	(1)0			0		
BB1520294	HOUSTON	TY		05/25/2022	[n	n	63	n	n	63	n	971	971	n	n	
BB1521417	SMYRNA	GA		05/25/2022		n	n	(74)) 0	n	(74		1.036		n	n	
BB1519687	WASHINGTON	DC .		05/25/2022				12	,	0	12	,			0		
BB 1519984	KILLEEN	TV		05/25/2022			٥	12			/11		535	535	٥		
BB1521415	FRESNO	TV		05/25/2022				41			13		650				
BB 1519253	BAY CITY	MI		05/25/2022				E4	0	0	54		482				
BB 1520067	KINSTON	NC MI		05/25/2022				34	0	0			402 //1/	402			
BB 1518978	DOWAGIAC	NC		05/25/2022				(3)	,	0		,					
BB 1518736	BLAIRSVILLE	MI		05/25/2022		0	0	23	0	0	22		314		0	0	
BB 15 19551	STERLING HEIGHTS	GA		05/25/2022		0	0	22	0	0			233		0	0	
BB 1520188	NEW CASTLE	MI		05/25/2022		0	0	15	0	0	(23		1,287	1,287	0	0	
		IN				0	0	(23))0	0	19	*			0	0	
BB1519812	EAST CONCORD	NY		05/25/2022		0	0	18	0	0	18		2,070	2,070	0	0	
BB 1521262	LAGRANGE	IX		05/25/2022		0	0	(39))0	0	(39)0	2,898	2,898	0	0	
BB1518760		GA		05/25/2022		0	0	9	0	0	60	0	286		0	0	
BB1519229	ORLANDO			05/25/2022		0	0	60	0	0	60	0	715	715	0	0	
BB1519769		IN		05/25/2022		0	0	34	0	0		0	1,066	,	0	0	
BB1519159	BUCKLEY	WA		05/25/2022		0	0	90	0	0	90	0	1,403		0	0	
BB1520924	DEERFIELD BEACH	FL		05/25/2022		0	0	20	0	0	20		302		0	0	
BB1519705	SOUTHPORT	NY		05/25/2022	·····		0	(2)) 0	J0	(2	0	65	65	J0	0	
BB1519291	CASA GRANDE	AZ		05/25/2022	·····	0	0	6	J0	0	6	J0	819	819	0	0	(
BB1518774	CHARLOTTE	NC		05/25/2022	·····	0	0	(5)) 0	0	(5) 0	659	659	0	0	
BB 1520327	BALDWIN PARK	CA		05/25/2022	·····		0	44	0	J0	44	0	752		J0	0	(
BB 1519579	STERLING HEIGHTS	MI		05/25/2022	·····	0	0	30	0	0	30		240	240	0	0	(
BB 1521099	RIALTO	CA		05/25/2022	·····		0	29	0	J0	29	· 0	422		J0	0	(
BB1521467	MARION	IN		05/25/2022	·····	0	0	11	0	0	11	J0	284		0	0	(
BB1520421	BASKING RIDGE	NJ		05/25/2022			0	42	0	J0	42	· J0	1,027	1,027	J0	0	(
BB 1520053	HIGH POINT	NC		05/25/2022	·····	0	0	(1)) 0	0	(1)0	499	499	0	0	
BB 1519323	HOBART	IN		05/25/2022	·····	0	0	49	J0	0	49	0	509		0	0	
BB 1519202	LONGVIEW	TX		05/25/2022	·····	0	0	(102)) 0	0	(102	0	1,222	1,222	0	0	
BB1521046	LAUDERHILL	FL		05/25/2022	·····	0	0	59	0	0	59	0	631	631	0	0	ļ
BB 1520483	WEBB CITY	MO		05/25/2022	·····	0	0	11	0	0	11	0	153		0	0	ļ
BB 1520408	NEW SMYRNA BEACH	FL		05/25/2022	·····	0	0	8	0	0	8	0	305		0	0	ļ
BB1520529	PIKEVILLE	TN		05/25/2022	·····	0	0	39	0	0	39	0	739	739	0	0	ļ
BB 1520948	LOS ANGELES	CA		05/25/2022	ļ	0	0	47	0	0	47		944		0	0	ļ
BB1520171	HALLANDALE BEACH	FL		05/25/2022	ļ	0	0	25	0	0	25		295		0	0	
BB1519960	LANCASTER	CA		05/25/2022	·····	0	0	(4)) 0	0	(4	,	544		0	0	ļ
BB1521535	SPRINGFIELD	OH		05/25/2022	ļ	0	0	(38)) 0	0	(38	,	628	628	0	0	
RR 1510326	SAHIARITA	Δ7	1	05/25/2022	1	1	0	7/	1 0		7/		06/	06/	١		1 /

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1	Location		4	5	6	7		Change		e/Recorded Inv			14	15	16	17	18
	2	3		1		Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
BB1519829	EIGHT MILE	AL		05/25/2022		0	0	(12	0	0	(12) 0	545	545	0	0	0
BB1519503	RICHMOND	VA		05/25/2022		0	0	20	0	0	20	0	1,569	1,569	0	0	0
BB1521070	MASPETH	NY		05/25/2022		0	0	243	0	0	243	0	3,964	3,964	0	0	0
BB1520432	FLINT	MI		05/25/2022		0	0	63	0	0	63	0	624	624	0	0	0
BB1520674	ODUM	GA		05/25/2022		0	0	(3	0	0	(3)0	556	556	0	0	0
BB1518968	TACOMA	WA		05/25/2022		0	0	73	0	0	73	0	2,272	2,272	0	0	0
BB1519731	WYANDOTTE	MI		05/25/2022		0	0	12	0	0	12	0	349	349	0	0	0
BB1521307	JACKSON	MS		05/25/2022		0	0	(53	0	0	(53)0	2, 116	2,116	0	0	0
BB1520501	SEATTLE	WA		05/25/2022		0	0	23	0	0	23	0	1,489	1,489	0	0	0
BB1520375	CONCORD	CA		05/25/2022		0	0	(21	0	0	(21) 0	1,763	1,763	0	0	0
BB1519364	DADEVILLE	AL		05/25/2022		0	0	10	0	0	10	0	167	167	0	0	0
BB1518992	HALLANDALE BEACH	FL		05/25/2022		0	0	12	0	0	12	0	60	60	0	0	0
BB1519243	MEMPHIS	TN		05/25/2022		0	0	11	0	0	11	0	537	537	0	0	0
BB1520077	HIDALGO	TX		05/25/2022		0	0	(16	0	0	(16)0	191	191	0	0	0
BB1518750	ANT LOCH	TN		05/25/2022		0	0	22	0	0	22	0	2,838	2,838	0	0	0
BB1519708	FRANKLINVILLE	NY		05/25/2022		0	0	20	0	0	20	0	252	252	0	0	0
BB1520515	MILLBROOK	AL		05/25/2022		0	0	3	0	0	3	0	88	88	0	0	0
BB1518941	CHARLESTON	SC		05/25/2022		0	0	8	0	0	8	0		356	0	0	0
BB1519173	DELRAY BEACH	FL		05/25/2022		0	0	11	0	0	11	0	90	90	0	0	0
BB1520757	HUNTERSVILLE	NC		05/25/2022		0	0	66	0	0	66	0	1.510	1.510	0	0	0
BB1518764	CBANE	MO		05/25/2022		0	0	8	0	0	8	0	350	350	0	0	0
BB1521047	KNOXVILLE	TN		05/25/2022		0	0	7	0	0	7	0	221	221	0	0	0
BB1521466	SOUTH BRANCH	MI		05/25/2022		0	0	(2	0	0	(2)0	73	73	0	0	0
BB1520389	SAN ANTONIO	TX		05/25/2022		0	0	20	0	0	20	0	377	377	0	0	0
BB 15 19567	RICHMOND	VA		05/25/2022		0	0	(5	0	0	(5)0	504	504	0	0	0
BB 1520186	LAS VEGAS	NV		05/25/2022		0	0	58	0	0	58	ĺo	957	957	0	0	0
BB 15 19744	CARSON CITY	NV		05/25/2022		0	0	63	0	0	63	0	834	834	0	0	0
BB1519623	NOKOMIS	IL		05/25/2022		0	0	12	0	0	12	0	272	272	0	0	0
BB 1520065	MARRERO	LA		05/25/2022		0	0	(8	0	0	(8)0	101	101	0	0	0
BB 1521287	EVERETT	WA		05/25/2022		0	0	133	0	0	133	ĺo	1.593	1.593	0	0	0
BB 1519311	GRETNA	VA		05/25/2022		0	0	(2	0	0	(2)0	44	44	0	0	0
BB 1520498	LAKE ORION	МІ		05/25/2022		0	0	(11	0	0	(11)0	400	400	0	0	0
BB1518776	TWINSBURG	OH		05/25/2022		0	0	16	0	0	16	0	1.812	1.812	0	0	0
BB1520801	ATHENS	GA		05/25/2022		0	0	9	0	0	9	0	451	451	0	0	0
BB1518832	ATTICA	IN		05/25/2022		0	0	23	0	0	23	0			0	0	0
BB1520675	HALLANDALE BEACH	FL		05/25/2022		0	0	34	0	0	34	0		378	0	0	0
BB1519064	BROWNSVILLE	TX		05/25/2022		0	0	43	0	0	43	0	828	828	0	0	0
BB1520204	OVIEDO	Fl		05/25/2022		0	0	46	0	0	46	0		520	0	0	0
BB1518846	SLIDELL	I A		05/25/2022		0	0	11	0	0	11	0		238	0	0	0
BB0064236	TOPEKA	KS		05/25/2022		0	0	3	0	0	3	0	233	233	0	0	0
BB1520027	ELLWOOD CITY	PA		05/25/2022		0	0	16	0	0	16	0	270		0	0	0
BB0071203	LANCASTER	CA		05/25/2022		0	0	145	0	0	145	0	2.334	2.334	0	0	0
BB1519800	ST. CLAIR SHORES	MI		05/25/2022		0	0		0	0	24	0			0	0	
BB1519172	OLD FORT	NC		05/25/2022		0	0	186	0	0			2.328	2.328	0	0	0
BB1520293	IPSWICH	MA		05/25/2022				51		0	51	0	1.328	1.328	n	0	
BB 1521097	PERRIS	CA		05/25/2022		n	n	22	n	0	22	0	624	624	0	0	n
BB 1518991	NORTH	SC SC		05/25/2022		n	n	(52	n	n	(52)			n	n	n
BB 1520516	JACKSONVILLE	FI		05/25/2022		n	n	25	n	0	25	1			n	n	n
BB 1519347	MEMPHIS	TN		05/25/2022		n	n	15	n	n	15			279	n	n	n
BB 1520336	CHICAGO	II		05/25/2022		n	n	10	n	0	(2) 0	495	495	n	n	n
DD 1520000	LEAGLE CITY	TV		05/25/2022	l			00	,		00	/	750	750			

1	Locatio	n	4	5	6	Loans DISPO	,			e/Recorded Inv			14	15	16	17	18
	2	3		Dete	Diament.	Book Value/ Recorded Investment Excluding Accrued	8 Unrealized Valuation	9 Current Year's	10 Current Year's Other- Than- Temporary	11 Capitalized Deferred	12 Total Change in	13 Total Foreign	Book Value/ Recorded Investment Excluding Accrued		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Interest Prior Year	Increase (Decrease)	(Amortization) /Accretion	Impairment Recognized	Interest and Other	Book Value (8+9-10+11)	Change in Book Value	Interest on Disposal	Consid- eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
BB 1520215	PORTAGE	IN		05/25/2022			0	39	0	C	39	0	1,001	1,001	0	0) c
BB1521095	STOCKTON	CA		05/25/2022		0	0	(69)	0		(69)	0	1,848	1,848	0	0	, C
BB 1519226	GREAT FALLS	. MT		05/25/2022		0	0	50	0	0	50	0	509	509	0	0	<u> </u>
BB1519156	Kershaw	SC		05/25/2022			0	(16)	0		(16)	0	370	370		0	
BB1519701	DELTONA	FI		05/25/2022				(40)	0		(40)		1.011	1,011)
BB 15 19906	ELKIN	NC		05/25/2022		0	0	40	0		40	0	241	241	0	0)
BB 15 19333	SAUGUS			05/25/2022			0	3	0		3	0	354	354	0	0)
BB 1521533	OWENSBORO	KY		05/25/2022		0	0	(27)	0		(27)	0	337	337	0	0)
BB 1520183	MERIDIAN	MS		05/25/2022		0	0	4	0	0	4	0	385	385	0	0	,
BB1521235	EL DORADO	AR		05/25/2022			0	2	0	0	2	0	64	64	0	0	/ C
BB1520648	EAST HARTFORD	CT		05/25/2022		0	0	14	0	0	14	0	134	134	0	0	· 0
BB 152 1058BB 1520825	BLUE ISLAND	IX		05/25/2022			0	14	0		14	0	1.987	1.987	0		
BB 1519264	FI PASO	TY		05/25/2022				(32)	0		(32)		959	959)
BB 1520252	PORTSMOUTH	VA		05/25/2022		0	0	28	0		28	0	424	424	0	0)
BB 1520131	HOUSTON	TX		05/25/2022		0	0	40	0	0	40	0	354	354	0	0)
BB 15 18868	SELMA	AL		05/25/2022		0	0	0	0		0	0	354	354	0	0	۲
BB1519873	BYRAM	MS		05/25/2022		0	0	15	0	0	15	0	310	310	0	0	J
BB 1519441	PHILADELPHIA	PA		05/25/2022		0	0	21	0	0	21	0	234	234	0	0	,
BB1519371	VICKSBURG	MS		05/25/2022		0	0	(2)	0	0	(2)	0	75	75	0	0	,
BB1519659	WARREN	. MI		05/25/2022		0	0	3	0	0	3	0	106	106	0	0	· 0
BB0050006	CHARLOTTE	NCNC		05/25/2022			0	134	0	0	134	0	1,384	1,384	0	0	0
BB 15 18841	RICHMOND	unun		05/25/2022			0	22	٥		32		881	840 881			
BB 1520024	ALPHARETTA	GA		05/25/2022			0	46	0		46	0	740	740	0	0) (
BB 1518962	- PASADENA	ТХ		05/25/2022			0	(11)	0		(11)	0			0	0)
BB 1520196	MONROE	LA		05/25/2022		0	0	(12)	0		(12)	0	179	179	0	0	،ا ر
BB0051097	SOUTH ELGIN	IL		05/25/2022		0	0	(49)	0		(49)	0	1,518	1,518	0	0	
BB 15 19644	MESA	AZ		05/25/2022		0	0	(40)	0		(40)	0	1,627	1,627	0	0)
BB1519099	HOUSTON	TX		05/25/2022		0	0	(13)	0	0	(13)	0	151	151	0	0	,C
BB1519700	KENNEWICK			05/25/2022		0	0	46	0		46	0	392	392	0	0	, C
BB 1519453	OAKLEY	CA		05/25/2022		0	0	39	0	0	39	0	875	875	0	0	0
BB 1520/56BB 1520579				05/25/2022		0	0	(13)	0		(13)	0			0	0	
BB 1520579BB 1519155	CHARLOTTE	NC:		05/25/2022		n	n	3/	n		2/	n	688	302	n	n	,
BB1520431	CUMING			05/25/2022				69	n		69	n	711	711	n	n	
BB 1520132	KIHEI	Ні		05/25/2022			0		0			0	1,710	1,710	0	0	۲
BB 1520253	OOLTEWAH	TN		05/25/2022		0	0	4	0	C	4	0	871	871	0	0)
BB1519440	EATONTOWN	NJ		05/25/2022			0	25	0	0	25	0	877	877	0	0	,
BB1519118	MEMPHIS	TN		05/25/2022		0	0	59	0	0	59	0	1,019	1,019	0	0	,
BB1521127	TULARE	CA		05/25/2022		0	0	(9)	0	0	(9)	0	1,269	1,269	0	0	· 0
BB1521304	TALLASSEE	AL		05/25/2022		. 0	0	(33)	0		(33)	0	866	866	0	0	, °
BB1518891 BB1520812	YOUNGSTOWN	UH		05/25/2022		0	0	66	0		60	0			0	0	0
BB 1519942	GRAND LEDGE	MI		05/25/2022		n	n	15	n		15	n		1,402	n	n	,
BB 15 19346	CARRIERE	MS		05/25/2022				(47)			(47)	n	584	584		n)
BB1519048	SHELBYVILLE	TN		05/25/2022		0	0	9	0		9	0		892	0	0	٠
BB 1521270	NIAGARA FALLS	NY		05/25/2022		0	0	1	0	C	1	0	213	213	0	0)
BB1519419	HAVERHILL	MA		05/25/2022		0	0	29	0	0	29	0	646	646	0	0)
RR 1510252	DANDRINGE	TAI	1	05/25/2022	l	0	1		1	. 1			1/0	1//8	1 0	1 0	. 1

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1	Location		4	5	6	7				e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		-		Recorded		F		
						Investment			Year's Other-		Total		Investment		Foreign	D !! !	.
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
			1	D-4-	D:I	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
	2"	.	Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
BB 1520930	STATEN ISLAND	NY		05/25/2022		0	0	125	0	0	125		2,014		0	0	0
	BROWNSVILLE	TX		05/25/2022		0	0	(2)) 0	0	(2) 0	110		0	0	0
BB1520087	SPRINGFIELD	MA		05/25/2022		0	0	(6)) 0	0	(6) 0	177	177	0	0	0
BB1518880	BALTIMORE	MD		05/25/2022		0	0	48	0	0	48	0	923	923	0	0	0
BB1520157	BELLEVILLE	MI		05/25/2022		0	0	29	0	0	29	0	326	326	0	0	0
BB1519703	DALTON	KY		05/25/2022		0	0	14	0	0		0	133		0	0	0
BB 1519456	ANCHORAGE	GA		05/25/2022		0	0	(35))0	0	(35)0	452		0	0	0
	HOUSTON	AK				0	0	0	0	0	51	0	833	833	0	0	0
BB 1521233	LONG BEACH	IX		05/25/2022	l		0	51	0	0	51				0		
BB 1521112	PHILADELPHIA	DΛ		05/25/2022	l			1/2			117			.,	0		
BB 1520105	AURORA	r.Α		05/25/2022				02			82		879				
BB 1519336	DETROIT	MI		05/25/2022		n	n	02 A	0	n	/ A	n	1 419		n	n	n
BB 15 19530	JACKSON	MS		05/25/2022		n	n	(25)		n	(25) 0	445		n	n	0
BB 1521177	NORFOLK	 VΔ		05/25/2022	l	n	n	105	n	n		*	345		n	n	n
BB 1520403	LENOIR CITY	TN		05/25/2022		0	0	17	0	0	17	0			0	0	0
BB0071118	NAVARRE	OH		05/25/2022		0	0	43	0	0	43	0		222	0	0	0
BB1518787	SAN ANTONIO	TY		05/25/2022		0	0	(33)	0	0	(33)		867	0	0	0
BB1519685	LINDSAY	0K		05/25/2022		0	0	(13)	0	0	(13	,			0	0	0
BB1519838	HORN LAKE	MS		05/25/2022		0	0	84	0	0	84	,	1.127	1.127	0	0	0
BB1520659	WALL I NGFORD	CT		05/25/2022		0	0	(36)	0	0	(36	0	1.712	1.712	0	0	0
BB1519791	MENOMINEE	MI		05/25/2022		0	0	30	0	0	30	, 0	425	425	0	0	0
BB1519060	KINGS MOUNTAIN	NC		05/25/2022		0	0	19	0	0	19	0	304		0	0	0
BB1519670	LINDALE	GA		05/25/2022		0	0	(4)	0	0	(4)0			0	0	0
BB0053416	GRAY SUMMIT	MO		05/25/2022		0	0	(33)	0	0	(33)0	570	570	0	0	0
BB1518855	BLOOMINGTON SPRINGS	TN		05/25/2022		0	0	5	0	0	5	0	505	505	0	0	0
BB1518734	SHELBYVILLE	KY		05/25/2022		0	0	18	0	0	18	0	169	169	0	0	0
BB1519227	GREENVILLE	SC		05/25/2022		0	0	(4)	0	0	(4)0	130	130	0	0	0
BB1518911	BELEN	NM		05/25/2022		0	0	22	0	0	22	0	239	239	0	0	0
BB1519278	BATESVILLE	MS		05/25/2022		0	0	1	0	0	1	0	424	424	0	0	0
BB1519157	MILWAUKEE	WI		05/25/2022		0	0	(33)	0	0	(33	00	417	417	0	0	0
BB1521460	JOPLIN	MO		05/25/2022		0	0	9	0	0	9	0	74	74	0	0	0
BB 1520889	CHARLOTTE	NC		05/25/2022	ļ	0	0	9	0	0	9	0	97	97	0	0	0
BB1519511	WESTVILLE	NJ		05/25/2022		0	0	20	0	0	20	0	351	351	0	0	0
BB1520279	HOLYOKE	MA		05/25/2022	·····	0	0	16	0	0	16	0	446		0	0	0
BB 1518925	SLIDELL	LA		05/25/2022	·····	0	0	(46)) 0	0	(46) 0	577	577	0	0	0
BB1519512	R00PVILLE	GA		05/25/2022	·····	0	0	13	0	0	13	0	243		0	0	0
BB1520670	COLUMBIA	TN		05/25/2022	·····	0	0	35	0	0	35	0			0	0	0
BB1521232	LAKE CITY	FL		05/25/2022	·····	0	0	22	0	0	22	0	184		0	0	0
BB1518939	ZEBULON	NC		05/25/2022	····	0	0	28	0	0	20	0	1,244	1,244	0	0	0
BB1519563	MILFORD	MA		05/25/2022	·····	0	J0	39	J0	J0	39	J0	987	987	J0	0	0
BB1519265	FRESNO	CA		05/25/2022	·····	0	0	(5)	ار	0	(5	/ 0			J0	0	0
BB 1521055	WINTER PARK	tL		05/25/2022	l	0	0	59	J0			J0		749	ļ0	0	0
BB1520684	EL CENTRO			05/25/2022	·····	0	0	(1/	0	0	(1/	/ 0			0		
	DECATUR			05/25/2022	l		0	27	0	0	2/				0		
BB1519195	MADISON HEIGHTS	μι		05/25/2022	l	0	0	42	0	0	13		459		0		
BB 1520200	MIAMI GARDENS	EI		05/25/2022	l			13		0	10		335				
BB 1520861	SANTA ROSA			05/25/2022			0) IU			25		1.369				
BB 1520493	WATERTOWN	WI		05/25/2022				24			24		455	455			
RR 1521488	TAMPA	FI		05/25/2022	· · · · · · · · · · · · · · · · · · ·			20		1	20	1	385				1

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1	Location		4	5	6	7				e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		-		Recorded		F:		
						Investment			Year's Other-		Total		Investment		Foreign	D !! !	T.
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
			1	D-4-	D:I	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
	2"		Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
0V3274894	TAYLOR	TX		05/31/2022		0	0	58	0	0	58	0	1,261	1,261	0	0	0
0V3254513	PR0V0	UT		05/31/2022		0	0	96	0	0	96	0	2,942		0	0	0
0V3270358	PENSACOLA	FL		05/31/2022		0	0	39	0	0	39	0	1,042		0	0	0
0V3280434	PEORIA	AZ		05/31/2022		0	0	52	0	0	52	0	2,332	2,332	0	0	0
0V3268693	DAVENPORT	FL		05/31/2022		0	0	118	0	0	118	0	2,796	2,796	0	0	0
0V3274749	MONTROSE	FL		05/31/2022		0	0	23	0	0	23	0	967	967	0	0	0
0V3276899 0V3279559	PORT SAINT LUCIE			05/31/2022		0	0	35	0	0	35	0	1,078	1,078	0	0	0
0V3279559 0V3274658	TAMPA					0	0		0	0	58	0	1,343	1,343	0	0	0
0V3274658 0V3280485	LANTANA	rL		05/31/2022	l	0	0	58	0	0	58		1,923		0		0
0/3280485	AUSTIN	TV		05/31/2022	l			107					2.701				
0V3266376	DAVENPORT	EI		05/31/2022				17			17		1.306	1.306			
0V3267966	MONROF	ı⁻L		05/31/2022		n	n		n	n	34		1,306	1,306	n	n	n
0V3271675	PHOENIX	Δ7		05/31/2022	l	n	n	105	n	n			1.938	1.938	n		n
0V3271673	FORT LAUDERDALE	FI		05/31/2022	l	n	n	30	n	n	39		1,930	1,481	n	n	n
0V3285784	FORT LAUDERDALE	FI		05/31/2022		0	0	03	0	0	93		2 539	2.539	0	0	0
0V3269287	MARYSVILLE	CA		05/31/2022		0	0	a	0	0	Q	0			0	0	0
0V3257795	NASHVILLE	TNI		05/31/2022		0	0	13	0	0	43	0			0	0	0
0V3273124	PORT CHARLOTTE	FI		05/31/2022		0	0	86	0	0	86	0	1.505		0	0	0
0V3268038	GREER	SC		05/31/2022		0	0	15	0	0	15	0	816	816	0	0	0
0V3278732	FORT LAUDERDALE	FI		05/31/2022		0	0	91	0	0	91	0	1.979	1.979	0	0	0
0V3274904	MESA	AZ		05/31/2022		0	0	35	0	0	35	0	2,185	2.185	0	0	0
0V3274859	LINTHICUM	MD		05/31/2022		0	0	2	0	0	2	0	925	925	0	0	0
0V3268141	KEY LARGO	FL		05/31/2022		0	0	36	0	0	36	0	2,022		0	0	0
0V3273253	UNIVERSITY PARK	FL		05/31/2022		0	0	218	0	0	218	0	2,858	2,858	0	0	0
0V3269406	UPPER MARLBORO	MD		05/31/2022		0	0	46	0	0	46	0	2, 198	2, 198	0	0	0
0V3243279	MONTGOMERY	TX		05/26/2022		0	0	64	0	0	64	0	966	966	0	0	0
0V3250856	CELINA	TX		05/26/2022		0	0	161	0	0	161	0	1,607	1,607	0	0	0
0V3073091	WINSTON SALEM	NC		05/26/2022		0	0	(16)	0	0	(16	00	460	460	0	0	0
0V3241524	SAN DIEGO	CA		05/26/2022		0	0	423	0	0	423		4,731	4,731	0	0	0
0V3242283	MCALLEN	TX		05/26/2022		0	0	47	0	0	47	0	821	821	0	0	0
0V3165663	EASTON	PA		05/26/2022		0	0	42	0	0	42	0	1,058	1,058	0	0	0
0V3263205	CAPE CORAL	FL		05/26/2022	ļ	0	0	89	0	0	89	0	1,227	1,227	0	0	0
0V3241398	DURHAM	NC		05/26/2022		0	0	93	0	0	93	0	1,362	1,362	0	0	0
0V3251741	PHOENIX	AZ		05/26/2022		0	0	108	0	0	108	0	1, 181	1, 181	0	0	0
0V3243252	SEA ISLE CITY	NJ		05/26/2022	·····	0	0	334	0	0	334	0	3,270	3,270	0	0	0
	EL CAJON	CA		05/26/2022	·····	0	0	153	0	0	153	0	1,751	1,751	0	0	0
0V3244368	RED LION	PA		05/26/2022		0	0	33	0	0	33	0	570	570	0	0	0
0V3097021	PHARR	TX		05/26/2022		0	0	(6)	0	0	(6	,			0	0	0
0V3246725	ANNA	IX		05/26/2022		0	0	116	0	0		0	1,388	1,388	0	0	0
0V3244369	VIRGINIA BEACH	VA		05/26/2022		0	0	26	0]0	26	0	647	647	0	0	0
0V32454300V3241441	EASTON	PA		05/26/2022	·····	0	0	25	0	0	25		1.346		0	0	0
0V3241441 0V3279832	SAVANNAH	UA		05/26/2022	·····	0	0	93	0	0	18				0		0
0V3279832 0V3244602	PHILADELPHIA	DA		05/26/2022	·····		0	164	0		18						
0V3244602 0V3186501	NEWARK	MI		05/26/2022	l			200	0	0							
0V3186501	WINDSOR			05/26/2022	l			147					1,829	1,829			
0V3233073	MONTEBELLO			05/26/2022				204					1.979	1.979			
0V3120528	PORT ALLEN	υπ Ι Δ		05/26/2022		n	n	204	n	n			457		n	n	n
0V3273230	TEMPE	Δ7		05/26/2022		n	n	1/10	n	n	142	·	1.749	1.749	n	n	n
0V3273230	TORRINGTON	^T		05/26/2022	[0		142			142		660				

					All Mortgage L		SED, Transf										
1	Location		4	5	6	7				e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		T-4-1		Recorded		Faraian		
						Investment			Year's Other-		Total	T	Investment		Foreign	Dealized	Total
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	
				5 .	D: 1	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
		_	Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
0V3032816	JERSEY CITY	NJ		05/26/2022		0	0	(235)	0	0	(235		2,249	2,249	0	0	
0V3241397	GILBERT	AZ		05/26/2022		0	0	119	0	0	119	0	1,112	1,112	0	0	
0V3104372	ATLANTA	GA		05/26/2022		0	0	90	0	0	90	0	1,976	1,976	0	0	
0V3158944	BALTIMORE	MD		05/26/2022		0	0	6	0	0	6	0	512	512	0	0	
0V3175259	POCATELLO	ID		05/26/2022		0	0	40	0	0	40	0	983	983	0	0	
0V3257817	MESA	AZ		05/26/2022		0	0	106	0	0	106	0	1,243	1,243	0	0	
0V3245687	SEVIERVILLE	TN		05/26/2022		0	0	200	0	0	200	0	2,580	2,580	0	0	
0V3141022	IRVINGTON	NJ		05/26/2022		0	0	55	0	0	55	0	1,070	1,070	0	0	
0V3245743	BONNEY LAKE	WA		05/26/2022		0	0	145	0	0	145	0	1,779	1,779	0	0	
0V3264491	PASADENA	CA		05/26/2022	ļ	0	0	388	0	0	388	0	4,289	4,289	0	0	
0V3247389	HOUSTON	TX		05/26/2022		0	0	103	0	0	103	0	1,520	1,520	0	0	ļ
0V3247147	NARRAGANSETT	RI		05/26/2022	ļ	0	0	126	0	0	126	0	1,855	1,855	0	0	
0V3173735	GAITHERSBURG	MD		05/26/2022	ļ	0	0	43	0	0	43	0	821	821	0	0	
0V3032815	IRVINGTON	NJ		05/26/2022	·····	0	0	(8)	0	0	(8	00	599	599	0	0	ļ
0V3236235	WHITTIER	CA		05/26/2022	·····	0	0	127	0	0	127	0	2,620	2,620	0	0	
0V3153269	ATHENS	GA		05/26/2022		0	0	35	0	0	35	0	724	724	0	0	
0V3241873	BALTIMORE	MD		05/26/2022		0	0	38	0	0	38	0	588	588	0	0	
0V3247184	RIDGECREST	CA		05/26/2022		0	0	79	0	0	79	0	1,398	1,398	0	0	
0V3234663	ELIZABETHPORT	NJ		05/26/2022		0	0	161	0	0	161	0	1,660	1,660	0	0	
0V3277249	BRICK	NJ		05/26/2022		0	0	16	0	0	16	0	996	996	0	0	
0V3288282	KNI GHTDALE	NC		05/26/2022		0	0	36	0	0	36	0	812	812	0	0	
0V3239947	MONTEREY PARK	CA		05/26/2022		0	0	297	0	0	297	0	3,275	3,275	0	0	
0V3244598	HOLLYWOOD	FL		05/26/2022		0	0	166	0	0	166	0	2,321	2,321	0	0	
0V3120529	GULFPORT	MS		05/26/2022		0	0	6	0	0	6	0		477	0	0	
0V30838060V3254477	CUMBERLAND	KI		05/26/2022		0	0	(1/)	0	0		0	1,13/	1, 137	0	0	
0V3254477	STAFFORD			05/26/2022			0	122	0	0		0	2.510	2.510	0	0	
0V3261620	DALY CITY	VA		05/26/2022				210	0	0	543		4.242	4.242			
0V3251620 0V3253647	CELINA	UA		05/26/2022			0	543	0	0	543	0			0	0	
0V3251836	JAMAICA PLAIN			05/26/2022				1/1	0	0		0	1,790	1,798	0		
0V3252818	I FESBURG			05/26/2022				100	0	0	102		1,744	1,744			
0V3289493	AUSTELL	CV		05/26/2022			٥	27			37		875	875			
0V3253908	PLANO	TY		05/26/2022		n	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	105	n	n		n	1,951	1,951	n		
0V3094517	ATLANTA	GA		05/26/2022		n	n	15/	n	n		n	1,794	1.794	n	0	,
0V3250900	NASHVILLE	TN		05/26/2022	[0	n	R1	n	0	81	n	1,003	1,794	n	0	-
0V3260283	FULLERTON	CA		05/26/2022	[0	0			3.200	3.200			
0V3168119	MANCHESTER	NH		05/26/2022			0	32	0	0	32	0	1.379	1.379	0	0	
0V3139028	HARTFORD	CT		05/26/2022				18				0	540	540		0	
0V3247513	EDGEWOOD	MD		05/26/2022		0	0	64	0	0	64	0	1.032	1.032	0	0	
0V3050100	VANDAL I A	OH		05/26/2022		0	0	(6)	0	0	(6	0	627	627	0	0	
0V3251729	PH0ENIX	AZ		05/26/2022		0	0	176	0	0	176	0	2,218	2,218	0	0	
0V3173122	LEBANON	NH		05/26/2022		0	0	50	0	0	50	0	1,084	1,084	0	0	ļ
0V3253699	MESA	AZ		05/26/2022	ļ	0	0	135	0	0		0	1,558	1,558	0	0	
0V3247183	SAN DIEGO	CA		05/26/2022		0	0	246	0	0	246	0	2,472	2,472	0	0	ļ <i>t</i>
0V3140014	POUGHKEEPS IE	NY		05/26/2022		0	0	64	0	0	64	0	1,064	1,064	0	0	
0V3260460	RENO	NV		05/26/2022	ļ	0	0	157	0	0	157	0	1,732	1,732	0	0	
0V3250653	OLYMPIA	WA		05/26/2022	ļ	0	0	111	0	0	111	0	1,545	1,545	0	0	
0V3177422	GARFIELD	NJ		05/26/2022		0	0	173	0	0	173	0	2,259	2,259	0	0	
0V3234043	HUMBLE	TX		05/26/2022		0	0	41	0	0	41	0	612	612	0	0	
0V3254532	RIVERVIEW	FL		05/26/2022	ļ	0	0	213	0	0	213	0	2,601	2,601	0	0	
01/3262476	HADVECT	I AI	1	05/26/2022	1			70	1 ^	. 1	78	1	1 085	1 085	۱ ،		1

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	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		T-4-1		Recorded		Faraian		
						Investment			Year's Other-		Total		Investment		Foreign	D!:!	T-4-1
						Excluding	Unrealized	Current	_ Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
0V3189277	ROCKWALL	TX		05/26/2022		0	0	75	0	0	75	0	1,305	1,305	0	0	
0V3189398	ZELLWOOD	FL		05/26/2022		0	0	94	0	0	94	0	1,900	1,900	0	0	
0V3227349	MABLETON	GA		05/26/2022		0	0	77	0	0	77	0	951	951	0	0	
0V3264456	MINNEAPOLIS	MN		05/26/2022		0	0	124	0	0		0	1,513	1,513	0	0	
0V3289494	MABLETON	GA		05/26/2022		0	0	43	0	0	43	0	1,034	1,034	0	0	
0V3252596	HARTFORD	CT		05/26/2022		0	0	26	0	0	26	0	841	841	0	0	
0V3062896	KILLEEN	TX		05/26/2022		0	0	18	0	0	18	0	526	526	0	0	
0V3135396	MERIDEN	CT		05/26/2022		0	0	20	0	0	20	0	800	800	0	0	
0V3141020	IRVINGTON	NJ		05/26/2022		0	0	38	0	0	38	0	724	724	0	0	ļ
0V3268195	TAMPA	FL		05/26/2022		0	0	32	0	0	32	0	786	786	0	0	ļ
0V3257843	ROUND ROCK	TX		05/26/2022		0	0	323	0	0	323		2,672	2,672	0	0	
0V3173732	OWINGS MILLS	MD		05/26/2022		0	0	6	0	0	6	0	848	848	0	0	l
0V3227131	NEWARK	NJ		05/26/2022		0	0		0	0		0	1,498	1,498	0	0	
0V3247131	SEATTLE	WA		05/26/2022		0	0		0	0		0	3.428	3.428	0	0	
0V3244665	PFLUGERVILLE	TX		05/26/2022		0	0		0	0			1.799	1.799	0	0	
0V3247088	ANGIER	NC		05/26/2022		0	0	114	0	0			1.413	1.413	0	0	
0V3252270	AUST IN	TX		05/26/2022		0	0	243	0	0	243		2.028	2.028	0	0	(
0V3188314	PITTSBURGH	PΔ		05/26/2022		0	0	85	0	0	85		1.530	1.530	0	0	(
0V3139029	EASTON	PA		05/26/2022		0	0	37	0	0	37		917		0	0	(
0V3263270	AUSTIN	TY		05/26/2022		0	0		0	0	283		2.068	2.068	0	0	(
0V3244601	EUGENE	OR.		05/26/2022		0	0	115	0	0	115		1.446	1.446	0	0	(
0V3064059	KILLEEN	TY		05/26/2022		0	0	26	0	0	26	0			0	0	(
0V3061706	WILMINGTON	NC:		05/26/2022		0	0	64	0	0	64	0	1.298	1.298	0	0	(
0V3265080	LITTLE ELM	TY		05/26/2022		0	0	106	0	0	106		1.280	1.280	0	0	(
0V3247386	WELL INGTON	FI		05/26/2022		0	0	107	0	0	107	0	1.401	1.401	0	0	(
0V3258279	ELMONT	NV		05/26/2022		0	0	251	0	0	251	0	2.758	2.758	0	0	(
0V3262475	WINTER GARDEN	FI		05/26/2022		0	0	81	0	0	81	0	1. 191	1.191	0	0	(
0V3251996	AUST IN	TY		05/26/2022		0	0	208	0	0		0	1.567	1,567	0	0	(
0V3254511	MESA	A7		05/26/2022		0	0	115	0	0	115		1.339	1.339	0	0	(
0V3166808	LINCOLN	NF.		05/26/2022		0	0	27	0	0	27	0	1.011	1.011	0	0	(
0V3054855	WINSTON SALEM	NC.		05/26/2022		0	0	(2)	0	0	(2	0		390	0	0	(
0V3083801	WINTER HAVEN	FI		05/26/2022		0	0	50	0	0	50	,			0	0	(
0V3233482	WOODLAND PARK	NJ		05/26/2022			0	115		0	115		1,794	1,794			
0V3252402	BAYONNE	N.1		05/26/2022		n	n	242	n	n	242		2.452	2.452	n	n	
0V3131284	BATON ROUGE	LA		05/26/2022			0	(3)	0	0	(3		335	335			
0V3241305	MONTEREY PARK	CA		05/26/2022							283		3.392	3.392			
0V3257793	HUNTSVILLE	AL		05/26/2022		0	0	72	0	0	72		1.030	1,030	0		
0V3252714	ROCKVILLE	MD		05/26/2022				142			142	0	1.794	1.794			
0V3179017	NEWARK	N.1		05/26/2022		n	n		n	n		n	2.136	2,136	n	n	
0V3101375	BRIGHTON	MA		05/26/2022			0			0	496		8,259	8,259			
0V3190433	KILLEEN	TX		05/26/2022		0	0	16	0	0	16	0	692		0		
0V3141878	SAN JUAN	TX		05/26/2022			0	33		0	33		843				
0V3236275	TYLER	TX		05/26/2022		n	n	23	n	n	23	n	439	439	n	n	
0V3255544	NORTH LAS VEGAS	NV		05/26/2022		n	n		n	n	271	n	3,033	3,033	n	n	
0V3108177	HAINES CITY	Fl		05/26/2022		n	n	63	n	n	63	n			n	n	
0V3267115	CIMMING	GA		05/26/2022		n	n	6.4	n	n	64	n	979	979	n	n	(
0V3241413	SAN MARCOS	TX		05/26/2022		n	n	212	n	n	212	n	1.543	1.543	n	n	r
0V3245821	CORONA	NV		05/26/2022		n	n	171	n	n	171		3.284	3.284	n		,
0V3141877	SAN JUAN	TX		05/26/2022		n	n	22	n	n	33		838		n	n	(
0V3141077	TINLEY PARK	II		05/26/2022			n	10	n	n	10		631	631	n	n	
0/32/726/	I OWELL	MA		05/26/2022				215			215		2 5/12				

1	Location	n	4	Showing A	All Mortgage I	Loans DISPO	SED, Transf			e Current Qu e/Recorded Inv			14	15	16	17	18
1	2 Location	n 3	4	5	ь	Book Value/	8	Change 9	10	e/Recorded In\	restment 12	13	14 Book Value/	15	10	17	18
	1					Recorded	Ü	Ü	Current		12	10	Recorded				'
						Investment			Year's Other-		Total		Investment		Foreign		!
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
				5.4	D: 1	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
Loan Number	0:4	04-4-	Loan	Date	Disposal Date	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on Disposal	Consid-	(Loss) on	(Loss) on Disposal	(Loss) on Disposal
0V3259027	City MELBOURNE	State	Туре	Acquired05/26/2022	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	542	eration 542	Disposal	Disposai	Disposai
0V3255297	SEATTLE	FL WΔ		05/26/2022				20			91		1,753	1,753			1
0V3152638	VERNON	CT		05/26/2022		0	0	12	0	0	12	0	945	945	0		0
0V3065896	HENRIETTA	NY		05/26/2022		0	0	9	0	0	9	0	503	503	0		0
0V3209964	. CARMEL	IN		05/26/2022		0	0	4	0	0	4	0	816	816	0	0	,0 '
0V3243238	. HUTTO	TX		05/26/2022		0	0	180	0	0	180	0	1,380	1,380	0	0	· 0 '
0V3262460	. LAGUNA NIGUEL	CA		05/26/2022		0	0	164	0	0	164	0	1,782	1,782	0		·0 ¹
0V3152624	. GLASCO	NY		05/26/2022	• • • • • • • • • • • • • • • • • • • •	0	0	53	0	0	53	0	1,106	1,106	0	0	0
0V3244434 0V3247347	SECAUCUS	NY		05/26/2022			0	184		0		0	2,044	2,044			, 0
0V3252766	FRISCO	TX		05/26/2022				130	0			0	1.385	1.385	0) 0
0V3195138	EASTON	PA		05/26/2022			0	23	0	0	23	0	658		0		
0V3097494	. EAST ORANGE	NJ		05/26/2022		0	0	(2)	0	0	(2)	0	957	957	0		,0
0V3166809	. CANTON	CT		05/26/2022		0	0	6	0	0	6	0	1,068	1,068	0	0	,0 '
0V3251961	. HERRIMAN			05/26/2022		0	0	112	0	0	112	0	1,301	1,301	0	0	· 0 '
0V3245683	PORTLAND	OR		05/26/2022		0	0	228	0	0	228	0	2,699	2,699	0	0	· 0 '
0V3098127	EASTON	PA		05/26/2022		0	0	27	0	0	27	0	931	931	0	0	0 '
0V3257012	DONNELLY	ID		05/26/2022		0	0	8/	0	0	87	0	1,035	1,035	0	0	,0
0V3247073	DEERFIELD	ועו		05/26/2022				107			107		1.632	1.632			1
0V3037084	PHILADELPHIA	PA		05/26/2022		0	0	34	0	0	34	0			0		
0V3141879	SAN JUAN	TX		05/26/2022		0	0	33	0	0	33	0	838	838	0		0
0V3126344	. SHEFFIELD VILLAGE	OH		05/26/2022		0	0	44	0	0	44	0	587	587	0		,0
0V3252250	RESEDA	CA		05/26/2022		0	0	259	0	0	259	0	2,877	2,877	0	0	,0
0V3239892	LYNNWOOD	WA		05/26/2022		0	0	208	0	0	208	0	2,278	2,278	0	0	· 0 '
0V3233076	BRONX	NY		05/26/2022		. 0	0	262	0	0		0	5,601	5,601	0	0	0 '
0V30945180V3253910	GOLDEN			05/26/2022				132	0		132		1,507 2.092	1,507	0		,
0V3245510	HERRIMAN	IIT		05/26/2022			٥	124					1.702	1.702			1 0
0V3255449	FORT WORTH	TX		05/26/2022			0		0	0		0	1.313	1.313	0		0
0V3243309	ROUND ROCK	TX		05/26/2022		0	0	218	0	0	218	0	1,521	1,521	0		0
0V3147823	. KILLEEN	TX		05/26/2022		0	0	29	0	0	29	0	506	506	0	0	,0 '
0V3258331	NASHUA	NH		05/26/2022		0	0	54	0	0	54	0	705	705	0	C	· 0 ˈ
0V3262281	. SAN DIEGO	CA		05/26/2022		0	0	190	0	0	190	0	2,841	2,841	0	0	0 '
0V3032869 0V3255435	. IRVINGTON	NJ		05/26/2022		.	0	46	0	0	46	0	936		0	J	, ₀
0/3255435	ORLANDO	FI		05/26/2022			۰۰	12b			63		1,969	1,969			,
0V3223477	SEYMOUR	CT		05/26/2022			0				31	0	940				
0V3083803	CHICAGO	IL		05/26/2022		0	0	21	0	0	21	0	1,020	1,020	0		0
0V3247276	. BOISE	ID		05/26/2022		0	0	106	0	0		0	1,211	1,211	0		,0
0V3229604	NEWARK	NJ		05/26/2022		0	0	203	0	0	203	0	1,719	1,719	0	0	· 0
0V3095239	. NEW HAVEN	CT		05/26/2022		0	0	157	0	0	157	0	2, 130	2, 130	0	C	· 0 '
0V3244515	. SAN DIEGO	CA		05/26/2022		0	0	161	0	0	161	0	1,822	1,822	0	0	0 '
0V3268026 0V3089665	. CLOVIS	CA		05/26/2022		. 0	0	87	0	0	87	0	1,268	1,268	0	J	` ₀ ,
0V3089665 0V3226801	PENNSAUKEN	FL		05/26/2022		. 0	0	3			3		867	505 867			, 0
0V3220801	BIRMINGHAM	Al		05/26/2022				46	n	o	48	0			n		,
0V3254466	BRENTWOOD	CA		05/26/2022			0	223	0		223	0	2,369	2,369	0		
0V3233592	BRISTOL	CT		05/26/2022		0	0	(13)	0	0	(13)	0	490	490	0		,0
0V3121252	. BALTIMORE	MD		05/26/2022		0	0	13	0	0	13	0	621	621	0	c	, 0 '
01/3288311	RALTIMORE	I un		05/26/2022			0	40			40		885	885		1	۱ ، ۱

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1	Location		4	5	6	7				e/Recorded Inv		10	14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		T-4-1		Recorded		Faraian		
						Investment Excluding			Year's Other-		Total	T	Investment		Foreign Exchange	Realized	Total
							Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Gain	Gain	Gain
			Loan	Date	Disposal	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued Interest on	Consid-			(Loss) on
Loan Number	City	04-4-		Acquired	Disposal	Interest Prior Year	Increase	(Amortization)	Impairment	Interest and		Change in	Disposal	eration	(Loss) on	(Loss) on	Disposal
		State	Туре		Date	Prior rear	(Decrease)	`/Accretion	Recognized	Other	(8+9-10+11)	Book Value			Disposal	Disposal	Disposai
0V3093684	PENSACOLA	FL		05/26/2022		0	0	2	0	0	204	0		784	0	0	0
0V3097023	LOS ANGELES			05/26/2022		0	0	204	0	0		0	2,256	2,256	0	0	0
0V3247085 0V3262257	TROUTMAN	NC		05/26/2022		0	0	155	0	0	111	0	1,532	1,532	0	0	0
***************************************	MILTON	IX		05/26/2022		0	0	155	0	0	155	0	1,521	1,521	0	0	0
0V3142666	MILION	FL		05/26/2022		0	0	55	0	0		0		1,073	0	0	0
0V3257013 0V3257134	EUMUNUS	WA		05/26/2022		0	0	192	0	0	192	0	2,070	2,070	0	0	0
0V3280921	LOGAN	IX		05/26/2022			0	141		0	86						
0V3267211	CL ACKAMAS	UI		05/26/2022			0	200			280		2.737	2.737			
0V3246732	LONG BEACH	UH		05/26/2022			0	100					2.737	2,737			
0V3240732 0V3244483	CANAAN	ν Α		05/26/2022			n	158	n	n				1.905	n		n
0V3081721	NEW ORLEANS	ΙΔ		05/26/2022			n	(69)	n		(68				n		
0V3252694	BOUND ROCK	TY		05/26/2022			n	106)	n	n	186	/			n		n
0V3257028	VALENCIA	ΓΔ		05/26/2022			0	170	n	n			2.046	2.046			n
0V3252941	MONROE	 WΔ		05/26/2022		n	n	227	n	n		n	2,048	2,498	n	n	n
0V3254479	AUSTIN	TY		05/26/2022		0	0	216	0	0		0	1.621	1.621	0	0	0
0V3268027	PORTLAND	nr		05/26/2022					0				3.569				
0V3050110	BRISTOL	rt		05/26/2022		0	0	(10)	0	0	(19)	457		0	0	0
0V3169794	BROCKTON	MΔ		05/26/2022		0	0	51	0	0	51	,	1.956	1.956	0	0	0
0V3032868	IRVINGTON	N.I		05/26/2022		0	0	46	0	0	46	0			0	0	0
0V3257783	VANCOUVER	WΔ		05/26/2022		0	0	130	0	0		0	1.594	1.594	0	0	0
0V3250778	TRIANGLE	VA		05/26/2022		0	0	136	0	0		0	1.538	1.538	0	0	0
0V3226800	TORRINGTON	CT		05/26/2022		0	0	50	0	0	50	0	660		0	0	0
0V3186006	WESTBROOK	CT		05/26/2022		0	0	(4)	0	0	(4	0	803		0	0	0
0V3264540	COVINA	CA		05/26/2022		0	0	215	0	0	215	0	2.201	2.201	0	0	0
0V3253204	NEW ORLEANS	LA		05/26/2022		0	0	28	0	0	28	0	632		0	0	0
0V3261586	LITTLETON	00		05/26/2022		0	0		0	0		0	1.864	1.864	0	0	0
0V3152635	SAINT LOUIS	MO		05/26/2022		0	0	(5)	0	0	(5)0	473	473	0	0	0
0V3289490	LANHAM	MD		05/26/2022		0	0	50	0	0	50	o	1,499	1,499	0	0	0
0V3064060	KILLEEN	TX		05/26/2022		0	0	20	0	0	20	0	487	487	0	0	0
0V3184058	KISSIMMEE	FL		05/26/2022		0	0	127	0	0	127	0	2,270	2,270	0	0	0
0V3117615	CULPEPER	VA		05/26/2022		0	0	42	0	0	42	0	818	818	0	0	0
0V3189514	RIDGEWOOD	NY		05/26/2022		0	0	308	0	0	308	0	3,969	3,969	0	0	0
0V3097022	LOS ANGELES	CA		05/26/2022		0	0	155	0	0	155	0	1,862	1,862	0	0	0
0V3067124	CHICAGO	IL		05/26/2022		0	0	19	0	0	19		763	763	0	0	0
0V3246745	HENDERSON	NV		05/26/2022		0	0	130	0	0	130		1,636	1,636	0	0	0
0V3093683	NORFOLK	VA		05/26/2022		0	0	50	0	0	50	0	712	712	0	0	0
0V3243223	SAN DIEGO	CA		05/26/2022		0	0	201	0	0	201	0	2, 163	2, 163	0	0	0
0V3199030	SHADY SIDE	MD		05/26/2022		0	0	10	0	0	10	0	762	762	0	0	0
0V3250871	SEASIDE	CA		05/26/2022		0	0	251	0	0	251	0	2,845	2,845	0	0	0
0V3050092	VANDALIA	OH		05/26/2022		0	0	(5)	0	0	(5	,	576	576	0	0	0
0V3024994	LOS ANGELES	CA		05/26/2022		0	0	(69)	0	0	(69	,	3, 143	3, 143	0	0	0
0V3237051	SAN JUAN CAPISTRANO	CA		05/26/2022		0	0	162	0	0	162	0	1,990	1,990	0	0	0
0V3247140	SACRAMENTO	CA		05/26/2022		0	0	177	0	0	177	0	2,325	2,325	0	0	0
0V3227809	CINNAMINSON	NJ		05/26/2022		0	0	146	0	0	146	0	2,433	2,433	0	0	0
0V3093022	TRENTON	NJ		05/26/2022		0	0	33	0	0	33	0	585	585	0	0	0
0V3161025	STUART	FL		05/26/2022		0	0	56	0	0	56		1,084	1,084	0	0	0
0V3241428	REDONDO BEACH	CA		05/26/2022		0	0	280	0	0	280		3,037	3,037	0	0	0
0V3236010	NORTH LAS VEGAS	NV		05/26/2022		0	0	62	0	0	62		1, 120	1,120	0	0	0
0V3254483	PFLUGERVILLE	TX		05/26/2022		0	0	235	0	0	235		1,965	1,965	0	0	0
0V3244699	INDECE LABORRIALE	ı H	1	1 05/26/2022	1												

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						Recorded			Current				Recorded				
						Investment		_	Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	_ Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
				D (D: 1	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
		<u> </u>	Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	`/Accretion ´	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
0V3251857	PHOENIX	AZ		05/26/2022		0	0	179	0	0	179		1,989	1,989	0	0	0
0V3262800	CARY	NC		05/26/2022		0	0	196	0	0		0	2,029	2,029	0	0	0
0V3268601	EL CENTRO	CA		05/26/2022		0	0	96	0	0	96	0	1,162	1, 162	0	0	0
0V3253305	PARK RAPIDS			05/26/2022		0	0	100	0	0	100	0	1,753	1,753	0	0	0
0V3246636 0V3254459	VENUS			05/26/2022		0	0	244	0	0	244	0	2,587		0	0	0
0V3234439 0V3236107	NORTH RERGEN			05/26/2022				244		0	152		2,387	2,587			0
0V3243298	OCEANSIDE	NJ		05/26/2022			٥				234		2,860	2,800			
0V3163903	DENVER	ΟΛ		05/26/2022			٥	224			224		2.488	2.488			
0V3253915	TAMPA	FI		05/26/2022		n	n	99	n	n		n	1,224	1,224	n	n	n
0V3234646	RIDGEFIELD PARK	N.I		05/26/2022	[n	n	110	n	n	119		1.583	1.583	n	n	n
0V3260323	SAN MARTIN	CA		05/26/2022	[n	n		n	n	205		1.739	1.739	n	n	n
0V3172611	LOWELL	MA		05/26/2022	[0		0	0	15	0			0	0	0
0V3125300	BALTIMORE	MD		05/26/2022		0	0	9	0	0	9	0			0	0	0
0V3143316	GREENSBORO	NC		05/26/2022		0	0	14	0	0	14	0			0	0	0
0V3077826	BUFORD	GA		05/26/2022		0	0	103	0	0	103	0	1.545	1.545	0	0	0
0V3094521	NEW HAVEN	CT		05/26/2022		0	0	186	0	0	186	0	2,140	2,140	0	0	0
0V3262459	AGUA DULCE	CA		05/26/2022		0	0	248	0	0	248	0	2,843	2,843	0	0	0
0V3073104	HAZLETON	PA		05/26/2022		0	0	(17)	0	0	(17)0	695	695	0	0	0
0V3252457	SAN JOSE	CA		05/26/2022		0	0	243	0	0	243	0	2,461	2,461	0	0	0
0V3261655	THORNTON	CO		05/26/2022		0	0	145	0	0	145		1,718	1,718	0	0	0
0V3263032	ALHAMBRA	CA		05/26/2022		0	0	335	0	0	335		3,619	3,619	0	0	0
0V3257904	GRAND PRAIRIE	TX		05/26/2022		0	0	103	0	0	103		1,236	1,236	0	0	0
0V3263332	FRANKLIN	TN		05/26/2022		0	0	244	0	0	244		2,539	2,539	0	0	0
0V3241029	KISSIMMEE	FL		05/26/2022		0	0	38	0	0	38		1,803	1,803	0	0	0
0V3262496	THOMPSONS STN,	TN		05/26/2022		0	0	244	0	0	244		2,337	2,337	0	0	0
0V3185483	ORLANDO	FL		05/26/2022		0	0	35	0	0	35	0	1,001	1,001	0	0	0
0V3201020	PAWTUCKET	RI		05/26/2022		0	0	44	0	0	44	0	1,033	1,033	0	0	0
0V3244514	FORT WORTH	TX		05/26/2022		0	0	167	0	0		0	1,873	1,873	0	0	0
0V3251928	ROSWELL	GA		05/26/2022		0	0	290	0	0	89	0	995	995	0	0	0
0V3257860	ROUND ROCK	IX		05/26/2022		0	0	290	0	0	290	0	2,092	2,092	0	0	0
0V3253304 0V3268030	HULSBORO	MI		05/26/2022		0	0	46	0	0	115	0			0		0
0V3208030 0V3177706	LUBBOCK	UH		05/26/2022				110			17		515	515			
0V3258472	KING CITY	ΩΩ 		05/26/2022			۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	1/	n	n	99		1,372	1,372	n		0
0V3125301	PHII ADEI PHIA	P4		05/26/2022		n	o	51	n	n	51	n			n	n	n
0V3246742	WINTERS	CA		05/26/2022	[n	n	129	n	n	129	n	1.848	1,848	n	n	n
0V3094522	NEW HAVEN	CT		05/26/2022			0	245	0	0	245		2.849			0	
0V3262877	BAKERSF I ELD	CA		05/26/2022		0	0		0	0	136	0	1.339	1.339	0	0	0
0V3180065	PITTSBURGH	PA		05/26/2022		0	0	20	0	0	20	0	670	670	0	0	0
0V3252039	LAS VEGAS	NV		05/26/2022		0	0	97	0	0	97	0	1,290	1,290	0	0	0
0V3143842	IRVINGTON	NJ		05/26/2022	ļ	0	0	67	0	0	67	0	900	900	0	0	0
0V3157465	GRAND JUNCTION			05/26/2022		0	0	98	0	0	98	0	1,587	1,587	0	0	0
0V3117613	BALTIMORE	MD		05/26/2022		0	0	50	0	0	50	0	677	677	0	0	0
0V3242072	STUDIO CITY	CA		05/26/2022		0	0	295	0	0	295	0	3,267	3,267	0	0	0
0V3253710	ANAHEIM	CA		05/26/2022		0	0	191	0	0	191	0	2,060	2,060	0	0	0
0V3258379	WALDWICK	NJ		05/26/2022		0	0	214	0	0	214		2,604	2,604	0	0	0
0V3074438	WOONSOCKET	RI		05/26/2022	ļ	0	0	11	0	0	11		969	969	0	0	0
0V3244482	SAN DIEGO	CA		05/26/2022	·····	0	0	230	0	0	230	0	2,317	2,317	0	0	0
0V3101930	JERSEY CITY	NJ		05/26/2022		0	0	12	0	0	12	0	1,588	1,588	0	0	0
0\/3065899	HENR LETTA	NV	1	05/26/2022	1	1 0	0		1 0		11 0	1 0	503	503	ı n	1 0	1 0

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1	Location		4	5	6	7				e/Recorded Inv			14	15	16	17	18
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						Recorded			Current		-		Recorded				
						Investment			Year's Other-		Total		Investment		Foreign	Darlinad	T-4-1
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
			1	D-4-	D:I	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
1	0.0		Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	`/Accretion ´	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
0V3088020	STATEN ISLAND	NY		05/26/2022		0	0	11	0	0	11	0	1, 170	1, 170	0	0	0
0V3237044	PORTER RANCH	CA		05/26/2022		. 0	0	303	0	0	303		2,995		0	0	0
0V3254482	CHARLOTTESVILLE	VA		05/26/2022		0	0	140	0	0	140	0	1,713	1,713	0	0	0
0V3264748	OAKLAND	CA		05/26/2022		0	0	188	0	0	188	0	2,393	2,393	0	0	0
0V3265023	CHICAGO	IL		05/26/2022		0	0	69	0	0	69	0	1, 158	1, 158	0	0	0
0V3166759	EASTON	PA		05/26/2022		. 0	0	41	0	0	41		1,043	1,043	0	0	0
0V3262839	BILLINGS	MT		05/26/2022		0	0	102	0	0	102		1,438	1,438	0	0	0
0V3141890	SAN JUAN	TX		05/26/2022		. 0	0	33	0	0	33	0	838	838	0	0	0
0V3268594	AUBURN	CA		05/26/2022		0	0	187	0	0	187	0	2,398	2,398	0	0	0
0V3244702	SAHUARITA	AZ		05/26/2022		0	0	103	0	0	103		1,486	1,486	0	0	0
0V3244371	ENFIELD	CT		05/26/2022		. 0	0	29	0	0	29	0	707	707	0	0	0
0V3076966	BURLINGTON	NC		05/26/2022		0	0	21	0	0	21	0	558	558	0	0	0
0V3227127	NEWARK	NJ		05/26/2022		0	0	193	0	0	193	0	2, 194	2, 194	0	0	0
0V3243296	SAINT PETERSBURG	FL		05/26/2022		0	0	261	0	0	261	0	2,762	2,762	0	0	0
0V3253913	FRANKLIN	IN		05/26/2022		0	0	55	0	0	55	0	638	638	0	0	0
0V3251962	DALLAS	TX		05/26/2022		0	0	271	0	0	271	0	2,650	2,650	0	0	0
0V3153522	SPOKANE	WA		05/26/2022		0	0	163	0	0	163	0	1,894	1,894	0	0	0
0V3246970	TULSA	0K		05/26/2022		0	0	22	0	0	22	0	479	479	0	0	0
0V3175035	LUBBOCK	TX		05/26/2022		0	0	17	0	0	17		515	515	0	0	0
0V3274927	PHILADELPHIA	PA		05/26/2022		0	0	90	0	0	90	0	2,919	2,919	0	0	0
0V3243245	CHINO	CA		05/26/2022		0	0	118	0	0	118	0	1,370	1,370	0	0	0
0V3260181	VILAS	NC		05/26/2022		0	0	240	0	0	240	0	2,768	2,768	0	0	0
0V3261723	ORTING	WA		05/26/2022		0	0	305	0	0	305		3, 175	3, 175	0	0	0
0V3065898	MARIETTA	GA		05/26/2022		0	0	55	0	0	55		909	909	0	0	0
0V3257036	WYLIE	TX		05/26/2022		0	0	129	0	0	129	0	1,458	1,458	0	0	0
0V3147822	KILLEEN	TX		05/26/2022		0	0	19	0	0	19	0	505	505	0	0	0
0V3252455	AMERICAN FORK	UT		05/26/2022		. 0	0	130	0	0	130	0	1,674	1,674	0	0	0
0V3053465	BAY SHORE	NY		05/26/2022		. 0	0	14	0	0	14	0	1,632	1,632	0	0	0
0V3244512	SAN JOSE	CA		05/26/2022		. 0	0	170	0	0	170	0	1,970	1,970	0	0	0
0V3246740	PORTLAND	0R		05/26/2022		0	0	110	0	0	110	0	1,367	1,367	0	0	0
0V3243283	TEMPE	AZ		05/26/2022		. 0	0	136	0	0	136	0	1,908	1,908	0	0	0
0V3246684	RALEIGH	NC		05/26/2022		0	0	82	0	0	82	0	1,202	1,202	0	0	0
0V3252768	MESQUITE	TX		05/26/2022		. 0	0	130	0	0	130	0	1,351	1,351	0	0	0
0V3141891	SAN JUAN			05/26/2022		. 0	0	33	0	J0	33	0	838	838	0	0	0
0V3177708	LUBBOCK	IX		05/26/2022		. 0	0	17	0	0	17	0	515	515 942	0	0	0
0V3262685	BALTIMORE	MD		05/26/2022		0	0	26	0	J0		0			0	0	0
0V3247392	JACKSONVILLE	FL		05/26/2022		0	0	92	0	0	92	0	1,298	1,298	0	0	0
0V3252741	SHERMAN OAKS	GA		05/26/2022		0	0		0	0		0	4, 124		0	0	0
0V3255298	SEATTLE	WA		05/26/2022		0	0	95	0	0	95	0	1,484	1,484	0	0	0
0V3257824		IX		05/26/2022		0	0	12/	0	0	127	0	1,373	1,373	0	0	0
0V3261582	ALLEN	IX		05/26/2022		0	0	26/	0	0	267	0	2,971	2,971	0	0	0
0V3227805	BIRMINGHAM	AL		05/26/2022		. 0	J0	5	J0	0	J5	0			0	0	J0
0V3253912	/LE/0110	VA		05/26/2022		. 0	0	297	0	0	297	0	3,652	3,652	0	0	0
0V3252931	VAN NUYS	CA		05/26/2022		. 0	0	144	0]0	144	0	1,703	1,703	0	0	0
0V3266787	MESA	AZ		05/26/2022		. 0	0	130	J0	J0	130	0	1,503	1,503	0	0	0
0V3065897	HENRIETTA	NY		05/26/2022		. 0	0	9	0	J0	216	0	503	503	0	0	J0
0V3244526				05/26/2022		0	0	216	0	<u>0</u>			2,651	2,651	0	0	0
0V3257810	CEDAR PARK	IX		05/26/2022		. 0	0	245	0	J0	245		1,738	1,738	0	0	J0
0V3251773	PHILADELPHIA	PA		05/26/2022		0	0	140	0	J0	140	0	1,641	1,641	0	0	0
0V3273228	SANTA ROSA	CA		05/26/2022		. 0	ļ0	166	J0		166	0	1,895	1,895	ļ0	0	J0
LUV-3257 127	LLAS VEGAS	NV	1	I U5/26/2022	1	. 0	. 0								. 0		

				Showing A	All Mortgage L	oans DISPO	<u>SED, Tran</u> sf										
1	Location		4	5	6	7		Change		e/Recorded Inv			14	15	16	17	18
	2	3			1	Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
0V3268210	ST PETERSBURG	FL		05/26/2022		0	0	16	0	0	16		820	820	0	0	0
0V3266897	CALISTOGA	CA		05/26/2022		0	0	304	0	0	304	0	3, 172	3, 172	0	0	0
0V3255563	AVONDALE	AZ		05/26/2022		0	0	137	0	0	137	0	1,623	1,623	0	0	0
0V3241431	AVONDALE	AZ		05/26/2022		0	0	150	0	0	150		1,855	1,855	0	0	0
0V3252053	CHARLOTTE	NC		05/26/2022		0	0	58	0	0	58		1, 125		0	0	0
0V3241389	GILBERT	AZ		05/26/2022		0	0	183	0	0	183		2,078	2,078	0	0	0
0V3168121	BETHLEHEM	PA		05/26/2022		0	0	60	0	0	60		1,083	1,083	0	0	0
0V3187111	DAYTONA BEACH	FL		05/26/2022		0	0	83	0	0	83		1,301	1,301	0	0	0
0V3201878	PROVIDENCE	RI		05/26/2022	····	0	0	39	0	0	39		919	919	0	0	0
0V3119133	PHILADELPHIA	PA		05/26/2022	····	0	J0	53	0	0	53		763	763	0	0	0
0V3247041	NEWARK	CA		05/26/2022		0	0 	204	0	0	204		2,399	2,399	0	0	0
0V3247162 0V3242059	INDIAN TRAIL	FL		05/26/2022		0	0	120	0	0	120	0	1,468	1,468	0	0	0
0V3242059	PHOENIX	NU		05/26/2022	·····		0	86	0	0	86	0	1, 129	1, 129	0		
0V3244383 0V3242236	NORTHGLENN	AZ		05/26/2022		0	0	191	0	0	191	0	1,912	1,912	0	0	0
0V3242230 0V3131278	BATON ROUGE			05/26/2022				149			149						0
0V3093015	PHILADELPHIA	LA		05/26/2022				(/)	0		30)0		743			0
0V3239752	SPRING	гитv		05/26/2022			٥٥	100		0	109		1.470	1.470			
0V3274850	GLENDALE	Ιλ		05/26/2022				706			706		8,372				0
0V3250878	LEWISVILLE			05/26/2022			٥٥	105		0			2,345	2,345			
0V3266882	ROSEMEAD	1Λ		05/26/2022			٥	201					3.215	3.215			
0V3241430	AUSTIN	TY		05/26/2022			٥	238					1.726	1.726			
0V3257808	CASTRO VALLEY	C4		05/26/2022		0	0	182	0	0			2,219	2.219	0		0
0V3253700	MESA	A7		05/26/2022		0	0	104	0	0			1,213	1,213	0	0	0
0V3242007	FRISCO	TX		05/26/2022		0	0	181	0	0		0	1.808	1.808	0	0	0
0V3252817	HERNDON	VA		05/26/2022		0	0	97	0	0	97	0	1,311	1,311	0	0	0
0V3162945	JOHNSTOWN	NY		05/26/2022		0	0		0	0		0	2.018	2,018	0	0	0
0V3260226	LAKEWOOD			05/26/2022		0	0	185	0	0	185	0	2,264	2,264	0	0	0
0V3191502	CRANSTON	RI		05/26/2022		0	0	(12)	0	0	(12)0	1,038	1,038	0	0	0
0V3185893	PATERSON	NJ		05/26/2022		0	0	39	0	0	39	0	1,200	1,200	0	0	0
0V3175972	UPPER SADDLE RIVER	NJ		05/26/2022		0	0	247	0	0	247	0	7,966	7,966	0	0	0
0V3252296	MONROVIA	CA		05/26/2022		0	0	243	0	0	243	0	2,741	2,741	0	0	0
0V3246588	SPRING HILL	TN		05/26/2022		0	0	74	0	0	74	0	910	910	0	0	0
0V3243230	BASTROP	TX		05/26/2022		0	0	178	0	0	178	0	1,325	1,325	0	0	0
0V3048113	EDMOND	OK		05/26/2022		0	0	(3)	00	0	(3		631	631	0	0	0
0V3246765	TUMWATER	WA		05/26/2022		0	0	121	0	0	121		1,617	1,617	0	0	0
0V3243295	SCOTTSDALE	AZ		05/26/2022		0	0	268	0	0	268	0	3, 183	3, 183	0	0	0
0V3102985	NEW HAVEN	CT		05/26/2022	ļ	0	0	82	0	0	82	0	1,006	1,006	0	0	0
0V3246575	WILDOMAR	CA		05/26/2022		0	0	137	0	0	137	0	1,427	1,427	0	0	0
0V3267971	MERCED	CA		05/26/2022		0	0	148	0	0	148		1,943	1,943	0	0	0
0V3033410	IRVINGTON	NJ		05/26/2022	·····	0	0	33	0	0	33	0	690	690	0	0	0
0V3252435	SAN JOSE	CA		05/26/2022	·····	0	0	376	0	0	376	0	3,422	3,422	0	0	0
0V3243244	SAN DIEGO	CA		05/26/2022	····	0	0	170	0	0	170		2,014	2,014	0	0	0
0V3088019	WEBSTER	NY		05/26/2022	····	0	J0	228	0	0	228	J0	2,594	2,594	0	0	0
0V3261733	NASHVILLE	IN		05/26/2022		0	0 	186	0	0		0	2,223	2,223	0	0	0
0V3246728	PHOENIX	AZ		05/26/2022		0	0	232	0	0	232	0	2,497	2,497	0	0	0
0V3264831 0V3245803	AL BLIQUERQUE	UA		05/26/2022	·····		0	197	0	0	19/		2,301		0		
0V3245803 0V3215416	WEST HAVEN	NM		05/26/2022	l		0	9	0	0	9	0	1, 152	1, 152	0		
0V32154160V3253631	FREMONT	VI		05/26/2022	l			245			245			2.762			
0/3045435	FACTON	UA		05/26/2022	l		0	245	0	0	245	0	2,762	2,762	0	0	

SCHEDULE B - PART 3

			T -		All Mortgage Lo	oans DISPO	SED, Transt	errea or Rep	aid During th	e Current Qu	ıarter				4		
1	Location		4	5	6	7			e in Book Value			10	14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded Investment			Current		Total		Recorded Investment		Eoroign		
						Excluding	Umana dima d	0	Year's Other-		Total	T-4-1 F	Excluding		Foreign Exchange	Realized	Total
						Accrued	Unrealized Valuation	Current Year's	Than- Temporary	Capitalized Deferred	Change in	Total Foreign Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	Citv	State	Type	Acquired	Disposal	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
0V3243258	GILBERT	A7	Турс	05/26/2022	Date	1 Hor rear	(Decrease)	191	rtecogriized	Other	191		2,012	2,012	Лорозаі	Лэрозаг	Ліэрозаі
0V3247379	NAMPA	ID		05/26/2022				170		0			1,613	1,613		0	0
0V3250649	TIMWATER	WΔ		05/26/2022		0	0	162	0	0	162	0	1.936	1.936		0	0
0V3034010	BED BANK	N.J		05/26/2022		0	0	36	0	0	36	0	1.613	1.613	0	0	0
0V3208775	ROTONDA WEST	FL		05/26/2022		0	0	201	0	0			2,224	2,224	0	0	0
0V3262276	GALT	CA		05/26/2022		0	0		0	0			1.966	1.966	0	0	0
0V3175998	NEW ORLEANS	LA		05/26/2022		0	0	114	0	0	114	0	1,992	1,992	0	0	0
0V3061671	LANCASTER	PA		05/26/2022		0	0	23	0	0	23	0	499	499	0	0	0
0V3098768	CHICAGO	IL		05/26/2022		0	0	34	0	0	34	0	1,014	1,014	0	0	0
0V3187081	OLD SAYBROOK	CT		05/26/2022		0	0	(7)	00	0	(7)0	1,200	1,200	0	0	0
0V3061131	MORENO VALLEY	CA		05/26/2022		0	0	43	0	0	43	0	933	933	0	0	0
0V3175971	PALM SPRINGS	CA		05/26/2022		0	0	370	0	0	370		5, 162	5, 162	0	0	0
0V3236254	YORBA LINDA			05/26/2022		0	0	233	0	0	233		2,447	2,447	0	0	0
0V3250518	BALTIMORE	MD		05/26/2022		0	0	33	0	0	33		664	664	0	0	0
0V3263188	PORTLAND	OR		05/26/2022		0	0	169	0	0	169		1,888	1,888	0	0	0
0V3141018	IRVINGTON	NJ		05/26/2022		0	0	58	0	0	58	0	782	782	0	0	0
0V3253885	AUSTIN	TX		05/26/2022		0	0	227	0	0	227	0	1,654	1,654	0	0	0
0V3266211	ROCKWALL	TX		05/26/2022		0	0	314	0	0	314	0	3,460	3,460	0	0	0
0V3246630	NEWNAN	GA		05/26/2022		0	0	126	0	0	126	0	1,832	1,832	0	0	0
0V3079053	TRENTON	NJ		05/26/2022		0	0	4	0	0	4	0	347	347	0	0	0
0V3287802	LINWOOD	NJ		05/26/2022		0	0	27	0	0	27	0	1,032	1,032	0	0	0
0V3261732	RENTON	WA		05/26/2022		0	0	195	0	0	195	0	2,411	2,411	0	0	0
0V3141880	SAN JUAN	TX		05/26/2022		0	0	33	0	0	33	0	838	838	0	0	0
0V3210853	WEST HAVEN	CT		05/26/2022		0	0	41	0	0	41	0	1,109	1,109	0	0	0
0V3282821	GLENDALE	NY		05/26/2022		0	0	96	0	0	96	0	2,790	2,790	0	0	0
0V3215415	NAUGATUCK	CT		05/26/2022		0	0	201	0	0	44	0	1,176	1, 176	0	0	0
0V3244427	TEMPLE CITY	CA		05/26/2022		0	0	201	0	0	201	0	2, 127	2, 127	0	0	0
0V3253727	SEVERANCE	CA		05/26/2022		0	0	282	0	0		0	3, 129	3,129	0	0	0
0V3253681 0V3263362	PORT CHARLOTTE			05/26/2022				163		0	160		2, 169	2, 169		0	
0V3257008	FAIRLAWN	N.I.		05/26/2022				10		0	160		1,923	1.923		0	
0V3017924	COLUMBUS	NJ		05/26/2022		٥					(36						
0V3244358	LAKE WALES	UП		05/26/2022		٥	٥	(30)	,		(30	,		948			
0V3253306	SEATTLE	 WΔ		05/26/2022		۰	o	07	n		87		1,372	1.372	۰	n	0
0V3098767	EASTON	PA PA		05/26/2022		٥	n	17	n	0	17	n	524		n	n	n
0V3262694	ENGLEWOOD	FL		05/26/2022		0	0	119		0					0		
0V3254484	FREDERICK	MD		05/26/2022		0		145					1.847	1.847	0	n	
0V3246618	LOS ANGELES	CA		05/26/2022		0	0	179	0	0		0	1,864	1,864	0	0	0
0V3247173	CORINTH	TX		05/26/2022	[0	0	99	0	0	99	0	1,309	1,309	0	0	0
0V3258470	LAKE FOREST	CA		05/26/2022	[0	0	332	0	0	332	0	4,048	4,048	0	0	0
0V3246739	PORTLAND	OR		05/26/2022	 	0	0	126	0	0	126	0	1,541	1,541	0	0	0
0V3250689	PASSAIC	NJ		05/26/2022		0	0	104	0	0	104	0	1,165	1,165	0	0	0
0V3270350	PEORIA	AZ		05/26/2022		0	0	206	0	0	206	0	2,237	2,237	0	0	0
0V3239941	AUSTIN	TX		05/26/2022		0	0	242	0	0	242	0	2, 137	2, 137	0	0	0
0V3235820	TAUNTON	MA		05/26/2022		0	0	61	0	0	61	0	1,537	1,537	0	0	0
0V3239750	TWIN LAKES			05/26/2022		0	0	186	0	0	186	0	2,342	2,342	0	0	0
0V3141019	IRVINGTON	NJ		05/26/2022		0	0	95	0	0	95	0	1, 196	1,196	0	0	0
0V3277261	GRAND RAPIDS	MI		05/26/2022		0	0	15	0	0	15	0	588	588	0	0	0
0V3093068	PHILADELPHIA	PA		05/26/2022		0	0	9	0	0	9	0	688	688	0	0	0
0V3190369	EAST CHICAGO	IN		05/26/2022		0	0	56	0	0	56		875	875	0	0	0
0V3250866	BASKING RIDGE	I N.I	L	05/26/2022	L	0	0	120	0	1 0	120	0	1.760	1.760	0	1 0	1 0

	T				All Mortgage L		SED, Transf										
1	Location		4	5	6	7				e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		T		Recorded				
						Investment			Year's Other-		Total		Investment		Foreign	D!:!	T-4-1
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
			1	D-4-	D:I	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
	2"	G	Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
0V3153229	CHICAGO	IL		05/26/2022		0	0	(17)	0	0	(17) 0	1,483	1,483	0	0	0
0V3255549	NASHVILLE	TN		05/26/2022		0	0	84	0	0	84	0	1, 163		0	0	0
0V3264307	LEHIGH ACRES			05/26/2022		0	0	38	0	0	38	0	828	828	0	0	0
0V3201879		PA		05/26/2022		0	0	1/	0	0	1/	0	479	479	0	0	0
0V3172616	LOWELL	MA		05/26/2022		0	0	1/	0	0	1/	0	661	661	0	0	0
HAWCOURT5	PORT ORANGE	NY		04/04/2023			0	608	0	0	608	0			0	0	0
0V3320153 0V3300693	SCOTTSDALE	FL		06/30/2022			0	123	0	0	133	0	1,262	1,262	0	0	0
0V3307008	FORT WALTON BEACH	AZ		06/30/2022						0	17		777	777			
0V3307008	AUSTIN	FL		06/30/2022					0	0			2.187	2.187			
0V3306080	DALLAS	ΤV		06/30/2022	l		۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	118			118			1.812			
0V3300857	KYLE	ΤV		06/30/2022			۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰				87		1.275	1,812	^		
0V3294768	OCEAN CITY	NI		06/30/2022			۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	166	n	n	166				n	n	n
0V3294766 0V3300862	GULF BREEZE	FI		06/30/2022	l		o		n	n	61		1.773	1,773	n		n
0V3288421	COLORADO SPRINGS	(U		06/30/2022	l	n		01 97	n	n	87	n	1,773	1,773	n	n	n
0V3252839	KNOXVILLE	TN		06/30/2022		0		75	0	0	75	0	1.279	1.279	0	0	0
0V3269401	POCATELLO	IN		06/30/2022			٥	75	0		58		1.141	1.141			
0V3287070	BALTIMORE	MU		06/30/2022		0		1/	0	0	1/1	0			0	0	0
0V3288930	PARMA	UH		06/30/2022		0	0	11	0	0	11	0	417		0	0	0
0V3271778	GARDEN CITY	IIT		06/30/2022		0	0	141	0	0	141	0	1.556	1.556	0	0	0
0V3284629	OCEAN BREEZE	FI		06/30/2022		0	0	81	0	0	81	0	1.665	1.665	0	0	0
0V3267913	ATLANTA	GA.		06/30/2022		0	0	104	0	0	104	0	1.617	1.617	0	0	0
0V3285657	SEVIERVILLE	TN		06/30/2022		0	0	80	0	0	80	0	1.668	1.668	0	0	0
0V3311285	FAIRFAX	VA		06/30/2022		0	0	61	0	0	61	0	2.083	2.083	0	0	0
0V3288262	BALTIMORE	MD		06/30/2022		0	0	24	0	0	24	0			0	0	0
0V3287305	AURORA			06/30/2022		0	0	92	0	0	92	0	1.940	1.940	0	0	0
0V3301393	DALLAS	TX		06/30/2022		0	0	67	0	0	67	0	1,341	1,341	0	0	0
0V3287334	APOPKA	FL		06/30/2022		0	0	54	0	0	54	0	1,500	1,500	0	0	0
0V3302742	LANSING	MI		06/30/2022		0	0	8	0	0	8	0			0	0	0
0V3300604	MIAMI	FL		06/30/2022		0	0	47	0	0	47	0	2,502	2,502	0	0	0
0V3289201	SAN LUIS	AZ		06/30/2022		0	0	51	0	0	51	0	758	758	0	0	0
0V3281639	BOYNTON BEACH	FL		06/30/2022		0	0	81	0	0	81	0	1,503	1,503	0	0	0
0V3288426	FRISCO	TX		06/30/2022		0	0	95	0	0	95	0	1,407	1,407	0	0	0
0V3288842	SALT LAKE CITY	UT		06/30/2022		0	0	70	0	0	70	0	1,345	1,345	0	0	0
0V3287076	RIVERTON	UT		06/30/2022		0	0	66	0	0	66	0	1,869	1,869	0	0	0
0V3294764	MONROE	NY		06/30/2022		0	0	0	0	0	0	0	931	931	0	0	0
0V3287254	TULSA	OK		06/30/2022		0	0	44	0	0	44	0	862	862	0	0	0
0V3270382	KATY	TX		06/30/2022		0	0	43	0	0	43	0	1,004	1,004	0	0	0
0V3250654	NEW BRAUNFELS	TX		06/30/2022		0	0	98	0	0	98	0	1,404	1,404	0	0	0
0V3309397	FRISCO	TX		06/30/2022		0	0	80	0	0	80	0	1,861	1,861	0	0	0
0V3286546	DELAND	FL		06/30/2022	·····	0	0	21	0	0	21	0	571	571	0	0	0
0V3288425	DENTON	TX		06/30/2022	·····	0	0	43	0	0	43	0	934	934	0	0	0
GRANDRPE3	OCALA	FL		07/15/2022	·····	0	0	603	0	0	603		235, 175	235, 175	0	0	0
BB0717640	CLOVIS	CA		07/27/2022	·····	0	0	1,929	0	J0	1,929		9,051	9,051	0	0	0
BB0663835	TALLAHASSEE	FL		07/27/2022		0	0	283	0	0	283	0	1,380	1,380	0	0	0
BB0659394	BALDWIN	NY		07/27/2022		0	0	355	0		355	0	1,634	1,634	ļ0	0	0
BB4448637	WYOMING			07/27/2022	·····	0	0	421	0	0	421				0		
BB444863/BB4587310	SAN ANTONIO	MI		07/27/2022	·····		0		0	0				· ·	0		
BB4660738	TIPP CITY	IA		07/27/2022	·····		0	525	0	0			1,372	1,372			
BB4660738	DES MOINES	UП		07/27/2022	· · · · · · · · · · · · · · · · · · ·			515	0		515		2,825	, .			

				Showing /	All Mortgage L	oans DISPO	<u>SED, Tra</u> nsf										
1	Location		4	5	6	7				e/Recorded Inv			14	15	16	17	18
	2	3			1	Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other-		Total		Investment		Foreign	.	
						Excluding	Unrealized	Current	_ Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
				D-4-	Diamanal	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
1	0"	Q	Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
BB4581816	NORWICH	CT		07/27/2022		0	0	571	0	0	571	0	2,461	2,461	0	0	0
BB4368708	NABBTUCSON	IN		07/27/2022		0	0	300	0	0			1,054	1,054	0	0	0
BB0689303	CONCORD	AZ		07/27/2022		0	0		0	0	148		747		0	0	0
BB4482394	FLORIN	GA		07/27/2022			0	376	0	0	376			1.815	0		
BB4617574	JACKSON	UA		07/27/2022				104			104		450	450			0
BB4008633	LOS ANGELES			07/27/2022			٥				633		2.947	2.947			
BB0715048	HEALDSBURG	CA		07/27/2022		0		540	0	0	540		2,947	2,947		0	0
BB0632631	SAN TAN VALLEY	Δ7		07/27/2022		0	0	346	0	0		0	1.677	1.677	0	0	0
BB0729779	FAIRFIELD	CA		07/27/2022		n		479		0	479	n	2.576	2.576			
BB4399100	ROCKFORD	IL		07/27/2022		0	0	178	0	0	178			849	0	0	0
BB4404609	TOMS RIVER	NJ		07/27/2022		0	0	719	0	0	719	0	3,433	3,433	0	0	0
BB0725389	ZION	IL		07/27/2022		0	0	85	0	0	85		463	463	0	0	0
BB4379676	JEFFERSON	GA		07/27/2022		0	0	190	0	0	190		1,101	1, 101	0	0	0
BB4352946	HOPKINSVILLE	KY		07/27/2022		0	0	158	0	0	158		765	765	0	0	0
BB0484583	OLYMPIA	WA		07/27/2022		0	0	176	0	0	176	0	889	889	0	0	0
BB0172809	PALM HARBOR	FL		07/27/2022		0	0	507	0	0	507	0	2,320	2,320	0	0	0
BB4350476	SANTA ANA	CA		07/27/2022		0	0	399	0	0	399		1,910	1,910	0	0	0
BB0726572	RUTHERFORD	NJ		07/27/2022		0	0	2,062	0	0	2,062		9,667	9,667	0	0	0
BB0458153	BLOOMFIELD HILLS	MI		07/27/2022		0	0	416	0	0			2,076	2,076	0	0	0
BB3989167BB0715378	SIMI VALLEY	NV		07/27/2022		0	0	21/	0	0	21/	0	4.061	4.061	0	0	0
BB4568571	SEATTLE			07/27/2022			٥	754		0			3.580	3.580			
BB0639913	GILROY	CA		07/27/2022		0		525	0	0	525		2.702	2,702		0	0
BB4233279	GIBSONTON	FI		07/27/2022		0	0		0	0		0	1.186	1.186	0	0	0
0V3336151	PRESCOTT	AZ		07/27/2022		0	0	(40)	0	0	(40)0	1,725	1,725	0	0	0
0V2818169	RIDGECREST	CA		07/27/2022		0	0	79	0	0	79	0	662	662	0	0	0
0V3340658	CARMICHAEL	CA		07/27/2022		0	0	(50)	0	0	(50)0	1,097	1,097	0	0	0
0V2769983	SAN BERNARDINO	CA		07/27/2022		0	0	172	0	0	172		1,035	1,035	0	0	0
0V2754885	LONG BEACH	CA		07/27/2022		0	0	312	0	0	312		2,245	2,245	0	0	0
0V3332326	TOLLESON	AZ		07/27/2022		0	0	(35)	0	0	(35)	1	1,457	1,457	0	0	0
0V3339275	DENVER			07/27/2022	·····	0	0	(14)	0	0	(14	00	1,948	1,948	0	0	0
0V2596340	PORT ST LUICE	FL		07/27/2022	·····	0	0	57	0	0	57	0	524	524	0	0	0
0V3269402	BOZEMANLARGO	MI		07/27/2022		0	0	42	0	0	42	0			0	0	0
0V2/98536 0V3282613	SIMI VALLEY	гL		07/27/2022	l		0	188	0		188						
0V3262613 0V3326386	COLUMBIA	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰		07/27/2022			۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	114			114				n		
0V3340210	SANTA ROSA BEACH	FI		07/27/2022		n	0 n	(25)	n	n	(25	,	1.679	1.679	n	n	
0V3288266	PHOENIX	A7		07/27/2022		n	n	58	n	n	58		1.674	1,674	n	n	n
0V3299091	HUTTO	TX		07/27/2022			0	48	0	0	48		1,149	1,149	0	0	0
0V3297780	RESEDA	CA		07/27/2022		0	0	48	0	0	48	0	1, 101	1, 101	0	0	0
0V2624596	TALLAHASSEE	FL		07/27/2022	ļ	0	0	52	0	0	52	0	437	437	0	0	0
0V2622889	FALL RIVER	MA		07/27/2022		0	0	149	0	0	149	0	1,126	1, 126	0	0	0
0V3313810	WAXAHACHIE	TX		07/27/2022		0	0	25	0	0	25	0	636	636	0	0	0
0V2681364	MIAMI BEACH	FL		07/27/2022		0	0	117	0	0	117	0	575	575	0	0	0
0V3334858	DALLAS	TX		07/27/2022		0	0	3	0	0	3	0	828	828	0	0	0
0V3339976	KISSIMMEE	FL		07/27/2022	·····	0	0	(8)	0	0	(8		1, 173	1, 173	0	0	0
0V3334149	PHOENIX	AZ		07/27/2022	·····	0	0	(29)	٥٥	0	(29	1	730	730	0	0	0
0V2621605 0V3297822	ANDERSON	IN		07/27/2022		0	0	44	0	0	62	0	349	349	0	0	0
0/07779609	FULLY WORTH	Ιλ		07/27/2022	l		0		0	0	62	0	1,482	1,482	0	0	

	1				All Mortgage L		SED, Transf										_
1	Location		4	5	6	7				e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		-		Recorded				
						Investment			Year's Other-		Total		Investment		Foreign	D !! !	T.
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
			1	D-4-	D:I	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
1			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	`/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
0V2535468	DENVER	00		07/27/2022		0	0	25	0	0	25	0	1,245	1,245	0	0	0
0V3291500	TEMPE	AZ		07/27/2022		0	0	17	0	0	17		988	988	0	0	0
0V2830920	LISLE	IL		07/27/2022		0	0	593	0	0	593	0	3,984	3,984	0	0	0
0V3315990	TUCSON	AZ		07/27/2022		0	0	4	0	0	4	0	1,073	1,073	0	0	0
0V3343565	NORTH PORT	FL		07/27/2022		0	0	(13	0	0	(13	,	878	878	0	0	0
0V3343620	SOUTH HAVEN	MI		07/27/2022		0	0	(27	0	0	(27	00	1,277	1,277	0	0	0
0V3290568	FORTVILLE	IN		07/27/2022		0	0	5	0	0	5	0	282	282	0	0	0
0V2784335	OAKLAND	CA		07/27/2022		0	0	165	0	0	165		1,657	1,657	0	0	0
0V3344218	GOODYEAR	AZ		07/27/2022	ļ	0	0	(20	0	0	(20	,	1,152	1, 152	0	0	0
0V2784429	OAKLAND	CA		07/27/2022	ļ	0	0	309	0	0	309		2,323	2,323	0	0	0
0V3304051	DAYTON	OH		08/29/2022	ļ	0	0	60	0	0	60		1,019	1,019	0	0	0
0V3339332	MESA	AZ		08/29/2022		0	0	(23	0	0	(23	,	1,323	1,323	0	0	0
0V3308850	NEW RIVER	AZ		08/29/2022	ļ	0	0	56	0	0	56	0	1,452	1,452	0	0	0
0V3313751	HERMITAGE	TN		08/29/2022	ļ	0	0	15	0	0	15	0	562	562	0	0	0
0V3345799	SACRAMENTO	CA		08/29/2022	ļ	0	0	35	0	0	35		1,591	1,591	0	0	0
0V0024913	LEBANON	TN		08/29/2022		0	0	(1)	0	0	(1	,	550	550	0	0	0
0V3250833	BROOKLYN	NY		08/29/2022		0	0	359	0	0	359	0	6, 128	6, 128	0	0	0
0V3354037	FRESNO	CA		08/29/2022		0	0	35	0	0	35	0	1,457	1,457	0	0	0
0V3333111	GATLINBURG	TN		08/29/2022		0	0	(7	0	0	(7)0	1,303	1,303	0	0	0
0V3353226	COLUMBIA	TN		08/29/2022		0	0	(10)	0	0	(10)0	598	598	0	0	0
0V3335306	PORT SAINT LUCIE	FL		08/29/2022		0	0	7	0	0	7	0	1,078	1,078	0	0	0
0V3309287	SURPRISE	AZ		08/29/2022		0	0	53	0	0	53	0	1,265	1,265	0	0	0
0V3327776	DENVER	00		08/29/2022		0	0	44	0	0	44	0	1,105	1, 105	0	0	0
0V3346332	MELISSA	TX		08/29/2022		0	0	22	0	0	22		1, 178	1, 178	0	0	0
0V3358138	AMARILLO	TX		08/29/2022		0	0	(3	0	0	(3)0	360	360	0	0	0
0V3313346	LEBANON	TN		08/29/2022		0	0	15	0	0	15	0	522	522	0	0	0
0V3312003	RED OAK	IX		08/29/2022		0	0	54	0	0	54	0	953	953	0	0	0
0V3325601	SALEMGLENPOOL	WI		08/29/2022		0	0	3	0	0	3	0		793	0	0	0
0V3357260	NEW BERN	UK		08/29/2022		0	0	(18	0	0	(18)0	1,547	1,547	0	0	0
0V0024900 0V3298825	PRESCOTT	NC		08/29/2022		0	0	15	0	0	15 QR	0			0	0	0
0V3298825 0V3309879	RED OAK	AZ				0	0	98	0	0	98	0	2,382	2,382	0	0	0
0V3347682	TAMPA	IX		08/29/2022		0	0	54	0	0	54	0	1,284		0	0	0
0V3347682	ARLINGTON	FL		08/29/2022			0	20		0	20					0	0
0V3360858 0V3274930	MAMARONECK	WA		08/29/2022		0	0	(13	0	0		,	1,907	1,907	0	0	0
0V3355025	I ANCASTER	CA CA		08/29/2022			0	E1		0	51		1,907	1,907	0		
0V3347094	CHICAGO			08/29/2022							(3		827	827			
0V3328940	FORT WORTH	TV		08/29/2022				(0			(3)	1 139	1 139			
0V3308843	GRAND PRAIRIE	TY		08/29/2022		0	0	21	0	0	31	,			0		0
0V3356365	NORTH RICHLAND HILLS	TX		08/29/2022		0	0	6	0	0	6	0	573	573	0	0	0
0V3347073	FORT MYERS	FI		08/29/2022		0	0	23	0	0	23	0	1. 159	1.159	0		0
0V3312230	SALT LAKE CITY	LIT		08/29/2022	[n	n	63	n	n	63	n	1.340	1.340	n	n	n
LN0022896	NASHVIII F	TN		09/15/2022		n	n	n	n	n	n	n	3.000.000	3.000.000	n	n	n
0V3366680	SAINT PETERSBURG	FL		09/28/2022			0	(14	0	0	(14)	1.084	1.084			0
0V3357274	CRYSTAL BEACH	ТХ		09/28/2022	[n	(2	n)n	1.863	1.863	n	n	
0V3361378	HOUSTON	TX		09/28/2022		0	0		0		2	0			0		0
0V3373090	N TOPSAIL BEACH	NC		09/28/2022		0	0	8	0	0	8	0	2,248	2,248	0	0	0
0V3371665	SEVIERVILLE	TN		09/28/2022		0	0	(22	0	0	(22)0	1, 104	1, 104	0	0	0
0V3369497	TAMPA	FL		09/28/2022	[0	0	(11	0	0	(11)0	631	631	0	0	0
0V3361379	HOLDEN BEACH	NC		09/28/2022	ļ	0	0	(40	0	0	(40)0	1,737	1,737	0	0	0
0\/3366324	RENTONVII I E	ΔR		00/28/2022	1	0	0	16	0		16	0	1 060	, .	0	0	

SCHEDULE B - PART 3

						Loans DISPO	SED, Transfe									1	
1	Location		4	5	6	7		Change		e/Recorded Inv		10	14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded Investment			Current Year's Other-		Total		Recorded Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
0V3367770	LEWISVILLE	TX	. , , , ,	09/28/2022	2410	0	0	2	0	0.000	2	0	1,685	1,685	0.000000	0	0
0V3368980	DURHAM	NC		09/28/2022			0	(46)	0	0	(46)	0	2,580	2,580	0	0	0
0V3360881	BEAVERTON	OR		09/28/2022		0	0	44	0	0	44	0	1,883	1,883	0	0	0
0V3098118	DALLAS	TX		10/28/2022		0	0	186	0	0	186	0	2,068	2,068	0	0	0
0V3358279	SAINT JOHNS	FL		10/28/2022		0	0	75	0	0	75	0	755 .	755	0	0	0
0V3333088	IRVING	TX		10/28/2022		0	0	30	0	0	30	0	316	316	0	0	0
0V3333089	HORN LAKE	MS		10/28/2022		0	0	60	0	0	60	0	648	648	0	0	0
0V3097491	NAPERVILLE	IL		10/28/2022		0	0	88	0	0	88	0	960 .	960	0	0	0
0V3097498	ATLANTA	GA		10/28/2022			0	92	0	0	92	0	744	744	0	0	0
0V3097492 0V3097015	NAPERVILLE	IL		10/28/2022		. 0	0	91	0	0	91	0	936 .		0	0	0
0V3097015	NAPERVILLE	IL		10/28/2022				128			128		1,081	1,081	0		
0V3097493 0V3342978	WILMINGTON	IL		10/28/2022							91			1, 127	٥		
0V3306855	PALMER	TY		10/28/2022			n	84	n	n	64	n	534	534		n	,
0V3304046	WAXAHACHIE	TX		10/28/2022			0	72	0	0	72	0		596	0	0	0
0V3375601	ORLANDO	FL		10/28/2022		0	0		0	0		0	1.327	1,327	0	0	0
0V3297673	PHOENIX	AZ		10/28/2022		0	0	246	0	0	246	0	1,845	1,845	0	0	0
0V0024829	LEBANON	TN		10/28/2022		0	0	58	0	0	58	0	611	611	0	0	0
0V3297779	WINNETKA	CA		10/28/2022		0	0	196	0	0		0	1,387	1,387	0	0	0
0V3302860	MONROE	NC		10/28/2022		0	0	178	0	0	178	0	1,238	1,238	0	0	0
BB1023346	SAN TAN VALLEY	AZ		11/17/2022		0	0	467	0	0	467	0	2,038	2,038	0	0	0
BB3000052	SOUTH EUCLID	OH		11/17/2022		0	0	127	0	0	127	0	422	422	0	0	0
0V3385726	COPPELL	TX		11/30/2022		0	0	36	0	0	36	0	730 .	730	0	0	0
0V3394986	MURRELLS INLET	SC		11/30/2022		0	0	20	0	0	20	0	10,822	10,822	0	0	0
0V3394722 0V3388087	SAN ANTONIO	IX		11/30/2022		0	0	(5)	0	0	(11)	0	1,414 .	1,414	0	0	0
0V3388087 0V3387031	NASHVILLE	UK		11/30/2022				15			(11)		1.203	1.203			
0V3294787	NAPLES	FI		11/30/2022				320		0		0	1.686	1.686			
0V3391334	SOUTH JORDAN	UT		11/30/2022		0	0	114	0	0		0	2.152	2,152	0	0	0
0V3294646	PENSACOLA	FL		11/30/2022		0	0		0	0		0	1.283	1,283	0	0	0
0V3394791	LIBERTY	MO		11/30/2022			0	2	0	0	2	0	601	601	0	0	0
0V3301489	REHOBOTH BEACH	DE		11/30/2022		0	0	794	0	0	794	0	4,072	4,072	0	0	0
0V3326988	LAKEVILLE	PA		11/30/2022			0	604	0	0	604	0	3,204	3,204	0	0	0
0V3388085	MURFREESBORO	TN		11/30/2022		0	0	0	0	0	0	0	435	435	0	0	0
LN0024098	LOS ANGELES	CA		12/19/2022		0	0	45	0	0	45	0	805,431	805,431	0	0	0
LN0024104	LOS ANGELES	CA		12/19/2022			0	12	0	0	12	0	122,063	122,063	0	0	0
LN0024109	LOS ANGELES	CA		12/19/2022		. 0	0	4	0	0	4	0	41, 162	41, 162	0	0	0
BB8742490	ABILENE	GA		12/08/2022		0	0	215	0	0	215	0	977		0	0	0
BB8728713	BEND	IX		12/08/2022		0	0	345	0	0	345	0	1,267	1,267	0	0	
BB8726857	DUCK	un		12/08/2022				0/6			946		4,060	4,060			,
BB4787457	CARTERSVILLE	GA		12/08/2022		n	n	153	n	n	153	n				n	,
BB0195391	LONGMONT			12/08/2022						0	633		2,220	2,220	0	0	0
BB8804274	ALTONA			12/08/2022			0	515	0	0	515	0	3,676	3,676	0	0	0
BB0290413	CANYON LAKE	TX		12/12/2022		0	0	179	0	0		0	747	747	0	0	0
BB4661431	HENDERSON	NV		12/08/2022		0	0	252	0	0	252	0	974	974	0	0	0
BB4457052	NASHVILLE	TN		12/08/2022			0	538	0	0	538	0	2,064	2,064	0	0	0
BB4687543	WINCHESTER	VA		12/08/2022		0	0	615	0	0	615	0	2,074	2,074	0	0	0
BB0382373	LAKE CHARLES	LA		12/12/2022		0	0	168	0	0	168	0	707	707	0	0	0
BB6043879	JACKSONVILLE	FL		12/08/2022		0	0	1,294	0	0	1,294	0	3,751 .	3,751	0	0	0
BB3093042	MAGNOL I A	TX		12/08/2022		. 0	l0	2.638	0	10	2.638	l0	7.818	7.818	0	l0	. [

			1		All Mortgage L		SED, Transf						T				
1	Location		4	5	6	7				e/Recorded Inv		1	14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	_ Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
				5.	D: 1	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
		<u>.</u>	Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
BB7661750	BRADENTON	FL		12/08/2022		0	0	1,985	0	0	1,985		6, 130	6, 130	0	0	0
BB6078859	JACKSONVILLE	FL		12/08/2022		0	0	165	0	0	165	0	580	580	0	0	0
BB7356028	NEW BRAUNFELS	TX		12/08/2022		0	0	850	0	0	850	0	3, 182	3, 182	0	0	0
BB8193656	WINDER	GA		12/12/2022		0	0	101	0	0	101	0	537	537	0	0	0
0V3318346	THOMASVILLE	NC		12/29/2022		0	0	63	0	0	63		2, 113	2,113	0	0	0
0V3302719	RIVERVIEW	FL		12/29/2022		0	0	307	0	0	307		1,711	1,711	0	0	0
0V3303308	CAPE CORAL	FL		12/29/2022		0	0	185	0	0	185		1,616	1,616	0	0	0
0V3317374	NAVARRE	FL		12/29/2022		0	0	233	0	0	233		2,501	2,501	0	0	0
0V3291532	PHILADELPHIA	PA		12/29/2022		0	0	217	0	0	217		1,257	1,257	0	0	0
0V3314667	GALVESTON			12/29/2022	·····	ļ0	0	46	0	0	46	0	1,686	1,686	0	J0	0
0V3318307	MUHPHY	NU		12/29/2022	l		0	11/	0	0		0	1,114	1,114	0	0	0
0V3300818	MEMPHIS	IN		12/29/2022	·····	ļ0	0	46	0	0	46	0	801	801	0	J0	0
***************************************	DAVENPORT	FL		12/29/2022		0	0	41	0	0	41	0	1,116		0	0	0
0V3315950	CRYSTAL BEACH	WA		12/29/2022		0	0	133	0	0			1,122	1,122	0	0	0
0V3314544	CAPE CORAL	IX		12/29/2022		0	0	133	0	0			1,802	1,802	0	0	0
0V3315928	PETERSBURG	FL		12/29/2022		0	0	50	0	0	50	0	1,141	1,141	0	0	0
0V3315904	NAPLES	IN		12/29/2022		0	0	36	0	0	36	0	795	795	0	0	0
0V3316012	MARATHON	FL		12/29/2022		0	0	38	0	0		0	880	880	0	0	0
0V3316553	FORT MOHAVE	FL		12/29/2022		0	0	158	0	0	158	0		1,869	0	0	0
	ORLANDO	AZ				0	0	/4	0	0	74	0			0	0	0
0V3316552	HIGHLAND LAKES	FL		12/29/2022		0	0	/0	0	0			1,343	1,343	0	0	0
0V332U316	FLLIJAY	NJ		12/29/2022			0	103	0	0	85		1,544	1,544	0	0	0
0V3314573	COROLLA	GA		12/29/2022			0	85	0	0	173					0	0
0V3314496	COVINGTON	NG		12/29/2022			0	1/3	0	0					0	0	0
0V3314677	LAKE HARMONY	GA		12/29/2022			0	39	0	0	67	0	1.706	1.706			
0V3318419	CAPE CORAL			12/29/2022			٥٥	40	0		40		832	832	٥٠		
0V3317009	SEVIERVILLE	TN		12/29/2022			٥	105	0		165		1.680	1.680			
0V3316913	BANNER ELK	IN		12/29/2022			٥٥	103	0				1,358	1,358	٥٠		
0V3314658	CLERMONT	EI		12/29/2022			٥				64		1.071	1.071	٥		
0V3317545	OAK ISLAND	NC NC		12/29/2022			٥	04			99		2,109	2,109	٥		
0V3318119	SAINT AUGUSTINE	EI		12/29/2022			٥	33			33		697		٥		
0V3298981	CHATTANOOGA	TN		12/29/2022	l	n		07	n	n	97	n	1,390	1,390		n	n
0V3306870	BENRROOK	TY		12/29/2022	I	n	n	222	n	n	222	n	1.500	1.500	n	n	n
0V3314626	LAS VEGAS	NV		12/29/2022		n	n	20	n	n	20	n	575	575	n	n	n
0V3297746	DELAND	FL		12/29/2022							78		1.103	1.103	n	0	
0V3326320	SAINT AUGUSTINE	FL		12/29/2022	L		0	149	0	0			1,725	1,725	0	0	
0V3296813	AUST IN	тх		12/29/2022		0	0		0	0		0	1,318	1,318	0	0	0
0V3314507	LUTZ	Fl		12/29/2022		0	0	183	0	0	183	0	3.341	3.341	0	0	0
0V3298912	MONROE	UT		12/29/2022		0	0	178	0	0	178		1.668	1,668	0	0	0
0V3318293	PINE	AZ		12/29/2022		0	0	36	0	0	36	0			0	0	0
0V3318393	SEMINOLE	FL		12/29/2022		0	0		0	0		0	1,603	1,603	0	0	0
0V3300252	APOPKA	FL		12/29/2022	ļ	0	0		0	0		0	1,417	1,417	0	0	0
0V3320048	TUCSON	AZ		12/29/2022	ļ	0	0		0	0			2,182	2, 182	0	0	0
ARTSQRECY	SACRAMENTO	CA		01/12/2023		0	0	0	0	0	0	0	130,940		0	0	0
LINXAPART	TAMPA	FL		08/07/2023	[0	0	0	0	0	0	0	21,033	21,033	0	0	0
BB1071540	SOUTH GATE	CA		01/20/2023		0	0	314	0	0	314	0	1,630	1,630	0	0	0
BB1071550	RIVERSIDE	CA		01/20/2023	ļ	0	0	254	0	0	254	0	1,440	1,440	0	0	0
BB1071530	LONGWOOD	FL		01/20/2023	ļ	0	0	154	0	0	154	0	973	973	0	0	0
BB1071560	PALM COAST	FL		01/20/2023		0	0	559	0	0	559	0	3,607	3,607	0	0	0
0\/3306232	CHAMPIONS GATE			01/30/2023		0	0	151	0	0	151	0	1 778	1 778	٥	0	0

			1		All Mortgage L		SED, Transf							Ī	1	T	
1	Location		4	5	6	7				e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded Investment			Current		Total		Recorded Investment		Faraian		
						Excluding	Linnadiand	Current	Year's Other- Than-		Change	Total Faraign			Foreign Exchange	Realized	Total
						Accrued	Unrealized Valuation	Current Year's	Temporary	Capitalized Deferred	in	Total Foreign Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Disposal	Prior Year	(Decrease)	/Accretion	Impairment Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
0V3304075	MC QUEENEY	State TX	Type	01/30/2023	Date	riioi reai	(Decrease)	/ACCIEUOII	Recognized	Other	(0+9-10+11)		1,774	1.774	Disposai	Disposai	Disposai
0V3304075	LAS VEGAS	NV		01/30/2023			0	65		0	65		1,774	1,774			
0V3313133	TAMPA	IW		01/30/2023			0	03			41		1,083	1,098			
0V3306869	NAPLES	ГL		01/30/2023			0	295			295		2.057	2.057	٥		
0V3311315	LAS VEGAS	NIV		01/30/2023		0	0	100	0	0	109		1.720	1.720	0	0	
0V3306245	OCEAN CITY	MD		01/30/2023		0	0	41	0	0	41		878		0	0	0
0V3300232	GALVESTON	TX		01/30/2023		0	0	94	0	0	94	0	1,290	1.290	0	0	0
0V3305638	SAN ANTONIO	TX		01/30/2023		0	0		0	0	140	0	1.680	1.680	0	0	0
0V3399351	PFLUGERVILLE	ТХ		02/28/2023							82						0
0V3404618	LAKEWOOD	00		02/28/2023		0	0	(2)	0	0	(2)0	1,236	1,236	0	0	0
0V3324301	ROUND ROCK	TX		02/28/2023		0	0	283	0	0	283		1,924	1,924	0	0	0
0V3421621	BROKEN ARROW	OK		02/28/2023	ļ	0	0	(10)	0	0	(10)0	297		0	0	0
0V3312823	NORTH MIAMI BEACH	FL		02/28/2023		0	0	248	0	0	248	0	2,239	2,239	0	0	0
0V3312182	PHOENIX	AZ		02/28/2023		0	0	173	0	0	173	0	1,916	1,916	0	0	0
0V3313717	SEVIERVILLE	TN		02/28/2023		0	0	201	0	0	201	0	2,098	2,098	0	0	0
0V3419006	FONTANA	CA		02/28/2023		0	0	5	0	0	5	0	940	940	0	0	0
221284367	CHELSEA	MA		03/01/2023		0	0	(41)	0	0	(41)0	1,257	1,257	0	0	0
230185563	LAUDERDALE LAKES	FL		03/01/2023		0	0	(7)	0	0	(7) 0	229	229	0	0	0
230185985	IRVING	TX		03/10/2023		0	0	(27)	0	0	(27		823	823	0	0	0
230289696	MIAMI	FL		03/02/2023		0	0	(19)	0	0	(19)0	595	595	0	0	0
230188047	PORT SAINT LUCIE	FL		03/10/2023		0	0	(19)	0	0	(19	,	589	589	0	0	0
230187981	MIAMI	FL		03/10/2023		0	0	(38)	0	0	(38	,	1,177	1,177	0	0	0
230188534	DECATUR	GA		03/01/2023		0	0	(29)	0	0	(29	*	890	890	0	0	0
230290041	HANSON	MA		03/10/2023		0	0	(186)	0	0	(186		5,713	5,713	0	0	0
230187189	THE VILLAGES	FL		03/02/2023		0	0	(21)	0	0	(21	,	639	639	0	0	0
230185241	ENGLEWOOD	FL		03/10/2023		0	0	(8)	0	0	(8	,	237	237	0	0	0
230290769	MYRTLE BEACH	SC		03/10/2023		0	0	(40)	0	0	(40	,	1,231	1,231	0	0	0
230290546	POST FALLS	ID		03/10/2023		0	0	(51)	0	0	(51		1,559		0	0	0
230185472	WINDSOR	FL		03/01/2023		0	0	(/3)	0	0	(/3	,	2,255	2,255	0	0	0
230188450	SANFORD			03/10/2023		0	0	(8)	0	0	(8	,	1,261		0	0	0
221282692	MARION	FL		03/10/2023			0	(41)			(41	,					
230188153	LARGO	FI		03/10/2023			n	(9)	n	n	(32	,		264	n	n	
230187650	AVENTURA	FI		03/01/2023	l	n	n	(32)	n	n	(25	*	769	769	n	n	n
230186926	SAINT AUGUSTINE	FL		03/10/2023	[0	0	(42)	0	0	(42	,	1,286	1.286			0
230188112	PARKER	00		03/10/2023		0	0	(13)	0	0	(13				0	0	0
221181266	NEWARK	NJ		03/01/2023		0	0	(25)	0	0	(25)0	779	779	0	0	0
230186579	PANAMA CITY BEACH	FL		03/10/2023		0	0	(22)	0	0	(22	*	687	687	0	0	0
230186355	OAK ISLAND	NC		03/01/2023		0	0	(25)	0	0	(25	0	771	771	0	0	0
230187999	MAD I SON	WI		03/10/2023		0	0	(91)	0	0	(91)0	2,786	2,786	0	0	0
221283922	BASTROP	TX		03/10/2023		0	0	(9)	0	0	(9)0	277	277	0	0	0
230188575	CARPENTERSVILLE	IL		03/10/2023		0	0	(29)	0	0	(29	,	882	882	0	0	0
230187841	SALEM	OR		03/10/2023		0	0	(20)	0	0	(20	*	610	610	0	0	0
230290009	BRADENTON	FL		03/02/2023		0	0	(13)	0	0	(13	,	408	408	0	0	0
230188120	MOUNT JULIET	TN		03/10/2023	ļ	0	0	(31)	0	0	(31	,	959	959	0	0	0
230290231	BOCA RATON	FL		03/17/2023	ļ	0	0	(19)	0	0	(19	,	724	724	0	0	0
230292765	MESA	AZ		03/17/2023	·····	0	0	(53)	0	0	(53	,	1,987	1,987	0	0	0
230291783	RANCHO SANTA MARGARITA	CA		03/17/2023	·····	0	0	(52)	0	0	(52	,	1,964	1,964	0	0	0
230187171	ESTERO	FL		03/17/2023	·····	0	0	(8)	0	0	(8	1	314	314	0	0	0
230293839	INDIAN SHORES	FL		03/17/2023		0	J0	(35)	0	J0	(35	,	1,318	1,318	J0	0	0
1230289845	L SCOLUSINALE	Α/	1														

1	Location	n	4	5	6	Loans DISPO	_,			e/Recorded Inv			14	15	16	17	18
·	2	3	·	Ç	Č	Book Value/ Recorded Investment Excluding Accrued	8 Unrealized Valuation	9 Current Year's	10 Current Year's Other- Than- Temporary	11 Capitalized Deferred	12 Total Change in	13 Total Foreign Exchange	Book Value/ Recorded Investment Excluding Accrued	.0	Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Interest Prior Year	Increase (Decrease)	(Amortization) /Accretion	Impairment Recognized	Interest and Other	Book Value (8+9-10+11)	Change in Book Value	Interest on Disposal	Consid- eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
230289514	. KISSIMMEE	FL		03/17/2023		0	0	(8)	0	0	(8)	0	304	304	0	0	
230291841	. SAN JOSE	CA		03/17/2023		0	0	(45)	0	0	(45)	0	1,708	1,708	0	0	·
230293607	. MIAMI	FL		03/17/2023		0	0	(52)	0	0	(52)	0	1,970	1,970	0	0	· 0
230188765	FRANKLIN	FL		03/17/2023			0	(/4)	0		(/4)	0	2,799	2,799		0	
230189128	FORT WORTH	ТХ		03/17/2023				(7)		0	(7)	0			0		0
230188567	. HYATTSVILLE	MD		03/17/2023		0	0	(6)	0	0	(6)	0	235	235	0	0	
BB1077320	. FRISCO	NC		03/22/2023		0	0	477	0	0	477	0	2,788	2,788	0	0	l
BB1077990	. SEVERN	MD		03/13/2023		0	0	1,566	0	0	1,566	0	3,559	3,559	0	0	·
BB1076830	DILLSBORO	IN		03/15/2023		0	0	380	0	0		0	1,484	1,484	0	0	0
BB1076940	DAUPHIN ISLAND	AL		03/13/2023		. 0	0	648	0	0	648	0	2,097	2,097	0	0	. <u>-</u>
BB1076840	LINCOLNTON	NU		03/15/2023		0	0		0	0	129	0	540	540 829	0	0	
BB1077330	CHARLOTTE	N/		03/22/2023			٥	1.153	٥		1. 153		6. 158	6.158			
BB1077290	KING GEORGE	VA		03/22/2023			0	82	0	0	82	0		562	0	0	·
BB1077340	LOS ANGELES			03/22/2023		0	0	370	0	0	370	0	2,294	2,294	0	0	l
BB1077400	ASHEVILLE	NC		03/22/2023		0	0	248	0	0	248	0	1,530	1,530	0	0	
BB1078000	WINDSOR	PA		03/13/2023		0	0	370	0	0	370	0	1,425	1,425	0	0	
BB1077350	PALMETTO BAY	FL		03/22/2023		0	0	2, 196	0	0	2,196	0	12,594	12,594	0	0	·
BB1076910	TOLEDO	OH		03/13/2023		0	0	46	0	0	46	0	360		0	0	·
BB1076810	GLENDALE	IN		03/15/2023			0	53	0	0	413	0		2,517		0	
BB1077360	INDIO	CA		03/22/2023			0	174	0		174	0	2.290	2.290	0		
BB1077370	PLUMAS LAKE			03/22/2023		0	0	161	0	0		0	1,180	1,180	0	0	
BB1076850	. PORT SALERNO	FL		03/15/2023		0	0	187	0	0	187	0	843	843	0	0	a
BB1077380	ODENVILLE	AL		03/22/2023		0	0	159	0	0	159	0	886	886	0	0	
BB1077310	LAS VEGAS	NV		03/22/2023		0	0	236	0	0		0	1,448	1,448	0	0	·
BB1076960	NEW YORK	NY		03/13/2023		0	0	729	0	0	729	0	2,352	2,352	0	0	
230290017	DETROIT	5G		03/24/2023				(/)			(8)	0	209	209			
230188302	LINCOLN CITY	OR		03/24/2023			0	(56)	0		(56)	0	1,733	1,733	0		
220867709	. WOODSTOCK	GA		03/24/2023		0	0	(21)	0	0	(21)	0	638	638	0	0	
230292005	. PORT SAINT LUCIE	FL		03/24/2023		0	0	(50)	0	0	(50)	0	1,542	1,542	0	0	a
221282916	. ATLANTA	GA		03/24/2023		0	0	(10)	0	0	(10)	0	321	321	0	0	
230292187	. ROOSEVELT	NY		03/24/2023		0	0	(19)	0	0	(19)	0	585	585	0	0	·
230290751	. BALTIMORE	MD		03/24/2023		. 0	0	(12)	0	0	(12)]0	371	371	0	0	
230291965	. MIAMI	FL		03/24/2023		. 0	0	(43)	0	0	(43)	J0	1,316	1,316	0	0	
230292732230187890	ATLANTA	NJ		03/24/2023			۰۰۰۰	(20)	۰۰۰۰		(20)		625	384	U		,
230290058	MYRTLE BEACH	SC		03/24/2023			n	(12)	n		(5)	n			n		
221283070	ROCHESTER	NY		03/24/2023		0	0	(8)	0	0	(8)	0			0	0	
230188245	. WINNECONNE	WI		03/24/2023		0	0	(10)	0	0	(10)	0	313		0	0	
230291809	. FAYETTEVILLE	GA		03/24/2023		0	0	(17)	0	0	(17)	0	517	517	0	0	0
221077498	. WARNER ROBINS	GA		03/24/2023		0	0	(6)	0	0	(6)	00	188	188	0	0	·
230188187	. SHELBYVILLE	IN		03/24/2023		. 0	0	(8)	0	0	(8)	0	247	247	0	0	·
230290553	DUNWOODY	GA		03/24/2023		.	0	(23)	0	0	(23)	J0	695	695	0	0	
230290777230185712	GARY	VA		03/24/2023				(8)			(8)			261			
230186215	DAVENPORT	FI		03/24/2023				(9)		o	(81)	n	2,495	2,495	n	o	,
230291338	DECATUR	GA		03/24/2023				(29)			(29)	0	878	878	0	0	
230187/137	QUITHVILLE	TY		03/24/2023		0	0	(0)			(8)		252	252			

	Г				All Mortgage L		SED, Transf						1				
1	Location		4	5	6	7				e/Recorded Inv		10	14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		-		Recorded		F		
						Investment			Year's Other-		Total		Investment		Foreign	D !! !	.
						Excluding	Unrealized	Current	_ Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
230185449	EAST STROUDSBURG	PA		03/24/2023		0	0	(11)	0	0	(11	,	325		0	0	0
230291403	MOUNT AIRY	MD		03/24/2023		0	0	(7,336)	0	0	(7,336) 0	225,728	225,728	0	0	0
230189326	EAST ORANGE	NJ		03/24/2023		0	0	(15)	0	0	(15) 0	464	464	0	0	0
230188609	OSHKOSH	WI		03/24/2023		0	0	(11)	0	0	(11) 0	350	350	0	0	0
230188104	SLIDELL	LA		03/24/2023		0	0	(8)	0	0	(8) 0	248	248	0	0	0
230189318	KANNAPOLIS	NC		03/24/2023		0	0	(8)	0	0	(8) 0	253	253	0	0	0
230189276	KISSIMMEE	FL		03/24/2023		0	0	(39)	0	0	(39) 0	1, 185	1, 185	0	0	0
230187585	MESA	AZ		03/24/2023		0	0	(21)	0	0	(21) 0	632	632	0	0	0
230289993	BIRMINGHAM	AL		03/24/2023		0	0	(7)	0	0	(7)0	213	213	0	0	0
230292161	JACKSONVILLE	NC		03/31/2023	ļ	0	0	(5)	0	0	(5)0	189	189	0	0	0
230188039	FORT WORTH	TX		03/31/2023		0	0	(8)	0	0	(8)0	284	284	0	0	0
230186108	MIAMI	FL		03/31/2023		0	0	(9)	0	0	(9)0	288	288	0	0	0
230291882	FALL RIVER	MA		03/31/2023		0	0	(8)	0	0	(8)0	276	276	0	0	0
230292666	MORGANTON	GA		03/31/2023		0	0	(9)	0	0	(9)0	278	278	0	0	0
230292443	BOWIE	TX		03/31/2023		0	0	(6)	0	0	(6)0	198	198	0	0	0
230292880	ELBERT			03/31/2023		0	0	(56)	0	0	(56)0	1,969	1,969	0	0	0
230293227	BALTIMORE	MD		03/31/2023		0	0	(27)	0	0	(27)0		958	0	0	0
230293003	HOPE MILLS	NC		03/31/2023		0	0	(8)	0	0	(8)0	253	253	0	0	0
230189300	LA PALMA	CA		03/31/2023		0	0	(22)	0	0	(22)0	711	711	0	0	0
230290033	LAKESIDE	AZ		03/31/2023		0	0	(3)	0	0	(3)0	99	99	0	0	0
230291734	ORLANDO	Fl		03/31/2023		0	0	(29)	0	0	(29	0	1.017	1.017	0	0	0
230395261	FOREST CITY	NC		03/31/2023		0	0	(5)	0	0	(5	1			0	0	0
230186686	LAKE WORTH	FI		03/31/2023		0	0	(16)	0	0	(16) 0		557	0	0	0
230292955	BURLESON	TX		03/31/2023		0	0	(17)	0	0	(17) 0		598	0	0	0
230290264	SAINT PETERSBURG	FI		03/31/2023		0	0	(12)	0	0	(12	,	435	435	0	0	0
230292690	ST. PETE BEACH	FL		03/31/2023		0	0	(26)	0	0	(26) 0	826	826	0	0	0
230291486	DECATUR	GA		03/31/2023		0	0	(18)	0	0	(18		653		0	0	0
230188195	OMAHA	NF.		03/31/2023		0	0	(7)	0	0	(7) 0	244	244	0	0	0
230394470	JACKSONVILLE	Fl		03/31/2023		0	0	(28)	0	0	(28) 0			0	0	0
230291767	SUNNY ISLES BEACH	FL		03/31/2023		0	0	(45)	0	0	(45	1	1.585	1.585	0	0	0
230291999	CANTON	GA		03/31/2023		0	0	(17)	0	0	(17) 0	603		0	0	0
230185878	DALL AS	TX		03/31/2023		0	0	(5)	0	0	(5) 0	178	178	0	0	0
230292781	KILLEEN	TX		03/31/2023		0	0	(6)	0	0	(6) 0		214	0	0	0
230292138	FRESNO	CA		03/31/2023		0	0	(12)	0	0	(12) 0			0	0	0
230291858	LUXEMBURG	WI		03/31/2023		0	0	(23)	0	0	(23) 0			0	0	0
230292625	KILL DEVIL HILLS	NC		03/31/2023		0	0	0	0	0	0	0	2	2	0	0	0
230290165	COVINGTON	GA		03/31/2023		0	0	(9)	0	0	(9) 0	323	323	0	0	0
230292146	JACKSONVILLE	NC		03/31/2023		0	0	(7)	0	0	(7) 0	232	232	0	0	0
230394587	HIGHLAND	IN		03/31/2023		0	0	(10)	0	0	(10) 0			0	0	0
230290215	MYRTLE BEACH	SC		03/31/2023		0	0	(16)	0	0	(16) 0		581	0	0	0
230189334	RIVERDALE	GA		03/31/2023		0	0	(8)	0	0	(8) 0		297	0	0	0
BB 1078590	SEATTLE	WA		03/31/2023		0	0	1.675	0	0	1.675	0	4.534	4.534	0	0	0
BB1078720	NORTH MERRITT ISLAND	FL		03/31/2023		0	0	1.556	0	0	1,556	0	4 .437	4.437	0	0	0
BB1078660	COLORADO SPRINGS			03/31/2023	L	0	0		0	0	689		2,727	2,727	0	0	0
BB 1078580	WHEAT RIDGE			03/31/2023		0	0	1.002	0	0	1.002		4.261	4,261	0	0	0
BB1078690	ASHEVILLE	NC		03/31/2023			0	3.515			3.515		14.895	14.895	0	0	0
BB1078700	SAN JOSE	CA		03/31/2023				2.117			2.117		5.909		0	0	
BB1078610	PLANO	TX		03/31/2023		n	n	1.694	n	n	1.694		7.884	7.884	n	n	n
BB1078670	CARLSBAD	CA		03/31/2023		0	0	1.454	0	0	1,454		4.118	4, 118	0	0	0
0V3322037	MESA	A7		03/30/2023		n	n	100	n	n	100		1.371	1.371	n	n	n
0V3313160	I AKE HAVASII CITV	A.7		03/30/2023		0	٥	96	0	0	96		2 025	, .	0		0

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	2	3				Book Value/ Recorded	8	9	10	11	12	13	Book Value/				
									Current		+		Recorded		F:		
						Investment			Year's Other-		Total		Investment		Foreign	D !! !	-
						Excluding	Unrealized	Current	_ Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	`/Accretion ´	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
0V3325289	NORTH LAS VEGAS	NV		03/30/2023		0	0	41	0	0	41	0	1,143	1, 143	0	0	0
0V3309926	SAN ANTONIO	TX		03/30/2023		0	0	65	0	0	65	0	1,057	1,057	0	0	0
0V3335370	MYRTLE BEACH	SC		03/30/2023		0	0	21	0	0	21	0	600	600	0	0	0
0V3309275	HAWLEY	PA		03/30/2023		0	0	87	0	0	87	0	985	985	0	0	0
0V3311280	BLACK MOUNTAIN	NC		03/30/2023		0	0	78	0	0	78	0	1, 187	1, 187	0	0	0
0V3318164	GULF SHORES	AL		03/30/2023		0	0	57	0	0	57	0	1,012	1,012	0	0	0
0V3313275	MINERAL BLUFF	GA		03/30/2023		0	0	143	0	0	143	0	2,233	2,233	0	0	0
0V3318352	ST CLOUD	FL		03/30/2023		0	0	49	0	0	49	0	1,080	1,080	0	0	0
0V3329196	BURLESON	TX		03/30/2023		0	0	30	0	0	30	0	1,394	1,394	0	0	0
0V3312204	FORT WALTON BEACH	FL		03/30/2023		0	0	75	0	0	75	0	1,419	1,419	0	0	0
0V3278740	ENGLEWOOD	00		03/30/2023	ļ	0	0	137	0	0	137	0	1,275	1,275	0	0	0
0V3309993	PR0V0	UT		03/30/2023		0	0	51	0	0	51	0	1,613	1,613	0	0	0
0V3322029	KISSIMMEE	FL		03/30/2023	ļ	0	0	40	0	0	40	0	1,379	1,379	0	0	0
0V3274855	GILBERT	AZ		03/30/2023	ļ	0	0	299	0	0	299	0	1,789	1,789	0	0	0
0V3327006	KISSIMMEE	FL		03/30/2023		0	0	20	0	0	20	0	1,142	1, 142	0	0	0
0V3269437	MESA	AZ		03/30/2023		0	0		0	0		0	1.860	1.860	0	0	0
0V3290531	LITTLE FERRY	NJ		03/30/2023		0	0		0	0	144	0	1.201	1.201	0	0	0
0V3326714	BOCKPORT	TX		03/30/2023		0	0		0	0		0	1.526	1.526	0	0	0
0V3308422	KISSIMMEE	Fl		03/30/2023		0	0		0	0	172	0	1.767	1.767	0	0	0
0V3263181	PORTLAND	OR		03/30/2023		0	0		0	0			2.416	2.416	0	0	0
BB1077950	MEADOW OAKS	FI		03/28/2023		0	0	612	0	0	612	0	2.013	2.013	0	0	0
BB1077940	OBLANDO	FI		03/28/2023		0	0	586	0	0		0	1,955	1,955	0	0	0
BB1078960	LOS GATOS	CA		04/06/2023		0	0	2.314	0	0	2.314	0	8.072	8.072	0	0	r.
230291254	DOLTON	II		04/06/2023		0	0	(4)	0	0	(4)		270	270	0	0	0
230293128	DINGMANS FERRY	PΔ		04/06/2023		0	0	(17)	0	0	(17)	,	532	532	0	0	0
230293631	HOUSTON	TX		04/06/2023		0	0	(113)	0	0	(113)	,	7.921	7.921	0	0	0
230293367	OCAL A	FI		04/06/2023		0	0	(5)	0	0	(5)				0	0	0
230291452	JACKSONVILLE	FI		04/06/2023		0	0	(111)	0	0	(111)	1	7.792	7.792	0	0	r.
230188138	KISSIMMEE	FI		04/06/2023		0	0	(36)	0	0	(36)		1.101	1.101	0	0	0
230395345	LAKELAND	FI		04/06/2023		0	0	(25)	0	0	(25)	1			0	0	0
230394686	WILL I AMSTOWN	N.I		04/06/2023		0	0	(14)	0	0	(14)				0	0	0
230291510	ROCHESTER	NH		04/06/2023		0	0	(29)	0	0	(29)	,	2.017	2.017	0	0	0
230292914	NOVATO	CA		04/06/2023		n	n	(81)	n	n	(81)	1	2.480	2,480	n	n	
230291478	SAN PEDRO	CA		04/14/2023		0	0	(32)	0	0	(32)	1	1.506	1.506	0	0	
230293243	MIAMI BEACH	FL		04/14/2023	L			(4)			(4	,				0	0
230395659	FORT WORTH	TX		04/14/2023		0	0	(10)	0	0	(10)	,	455	455	0	0	0
230294019	KENMORE	WA		04/14/2023		0	0	(55)	0	0	(55)	0	2.601	2,601	0	0	0
230291494	SAN PEDRO	CA		04/14/2023		0	0	(32)	0	0	(32)	1	1.514	1.514	0	0	0
230398810	PHILADELPHIA	PA		04/14/2023		0	0	(11)	0	0	(11)	0	517	517	0	0	0
230398422	LOS ANGELES	CA		04/14/2023	L	0	0	(53)	0	0	(53)	,	2.470	2.470	0	0	0
230189037	NEW PORT RICHEY	FL		04/14/2023		0	0	(6)		0	(6)		259	259	0	0	0
230291460	SAN PEDRO	CA		04/14/2023	L	0	0	(32)	0	0	(32)	,	1.491	1.491	0	0	0
230293565	DEWEY	AZ		04/14/2023		0	0	(21)		0	(21)	,	1.002	1.002	0	0	0
023010204	CHICAGO	L		04/17/2023	L	0	0	(65)	0	0	(65)	1	2.768	2.768	0	0	0
023010215	BATAVIA	OH		04/17/2023		0	0	(22)	0	0	(22)	1	939	939	0	0	0
023020260	SPRING	TX		04/17/2023		0	0	(15)		0	(15)			634	0	0	0
023010202	MIAMI GARDENS	FL		04/17/2023				(8)			(8)	,	325	325		0	0
023020047	GREENACRES	FI		04/17/2023		n	n	(15)	n	n	(15)	,			n	n	0
023020058	JACKSONVILLE	FL		04/17/2023		0	0	(4)	0	0	(4)	,		187	0	0	0
023020256	NAMPA	JD		04/17/2023		n	n	(251)	n	n	(251)	1	10.752	10.752	n	n	0
022052364	TOWNSEND	NE		04/1//2023	[0	٥	(21)			(21)	1	7/12	7/12	٥		

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	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		T-4-1		Recorded		Faraian		
						Investment			Year's Other-		Total		Investment		Foreign	D!:!	T-4-1
						Excluding	Unrealized	Current	_ Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	`/Accretion ´	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
023020299	ENGLISHTOWN	NJ		04/24/2023		0	0	(7)	0	0	(7)0	255	255	0	0	0
230394819	DETROIT	MI		04/21/2023		0	0	(5)	0	0	(5	0	157	157	0	0	0
230294068	PHILADELPHIA	PA		04/21/2023		0	0	(5)	0	0	(5	00	165	165	0	0	
230394975	HOUSTON	TX		04/21/2023		0	0	(6)	0	0	(6)0	169	169	0	0	0
023030151	NAVARRE	FL		04/24/2023		0	0	(38)	0	0	(38)0	1.329	1.329	0	0	
230397184	ASHLEY	PA		04/21/2023		0	0	(4)	0	0	(4	0		126	0	0	
230394306	DETROIT	МІ		04/21/2023		0	0	(3)	0	0	(3	0	80	80	0	0	lc
230395022	GOULDSB0B0	PA		04/21/2023		0	0	(7)	0	0	(7) 0	219		0	0	(
023030032	TAMPA	FI		04/24/2023		n		(15)		n	(15)	515	515	n	n	·r
023030019	KANSAS CITY	OR		04/24/2023		n	n	(22)	n	n	(22	0			n	n	١
022110230	CARLSBAD	NM		04/24/2023	[n	n	(12)	n	n	(12	*	410	410	n	n	· · · · · · · · · · · · · · · · · · ·
023030189	DELRAY BEACH	EI		04/24/2023	· · · · · · · · · · · · · · · · · · ·			(34)			(34	,	1.176	1.176			,
230397416	WILLISTON	FL		04/24/2023	·····			(34)			(119	,					
023020301	SARASOTA	rL		04/21/2023	l		0	(18)	0	0	(18	,,					
	WEST LAFAYETTE	FL		04/24/2023	·····	0	0	(18)	0	0	(18	,	549		0	0	0
023020236		IN				0	0	(16)	0	0		,			0	0	0
023020185	JACKSONVILLE	FL		04/24/2023		0	0	(19)	0	0	(19	,	668		0	0	0
230397572	WALNUT CREEK	CA		04/21/2023		0	0	(81)	0	0	(81	,	2,353		0	0	0
230399552	THOUSAND OAKS	CA		04/21/2023		0	0	(44)	0	0	(44	,,	1,297	1,297	0	0	0
023030090	PEORIA	AZ		04/24/2023		0	0	(41)	0	0	(41	,	1,425		0	0	0
023020285	LOS ANGELES	CA		04/24/2023		0	0	(57)	0	0	(57	,	1,992		0	0	0
230293383	BRIDGEWATER	NJ		04/21/2023		0	0	(20)	0	0	(20) 0	1,201	1,201	0	0	0
230186272	PLANO	TX		04/21/2023		0	0	(7)	0	0	(7) 0	392	392	0	0	0
230292930	HALLANDALE BEACH	FL		04/21/2023		0	0	(6)	0	0	(6		376		0	0	0
230294126	THORNVILLE	OH		04/21/2023		0	0	(193)	0	0	(193)0	5,951	5,951	0	0	0
221283344	GALVESTON	TX		04/21/2023		0	0	(19)	0	0	(19)0	589	589	0	0	0
023030147	DAVENPORT	FL		04/24/2023		0	0	(25)	0	0	(25	0	875	875	0	0	0
230395964	SHERRILLS FORD	NC		04/21/2023		0	0	(35)	0	0	(35)0	1,028	1,028	0	0	0
023020231	MELROSE PARK	PA		04/24/2023		0	0	(32)	0	0	(32)0	1, 101	1,101	0	0	
230399594	ORLANDO	FL		04/21/2023		0	0	(18)	0	0	(18)0	529	529	0	0	
230395733	MYBTLE BEACH	SC		04/21/2023		0	0	(9)	0	0	(9	0	269		0	0	c
023010128	QUEEN CREEK	A7		04/24/2023		0	0	(770)	0	0	(770) 0	26,831	26,831	0	0	(
230395246	HIALEAH	FI		04/21/2023		0	0	(19)	0	0	(19		590		0	0	١
023020056	WASKOM	ΤΥ		04/24/2023	[n	n	(62)	n	n	(62	,	2.173	2.173	n	n	r
230293318	GAINESVILLE	El		04/21/2023	[n	n	(10)	n	n	(19	*	577	577	n		,
023020254	KINGMAN	Δ7		04/24/2023	[n	n	(19)	n	n	(24	,,	821	821	n	n	
023020249	HARRIMAN	TN		04/24/2023	·····	n	n	(24)	n	n	(24	*			n	n	
023020218	EVERGREEN PARK	IIV		04/24/2023				(9)			(9	,	2.677	2.677			
230394934	PHOENIX	IL		04/24/2023	·····			(11)			(15	,	453	453			
230397846	LOXAHATCHEE			04/21/2023	·····		0	(103)			(103	,		6.164			
	LUXAHATCHEE	FL			·····	0	0	(34)	0	0	(103		1 170		0	0	0
023020137	0.11021			04/24/2023	·····	0	0	(34)	10	J0		,,			0	0	0
230397614	LYNCHBURG	VA		04/21/2023		0	0	(21)	ļ0	J0	(21	*	618	618	0	0	0
230399495	CHARLOTTE	NC		04/21/2023	·····	0	0	(30)	ļ0	0	(30	,	890	890	0	0	0
230397564	BALTIMORE	MD		04/21/2023	·····	0	0	(9)	ļ0	0	(9	,	273	273	0	0	0
230395352	MYRTLE BEACH	SC		04/21/2023	·····	0	0	(7)	ļ0	0	(7	,			0	0	0
BB1083600	CLEARLAKE	CA		04/24/2023	·····	0	0	313	0	0	313		1,046	1,046	0	0	0
BB1079210	NORTH MIAMI	FL		04/21/2023	ļ	0	0	13	0	0	13		74	74	0	0	0
BB1079310	WATERBURY	CT		04/21/2023	ļ	0	0	202	0	0	202		629	629	0	0	0
BB1077080	FRENCH VALLEY	CA		04/18/2023	ļ	0	0	1,296	0	0	1,296		4,768	4,768	0	0	0
BB1079180	LITTLE ROCK	AR		04/21/2023	ļ	0	0	199	0	0	199		756	756	0	0	0
BB1077010	LINCOLN	CA		04/18/2023		0	0	720	0	0	720		2,887	2,887	0	0	0
RR 1079280	VANCOLIVER	WΔ		04/21/2023	1	0	١	737	١	1 0	737		2 583	2 583	0	1	

SCHEDULE B - PART 3

			T		All Mortgage Lo	ans DISPO	SED, Transf	erred or Repa	aid During th	e Current Qu	ıarter			1			1
1	Location		4	5	6	7				e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign	Б :: .	.
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
				D .	D: 1	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
BB1077110	MORRISTOWN	TN		04/18/2023		0	0	888	0	0	888		3,585	3,585	0	0	0
BB1079110	RIVERTON	UT		04/21/2023		0	0	1,257	0	0	1,257	0	4,464	4,464	0	0	0
BB1077220	OXNARDABERDEEN	CA		04/18/2023		0	0	2,261	0	0	2,261	0	8,215	8,215	0	0	0
BB 1079240		MD		04/21/2023		0	0	445	0	0	445		1,765	1,765	0	0	0
BB1077040	PINEHURSTBEAUFORT	IX		04/18/2023		0	0		0	0	196			896	0	0	0
BB1079140	KATY	5U		04/21/2023			0	516	0	0	516	0		3,869		0	0
BB1079100	ORLANDO	IX		04/21/2023			0		0	0	2,007	0	7.502	1,840 7.502		0	0
	MECHANI CSBURG	FL		04/18/2023				767					2.717	2,717			
BB1079270BB1079200	NEW ROCHELLE	NIV		04/21/2023	·								1.215	1.215			
BB 1083610	RENO	NIV		04/21/2023		۰۰		752					4.843	4.843	۰۰	۰۰	
	BROOKF I ELD	CT		04/24/2023		٥	n	966	n	n	966		3,162	3, 162	٥	۸	
BB 1079170	TROPHY CLUB	TY		04/21/2023		۰	U	871			900		3, 102	3, 162	۰	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	n
BB 1079170	SICKLERVILLE	N.I		04/21/2023		٥	n		n	n	316	n	1.113	1.113	٥	n	n
BB1077100	KIRKI AND	WA		04/18/2023		٥	n	1 417	n	n	1 417	n		5 882	٥	n	n
BB 1077230	TUCSON	A7		04/18/2023		٥	n		n	n	257	n	1,031	1,031	٥	n	0
BB1079300	FONTANA	CA		04/21/2023		0	0		0	0			2.839	2.839	0	0	0
BB1077130	SONOBA	CA		04/18/2023		0	0		0	0			1.430	1,430	0	0	0
BB1077200	HICKORY	MS		04/18/2023		0	0	492	0	0	492		2.430	2.430	0	0	0
BB1079160	JEFFERSON	MD		04/21/2023		0	0	506	0	0	506		1,785	1,785	0	0	0
BB1079230	COTTONWOOD HEIGHTS	UT		04/21/2023		0	0		0	0			2,810	2,810	0	0	0
BB1077270	DAVENPORT	FL		04/18/2023		0	0	997	0	0	997	0	3,926	3,926	0	0	0
BB1079330	LEHIGH ACRES	FL		04/21/2023		0	0	241	0	0	241	0	849	849	0	0	0
BB1077170	NAPLES	FL		04/18/2023		0	0	260	0	0	260	0	1,273	1,273	0	0	0
BB1077060	NATCHITOCHES	LA		04/18/2023		0	0	460	0	0	460	0	1,804	1,804	0	0	0
BB1079090	ORLANDO	FL		04/21/2023		0	0	410	0	0	410	0	1,455	1,455	0	0	0
BB1079190	SUNRISE	FL		04/21/2023		0	0	242	0	0	242	0	784	784	0	0	0
BB 1079260	CULPEPER	VA		04/21/2023		0	0	633	0	0	633	0	2,260	2,260	0	0	0
BB1079360	CHARLOTTE	NC		04/21/2023		0	0	460	0	0	460		1,617	1,617	0	0	0
BB1079320	TURLOCK	CA		04/21/2023		0	0	459	0	0	459	0	1,603	1,603	0	0	0
BB1077090	HOUMA	LA		04/18/2023		0	0	1,228	0	0	1,228	0	7, 127	7 , 127	0	0	0
BB1079120	CHERRY HILL	NJ		04/21/2023		0	0	454	0	0	454	0	1,753	1,753	0	0	0
BB1079290	MCK I NNEY	TX		04/21/2023		0	0	1,388	0	0	1,388	0	4,923	4,923	0	0	0
BB1079220	CORAOPOLIS	PA		04/21/2023		0	0	43	0	0	43		135	135	0	0	0
BB1077280	GREENFIELD	WI		04/18/2023		0	J0	663	J0	0	663		2,509	2,509	0	0	0
BB1077180	COLORADO SPRINGS			04/18/2023	·····	0	0		0	0			785		0	0	0
BB 1079350	WEST DENNIS	MA		04/21/2023	·····	0	0		0	0			2,317	2,317	0	0	0
BB1077050	STATEN ISLAND	GA		04/18/2023	·····		0		0	0	371					0	0
BB1079080BB1077150	MEMPHIS	TAI		04/21/2023	·		0		0	0			1,609	1,609		0	0
BB 1077 150	PEMBROKE PINES	(N		04/18/2023	·						363		1,463	1,463			
BB 1079 150	MIAMI	rL		04/21/2023				44/			561				٥		
BB 1083590	ANGELS CAMP	ΓΛ		04/24/2023		۰	۰۰۰۰		^		890		2,592	2,592	۰۰	۰۰	
BB 1083590	VIRGINIA	MAI		04/24/2023		۰	U				412				۰	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	n
BB1077250	BAKER)/T		04/18/2023		۰	n	354	n	n	354		1,440	1,814	٥	n	n
023020196	HARROGATE	TN		04/27/2023		n	n	(11)	n	n	(11		414		n	n	n
023020213	BATTLE GROUND	WA		04/27/2023		0		(19)	0	0	(19	,			0	0	0
022052321	PHILADELPHIA	PA		04/27/2023		0	0	(7)	0	0	(7	,			0	0	0
023030185	BRUSH PRAIRIE	WA		04/27/2023		0	0	(38)	0	0	(38	,	1,403	1,403	0	0	0
023020197	HARROGATE	TN		04/27/2023		0	0	(10)	0	0	(10	1			0	0	0
023020038	NORTH MIAMI	FL	l	04/27/2023	L	0	0	(5)	0	0	(5)0			0	0	0

					All Mortgage L		SED, Transf								T.		
1	Location		4	5	6	7				e/Recorded Inv		1	14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign	D!:!	T-4-1
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
			Laan	Data	Diamagal	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	Canaid	Gain	Gain	Gain
Laar Normalian	0.1	01.1	Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
023030203	JOHNSTON	IA		04/27/2023		0	0	(17)	0	0	(17) 0	634		0	0	0
023030053	SANTA CLARITA	CA		04/27/2023		0	0	(44)	0	0	(,	1,605		0	0	0
023030138	WOODLAND	WA		04/27/2023		0	0	(12)	0	0	(12	,	442		0	0	0
023020227	HOLL YWOOD	IX		04/27/2023		0	0	(29)	0	0	(29	*			0	0	
023020222	SPOKANE	FL		04/27/2023		0	0	(56)	0	0	(36	,,			0	0	
023030056	HESPERIA	WA		04/27/2023			0	(11)		0	(17	,,	616	409			
230396707	PLYMOUTH	UA		04/21/2023			0	(1/)		0	(17	,	146				
230399578	HOLL YWOOD			04/28/2023				(25)			(25	,	1.115				
230394553	TUCSON	۵7		04/28/2023		n	n	(23)	n	n	(25	,	1, 113		n	n	n
230399545	TAMPA	FI		04/28/2023		0	n	(13)	0	0	(13	,	595		n	n	n
230300204	HOMOSASSA	Fl		04/28/2023		n	n	(16)	n	n	(16	,	694		n	n	n
230397507	POMPANO BEACH	FL		04/28/2023			n	(205)	n		(205	,	10.781				n
230399321	BOCA RATON	FL		04/28/2023		0	0	(73)	0	0	(73	,		3.257	0	0	0
230399776	COOPER CITY	FL		04/28/2023		0	0	(24)	0	0	(24	,	1,075		0	0	0
230398331	LOS ANGELES (RESEDA AREA)	CA		04/28/2023		0	0	(39)	0	0	(39	1	1.751		0	0	0
230402307	SUFF IELD	CT		04/28/2023		0	0	(21)	0	0	(21)0	952	, .	0	0	0
230401853	NEW PORT RICHEY	FL		04/28/2023		0	0	(17)	0	0	(17	ó)0	753		0	0	0
230399537	HOUSTON	TX		04/28/2023		0	0	(41)	0	0	(41)0	1,842	1,842	0	0	0
230396715	TUNKHANNOCK	PA		04/28/2023		0	0	(5)	0	0	(5)0	169	169	0	0	0
0V3332504	INDIAN SHORES	FL		04/28/2023		0	0	24	0	0	24	0	1,842	1,842	0	0	0
0V3322152	MAYNARDVILLE	TN		04/28/2023		0	0	16	0	0	16	0	1,784	1,784	0	0	0
0V3329978	MESQUITE	NV		04/28/2023		0	0	4	0	0	4	0	1, 185	1, 185	0	0	0
0V3349114	CAPE CORAL	FL		04/28/2023		0	0	17	0	0	17	0	1,297	1,297	0	0	0
0V3341763	GAYLORD	MI		04/28/2023		0	0	7	0	0	7	0	645	645	0	0	0
0V3359894	MYRTLE BEACH	SC		04/28/2023		0	0	9	0	0	9	0	985	985	0	0	0
0V3324483	NOKOMIS	FL		04/28/2023		0	0	34	0	0	34	0	1,859	,	0	0	0
0V3329930	MOUNT DORA	FL		04/28/2023		0	0	4	0	0	4	0	1,219		0	0	0
0V3344769	FORT MYERS	FL		04/28/2023		0	0	2	0	0	2	0	885		0	0	0
0V3321308	TULSA	0K		04/28/2023		0	0	10	0	0	10	0	927	927	0	0	0
0V3321066	TUCSON	AZ		04/28/2023		0	0	5	0	0	5	0	584		0	0	0
0V3334377	0C0EE	FL		04/28/2023		0	0	13	0	0	13	0	830		0	0	0
0V3340446	BOCA RATON	FL		04/28/2023		0	0	4	0	0	139	0	1,696	1,696	0	0	0
0V3307025	COTTONNOOD	AZ		04/28/2023		0	0	139	0	0	139	0	1,733	1,733	0	0	0
0V3329182	MUNCIE			04/28/2023			0	3	0	0	3		658	658	0		
230398489	DURHAM	NC		05/02/2023				(10)			(12			362			
230290942	FRANKFORT	MI		05/02/2023			٥	(12)	u		(12	,			n		
230291676	FAYETTEVILLE	Nr		05/02/2023			n	(14)	n		/2) 0	205	205	n	n	
230401499	BALTIMORE	MD		05/02/2023		n	n	(5)	n	n	(5	0	161	161	n	n	n
230399925	SPRING HILL	FI		05/02/2023		n	n	(10)	n	n	(10) 0			n	n	n
230401242	TUCSON	AZ		05/02/2023			0	(32)	0	0	(32	0					0
230293763	ATLANTA	GA		05/02/2023				(11)	n		(11)			0		
230397713	HIGHLANDS	TX		05/02/2023		0	0	(18)	0	0	(18	,,	561	561	0	0	0
230189227	NEW ORLEANS	LA		05/02/2023		0	0	(9)	0	0	(9	,	531	531	0	0	0
230399842	EDGEWOOD	MD		05/02/2023		0	0	(6)	0	0	6)0	185	185	0	0	0
230394942	PHOENIX	AZ		05/02/2023		0	0	(13)	0	0	(13	00	412	412	0	0	0
230394892	FAYETTEVILLE	NC		05/02/2023		0	0	(7)	0	0	(7)0	229	229	0	0	0
230300477	CRAMERTON	NC		05/02/2023		0	0	(5)	0	0	(5)0	170	170	0	0	0
220554828	FERTILITY	PA		05/02/2023		0	0	(35)	0	0	(35)0	1,091	1,091	0	0	0
230396640	POMPANO REACH	FI		05/02/2023	ĺ	0	0	(6)	٥	1	16) 0	181	181	٥	Δ.	

SCHEDULE B - PART 3

					All Mortgage Lo	ans DISPO	SED, Transfe								1		1
1	Location		4	5	6	7				e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		0 1	Year's Other-		Total	T	Investment		Foreign	Realized	Total
						Excluding	Unrealized	Current	Than-	Capitalized Deferred	Change	Total Foreign	Excluding		Exchange Gain	Gain	Gain
			Loan	Date	Disposal	Accrued Interest	Valuation	Year's	Temporary		in	Exchange	Accrued Interest on	Consid-	(Loss) on		(Loss) on
Loan Number	Citv	State	Type	Acquired	Disposal	Prior Year	Increase (Decrease)	(Amortization) /Accretion	Impairment Recognized	Interest and Other	Book Value (8+9-10+11)	Change in Book Value	Disposal	eration	Disposal	(Loss) on Disposal	Disposal
	- 7	State	туре		Date	Prior rear	(Decrease)		Recognized	Other			_		Disposai	Disposai	Disposai
	HOPE MILLS	MD		05/02/2023		0	0	(12)	0	0	(12	,		387	0	0	0
230397408	NORTH EAST	MD		05/02/2023				(11)		0	(11)	218	218	0	0	
230397408	LEHIGH ACRES	rA		05/02/2023				(7)		0	(/)				0	
230398281	DURHAM	NC		05/02/2023				(1/1)			(14	,					
BB 108 1830	FAIRHOPE	ΔΙ		04/28/2023					0			,	3.236		0		
BB 108 1850	KENNEWICK	WΔ		04/28/2023		0	0	286	0	0	286	0	1.182		0	0	0
BB 108 1820	SHEBOYGAN	WI		04/28/2023		0	0	114	0	0		0			0	0	0
BB1081840	STATEN ISLAND	NY		04/28/2023		0	0		0	0			1,452		0	0	0
BB1081810	JACKSONVILLE	FL		04/28/2023		0	0		0	0			2.009		0	0	0
231020878	OCEANSIDE	CA		05/10/2023		0	0	(15)	0	0	(15		650		0	0	0
231020855	ROSENBERG	TX		05/10/2023	[0	0	(13)	0	0	(13)0	528	528	0	0	0
230293623	PARLIER	CA		05/08/2023	[0	0	(9)	0	0	(9)0	569		0	0	0
231020948	ALAMO HEIGHTS	TX		05/10/2023	[0	0	(937)	0	0	(937)0	40,819	40,819	0	0	0
230398950	LITTLE SILVER	NJ		05/04/2023	[0	0	(85)	0	0	(85) 0	3,491	3,491	0	0	0
231020678	SEASIDE	OR		05/10/2023		0	0	(10)	0	0	(10)0	429	429	0	0	0
231020347	SMYRNA	DE		05/10/2023		0	0	(16)	0	0	(16)0	710	710	0	0	0
230397465	MONTICELLO	GA		05/08/2023		0	0	(13)	0	0	(13)0	380	380	0	0	0
231020617	SARASOTA	FL		05/10/2023		0	0	(13)	0	0	(13)0	550	550	0	0	0
230396673	MIAMI	FL		05/04/2023		0	0	(90)	0	0	(90	,	3,410		0	0	0
231020538	NORTH PORT	FL		05/10/2023		0	0	(13)	0	0	(13	,	535		0	0	0
231020417	CAPE CORAL	FL		05/10/2023		0	0	(12)	0	0	(12	,	489		0	0	0
230397655	SUSSEX	NJ		05/08/2023		0	0	(12)	0	0	(12	/	356	356	0	0	0
230399131	MILWAUKEE	WI		05/08/2023		0	0	(9)	0	0	(9)0	255		0	0	0
231020674	PAWLEYS ISLAND	SC		05/10/2023		0	0	(6)	0	0	(6)0	253		0	0	0
231020548	HOMESTEAD	FL		05/10/2023		0	0	(/)	0	0	(7	,	294		0	0	0
231020651	FORT WORTH	TX		05/10/2023		0	0	(14)	0	0	(14	/	570		0	0	0
	BALTIMORE	IX		05/10/2023			0	(10)		0	(10)	329				0
231020739	LOUISVILLE			05/10/2023				(0)			(15	,	644				
230401713	AUBURN	Ν1 WΔ		05/04/2023				(15)	0		(15	,	566	566			
231020753	CEDAR CITY	UT		05/10/2023		0	0	(13)	0	0	(13)	549		0	0	0
231020925	FRESNO	TX		05/10/2023			0	(17)		0	(17	,	711	711	0		0
	MILWAUKEE	WI		05/08/2023				(8)	0		(8	,				n	0
230397606	MORR I SON	00		05/04/2023	[[0	0	(41)	0	0	(41	,	1,539	1,539	0	0	0
230399743	MEMPHIS	TN		05/08/2023	[0	0	(13)	0	0	(13)0		364	0	0	0
231020604	SANTAQUIN	UT		05/10/2023		0	0	(19)	0	0	(19) 0	826	826	0	0	0
230394629	GREENSBORO	NC		05/08/2023		0	0	(33)	0	0	(33) 0	934	934	0	0	0
	MOHAVE VALLEY	AZ		05/10/2023	-	0	0	(9)	0	0	(9)0	363	363	0	0	0
	ROCK HILL	SC		05/08/2023	-	0	0	(20)	0	0	(20	3	572		0	0	0
	MILLVILLE	NJ		05/08/2023	-	0	0	(8)	0	0	(8	,,	222		0	0	0
230397523	RIDGEFIELD	NJ		05/04/2023	-	0	0	(17)	0	0	(17	,	948		0	0	0
230300402	MONTICELLO	KY		05/04/2023	-	0	0	(10)	0	0	(10	,,	412	412	0	0	0
231020644	DAYTON	OH		05/10/2023		0	0	(3)	0	0	(3	,	126		0	0	0
230397010	HOUSTON	TX		05/08/2023	-	0	0	(6)	0	0	(6	,	253		0	0	0
231020570	ORLANDO	FL		05/10/2023	-	0	0	(109)	0	0	(109	1	4,749	, .	0	0	0
231020956	FRESNO	CA		05/10/2023	······	0	0	(310)	0	0	(310	1	13,722		0	0	0
	NEW ORLEANS	LA		05/08/2023	-	0	0	(229)		0	(229		9,976		0	0	0
231020565	LOS ANGELES	CA CA			······	0	0	(276)	0	0	(276			,	0	0	0
230401655	BALTIMORE	GA		05/08/2023	·		0	(51)	0	0	(51	3	2,236		0	0	0
400001014	I DALI I WUNE	1	1	U3/U0/ZUZ3	1	0	ı U	. (/)	. 0		. (/	n ()	. 31/				

					All Mortgage L		SED, Transf								T		-T
1	Location		4	5	6	7				e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		-		Recorded		F:		
						Investment			Year's Other-		Total		Investment		Foreign	D!:!	T-4-1
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
			1	D-4-	D:I	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
	2"		Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
230293102	GARLAND	TX		05/04/2023		0	0	(9)	0	0	(9)0	350		0	0	0
221284193	FARMINGTON	NM		05/08/2023		0	0	(9)	0	0	(9	,	244		0	0	0
231020435	DILLON	00		05/10/2023		0	0	(41)	0	0	(41	,,	1,817	1,817	0	0	0
230399107	LOVELAND	CO		05/08/2023		0	0	(10)	0	0	(10)0	415		0	0	0
230398075	KISSIMMEE	FL		05/08/2023		0	0	(17)	0	0	(17	0	473	473	0	0	0
230300634	EULESS	TX		05/08/2023		0	0	(20)	0	0	(20	*	571	571	0	0	0
230293706	LOCUST GROVE	VA		05/08/2023		0	0	(18)	0	0	(18	,	516	516	0	0	0
230300394	SOMERSET	KY		05/04/2023		0	0	(9)	0	0	(9	,	336	336	0	0	0
230399800	BALTIMORE	MD		05/08/2023	·····	0	0	(10)	0	0	(10	,	274	274	0	0	0
230300162	OKLAHOMA CITY	OK		05/08/2023	ļ	0	0	(8)	0	0	(8	,	234		0	0	0
231020868	APEX	NC		05/10/2023		0	0	(11)	0	0	(11	,	462		0	0	0
230300782	LUBBOCK	TX		05/04/2023	ļ	0	0	(12)	0	0	(12	,	455		0	0	0
231020713	CHICAGO	IL		05/10/2023		0	0	(6)	0	0	(6	,	263		0	0	0
230399024	JACKSONVILLE	TX		05/08/2023	ļ	0	0	(6)	0	0	(6	,,	269		0	0	0
231020173	ZEPHYRHILLS	FL		05/10/2023		0	0	(15)	0	0	(15	00	631	631	0	0	0
230403743	VAN NUYS	CA		05/04/2023		0	0	(96)	0	0	(96) 0	3,906	3,906	0	0	0
230396327	TEMPE	AZ		05/08/2023		0	0	(66)	0	0	(66) 0	1,871	1,871	0	0	0
231020252	JUL I AN	CA		05/10/2023		0	0	(23)	0	0	(23)0	982	982	0	0	0
230398513	DURHAM	NC		05/08/2023		0	0	(14)	0	0	(14)0	407		0	0	0
230399214	PINECREST	FL		05/04/2023		0	0	(78)	0	0	(78) 0	2,954	2,954	0	0	0
230398232	ROUND ROCK	TX		05/08/2023		0	0	(16)	0	0	(16)0	448	448	0	0	0
230397671	HEMET	CA		05/04/2023		0	0	(10)	0	0	(10)0	409	409	0	0	0
231020978	GULF SHORES	AL		05/10/2023		0	0	(21)	0	0	(21)0	914	914	0	0	0
230396939	LOUISVILLE	KY		05/08/2023		0	0	(4)	0	0	(4	0	236	236	0	0	0
231020574	MAGNA	UT		05/10/2023		0	0	(15)	0	0	(15)0	637	637	0	0	0
231020844	PANAMA CITY BEACH	FL		05/10/2023		0	0	(11)	0	0	(11)0	470	470	0	0	0
231020695	LAKE HAVASU CITY	AZ		05/10/2023		0	0	(25)	0	0	(25	0	1,102	1,102	0	0	0
231020718	FORT WORTH	TX		05/10/2023		0	0	(11)	0	0	(11)0	474	474	0	0	0
231020546	ORLANDO	FL		05/10/2023		0	0	(147)	0	0	(147)0	6,000	6,000	0	0	0
230399347	ORLANDO	FL		05/08/2023		0	0	(15)	0	0	(15	00	438	438	0	0	0
230399768	LA CROSSE	WI		05/08/2023		0	0	(13)	0	0	(13)0	358	358	0	0	0
230399818	ROANOKE	VA		05/08/2023		0	0	(5)	0	0	(5	0	156	156	0	0	0
231020774	CONCORD	NC		05/10/2023		0	0	(12)	0	0	(12)0	477	477	0	0	0
230300873	BALTIMORE	MD		05/08/2023	ļ	0	0	(7)	0	0)0	212	212	0	0	0
231020062	HOUSTON	TX		05/10/2023		0	0	(15)	0	0	(15	0	643	643	0	0	0
231020355	BLACK MOUNTAIN	NC		05/10/2023	ļ	0	0	(64)	0	0	(64	0	2,909	2,909	0	0	0
231021131	ECHO LAKE	CA		05/10/2023		0	0	(133)	0	0	(133)0	5,993	5,993	0	0	0
230294092	NEWPORT NEWS	VA		05/08/2023	ļ	0	0	(8)	0	0	(8)0	217	217	0	0	0
230397267	ODESSA	TX		05/08/2023		0	0	(9)	0	0	(9)0	388	388	0	0	0
230402059	SAINT PETERSBURG	FL		05/04/2023		0	0	(56)	0	0	(56)0	2, 134	2, 134	0	0	0
231020563	PUEBL0			05/10/2023		0	0	(13)	0	0	(13)0	509	509	0	0	0
231020442	VERNONIA	0R		05/10/2023		0	0	(9)	0	0	(9)0	367	367	0	0	0
231020880	SALT LAKE CTY			05/10/2023		0	0	(15)	0	0	(15	0	621	621	0	0	0
230402018	CAMDEN	NJ		05/08/2023		0	0	(8)	0	0	(8)0	231	231	0	0	0
231020446	SLATYFORK	WV		05/10/2023		0	0	(9)	0	0	(9)0			0	0	0
230402190	MEMPHIS	TN		05/08/2023		0	0	(6)	0	0	6)0	170	170	0	0	0
231020763	DAWSONVILLE	GA		05/10/2023		0	0	(2,638)	0	0	(2,638)0			0	0	0
230300287	MILWAUKEE	WI		05/08/2023			0	(2,560)	0		(7	,			0	0	0
231020218	MADE IRA BEACH	FL		05/10/2023		0	0	(39)	0	0	(39)0	1.745		0	0	0
230401218	CHARLOTTE	NC		05/04/2023		0	0	(9)	0	0	(9	0			0	0	0
231020624	LEHICH ACRES	FI		05/10/2023		0	0	(11)		0	(11	,	465			0	0

	1		1		All Mortgage I		SED, Transf						T	T	T		_
1	Location		4	5	6	7				e/Recorded Inv	_		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	_ Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
				D .	D: 1	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
		<u>.</u>	Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
230291122	VENICE	FL		05/08/2023		0	0	(11)	0	0	(11)0	459		0	0	0
231020838	HOUSTON	TX		05/10/2023		0	0	(9)	0	0	(9	,	369		0	0	0
230394652	TUCSON	AZ		05/08/2023		0	0	(31)	0	0	(31	,	872		0	0	0
230396566	RIVERVIEW	FL		05/08/2023		0	0	(18)	0	0	(18	,	519		0	0	0
230399263	SURFSIDE BEACH	SC		05/04/2023		0	0	(51)	0	0	(51	,	1,937	1,937	0	0	0
230401630	GREEN COVE SPRINGS	FL		05/08/2023		0	0	(12)	0	0	(12) 0	332		0	0	0
231019680	CORPUS CHRISTI	TX		05/10/2023		0	0	(8)	0	0	(8) 0	347	347	0	0	0
230300147	MILWAUKEE	WI		05/08/2023		0	0	(8)	0	0	(8) 0	237		0	0	0
230300196	KANSAS CITY	M0		05/08/2023	·····	0	J0	(10)	J0	J0	(10	٥٥	281	281	J0	J0	0
VILEASTPT	FORT LAUDERDALE	FL		05/04/2023	·····	ļ0	ļ0	101	ļ0	ļ0	101	J0	216,914		ļ0	ļ0	0
230395378		GA		05/08/2023	·····	0	0	(/)	0	0	(/	J0	206		0	0	0
LN0025247	WANSHIP	UI		07/18/2019	·····	0	0	(1)	0	0	(1	J	19,064		0	0	0
LN0025244	WANSHIP	UI		07/18/2019	l	0	0	(1)	0	0	(1	J0	,		ļ0	0	0
	WANSHIP	UI		03/08/2019		0	0	(13)	0	0	(13	,	114,277	114,277	0	0	0
LN0025246	BURL INGTON	UI					0	(9)	0	0		,	48,976	, , ,	0	0	0
BB 1086100BB 1082890	COVINA	NC		05/19/2023		0	0	19/	0	0	19/	0	740		0	0	0
BB 1082890	SAN FRANCISCO	UA					0		0	0	1.285	0		, .	0	0	0
BB 108 1320	SAN ANTONIO	UA		05/15/2023			0		0	0		0	4, 125		0	0	0
BB 1082910	TYLER	IX		05/18/2023			0		0	0		0			0	0	0
BB 1078760	MIDDLETOWN			05/19/2023			0	119			227		1.076			0	0
BB1086090	SAN ANTONIO	VA		05/11/2023			0	227			227		1,076	1 177		0	
BB1078810	MILWAUKEE	IA		05/19/2023			0		٥٥		121		487				
BB1081340	ATLANTA	CA		05/11/2023		0	0	121	٥٥		55				٥		
BB 108 1280	MIAMI GARDENS	UA		05/15/2023			0	183	٥٥		183		1.180				
BB 1078780	MERIDIAN	ID		05/15/2023		0	0	674	٥٥		674		2.486		٥		
BB1086110	LAUDERDALE LAKES	FI		05/19/2023		0	0	49	0	0	49	0			0	0	0
BB1081310	NAVARRE	FI		05/15/2023		0	0	79	0	0	79			563	0	0	0
BB 1082900	OCEANSIDE	CA		05/18/2023		0	0	334	0	0	334		747	747	0	0	0
BB 1082880	POWAY	CA		05/18/2023		0	0	684	0	0			1.532		0	0	0
BB1086080	SPRING BRANCH	TX		05/19/2023		0	0	59	0	0	59				0	0	0
BB1078800	MONSEY	NY		05/11/2023		0	0		0	0			2.608	2.608	0	0	0
BB1081330	PEARLAND	тх		05/15/2023		0	0		0	0				927	0	0	0
BB1081290	DACULA	GA		05/15/2023	ļ	0	0	130	0	0			852	852	0	0	0
BB1078770	NORTH PLAINFIELD	NJ		05/11/2023	[0	0	133	0	0		0	515	515	0	0	0
BB1082860	LEESBURG	FL		05/18/2023		0	0	235	0	0	235	0	538	538	0	0	0
BB1078820	RICHMOND	TX		05/11/2023		0	0	1,082	0	0	1,082	0	3,031	3,031	0	0	0
BB1081270	CUMNING	GA		05/15/2023	ļ	0	0	510	0	0	510	0	3,014	3,014	0	0	0
BB1081300	PRINCETON	MN		05/15/2023		0	0	96	0	0	96	0	410	410	0	0	0
BB1078790	WEST SACRAMENTO	CA		05/11/2023		0	0	290	0	0	290	0	1,357	1,357	0	0	0
230403701	LOS FRESNOS	TX		05/18/2023		0	0	(10)	0	0	(10)0	270	270	0	0	0
230402935	BALTIMORE	MD		05/12/2023		0	0	(35)	0	0	(35)0	957	957	0	0	0
230402000	CENTRAL FALLS	RI		05/18/2023	ļ	0	0	(17)	0	0	(17)0	521	521	0	0	0
230396186	LAKE HAVASU CITY	AZ		05/18/2023	ļ	0	0	(10)	0	0	(10)0	473		0	0	0
230302515	LENOIR CITY	TN		05/12/2023		0	0	(16)	0	0	(16	00	575	575	0	0	0
230403230	BALTIMORE	MD		05/12/2023		0	0	(5)	0	0	(5	00	136	136	0	0	0
230396160	LAKE HAVASU CITY	AZ		05/18/2023	ļ	0	0	(7)	0	0	(7	00	359		0	0	0
230292641	BALTIMORE	MD		05/18/2023		0	0	(9)	0	0	(9	00	250	250	0	0	0
230399792	COVINGTON	KY		05/12/2023	ļ	0	0	(6)	0	0	(6	00	167	167	0	0	0
230302911	SACRAMENTO	CA		05/12/2023	ļ	0	0	(16)	0	0	(16)0	578	578	0	0	0
230300709	HIGH POINT	NC:		05/12/2023		0	0	(5)	n	0	(5) 0	1/17	1/17	0	1	0

			1		All Mortgage I		SED, Transf							T	T		
1	Location		4	5	6	7	_			e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other-		Total		Investment		Foreign		-
						Excluding	Unrealized	Current	_ Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
				5.	D: 1	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
		2	Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
230301160	SEATTLE	WA		05/12/2023		0	0	(25)		00	(25		879		0	0	0
230303422	WEST PALM BEACH	FL		05/12/2023		0	0	(17)	0	00	(17	,	515		0	0	0
230394918	ALEDO	TX		05/12/2023		0	0	(397)	0	00	(397		10,639	10,639	0	0	0
230303653	NEWARK	DE		05/12/2023		0	0	(13)	0	00	(13	0	445	445	0	0	0
230292716	TUSCALOOSA	AL		05/18/2023		0	0	(9)	0	0	(9) 0	234	234	0	0	0
230300238	RAEFORD	NC		05/18/2023		0	0	(13)	0	0	(13	,	336	336	0	0	0
230395584	MIAMI	FL		05/12/2023		0	0	(19)	0	0	(19	,,	521	521	0	0	0
230300360	CORDOVA	IN		05/12/2023		0	0	(10)	0	0	(10)0		280	0	0	0
230394371	AIKEN	SC		05/18/2023		0	0	(6)	0	0	(6) 0	155	155	0	0	0
230403818	MURRIETA	CA		05/18/2023		0	0	(128)	0	0	(128	*	3,389	3,389	0	ļ0	0
	BALTIMORE	NE		05/18/2023		0	0	(4)	0			,	212	212	0	0	0
230293938	BALTIMORE	MD		05/12/2023		0	0	(5)	0	0	(5	,	142	142	0	0	0
230402604	BOYNTON BEACH	GA		05/12/2023		0	0	(5)	0		(5	J0	602	602	0	0	0
	LORIS	FL		05/12/2023		0	0	(/)	0	0	(/)0			0	0	0
230397119	COLUMBUS	80		05/12/2023		0	0	(6)	0		(0	,	203	203	0	0	0
230302341	GYPSUM	UH		05/12/2023		0	0	(19)	0	0	(19	,	666	666	0	0	0
230401366	MIAMI			05/18/2023		0	0	(26)	0		(26	,	938	938	0	0	0
230301905	KISSIMMEE			05/12/2023		0	0	(35)	0		(35	,	938	938	0	0	0
230301905	VIRGINIA BEACH	FL		05/12/2023		0	0	(19)	0		(19	,	675	350	0	0	0
230300634	LAKE WORTH	VA		05/12/2023				(13)	0		(13	,	1.501	1.501		0	0
230300550	LAKE GEORGE	FL		05/12/2023				(42)	0		(13	,				0	
230404931	FRUITLAND PARK	NI		05/18/2023				(13)	0		(13	,					
230395816	SAN DIEGO	ΓL		05/18/2023				(74)	0		(74		1.595	1.595			
230303745	DENVER	UA		05/12/2023				(20)	0		(30	*	1.074	1.074			
230394769	DELRAY BEACH	EI		05/12/2023				(10)	0		(30	,		552			
230402976	WEST PALM BEACH	FI		05/18/2023		0	0	(26)	0	0	(26	,			0	0	0
230395048	DELRAY BEACH	FI		05/18/2023		0	0	(20)	0	0	(20	*	608		0	0	0
230404519	WESTBROOK	CT		05/18/2023		0	0	(41)	0	0	(41		1.082	1.082	0	0	0
230402042	TUCSON	Δ7		05/12/2023		0	0	(9)	0	0	(9	,	254	254	0	0	0
230398729	PITTSBURGH	PA		05/18/2023		0	0	(4)	0	0	(4	,	114	114	0	0	0
230399883	FEASTERVILLE TREVOSE	PA		05/18/2023		0	0	(10)	0	0	(10)0	259	259	0	0	0
230300345	MIAMI	FL		05/12/2023		0	0	(17)	0	0	(17)0	457	457	0	0	0
230301111	HUFFMAN	ТХ		05/18/2023		0	0	(1.739)	0	0	(1.739	*	52,735	52.735	0	0	0
230397721	HUNTINGTON BEACH	CA		05/12/2023		0	0	(14)	0	0	(14	*	1,643	1.643	0	0	0
230403487	TROPHY CLUB	TX		05/18/2023		0	0	(20)	0	0	(20)0	536	536	0	0	0
230202194	NAZARETH	PA		05/12/2023		0	0	(56)	0	0	(56)0	1,988	1,988	0	0	0
230399644	BALTIMORE	MD		05/12/2023		0	0	(11)	0	0	(11)0	301	301	0	0	0
230300964	MIRAMAR	FL		05/12/2023		0	0	(11)	0	0	(11)0	326	326	0	0	0
230300527	ELIZABETH	NJ		05/12/2023		0	0	(25)	0	0	(25)0	682	682	0	0	0
230300782	CLEVELAND HEIGHTS	OH		05/12/2023		0	0	(9)	0	0	(9)0	315	315	0	0	0
230189391	KANEOHE	HI		05/18/2023		0	0	(75)	0	0	(75	00	1,991	1,991	0	0	0
230405383	KISSIMMEE	FL		05/18/2023		0	0	(35)	0	0	(35)0	928	928	0	0	0
230301038	WILMINGTON	NC		05/12/2023		0	0	(14)	0	0	(14)0	384	384	0	0	0
230303190	CINCINNATI	OH		05/12/2023		0	0	(16)	0	0	(16)0	570	570	0	0	0
221102197	HUGHESVILLE	MD		05/12/2023		0	0	(104)	0	0	(104	,	3,233	3,233	0	0	0
230405060	000EE	FL		05/18/2023		0	0	(48)	0	0	(48) 0	1,271	1,271	0	0	0
230401150	DAYTON	OH		05/12/2023		0	0	(13)	0	0	(13)0	360	360	0	0	0
230303646	HALTOM CITY	TX		05/12/2023		0	0	(10)	0	0	(10)0	355	355	0	0	0
230401226	TALLAHASSEE	FL		05/18/2023		0	0	(5)	0	0	(5	0	133	133	0	0	0
230/00178	LAUDERHILI			05/12/2023	1	0	٥	(22)	١		(22	م اد	78/	79.4	١ .	1	0

	1				All Mortgage L		SED, Transf						T	T	T		
1	Location		4	5	6	7				e/Recorded Inv			_ 14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	_ Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
				D 1	D: 1	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
		<u> </u>	Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	`/Accretion ´	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
230398604	JOHNSON CITY	TN		05/12/2023		0	0	(7)	0	0	(7	0	225		0	0	0
230189359	KAILUA	HI		05/12/2023		0	0	(168)	0	0	(168	,	4,553		0	0	0
230399313	ORLANDO	FL		05/12/2023		0	0	(40)	0	0	(40	,	1,093		0	0	0
230402281	WASHINGTON	DC		05/12/2023		0	0	(34)	0	0	(34	,	926	926	0	0	0
230395840	HOUSTON	TX		05/18/2023		0	0	(11)	0	0	(11	,	301		0	0	0
230395071	JACKSONVILLE	FL		05/18/2023		0	0	(5)	0	0	(5	*	151	151	0	0	0
230401358	MIAMI BEACH	FL		05/18/2023		0	0	(10)	0	0	(10	,,	277	277	0	0	0
230405987	WASHINGTON	DC		05/18/2023		0	0	(80)	0	0	(80	*	2,116	2,116	0	0	0
230401846	LA PLATA	MD		05/18/2023		0	0	(27)	J0	J0	(27	,			0	0	0
230396053	FORT MYERS	FL		05/12/2023		ļ0	0	(8)]0	0	(8	,	271	271	0	ļ0	ļ0
230300105		IN		05/18/2023		0	0	(12)	0	J0	(12	,	583		0	0	0
230405011	SPRING HILL	FL		05/12/2023		ļ0	0	(11)]0	0	(11	,	286		0	ļ0	ļ0
230401283	CONROE	NU		05/18/2023		0	0	(12)	0	J0	(12	,			0	0	0
	TARZANA	IX		05/18/2023		0	0	(11)	0	0	(11	,,			0	0	0
230401333	DELRAY BEACH	UA		05/18/2023			0	(20)	0	0	(74	,	2,257	2,257	0	0	0
000018902	STATESVILLE	FL		05/18/2023		0	0	(20)	0	0	(20)0	606	606	0	0	0
000018902	COARSEGOLD	NG		05/25/2023			0	(516)	0	0	(4)	20.727	20.727	0	0	0
000018627	GREENTOWN	UA		05/25/2023			0	(516)	0	0	(6)	,	20,727		0	0	0
000019167	MOUNT VERNON	PA		05/25/2023			0	(6)	0	0	(6	,			0	0	0
000018897	ROCKFORD	WA		05/25/2023				(13)		0	(13)	145	145		0	0
000018897	APOPKA	IL		05/25/2023				(4)		0	(4)	140			0	0
000019214	BIG BEAR LAKE	ΓL		05/25/2023			٥	(11)			(11)					
000019214	LAKELAND	UA		05/25/2023				(11)		0	(11	,	408	408		0	0
000019637	MARTINSVILLE	FL		05/25/2023			٥	(0)	0		(0)	271	271			
000018464	KANNAPOLIS	VA		05/25/2023			٥٥	(6)	0		(1)	252	252	0		
000019488	MILLERSVILLE	MD		05/25/2023		0	0	(0)	0	0	(9	0			0		
000019465	LAS VEGAS	NV		05/25/2023		0	0	(13)	0	0	(13	,		565	0	0	0
000019223	YLMA	Δ7		05/25/2023		0		(6)	0	0	(6	*	241		0	0	0
000019470	SAN DIEGO	CA		05/25/2023		0	0	(22)	0	0	(22	,,	947	947	0	0	0
000019116	WEWAH I TCHKA	FI		05/25/2023		0	0	(7)	0	0	(7		271	271	0	0	0
000019218	NEW SMYRNA BEACH	FI		05/25/2023		0	0	(18)	0	0	(18) 0	757	757	0	0	0
000018929	ROCKFORD	IL		05/25/2023		0	0	(5)	0	0	(5	,	219		0	0	0
000019093	TOWSON	MD		05/25/2023		0	0	(17)	0	0	(17)0			0	0	0
000019023	MORROW	GA		05/25/2023		0	0	(12)	0	0	(12)0	494	494	0	0	0
000019391	HAGERSTOWN	MD		05/25/2023		0	0	(6)	0	0	(6)0	258	258	0	0	0
000019316	SAN FRANCISCO	CA		05/25/2023		0	0	(25)	0	0	(25)0	1,055	1,055	0	0	0
000019232	TUJUNGA	CA		05/25/2023		0	0	(20)	0	0	(20)0	839	839	0	0	0
000018618	PHILADELPHIA	PA		05/25/2023		0	0	(10)	0	0	(10)0	395	395	0	0	0
000019274	RENO	NV		05/25/2023		0	0	(12)	0	0	(12)0	497	497	0	0	0
000019269	PHOENIX	AZ		05/25/2023		0	0	(13)	0	0	(13)0	538	538	0	0	0
000019055	PEPPER PIKE	OH		05/25/2023		0	0	(22)	0	0	(22	0	936	936	0	0	0
000018803	MONTGOMERY	TX		05/25/2023		0	0	(9)	0	0	(9	,	398	398	0	0	0
000019068	SANTA ROSA BEACH	FL		05/25/2023		0	0	(38)	0	0	(38	,	1,666	1,666	0	0	0
000018607	OXFORD	GA		05/25/2023		0	0	(15)	0	0	(15	,	634	634	0	0	0
000018240	SILVER SPRING	MD		05/25/2023		0	0	(13)	0	0	(13	,	469	469	0	0	0
000019138	SURPRISE	AZ		05/25/2023		0	0	(9)	0	0	(9	,	378	378	0	0	0
000019222	FLORENCE	AZ		05/25/2023		0	0	(34)	0	0	(34	,	1,378		0	0	0
000019292	GRANITE BAY			05/25/2023		0	0	(21)	0	0	(21		914	914	0	0	0
000019249	CYPRESS	TX		05/25/2023		0	0	(19)	0	0	(19	,	795	795	0	0	0
000019161	RENTON	I AR	1	05/25/2023	1	1	0	(11)	1 0		(11	VI 0	456	456	0	1 0	1

SCHEDULE B - PART 3

			_		All Mortgage Lo	bans DISPO	SED, Transi	erred or Rep	aid During in	e Current Qu	ıaπer				T		
1	Location		4	5	6	7				e/Recorded Inv		1	14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded Investment			Current Year's Other-		Total		Recorded Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Total Change	Total Foreign	Excluding		Foreign Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)) Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	Citv	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
	BAYVILLE	NI	. , , , ,	05/25/2023	Date	0	0	(16) 0	0.000	(16		690		0	0	0
000019180	EASLEY	SC		05/25/2023		0	0	(46)0	0	(46) 0	1.868		0	0	0
000019468	KANSAS CITY	MO		05/25/2023		0	0	(4	ý)0	0	(4)0		161	0	0	0
000019109	ALLENTOWN	PA		05/25/2023		0	0	(5)0	0	(5)0	201	201	0	0	0
000019203	EAST HARTFORD	CT		05/25/2023		0	0	(7)0	0	(7)0	275	275	0	0	0
000018985	MIRAMAR	FL		05/25/2023		0	0	(10)0	0	(10)0	435	435	0	0	0
000019482	SCOTTSDALE	AZ		05/25/2023		0	0	(46)0	0	(46	,	1,990		0	0	0
000018701	PASSAIC	NJ		05/25/2023		0	0	(8)0	0	(8	,	348		0	0	0
000019454	PH0ENIX	AZ		05/25/2023		0	0	(13)0	0	(13	,	525		0	0	0
000018938	CENTER POINT	AL		05/25/2023		0	0	(5) 0	0	(5	,	179		0	0	0
000019328	WINTER SPRINGS	FL		05/25/2023		0	0	(19) 0	0	(19	,	738		0	0	0
000018403	BOCA RATON	FL		05/25/2023		0	0	(28) 0	0	(28		1,238		0	0	J0
000019110	ELK GROVE	CA		05/25/2023		0	0	(36	J0	ļ0	(36	,	1,566		0	0	J0
000019207 000019282	GREENWOOD VILLAGE	MA		05/25/2023		0	0	(10	J0	0	(10	,	408		0	0	0
000019282	KATY			05/25/2023		٥		(17)0		(37	,	1,520			0	
000018696	MIAMI	ΕI		05/25/2023		٥		(3/)		(3/	*	484				
000018724	NORTH MIAMI	ГL		05/25/2023		٥	٥	(11)		(8	,	343				
000018673	SARASOTA	FI		05/25/2023				(0	,	0	(0) 0	287		0	0	0
000018797	FULSHEAR	TX		05/25/2023		0	0	(24)0	0	(24) 0	1,025		0	0	0
000019463	BROOMF LELD			05/25/2023		0	0	(89)	0	(89)0	3.839		0	0	0
000019384	SWANTON	MD		05/25/2023		0	0	(31	ý)0	0	(31		1,353		0	0	0
000019030	FONTANA	CA		05/25/2023		0	0	(19)0	0	(19)0	789	789	0	0	0
000018578	DORAL	FL		05/25/2023		0	0	(11)0	0	(11)0	459	459	0	0	0
000019379	0C0EE	FL		05/25/2023		0	0	(9)0	0	(9)0	379	379	0	0	0
000019407	OROVILLE	CA		05/25/2023		0	0	(8)0	0	(8	,	327		0	0	0
000019258	HUNTINGTON BEACH	CA		05/25/2023		0	0	(41))0	0	(41	,	1,778	,	0	0	0
000019053	JACKSONVILLE	FL		05/25/2023		0	0	(57)0	0	(57	*	2,239		0	0	0
000019202	NORTH LAUDERDALE	FL		05/25/2023		0	0	(21)0	0	(21	1	758		0	0	0
000019570	WAIKOLOA	H		05/25/2023		0	0	(6) 0	0	(6	,	250		0	0	0
000018322	DORAL	FL		05/25/2023		0	0	(20)0	0	(20	,	856		0	0	0
000019388	MERIDIAN			05/25/2023		0	0	(/)0	0	(7	,			0	0	
000019039	YUCCA VALLEY	CA		05/25/2023			0	(27	/0		(2/	1			0	0	0
000019165	SMYRNA	A		05/25/2023		٥	۰۰۰۰	(12	,		(28	,	1.243		0	U	0
000018541	GARDINER	MF		05/25/2023		n	n	(20) n	n	(6	,	223	, .	n	n	n
000018565	OKLAHOMA CITY	0K		05/25/2023				(12)	n	(12	1			n	n	n
000018979	PHILADELPHIA	PA		05/25/2023		0	0	(4)o	0	(4)0			0	0	0
000019113	MIAMI	FL		05/25/2023		0	0	(12)0	0	(12)0	511	511	0	0	0
000018891	COTTONWOOD	CA		05/25/2023		0	0	(7)0	0	(7)0	296		0	0	0
000019351	SAN ANTONIO	TX		05/25/2023		0	0	(12)0	0	(12)0	494		0	0	0
000019015	MIAMI	FL		05/25/2023		0	0	(7)0	0	(7	00	274	274	0	0	0
000019467	CASTAIC	CA		05/25/2023		0	0	(18)0	0	(18	,	749		0	0	0
000019099	WHITTIER	CA		05/25/2023		0	0	(58)0	0	(58	0	2,553		0	0	0
000018872	ADELANTO	CA		05/25/2023		0	0	(7)0	0	(7	0	277		0	0	0
000019229	LAS VEGAS	W		05/25/2023		0	0	(9) 0	0	(9	,	355		0	0	0
000019504	WILTON	CA		05/25/2023		0	0	(30) 0	0	(30) 0	1,283		0	0	J0
000018597	CLINTON	MA		05/25/2023		0	0	(4	J0	ļ0	(4) 0	182		0	0	J
000018746				05/25/2023		0	0	(13	,		(13	,	541		0	0	0
000019238	MYRTLE BEACH	AI		05/25/2023		0	0	(10	J0		(10	,			0	0	
1000013134	I DO I I IAN	1	1	1	1		ı U	1	/II U	I U	(10)	0	42h	42h	. 0		

			_		All Mortgage L		SED, Transf								Ť		
1	Location		4	5	6	7				e/Recorded Inv			14	15	16	17	18
	2	3			1	Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign	D!:!	T-4-1
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
			Laan	Data	Diamagal	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	Consid-	Gain	Gain	Gain
Loan Number	Citv	State	Loan Type	Date Acquired	Disposal Date	Interest Prior Year	Increase	(Amortization) /Accretion	Impairment	Interest and		Change in Book Value	Interest on Disposal	eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
			туре		Date	Prior rear	(Decrease)		Recognized	Other					Disposai	Disposai	Disposai
000018968 000019187	WASHOE VALLEY	NVNV		05/25/2023		0	0	(22)	0	0	(22		940		0	0	0
	BALTIMORE	NV		05/25/2023			0	(13)	0	0	(13)			0	0	0
000018796 000019168	MIAMI	MD		05/25/2023			0	(4)	0	0	(10)	410	410	0	0	0
000019578	IRVING	TV		05/25/2023			٥	(10)	0		(13	,,	543	543			
000019429	WEST JORDAN	IIT		05/25/2023			٥	(115)	0	0	(115	,,	4,751	4.751			
000018456	FALLING WATERS	WV		05/25/2023		0		(5)	0	0	(5	,,	184		0	0	0
000019466	KANSAS CITY	MO		05/25/2023		0	0	(4)	0	0	(4	0			0	0	0
000019196	WINDERMERE	FL		05/25/2023		0	0	(8)	0	0	(8)0			0	0	0
000019038	PORT ST LUCIE	FL		05/25/2023		0	0	(9)	0	0	(9)			0	0	0
000019387	LOVELAND	00		05/25/2023	ļ	0	0	(16)	0	0	(16	,	642		0	0	0
000019001	INVERNESS	FL		05/25/2023		0	0	(5)	0	0	(5)0	170	170	0	0	0
000019331	SACRAMENTO	CA		05/25/2023		0	0	(6)	0	0	(6)0	227	227	0	0	0
000019107	WAXHAW	NC		05/25/2023		0	0	(29)	0	0	(29)0	1,251	1,251	0	0	0
000018862	NORTH PLAINFIELD	NJ		05/25/2023		0	0	(10)	0	0	(10)0	409	409	0	0	0
000019135	LAKELAND	FL		05/25/2023		0	0	(7)	0	0	(7) 0	273	273	0	0	0
000019368	TAMPA	FL		05/25/2023		0	0	(17)	0	0	(17)0	730	730	0	0	0
000019531	PHOENIX	AZ		05/25/2023		0	0	(7)	0	0	(7) 0	294	294	0	0	0
000019010	EGG HARBOR TOWNSHIP	NJ		05/25/2023		0	0	(10)	0	0	(10) 0	400		0	0	0
000018261	PHILADELPHIA	PA		05/25/2023		0	0	(5)	0	0	(5)0	178	178	0	0	0
000019549	RAMSEY	NJ		05/25/2023		0	0	(7)	0	0	(7)0	306	306	0	0	0
000019624	ELOY	AZ		05/25/2023		0	0	(14)	0	0	(14)0	597	597	0	0	0
000019233	LAS VEGAS	NV		05/25/2023		0	0	(8)	0	0	(8	,,	330	330	0	0	0
000019354	PHILADELPHIA	PA		05/25/2023		0	0	(5)	0	0	(5	,	185	185	0	0	0
0V3419043	BUDD LAKE	NJ		05/31/2023		0	0	(14)	0	0	(14	,	446	446	0	0	0
0V0793612 0V0820859	SAN DIEGOPANAMA CITY BEACH			05/31/2023		0	0	(55)	0	0			3,967	3,967	0	0	0
0V3399328	ELSMERE	FL		05/31/2023				(33)	0		(33	1					0
0V3406869	READ ING	DA		05/31/2023			٥٥	(5)	0		(2	,					
230403255	DAVENPORT	FI		05/30/2023			٥	(21)		0	(21	,,	548	548			0
230300121	DETROIT	MI		05/30/2023		0	0	(11)	0	0	(11	,	273		0	0	0
230401812	DALLAS	TX		05/30/2023		0	0	(8)	0	0	(8	,,	294	294	0	0	0
230404022	DAVENPORT	FL		05/30/2023		0	0	(16)	0	0	(16) 0			0	0	0
230405722	BALTIMORE	MD		05/30/2023		0	0	(3)	0	0	(3)0	112	112	0	0	0
230404691	BALTIMORE	MD		05/30/2023		0	0	(4)	0	0	(4) 0	153	153	0	0	0
230405466	SAVANNAH	GA		05/30/2023		0	0	(10)	0	0	(10) 0	373	373	0	0	0
230397309	HOUSTON	TX		05/30/2023		0	0	(10)	0	0	(10) 0	322	322	0	0	0
230403982	BARSTOW	CA		05/30/2023		0	0	(21)	0	0	(21)0	552	552	0	0	0
230300576	LELAND	NC		05/30/2023		0	0	(9)	0	0	(9) 0	298	298	0	0	0
230406589	KANSAS CITY	MO		05/30/2023		0	0	(4)	0	0	(4)0	163	163	0	0	0
230300626	GALVESTON	TX		05/30/2023		0	0	(35)	0	0	(35	,	896	896	0	0	0
230401515	DAYTON	OH		05/30/2023		0	0	(12)	0	0	(12)0	302	302	0	0	0
230404659	BALTIMORE	MD		05/30/2023	·····	0	0	(4)	0	0	(4) 0	132		0	0	0
230406506	ROUND ROCK MIAMI GARDENS	[[X		05/30/2023	····	0	0	(11)	0	J0	(11	,	400		0	0	0
230402026	MIAMI GARDENS	tL		05/30/2023		0	0	(1/)	0]0	(17	J0	609		0	0	0
230404717	LOCK HAVEN	PA		05/30/2023	·····	0	0	(3)	0	0	(3	J0			0	0	0
230405441	SAHASUTA	rL		05/30/2023	l		0	(18)	0	0	(18	,	336	336			0
230401929	FRESNO	FL		05/30/2023			۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	(18)			(18	,,	223				
230399586	PITTSBURGH	P4		05/30/2023	l		o	(4)		n	(6	,	109		n		n
230/399360	CI FARWATER	FI		05/30/2023	[0	٥	(4)			(4	J	300				

SCHEDULE B - PART 3

					All Mortgage Loans I	DISPOSEL	D, Transfe										
1	Location		4	5	6	7		Change		e/Recorded Inv			14	15	16	17	18
	2	3				Value/	8	9	10	11	12	13	Book Value/				
						orded			Current		T		Recorded		F		
						stment			Year's Other-		Total	T	Investment		Foreign	Realized	Total
							Jnrealized √aluation	Current	Than-	Capitalized Deferred	Change	Total Foreign Exchange	Excluding Accrued		Exchange Gain	Gain	Gain
			Loan	Date			Increase	Year's (Amortization)	Temporary Impairment	Interest and	in Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired			Decrease)	/Accretion	Recognized	Other	(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
230397580	CALIFORNIA	State WD	Type	05/30/2023	Date Filo	i i eai (D	Decrease)	(20)	Recognized	Other	(20)		516		Disposai	Disposai	Disposai
230397853	VICTORVILLE	MD		05/30/2023		0		(20)			(20)	1	775	775			
230403164	TOWNSHIP OF LITTLE EGG HARBOR	N.I.		05/30/2023			0	(27)			(37)		963				
230404204	CATAWBA	NC NC		05/30/2023			0	(37)			(3)	,	117				0
230402349	ORLANDO	FI		05/30/2023		0	0	(25)	0	0	(25)		634			0	0
230405045	PHILADELPHIA	PA		05/30/2023		0	0	(5)	0	0	(5)				0	0	0
230404980	AUBURN	GA		05/30/2023		0	0	(10)	0	0	(10)	,			0	0	0
230405532	BALTIMORE	MD		05/30/2023		0	0	(3)	0	0	(3)	,	112		0	0	0
230403289	PANAMA CITY BEACH	FL		05/30/2023		0	0	(17)	0	0	(17)	,	443	443	0	0	0
230402612	DETROIT	MI		05/30/2023		0	0	(5)	0	0	(5)	,	120		0	0	0
230405540	RIVER VALE	NJ		05/30/2023		0	0	(48)	0	0	(48))0	1,731	1,731	0	0	0
230404295	SAINT LOUIS	MO		05/30/2023		0	0	(7)	0	0	(7))0	229	229	0	0	0
230403347	MYRTLE BEACH	SC		05/30/2023		0	0	(11)	0	0	(11))0	288	288	0	0	0
	SAINT CLOUD	FL		05/30/2023		0	0	(15)	0	0	(15)	00	538	538	0	0	0
230406555	LAKE ARROWHEAD	CA		05/30/2023		0	0	(32)	0	0	(32)	00	1, 164	1,164	0	0	0
230401416	LAKE GENEVA	WI		05/30/2023		0	0	(14)	0	0	(14)	00	364	364	0	0	0
0V3405924	ELIZABETH	NJ		05/31/2023		0	0	(48)	0	0	(48))0	915	915	0	0	0
0V3374946	MILWAUKEE	WI		05/31/2023		0	0	4	0	0	4	0	306	306	0	0	0
0V3325494	MIRAMAR BEACH	FL		05/31/2023		0	0	136	0	0	136	0	1,847	1,847	0	0	0
0V3316877	CLERMONT	FL		05/31/2023		0	0	83	0	0	83	0	1, 159	,	0	0	0
0V3326770	MIRAMAR BEACH	FL		05/31/2023		0	0	67	0	0	67	0	1,214	1,214	0	0	0
0V3236844	NORTH POLE	AK		05/31/2023		0	0	361	0	0	361		2,382		0	0	0
0V3332473	SUN CITY WEST	AZ		05/31/2023		0	0	82	0	0	82		1,463	1,463	0	0	0
0V3405920	CUDAHY	WI		05/31/2023		0	0	(5)	0	0	(5)	,	367	367	0	0	0
0V3327833	SURPRISE	AZ		05/31/2023		0	0	82	0	0	82		1,600	1,600	0	0	0
0V3373860	TYLER	TX		05/31/2023		0	0	30	0	0	30	0	372		0	0	0
0V3322146	HOMOSASSA	FL		05/31/2023		0	0	/6	0	0	76	0	1,245	1,245	0	0	0
0V3362946 0V3325525	MCDONOUGH	GA		05/31/2023		0	0	10	0	0	10		431	431	0	0	0
0V3325525 0V3368445	ATWATER	UI		05/31/2023		0	0	108	0	0	108		2,041		0	0	0
0V3368445 0V3433695	LYONS	UA		05/31/2023		0	0	(9)	0	0	(11))	190		0	0	0
0V3433695 0V3323808	FOLEY	,		05/31/2023		ا		(11)			(11)	/	2/3	817			
0V3323808	MERCED	C/V		05/31/2023		u	۰	38			38		2.728				
0V3324599	DAVENPORT	FI		05/31/2023		n	n	27	n	n	37		882		۰	n	n
0V3318274	MINERAL BLUFF	GA		05/31/2023		n			n	n	70		1.093	1.093	n	n	n
0V3366006	PHILADELPHIA	PA		05/31/2023		0	0	(10)	0	0	(10)				0	0	0
230293060	MIDWAY PARK	NC		06/02/2023		0	0	(9)	0	0	(9)	,			0	0	0
230507261	ATLANTA			06/02/2023		0	0	(8)	0	0	(8))0	306	306	0	0	0
230402232	DALLAS	TX		06/02/2023		0	0	(7)	0	0	(7))0	254	254	0	0	0
230404212	WASHINGTON	DC		06/02/2023		0	0	(17)	0	0	(17))0	600	600	0	0	0
230406373	ANDERSON	SC		06/02/2023		0	0	(7)	0	0	(7)	00	263		0	0	0
230405656	BALTIMORE	MD		06/02/2023		0	0	(6)	0	0	(6)	00	188	188	0	0	0
230401861	OCALA	FL		06/02/2023		0	0	(8)	0	0	(8)	00	286	286	0	0	0
230509333	CLEVELAND	OH		06/02/2023		0	0	(4)	0	0	(4)	00	129	129	0	0	0
230300212	BALTIMORE	MD		06/02/2023		0	0	(4)	0	0	(4)	00	118	118	0	0	0
230406332	FORT LAUDERDALE	FL		06/02/2023		0	0	(4)	0	0	(4)	00	138	138	0	0	0
230405615	SALISBURY	MD		06/02/2023		0	0	(5)	0	0	(5))0	198	198	0	0	0
230507824	DAVENPORT	FL		06/02/2023		0	0	(9)	0	0	(9))0	312	312	0	0	0
230508541	PHILADELPHIA	PA		06/02/2023		0	0	(3)	0	0	(3)	,	101		0	0	0
230406043	OAK BLUFFS	MA		06/02/2023		0	0	(59)	0	0	(59)		2, 122		0	0	0
230405326	LOS ALAMITOS			06/02/2023	L	0	0	(47)	l0	10	(47)) 0	1.695		0	l0	l0

SCHEDULE B - PART 3

	T					Loans DISPO	SED, Transie										
1	Location		4	5	6	7		Change		e/Recorded Inv		10	14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded Investment			Current Year's Other-		Total		Recorded Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
230405706	INDIANAPOLIS	IN		06/02/2023		0	0	(9)	0	0	(9)	0			0	0	0
230404725	KISSIMMEE	FL		06/02/2023		0	0	(17)	0	0	(17)	0	621	621	0	0	0
230402539	ATLANTA	GA		06/02/2023		0	0	(15)	0	0	(15)	0	529	529	0	0	0
230404469	DUNN	NC		06/02/2023		0	0	(14)	0	0	(14)	0	511	511	0	0	0
230300089	MILILANI	HI		06/02/2023		0	0	(27)	0	0	(27)	0	969	969	0	0	0
230402174	NORFOLK	VA		06/02/2023		0	0	(4)	0	0	(4)	0	151	151	0	0	0
230407066	MAITLAND	FL		06/02/2023		0	0	(5)	0	0	(5)	0	164	164	0	0	0
230403172	CLARKSVILLE	TN		06/02/2023		0	0	(6)	0	0	(6)	0	205	205	0	0	0
230405904	ALLENBALTIMORE	IX		06/02/2023			0	(13, 129)	0	0	(13, 129)	0	474,306		0	0	0
230405649	PHOENIX	Δ7		06/02/2023			۰۰	(4)	۰۰		(4)	n	132 616	132	٥	۰۰۰۰	
230404832	PHILADELPHIA	PA		06/02/2023		n		(1/)	n	n	(3)	n	93	93		n	n
230508293	FORT LAUDERDALE	FI		06/02/2023		0	0	(30)	0	0	(30)	0	1.087	1.087	0	0	0
230401903	BALTIMORE	MD		06/02/2023			0	(4)	0	0	(4)	0			0	0	0
230402414	LAKELAND	FL		06/02/2023		0	0	(9)	0	0	(9)	0	287	287	0	0	0
230403412	KISSIMMEE	FL		06/02/2023			0	(14)	0	0	(14)	0	492	492	0	0	0
230507782	DAYTON	KY		06/02/2023		0	0	(4)	0	0	(4)	0	150	150	0	0	0
230405342	DOVER	DE		06/02/2023		0	0	(9)	0	0	(9)	0	328	328	0	0	0
230402877	CORPUS CHRISTI	TX		06/02/2023		0	0	(6)	0	0	(6)	0	214	214	0	0	0
230507998	CICERO	IL		06/02/2023		0	0	(4)	0	0	(4)	0	135	135	0	0	0
230300899	HENRICO	VA		06/02/2023		0	0	(6)	0	0	(6)	0	218	218	0	0	0
230403594 230399057	PALMETTO	MD		06/02/2023		0	0	(11)	0	0	(11)	0				0	0
230405755	MIAMI BEACH	FL		06/02/2023			٥	(12)			(13)			462	٥		
230403776	MYRTLE BEACH	er		06/02/2023			٥	(11)			(11)	0	334		٥		
230401317	CLINTON	CT		06/02/2023			0	(16)	0	0	(16)	0			0	0	0
230403248	CAPE CORAL	FL		06/02/2023		0	0	(13)	0	0	(13)	0	477	477	0	0	0
230300824	OKLAHOMA CITY	OK		06/02/2023		0	0	(5)	0	0	(5)	0	171	171	0	0	0
230406878	CLAREMONT	CA		06/02/2023		0	0	(25)	0	0	(25)	0	890	890	0	0	0
230403529	UNION	NJ		06/02/2023		0	0	(13)	0	0	(13)	0	472	472	0	0	0
230405730	HIGHLAND	IN		06/02/2023		0	0	(12)	0	0	(12)	0	401	401	0	0	0
231020874	POWHATAN	VA		06/05/2023		0	0	(8)	0	0	(8)	0	440	440	0	0	0
231020995	SAN DIEGO	CA		06/05/2023		. 0	0	(58)	0	0	(58)	0	3,267	3,267	0	0	0
231020697	PALM BEACH GARDENS	FL		06/05/2023			0	(16)	0	0	(16)	0			0	0	0
231020824	NORCROSS	IN		06/05/2023				(25)	0		(25)	0	1,515	1,515		0	
231020946	YORBA LINDA	CA		06/05/2023		n		(13)	n	n	(29)	n	1.732	1.732		n	n
231021044	STATESBORO	GA		06/05/2023			0	(14)	0	0	(14)	0		801	0	0	0
231021140	FRESNO	CA		06/05/2023		0	0	(11)	0	0	(11)	0	640	640	0	0	0
231021184	GILBOA	NY		06/05/2023		0	0	(3)	0	0	(3)	0	134	134	0	0	0
231021092	MOUNT PLEASANT	SC		06/05/2023		0	0	(21)	0	0	(21)	0	1,244	1,244	0	0	0
231020612	PORT SAINT JOE	FL		06/05/2023			0	(10)	0	0	(10)	0	581	581	0	0	0
231021063	MYRTLE BEACH	SC		06/05/2023		0	0	(13)	0	0	(13)	0	769	769	0	0	0
231020908	CHARLOTTE	NC		06/05/2023			0	(18)	0	0	(18)	0	1,038	1,038	0	0	0
231021198	SALT LAKE CITY			06/05/2023		. 0	0	(8,526)	0	0	(8,526)	0	504,379	504,379	0	0	0
231020913	PANAMA CITY BEACH	FL		06/05/2023		. 0	0	(15)	0	0	(15)	0	812	812	0	0	0
231020935	GRANDVIEW	rL		06/05/2023				(5)	0		(5)		255	255		0	
231021229	MODESTO			06/05/2023			٥	(46)	٥		(4)		271	2,797	٥٠	۰۰۰۰	
231020808	PALM BEACH GARDENS	FI		06/05/2023				(46)	n	n	(46)		740	· ·		n	n
231021427	LAS VEGAS	NV		06/05/2023			0	(31)	0	0	(31)				0	0	0

					All Mortgage L		SED, Transf							T			
1	Location		4	5	6	7				e/Recorded Inv	_	40	14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		T-4-1		Recorded		Faraian		
						Investment			Year's Other-		Total		Investment		Foreign	Deallead	T-4-1
						Excluding	Unrealized	Current	_ Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	`/Accretion '	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
231021056	FORNEY	TX		06/05/2023		0	0	(8)	0	0	(8) 0	468	468	0	0	
231021078	NAPERVILLE	IL		06/05/2023		0	0	(13)	0	0	(13)0	765	765	0	0	
231020960	LONGBOAT KEY	FL		06/05/2023		0	0	(28)	0	0	(28)0	1,594	1,594	0	0	
231020392	DAVIE	FL		06/05/2023		0	0	(17)	0	0	(17)0	1,021	1,021	0	0	
231020888	MONROE	ct		06/05/2023		0	0	(16)	0	0	(16)0	911	911	0	0	,
231020887	STAMFORD	CT		06/05/2023		0	0	(13)	0	0	(13	00	765	765	0	0	
231020568	DELRAN	NJ		06/05/2023		0	0	(5)	0	0	(5)0	250	250	0	0	,
231021006	CHANDLER	AZ		06/05/2023		0	0	(11)	0	0	(11)0	624	624	0	0	
231021069	RENO	NV		06/05/2023	ļ	0	0	(6)	0	0	(6)0	286	286	0	0	
231020864	LAFAYETTE	LA		06/05/2023		0	0	(50)	0	0	(50)0	3,013	3,013	0	0	
231021149	DENTON	TX		06/05/2023	ļ	0	0	(12)	0	0	(12	*	727	727	0	0	
231021052	KISSIMMEE	FL		06/05/2023		0	0	(26)	0	0	(26)0	1,496		0	0	
023040099	BLUFFTON	SC		06/08/2023		0	0	(96)	0	0	(96	,	11.339		0	0	
230406167	DETROIT	MI		06/09/2023		0	0	(5)	0	0	(5)				0	
023040163	SCOTTSDALE	A7		06/08/2023		0	0	(16)	0	0	(16	,	1,921	1,921		0	
230406910	DAVENPORT	FI		06/09/2023		0	0	(11)	0	0	(11) 0			0	0	,
023040006	PARADISE VALLEY	Δ7		06/08/2023		0	0	(65)	0	0	(65	,,	7.683	7.683	0	0	,
230402810	ORLANDO	FI		06/09/2023		0	0	(8)	0	0	(8	,	408	408	0	0	,
230508079	HOUSTON	TV		06/09/2023				(0)			(9	,,	323	323			
230405250	MEL BOURNE	IA		06/09/2023				(0)			(9	,					
230404048	GARLAND	TV		06/16/2023				(5)			(5	,					
230508822	HIALEAH	IA		06/09/2023				(12)		0	(12	,	406	406			
230405375	ORLANDO	FI		06/09/2023			0	(01)	0	0	(21	,,	1.115				
023040205	BOCA RATON	F1		06/09/2023			0	(21)	0	0	(21)		1,110	0		
230508657	HOUSTON			06/08/2023			0	(1)	0	0	(5)			0		
023040069	JACKSON	IX		06/16/2023		0	0	(5)	0	0	(5	,	1.531	1.531	0	0	
230403677	LARGO	GA		06/08/2023			0	(13)	0	0	(13	,			0		
023040169	DESTIN	FL					0	(7)	0	0		,	747		0		
230509721	REDONDO BEACH	FL		06/08/2023		0	0	(6)	0	0	(6	,	1.766		0	0	
				06/09/2023		0	0	(51)	0	0	(51	,			0	0	
230508517230398364	GREENCASTLE	PA		06/16/2023		0	0	(11)	0	0	(11	,	459	459	0	0	
200000001		GI		06/16/2023		0	0	(2)	0	0	(2)0			0	0	
230508723	WEST PALM BEACH			06/16/2023		0	0	(/)	0	0)0	302		0	0	
230404857	ROCKLEDGE	tL		06/16/2023		0	0	(51)	0	J0	(51	*	2,280	2,280	0	0	.]
230404907	HOLL YWOOD	L		06/16/2023	·····	0	0	(26)	J0	0	(26	,	1,059	1,059	0	0	.](
230508186	HOLLYWOOD	FL		06/09/2023		0	0	(19)	0	0	(19	0	638	638	0	0	.]
	DETROIT	KY			l	0	0	(11)	0	J0	J(11	J0			0	0	
230406746	DETROIT	MI		06/16/2023		0	0	(1)	0	0	(1	J0	51	51	0	0	.]
	WHITESBORO				l	0	0	(8)	0	J0	(8	J0			0	0	
230401663	WHITESBORO	IX		06/16/2023	l	0	0	(15)	J0	0	(15	,	535	535	0	0	.](
230405417		tL		06/09/2023		0	0	(22)	0	J0	(22	70			0	0	
230508814	POMPANO BEACH	FL		06/16/2023		0	0	(4)	ļ0	0	(4) 0	167	167	0	0	
023040085	NEWARK	NJ		06/08/2023	·····	0	0	(4)	ļ0	· 0	(4	J0	521	521	0	0	
230511081	CLEARWATER	FL		06/16/2023	·····	0	0	(35)	0	0	(35) 0	1,423			0	.
023030413	HORSESHOE BAY	TX		06/07/2023	·····	0	0	(4)	ļ0	0	(4)0	220	220		0	(
230405110	HOUSTON	TX		06/16/2023	·····	0	0	(16)	ļ0	0	(16)0	665	665	0	0	
023020243	BETHANY BEACH	DE		06/07/2023	·····	0	0	(7)	ļ0	0	(7)0	430	430	0	0	
230509952	ORLANDO	FL		06/09/2023	·····	0	0	(6)	ļ0	0	(6	,	191	191	0	0	
230404733	DETROIT	MI		06/09/2023	·····	0	0	(9)	0	0	(9	,	312		0	0	
230508830	HARR I SBURG	PA		06/16/2023		0	0	(16)	0	0	(16	0	636	636	0	0	
230508087	TOMBALL	TX		06/16/2023		0	0	(4)	0	0	(4) 0	160	160	0	0	
023040380	DELBAY REACH	I ====	İ	06/08/2023	1	1	1 0	[(4)	١		.1 /4	VI 0	161	161			. 1

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1	Location		4	5	6	7	_			e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		-		Recorded		F		
						Investment			Year's Other-		Total		Investment		Foreign	D!:!	T-4-1
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
			1	D-4-	D:I	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
1	0''		Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
023040079	CAPITOLA	CA		06/08/2023		0	0	(44)		0	(44	,	5,212		0	0	0
230509325	BAL HARBOUR	FL		06/16/2023		0	0	(4,557)	0	0	(4,557)0	203,458		0	0	0
230403495	PALM BAY	tL		06/09/2023		0	0	(11)	0	0	(11)0	578		0	0	0
023030333	(BEVERLY HILL AREA) BEVERLY HILLS	FL		06/16/2023			0	(6)	0		(6	,	3,247	3,247	0	0	0
023040289	CLIFTON	UA		06/07/2023			0	(3.397)	0		(3,397	,			0	0	0
230407199	DOWNEY	VA		06/08/2023			0	(3,397)	0		(3,39/		1.343				0
230508921	DANVILLE	CA		06/16/2023			0	(30)	0		(30	,	1,343				0
230405151	PANAMA CITY BEACH	EI		06/09/2023		0		(16)			(16	,	818				
230396475	SCRANTON	P4		06/09/2023	l	n	n	(6)	0	,	(16	,	259		n	n	n
230507220	MIAMI	FI		06/16/2023		n	n	(24)	0	n	(24	*	1,093		n	n	0
230401945	DAVENPORT	FI		06/16/2023		n	n	(16)	n)n	(16	,			n	n	n
230509150	MYRTLE BEACH	SC		06/16/2023	[n	n	(6)	n)n	(6	,	225		n		
230507873	ROYAL PALM BEACH	FL		06/16/2023				(6)		ı n	6)					
230300774	HOPE MILLS	NC		06/09/2023		0	0	(5)	0	0	(5	,			0	0	0
230398927	SAINT LOUIS	MO		06/09/2023		0	0	(6)	0	0	(6) 0	322		0	0	0
023040268	MIRAMAR BEACH	FL		06/08/2023		0	0	(39)	0	0	(39	ý)0	4,640	4,640	0	0	0
230301053	LAKELAND	FL		06/16/2023		0	0	(3)	0	0	(3	óo	110	110	0	0	0
230510745	WEST PALM BEACH	FL		06/16/2023		0	0	(4)	0	0	(4)0	159	159	0	0	0
023040088	MIAMI	FL		06/08/2023		0	0	(2)	0	0	(2)0	223	223	0	0	0
023040219	ROCHESTER HILLS	MI		06/08/2023		0	0	(15)	0	0	(15)0	1,808	1,808	0	0	0
230508681	ORLANDO	FL		06/09/2023		0	0	(22)	0	0	(22)0	759	759	0	0	0
230508509	INVERNESS	FL		06/16/2023		0	0	(6)	0	0	(6)0	234	234	0	0	0
230402869	SOUTH WEYMOUTH	MA		06/09/2023		0	0	(18)	0	0	(18	00	953	953	0	0	0
230405359	MORENO VALLEY	CA		06/16/2023		0	0	(21)	0	0	(21)0	845	845	0	0	0
230509176	GREENSBORO	NC		06/09/2023		0	0	(6)	0	0	(6	,	208	208	0	0	0
023040175	OCEAN SPRINGS	MS		06/07/2023		0	0	(3)	0	0	(3	00	157		0	0	0
230507683	BARTLESVILLE	OK		06/09/2023		0	0	(4)	0	0	(4	,	154	154	0	0	0
023040149	CINCINNATI	OH		06/08/2023		0	0	(2)	0	0	(2	,	290		0	0	0
230508715	INDIAN SHORES	FL		06/16/2023		0	0	(6)	0	0	(6	,	252	252	0	0	0
023040100	DORCHESTER	MA		06/07/2023		0	0	(21)	0	00	(21		1,251		0	0	0
023030416	CROWN POINT	IN		06/07/2023		0	0	(74)	0	0	(74	,	4,350	4,350	0	0	0
230511651	MIAMI	FL		06/16/2023	····	0	0	(15)	0	0	(15	*	547	547	0	0	0
230406795	INDIAN ROCKS BEACH	FL		06/16/2023	·····	0	J0	(18)	0	0	(18	,	654	654	ļ0	0	0
230405318	CENTER POINT	AL		06/16/2023	·····	0	0	(2)	0	0	(2	J0	83	83	ļ0	0	J0
230404774	DEERFIELD BEACH	UA		06/07/2023	l		0	(6)	0		(6	/0			0		
230404774	WINDERMERE	FI FI		06/16/2023	l	0	0	(4)	0		(4	/0	162	162	0		0
230508962	WILMINGTON	FL		06/16/2023	·····		0	(4)			(4	/	180	180			
230507758	PHILADEI PHIA	DA		06/09/2023			0	(4)	0		(4)	108	108	٥		
230405771	UNION	KV		06/09/2023		n	0	(3)			(12	,	404	404	n	n	
230404618	MONBOE	NC.		06/09/2023		n	n	(6)	n	,	(12	,	335	335	n	n	n
023040042	MONTERELLO	C7		06/08/2023		n	n	(5)	n	n	(5)	540		n	n	n
230509507	HOUSTON	TX		06/23/2023			0	(15)	0)n	(15	,	675	***************************************			0
230406928	PARKLAND	FL		06/23/2023	[n	n	(30)	n)n	(30	,	1.215		n		
230512980	TRENTON	N.J		06/23/2023				(1)		ı n	(1)	58				
230510083	SAN ANTONIO	TX		06/23/2023		0	0	(3)	0		(3)0			0	0	0
230398794	OCEAN CITY	NJ		06/23/2023		0	0	(17)	0	0	(17)0	741		0	0	0
230511495	LONG BEACH	CA		06/23/2023	[0	0	(14)	0	0	(14)0	589	589	0	0	0
230510711	KISSIMMEE	FL		06/23/2023	ļ	0	0	(13)	0	0	(13)0	549	549	0	0	0
230511982	LUBROCK	TX		06/23/2023	1	0	0	(2)	0		(2	0	91	91	0	0	

	-		_		All Mortgage L		SED, Transf						T		T		
1	Location		4	5	6	7				e/Recorded Inv			14	15	16	17	18
	2	3		1	1	Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other-		Total		Investment		Foreign		-
						Excluding	Unrealized	Current	_ Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
				5.	D: 1	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
		<u> </u>	Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
230511065	ORLANDO	FL		06/23/2023		0	0	(2)	0	0	(2))0	107		0	0	0
230511545	RIVERSIDE			06/23/2023		0	0	(17)	0	0	(17)	,	760	760	0	0	0
230403271	ACWORTH	GA		06/23/2023		0	0	(21)	0	0	(21)	,	904	904	0	0	0
230404865	CORPUS CHRISTI	TX		06/23/2023		0	0	(3)	0	0	(3))0	147	147	0	0	0
230510646	BURLINGTON	СТ		06/23/2023		0	0	(7)	0	0	(7))0	305	305	0	0	0
230402828	SEMINOLE	FL		06/23/2023		0	0	(10)	0	0	(10))0	414	414	0	0	0
230402711	CHEVY CHASE	MD		06/23/2023		0	0	(8)	0	0	(8))0	332	332	0	0	0
230406571	BLOOMINGTON	IL		06/23/2023		0	0	(2)	0	0	(2)	,	66	66	0	0	0
230508491	HIALEAH	FL		06/23/2023	·····		0	(23)	0	0	(23)	,	1,020	1,020	0	0	0
230509473	OCALA	FL		06/23/2023	·····	0	0	(7)	0	0	(7)	,	291	291	0	0	0
230512600	MYRTLE BEACH	SC		06/23/2023		0	0	(23)	0	0	(23)	,	997		0	0	0
230508376	DETROIT			06/23/2023	·····	ļ	0	(1)	ļ0	0	(1)	,	55	55	0	0	0
230513079	MYRTLE BEACH	MD		06/23/2023	l		0	(3)	0	0	(3)	,	122	122	0	0	0
230510414	FREMONT	SC		06/23/2023		0	0	618	0	0	618	,			0	0	0
55 1000000 1111111111111111111111111111	HAYWARD	UA				0	0	931	0	0	931		2,047		0	0	0
BB 1089330	BLUFFDALE	CA		06/29/2023		0	0	370	0	0	931			3,656	0	0	0
BB 1089830	BLUFFTON	UI		06/29/2023			0	3/0	0	0	94	0		1,438	0	0	0
BB 10898 10	NEW YORK	SU		06/29/2023			0	1.160	0	0	1.160	0	4.356		0	0	0
BB 1089/00	NEW YORK	NY		06/29/2023			0		0	0			4,356		0	0	0
BB 1089940	LAKE FENTON	NY		06/29/2023					0	0	237	0					0
BB 1089240	EAST PROVIDENCE	MI		06/29/2023				23/	0	0				939			
BB 1089870	LOS ANGELES	nI		06/29/2023			٥	612	0		612		1.993				
BB 1089930	NORTH KENSINGTON			06/29/2023			٥٥	277	0		277						
BB 1089550	SOUTH SARASOTA	MD		06/29/2023			٥	306	0				1.061	1.061			
BB 1089450	CHINO HILLS	ΓL		06/29/2023			٥٥	360	0					894			
BB1089010	BICHMOND	CA		06/29/2023		0		689	0	0			2.282		0	0	0
BB 1089300	ROSEVILLE	CA		06/29/2023		0	0	437	0	0			1.462		0	0	0
BB1088990	TOTOWA	N.I		06/29/2023		0		904	0	0	904		2.961	2.961	0	0	0
BB 1089900	TURLOCK	CA		06/29/2023		0	0	144	0	0					0	0	0
BB1089400	FRISCO	TX		06/29/2023		0	0	398	0	0			1,447	1,447	0	0	0
BB 1088940	PASADENA	CA		06/29/2023		0	0	550	0	0	550		1.839	1.839	0	0	0
BB 1089490	PALM COAST	FL		06/29/2023		0	0	294	0	0	294		1,031	1,031	0	0	0
BB 1089730	FAIRFIELD	CT		06/29/2023	ļ	0	0	544	0	0	544	0	1,782	1,782	0	0	0
BB1089420	WOODLAKE	VA		06/29/2023		0	0	252	0	0	252	0	910	910	0	0	0
BB1089310	SUGAR LAND	TX		06/29/2023		0	0	301	0	0	301	0	1,091	1,091	0	0	0
231021782	HOUSTON	TX		06/30/2023		0	0	(13)	0	0	(13))0	365	365	0	0	0
231021051	DELAND	FL		06/30/2023		0	0	(2,441)	0	0	(2,441))0	70,000	70,000	0	0	0
231021484	CINCINNATI	OH		06/30/2023		0	0	(3)	0	0	(3))0	93	93	0	0	0
231021733	CORNELIUS	NC		06/30/2023		0	0	(11)	0	0	(11))0	330	330	0	0	0
231021775	IRVING	TX		06/30/2023		0	0	(7)	0	0	(7))0	199	199	0	0	0
231021507	BROOKSVILLE	FL		06/30/2023		0	0	(5)	0	0	(5))0	127	127	0	0	0
231021528	LOS ANGELES	CA		06/30/2023	ļ	0	0	(54)	0	0	(54))0	1,488	1,488	0	0	0
231020511	ASBURY PARK	NJ		06/30/2023		0	0	(6)	0	0	(6)	00	170	170	0	0	0
231021947	LAS VEGAS	NV		06/30/2023	ļ	0	0	(11)	0	0	(11)	00	300	300	0	0	0
231021456	NORTH MYRTLE BEACH	SC		06/30/2023		0	0	(9)	0	0	(9)	00	252	252	0	0	0
231021300	PANAMA CITY BEACH	FL		06/30/2023	ļ	0	0	(6)	0	0	(6)	00	182	182	0	0	0
231020755	ARIZONA CITY	AZ		06/30/2023		0	0	(3)	0	0	(3)	00	83	83	0	0	0
231021442	PALMER	AK		06/30/2023		0	0	(7)	0	0	(7)	00	196	196	0	0	0
231021039	DELTONA	FL		06/30/2023	ļ	0	0	(3)	0	0	(3)	00	84	84	0	0	0
231021491	I AKE PARK	[E1		06/30/2023	1	1	n	(7)	۱ ،	1	(7)	N 0	202	202		1	1

					All Mortgage L	oans DISPO	<u>SED, Tran</u> sf										
1	Location		4	5	6	7	-	Change		e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	_ Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
			_			Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
231020641	ORLANDO	FL		06/30/2023		0	0	(35)	0	0	(35)	,	1,030	1,030	0	0	0
231021684	AUSTIN	TX		06/30/2023		0	0	(10)	0	0	(10)0	273	273	0	0	0
231021514	RIVERSIDE	CA		06/30/2023		0	0	(11)	0	0	(11))0	305		0	0	0
231021254	NEWBERG	OR		06/30/2023		0	0	(14)) 0	0	(14	,	422	422	0	0	0
231022014	SAN ANTONIO	TX		06/30/2023		0	0	(10))0	0	(10)0	286	286	0	0	0
231021249	UNION CITY	GA		06/30/2023		0	0	(11)	0	0	(11)0	307	307	0	0	0
231021501	WALNUT CREEK	CA		06/30/2023		0	0	(15))0	0	(15	,	423	423	0	0	0
231021084	DURANGO	FL		06/30/2023		0	0	(12))0	0	(12	1			0	0	0
231021566	DES MOINES			06/30/2023		0	0	(8))0	0	(8)0			0	0	0
231021759 231020817	BALTIMORE	WA		06/30/2023		0	0	(1/)	0	0	(1/	J	505	505		0	
231020817	MELBOURNE	MU		06/30/2023			0	(2)			(2	,	49	49			
231021356	PALM BAY	FI		06/30/2023	·····			(12)			(12	,	345	89	٥٠		
231021901	CINCINNATI	ΛH		06/30/2023		n	0	(5)	Λ		(3	,	920	136	٥		
231021675	HILLSBOROUGH			06/30/2023		0		(1)	٥		(1)	,	23	23	٥		
231021747	SARATOGA SPRINGS	IIT		06/30/2023		0	0	(7)	0	0	(7	,			0	0	0
231021624	PARK CITY	IIT		06/30/2023		0	0	(7)	0	0	(7	0	191	191	0	0	0
231021768	PANAMA CITY BEACH	FI		06/30/2023		0	0	(4)	0	0	(4	0	102	102	0	0	0
231021182	PROV INCETOWN	MA		06/30/2023		0	0	(14)	0	0	(14	0	412		0	0	0
231021596	BEND	OR		06/30/2023		0	0	(9)	0	0	(9)0			0	0	0
231021776	GUSTINE	CA		06/30/2023		0	0	(11)	0	0	(11)0			0	0	0
231021711	LOS GATOS	CA		06/30/2023		0	0	(5)	0	0	(5	00			0	0	0
231021704	TACOMA	WA		06/30/2023		0	0	(13)	0	0	(13	o		382	0	0	0
231021681	BRADENTON	FL		06/30/2023		0	0	(10)	0	0	(10)0	279	279	0	0	0
231021511	LARKSPUR	00		06/30/2023		0	0	(40)	00	0	(40)0	1, 165	1, 165	0	0	0
231021641	CARLSBAD	CA		06/30/2023		0	0	(30)	0	0	(30)0	889	889	0	0	0
231021322	LABELLE	FL		06/30/2023		0	0	(18)	0	0	(18	00	524	524	0	0	0
231020146	MURPHY	NC		06/30/2023		0	0	(18)	0	0	(18	00	505	505	0	0	0
231021371	CRYSTAL BEACH	TX		06/30/2023		0	0	(9)	00	0	(9	00	255	255	0	0	0
231021245	LAS VEGAS	NV		06/30/2023		0	0	(7)	0	0	(7	00	200	200	0	0	0
231021908	EUGENE	OR		06/30/2023		0	0	(11)	00	0	(11)	00	330		0	0	0
231021608	DOUGLAS	AZ		06/30/2023		0	0	(4)	0	0	(4)0	117	117	0	0	0
231021585	PANAMA CITY BEACH	FL		06/30/2023		0	0	(11)	0	0	(11)) 0	314	314	0	0	0
231021111	TREASURE ISLAND	FL		06/30/2023		0	0	(19)	0	0	(19	,	563	563	0	0	0
231021276	PRINCEVILLE	HI		06/30/2023		0	0	(5)	J0	0	(5	,			0	0	0
231021083	FRANKLIN	IN		06/30/2023		0	0	(42)]0	0	(42	1	1,222	1,222	0	0	0
231021008 231021688	SEBEWAING SPOKANE	MI		06/30/2023		0	0	(13)	0	0	(10)	,	351	277		0	
231021688	NEW SMYRNA BEACH			06/30/2023			0	(10)			(10	,	475	475			
231021495	RICHMOND	FL		06/30/2023			0	(1/)			(17	,					
231021546	SCRANTON	DΛ		06/30/2023		^	۰۰۰۰	(14)	^		(14	,	65	65	٠٠		
231021546	HASLET	ту		06/30/2023		n	n	(40)	^0		(2	,	546	546	۰۰	n	
231022042	PANAMA CITY BEACH	FI		06/30/2023		n	0	(14)	n		(14	,	405		٥	n	
000019348	HENDERSON	NV		06/23/2023		n	n	(14)	n	n	(9	,			n	n	n
231021909	SALEM	OR		06/30/2023			0	(6)	0	0	(6	,			0		
231021639	CASPER	WY		06/30/2023		0	0	(6)	0	0	(6	,			0	0	0
231021311	PORTLAND	OR		06/30/2023		0	0	(41)	0	0	(41	,	1,207	1,207	0	0	0
231021725	MOUNT JULIET	TN		06/30/2023		0	0	(11)	0	0	(11				0	0	0
231021332	BOSSIER CITY	LA		06/30/2023		0	0	(18)	0	0	(18	1	503	503	0	0	0
231021625	OCALA	FL		06/30/2023		0	0	(132)	0	0	(132)0	3,930	3,930	0	0	0
221021404	MODILL MYDILE DEACH	00		00/00/0000	Ī		l	(400)			(400		0.400	0.400			

1	Location	n	4	5	6	Loans DISPO	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		e in Book Value				14	15	16	17	18
·	2	3	•			Book Value/ Recorded Investment	8	9	10 Current Year's Other-	11	12 Total	13	Book Value/ Recorded Investment		Foreign	.,	
			Loan	Date	Disposal	Excluding Accrued Interest	Unrealized Valuation Increase	Current Year's (Amortization)	Than- Temporary Impairment	Capitalized Deferred Interest and			Accrued Interest on	Consid-	Exchange Gain (Loss) on	Realized Gain (Loss) on	Total Gain (Loss) on
Loan Number 0V3324360	City	State A7	Туре	Acquired06/30/2023	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal1,452	eration1,452	Disposal	Disposal	Disposal
0V3324360 0V3459250	KURE BEACH	AZNC:		06/30/2023				114	0)
0V3458876	CLEARWATER	FL		06/30/2023		0	0	7	0	0	7	0	393	393	0)
0V3318403	. CAPE CORAL	FL		06/30/2023		0	0	35	0	0	35	0	773	773	0	C	0
0V3456580	. CARRABASSETT VALLEY	ME		06/30/2023		0	0	19	0	0	19	0	797	797	0	0	00
0V3458877	. LAKE POINT	UT		06/30/2023		0	0	7	0	0	7	0	744	744	0	0	00
0V3314018	LAS VEGAS	NV		06/30/2023		0	0	101	0	0	101	0	1,682	1,682	0	0	00
0V3456070 0V3455330	NORTH CAPE MAY	NJ		06/30/2023		0	0	14	0	0	14	0	1, 182	1, 182	0	0	0
0V3455330 0V3321708	. LAKE HAVASU CITY	NVΝνΔ7		06/30/2023			0	133					1.816	1,816			
0V3321708	RANCHO MIRAGE			06/30/2023				217	0		217			2.172			,) n
0V3454305	. KISSIMMEE	FL		06/30/2023			0	10	0		10	0	932	932	0)
0V3321364	. COLMESNEIL	TX		06/30/2023		0	0	29	0	0	29	0	804	804	0		0
0V3459756	. REX	GA		06/30/2023		0	0	1	0	0	1	0	293	293	0)0
0V3323528	. SAINT CLOUD	FL		06/30/2023		0	0	82	0	0	82	0	1, 179	1, 179	0	C)0
0V3458872	. PORT ST. JOE	FL		06/30/2023		0	0	5	0	0	5	0	764	764	0	0	00
0V3458873	. BRIDGEPORT	CT		06/30/2023		. 0	0	8	0	0	8	0	506	506	0	0) 0
0V3457898	WESTCHESTER	IL		06/30/2023		. 0	0	(3)	0	0	(3)0	494	494	0	0	0
0V3456581	. THE VILLAGES	SC		06/30/2023		0	0	(6))0	0	(6)0		918 543	0	0	0
0V3458874	CHARLOTTE	FL		06/30/2023				9			9		654	654			
0V3314659	HOLLYWOOD	FI		06/30/2023			0	158			158		2.084	2,084)
0V3321290	OGDEN	UT		06/30/2023			0	44	0	0	44	0	1.205	1.205	0)
0V3318441	NAPLES	FL		06/30/2023		0	0	59	0	0	59	0	916		0)0
0V3456579	. WESLEY CHAPEL	FL		06/30/2023		0	0	15	0	0	15	0	710	710	0)0
0V3459249	. LANTANA	FL		06/30/2023		0	0	5	0	0	5	0	572	572	0	0)0
0V3457899	. SAINT IGNATIUS	MT		06/30/2023		0	0	29	0	0	29	0	6,057	6,057	0	0	00
0V3458871	BRADENTON	FL		06/30/2023		0	0	2	0	0	2	0	519	519	0	0	00
0V3457029	BRENTWOOD	TN		06/30/2023		. 0	0	7	0	0	7	0		681	0	0	0 0
0V3459248	SAN DIEGO			06/30/2023			0		0	0	0	0	522	522	0		, 0
0V3456068	ORLANDO	FI		06/30/2023			0	1/1			1/1			827)
0V3314600	SEQUIM	WA		06/30/2023							100		1.234	1,234)n
0V3459247	. LAKE HAVASU CITY	AZ		06/30/2023		0	0		0	0	104		6,625	6,625	0		0
BB 1093560	PAHRUMP	NV		07/03/2023		0	0	30	0	0	30	0	313		0		0
BB1093590	CRESSON	PA		07/03/2023		0	0	11	0	0	11	0	112	112	0	0) 0
BB1093600	PONTE VEDRA	FL		07/03/2023		0	0	81	0	0	81	0	852	852	0	C) 0
BB1093620	BETHESDA	MD		07/03/2023		0	0	65	0	0	65	0	680	680	0	0) 0
BB1093650	LUBBOCK	TX		07/03/2023		0	0	31	0	0	31	0	321	321	0) 0
BB1093640	ST. AUGUSTINE	FL		07/03/2023		. 0	0	17	J0	0	17	J0	178	178	0	J0	, 0
231022317	. NEW HAVEN			07/21/2023		.	0	(4)	J0	0	(4	J	20/	11/	0		, 0
231021754	SUGAR LAND	TY		07/01/2023			n	(16)	,		(16	/	553	553	n		,
231021880	LAKE WAYNOKA	OH		07/21/2023			0	(10))0	0	(10)0	349	349	0)
231021661	RED LODGE	MT		07/21/2023		0	0	(7))0	0	(7)0		237	0		0
231021777	DALLAS	TX		07/21/2023		0	0	(3))0	0	(3)0	89	89	0) 0
231022201	. FRANKLIN	KY		07/21/2023		0	0	(8))0	0	(8)0	241	241	0	0	00
231021680	ORLANDO	FL		07/21/2023		0	0	(4)	00	0	(4)0	145	145	0	0) 0
023050190	CORONA	CA		07/07/2023		. 0	0	(4)) 0	0	(4)0	426	426	0	C) 0
023040374	. PHOENIX	AZ		07/07/2023		0	0	(3))0	0	(3)0	324	324	0	0) 0
231021870	SAINT AUGUSTINE	I FI	1	07/21/2023	ı	1 0		1 (5)) O	1 0) 0	178	178	ı 0	1) I 💮 🕦

1	Location	n	4	5	6	oans DISPO	,			e/Recorded Inv			14	15	16	17	18
·	2	3				Book Value/ Recorded Investment Excluding Accrued	8 Unrealized Valuation	9 Current Year's	10 Current Year's Other- Than- Temporary	11 Capitalized Deferred	12 Total Change in	13 Total Foreign Exchange	Book Value/ Recorded Investment Excluding Accrued		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Interest Prior Year	Increase (Decrease)	(Amortization) /Accretion	Impairment Recognized	Interest and Other	Book Value (8+9-10+11)	Change in Book Value	Interest on Disposal	Consid- eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
231021949	. SAMMAMISH	WA		07/21/2023		0	0	(33)	0	0	(33)	0	1,164	1,164	0	0)
023040211	LOS ANGELES	CA		07/07/2023		0	0	(16)	0	0	(16)	0	1,824	1,824	0	0	
231022238	. NEW RIVER	AZ		07/21/2023		0	0	(10)	0	0	(10)	0	345	345	0	0	·
023040183	ALTON	TX		07/07/2023	• • • • • • • • • • • • • • • • • • • •	0	0	(643)	0	0	(643)	0	72,311	72,311	0	0	
231021941	HOUSTON	FL		07/21/2023				(25)			(25)	0	358	891			
231021722	ANCHORAGE	ΔK		07/21/2023			0	(4)			(4)	0	116	116	0		
023040351	SAINT PAUL	MN		07/07/2023			0	(3)	0	0	(3)	0			0	0	·
231021471	BONITA SPRINGS	FL		07/21/2023		0	0	(8)	0	0	(8)	0	262	262	0	0	l
023050027	BEVERLY HILLS	MI		07/07/2023		0	0	(8)	0	0	(8)	0	850	850	0	0	
231021824	. LAKE HAVASU CITY	AZ		07/21/2023		0	0	(22)	0	0	(22)	0	767	767	0	0) C
231022010	STONY POINT	NY		07/21/2023		0	0	(5)	0	0	(5)	0	179	179	0	0	·
477731491	MEMPHIS	TN		07/07/2023		0	0	(1)	0	0	(1)	0	81	81	0	0	·
231022182 231021745	. NEW SMYRNA BEACH	UK		07/21/2023			0	(11)	0	0	(11)	0			0	0	
023040002	CHICAGO	FL		07/21/2023				(41)			(18)						
231021987	WOODBRIDGE	VA		07/21/2023		0	0	(186)			(186)	0	6.363	6.363	0		
231021233	. POUGHKEEPSIE	NY		07/21/2023		0	0	(4)	0	0	(4)	0			0	0	
231021647	SUGAR LAND	TX		07/21/2023		0	0	(24)	0	0	(24)	0	817	817	0	0	
231021992	. PALO CEDRO	CA		07/21/2023		0	0	(30)	0	0	(30)	0	1,033	1,033	0	0	
231021750	MORTON GROVE	IL		07/21/2023		0	0	(6)	0	0	(6)	0	186	186	0	0	
231021243	. TAMPA	FL		07/21/2023		0	0	(42)	0	0	(42)	0	1,461	1,461	0	0	·
231021732	PLANO	TX		07/21/2023		0	0	(4)	0	0	(4)	0	145	145	0	0	·
231022030	. CAROL STREAM	IL		07/21/2023	• • • • • • • • • • • • • • • • • • • •	0	0	(/)	0	0	(/)	0	254	254	0	0	·
231021797	LAS VEGAS	NV		07/07/2023				(3)			(3)	0		120			
023050037	MIAMI	FI		07/07/2023		0	0	(8)			(8)	0	852	852	0		
231022225	. PHOENIX	AZ		07/21/2023			0	(8)	0	0	(8)	0			0	0	
231021262	. MIAMI	FL		07/21/2023		0	0	(16)	0	0	(16)	0	542	542	0	0	l
023040358	. PHOENIX	AZ		07/07/2023		0	0	(6)	0	0	(6)	0	693	693	0	0	
231021224	. NAMPA	ID		07/21/2023		0	0	(6)	0	0	(6)	0	190	190	0	0	·
231021690	ORLANDO	FL		07/21/2023		0	0	(5)	0	0	(5)	0	157	157	0	0	·
231021587	NACOGDOCHES	TX		07/21/2023		0	0	(4)	0	0	(4)]0	134	134	0	0	. <u>-</u>
231021168	PAXINOS	PA		07/21/2023		0	0	(3)	0	0	(3)	J0	91	91	0	0	
231021927	ROCHESTER			07/21/2023		n	n	(31)	0 n		(8)	n	1.066	1.066	n	0	,
231020537	ORLANDO	FL		07/21/2023			n	(16)	n		(16))	560	560	n		
231022337	SAN DIEGO			07/21/2023		0	0	(26)	0	0	(26)	0	921	921	0	0	
231021811	COLORADO SPRINGS			07/21/2023		0	0	(4)	0	0	(4)	0	120		0	0)
231021829	. BOCA RATON	FL		07/21/2023		0	0	(5)	0	0	(5)	0	163	163	0	0	0
023040256	. SCOTTSDALE	AZ		07/07/2023		0	0	(3)	0	0	(3)	0	346	346	0	0) C
023050107	TAMPA	FL		07/07/2023		0	0	(3)	0	0	(3)	0	389	389	0	0	0
231021816	MANASSAS	VA		07/21/2023		0	0	(10)	0	0	(10)	J	346	346	0	0	
231021858	CHICAGO	L		07/21/2023		0	0	(3)	0	0	(3)	0	108	108	0	0	
023030326	PLACERVILLE			07/07/2023				(1)	۰۰		(1)			453			
231021467	TINLEY PARK	IL		07/01/2023			n	(4)		n	(4)		140	140	n		
231021746	AUSTIN	TX		07/21/2023			0	(2,500)	0		(2,500)	0	85, 119	85, 119	0	0	
023040317	HOUSTON	TX		07/07/2023		0	0	(3)	0	0	(3)	0	295	295	0	0	
231022206	. SUWANEE	GA		07/21/2023		0	0	(20)	0	0	(20)	0	688	688	0	0	a
231021710	HALEIWA	I ui	1	07/21/2023			0	(25)			(25)		876	876			

				Showing	All Mortgage L	oans DISPO	SED, Transf										
1	Location		4	5	6	7		Change		e/Recorded Inv			14	15	16	17	18
	2	3			1	Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
231021975	ASHEVILLE	NC		07/21/2023		0	0	(5)0	0	(5) 0	168	168	0	0	0
231022245	COATESVILLE	PA		07/21/2023		0	0	(1)0	0	(1) 0	40	40	0	0	0
231021654	GREER	SC		07/21/2023		0	0	(8)0	0	(8) 0	258	258	0	0	0
023040087	SUN CITY	AZ		07/07/2023		0	0	(2)0	0	(2) 0	181	181	0	0	0
221016947	ROCKLEDGE	FL		07/21/2023		0	0	(7)0	0	(7) 0	229	229	0	0	0
022052405	PHILADELPHIA	PA		07/07/2023		0	0	(4)0	0	(4) 0	451	451	0	0	0
023050038	BURLINGTON	IA		07/07/2023		0	0	(1)0	0	(1) 0	78	78	0	0	0
231021826	PANAMA CITY BEACH	FL		07/21/2023		0	0	(5)0	0	(5) 0	157	157	0	0	0
023050006	AKRON	OH		07/07/2023		0	0	(3)0	0	(3) 0	320	320	0	0	0
231022143	DAVENPORT	FL		07/21/2023	 	0	0	(4)0	0	(4)0	124	124	0	0	0
231021663	CHICAGO	IL		07/21/2023	ļ	0	0	(9)0	0	(9)0	307	307	0	0	0
231022087	APACHE JUNCTION	AZ		07/21/2023	 	0	0	(7)0	0	(7)0	230	230	0	0	0
023040353	SAINT PAUL	MN		07/07/2023		0	0	(2)0	0	(2)0	275	275	0	0	0
231021714	RANCHO SANTA FE	CA		07/21/2023		0	0	(61)0	0	(61) 0	2, 171	2, 171	0	0	0
231022464	ESTACADA	OR		07/21/2023		0	0	(5)0	0	(5) 0	173	173	0	0	0
023040311	SAINT PAUL	MN		07/07/2023		0	0	(2)0	0	(2) 0	239	239	0	0	0
023040372	AMELIA	OH		07/07/2023		0	0	(1)0	0	(1) 0	140	140	0	0	0
231022212	MIAMI	FL		07/21/2023		0	0	(12) 0	0	(12)0	424	424	0	0	0
023040032	JACKSONVILLE	FL		07/07/2023		0	0	(1)	0	(1)0	143	143	0	0	0
231021175	HOMESTEAD	FL		07/21/2023		0	0	(2)0	0	(2) 0	67	67	0	0	0
023050048	DYER	IN		07/07/2023		0	0	(1) 0	0	(1)0	164	164	0	0	0
023050169	KNOXVILLE	TN		07/07/2023		0	0	(2)	0	(2)0	232	232	0	0	0
231021319	SEAFORD	DE		07/21/2023		0	0	(10) 0	0	(10)0	326	326	0	0	0
023050039	BURLINGTON	IA		07/07/2023		0	0	(1)0	0	(1) 0	78	78	0	0	0
231021971	HOUSTON	TX		07/21/2023		0	0	(8)0	0	(8) 0	279	279	0	0	0
231021789	STUART	FL		07/21/2023		0	0	(4)0	0	(4) 0	116	116	0	0	0
231020801	EAGLE PASS	TX		07/21/2023		0	0	(3)0	0	(3) 0	82	82	0	0	0
023050002	CADILLAC	MI		07/07/2023		0	0	(4)0	0	(4) 0	498	498	0	0	0
231022431	PANAMA CITY BEACH	FL		07/21/2023		0	0	(5)0	0	(5) 0	172	172	0	0	0
231022293	FARMINGTON	UT		07/21/2023		0	0	(22)0	0	(22) 0	778	778	0	0	0
023050040	LAUREL	MD		07/07/2023		0	0	(205)0	0	(205) 0	23, 104		0	0	0
023050161	ATLANTA	GA		07/07/2023		0	0	(2)0	0	(2) 0	199	199	0	0	0
231021655	COCOA	FL		07/21/2023		0	0	(3)0	0	(3	,	113	113	0	0	0
231022172	CORDOVA	TN		07/21/2023		0	0	(308))0	0	(308	1	10,137		0	0	0
023050212	UPLAND	CA		07/07/2023		0	0	(7)0	0	(7	,	765		0	0	0
023030309	MOULTONBOROUGH	NH		07/07/2023		0	0	(4)0	0	(4)0	487		0	0	J0
022052599	LAKELAND	FL		07/07/2023		0	0	(4)0	0	(4)0	401		0	0	J0
231021632	COROLLA	NC		07/21/2023		0	0	(18) 0	0	(18	,,	635		0	0	J0
231022251	HOUSTON	TX		07/21/2023	·····	0	0	(9) 0	0	(9	,	298		0	0	J0
231021995	BONITA SPRINGS	FL		07/21/2023	ļ	0	0	(10) 0	0	(10	,	328		0	0	J0
231022088	LEHI	UT		07/21/2023	·····	0	0	(11) 0	0	(11	,,	392		0	0	J0
231022237	PORTLAND	OR		07/21/2023	ļ	0	0	(15) 0	0	(15	,,	521		0	0	J0
231021929	SAN ANTONIO	TX		07/21/2023	·····	0	0	(4) 0	0	(4	,,	118		0	0	J0
231021808	ELKHORN	NE		07/21/2023	·····	0	0	(8) 0	0	(8	,	273		0	0	0
231021934	LAVEEN	AZ		07/21/2023	·····	0	0	(6) 0	0	(6) 0	213		0	0	0
231021813	RICHMOND	TX		07/21/2023	·····	0	0	(7) 0	0	(7) 0	244		0	0	0
231022070	PANAMA CITY BEACH	HL		07/21/2023		0	0	(16	ر	0	(16	J0	553		0	J0	J0
023040328	PICKERINGTON	OH		07/07/2023	·····	0	J0	(4	<u>0</u> 0	0	(4	J0	498	498	0	0	J0
231021590	HUNTSVILLE	IX		07/21/2023	·····	0	0	(2	٥٥	J0	(2	J0	78	78	0	0	J0
231021911	GILBERT	AZ		07/21/2023	·····	0	0	(5	٥٥	0	(5	١0	173	173	0	0	0

1	Location	n	4	5	6	oans DISPO	,			e/Recorded Inv			14	15	16	17	18
·	2	3				Book Value/ Recorded	8	9	10 Current	11	12	13	Book Value/ Recorded	10	10	17	10
			Loan	Date	Disposal	Investment Excluding Accrued Interest	Unrealized Valuation Increase	Current Year's (Amortization)	Year's Other- Than- Temporary Impairment	Capitalized Deferred Interest and		Total Foreign Exchange Change in	Investment Excluding Accrued Interest on	Consid-	Foreign Exchange Gain (Loss) on	Realized Gain (Loss) on	Total Gain (Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
023040371	BALTIMORE	MD		07/07/2023		0	0	(1)	0	0	(1	0	120	120	0	0	
231021665	SARASOTA	FL		07/21/2023		0	0	(9)	0	0	(9) 0			0	0	
023050031	ELOY	AZ		07/07/2023		0	0	(2)	0	0	(2)0	245	245	0	0	
231022334 231022060	FORT SMITH	AK		07/21/2023			0	(5)	0	0	(5)	177	177	0		
231022083	PALM BEACH GARDENS	Nv		07/21/2023				(17)	0		(3)	582	582			
231022106	DOUGLASVILLE	GA		07/21/2023				(16)		0	(16	,,	555	555			
231022111	FLAGSTAFF	A7		07/21/2023		0	0	(6)	0	0	(6	0			0	0	
230510786	CLEARWATER	FI		07/14/2023			0	(6)	0	0	(6	0		284	0	0	
230617003	ST. AUGUSTINE	FL		07/10/2023			0	(11)	0	0	(11	0			0	0	
230512238	LAKE WALES	FL		07/10/2023		0	0	(10))0	0	(10)0	359	359	0	0	
230510976	NEW ORLEANS	LA		07/10/2023		0	0	(7)	0	0	(7)0	264	264	0	0	
230509853	WILMINGTON	NC		07/10/2023		0	0	(4)	0	0	(4	00	140	140	0	0	
230510513	MYRTLE BEACH	SC		07/10/2023		0	0	(32)	0	0	(32)0	1,145	1,145	0	0	
230507907	JACKSONVILLE	FL		07/10/2023		0	0	(8)	0	0	(8	00	296	296	0	0	
230616542	HUNTINGTON BEACH	CA		07/10/2023		0	0	(21)	0	0	(21)0	738	738	0	0	
230509895	KENOSHA	WI		07/14/2023		0	0	(3)	0	0	(3	00	156	156	0	0	
230513582	MIAMI	FL		07/14/2023		0	0	(7)	0	0	(7	00	328	328	0	0	
230401168	LUTZ	FL		07/10/2023		0	0	(33)	0	0	(33	00	1, 176	1, 176	0	0	
230615288	WILMINGTON	NC		07/14/2023		0	0	(7)	0	0	(7	00	315	315	0	0	
230513400	PALM COAST	FL		07/10/2023		0	0	(5)	0	0	(5	00	170	170	0	0	
230513913	MYRTLE BEACH	SC		07/10/2023		0	0	(5)	0	0	(5	00	171	171	0	0	
230615569	SAINT PETERSBURG	FL		07/14/2023		0	0	(12)	0	0	(12	,	557	557	0	0	
230293441	TAMPA	FL		07/10/2023		0	0	(5)	0	0	(5)0	192	192	0	0	
230402331	MILWAUKEE	WI		07/10/2023		0	0	(2)	0	0	(2)0	89	89	0	0	
230513772	ZEPHYRHILLS	FL		07/10/2023		0	0	(9)	0	0	(9)0	317	317	0	0	
230514051	CAMDEN	NJ		07/10/2023		. 0	0	(2)) 0	0	(2	,	86	86	0	0	
230403826	KEY BISCAYNE	FL		07/10/2023		. 0	0	(49))0	0	(49	1	1,754	1,754	0	0	
230399479	CUTLER BAY	FL		07/10/2023		0	0	(9)	00	0	(9)0	315	315	0	0	
230512840	HOUSTON	IX		07/10/2023		0	0	(3)	0	0	(3)0	96	96	0	0	
230507808	NORTH MYRTLE BEACH	SC		07/10/2023		0	0	(3))0	0	(3)0	113	101	0	0	
230616039230510075	OCALA	NJ		07/10/2023		0	0	(3)	0	0	(3)0	101	466	0	0	
230510075	COCKEYSVILLE	FL		07/10/2023			0	(13)	0	0	(13	,	406	400	0		
230513525230616922	BALTIMORE			07/10/2023	·····		0	(12)	0	0	(12	,	422	422	0		
230516922230510125	RODEO			07/10/2023	·····			(3)			(3	,		704			
230508848	COLLINSVILLE	TV		07/10/2023			^	(20)	^		(20		671	671	^		
230508848230508848	MILWAUKEE	Ιλ		07/10/2023	·····			(19)			(19	/	0/1	D/I			
230616450	LADSON	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰		07/14/2023				(2)			(2	,					
230512543	OLYMPIA	 WΔ		07/10/2023		0	0	(8)	0	0	(3	0			0		
230511479	WINTER SPRINGS	FI		07/10/2023		0	0	(10)	0	0	(10	,		350	0		
230290314	KISSIMMEE	FI		07/10/2023	[n	n	(3)	n	n	(10)n	qn	qn	n	n	
230507865	SANTA ROSA BEACH	FI		07/10/2023	[n	n	(26)	n	n	(26)n	922	922	n	n	
230511248	CRESSKILL	N.J		07/10/2023			n	(14)	n	0	(14	,		491	n		
230618043	SUNDERLAND	MD		07/14/2023			0	(2)	0	0	(2	,	115	115	0	0	
230398786	PORT CHESTER	NY		07/10/2023			0	(10)		0	(10)		365	0	0	
230512782	MUSKEGON	MI		07/10/2023			0	(3)	0	0	(3	,		114	0	0	
230402836	WARREN	MI		07/10/2023		0	0	(2)	0	0	(2	0	66	66	0	0	
230514275	PARKLAND	FL		07/14/2023	[0	0	(9)	0	0	(9)0	410	410	0	0	
230511347	LA PORTE	TX		07/14/2023		0	0	(2)	0	0	(2)0	105	105	0	0	
000007700	WILL DOWNE			07/10/2022	1			(0)			(0	\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \	047	017			1

1	Location	า	4	5	6	oans DISPO	CLD, Hallon			e/Recorded Inv			14	15	16	17	18
'	2	3		3	o	Book Value/ Recorded Investment	8	9	10 Current Year's Other-	11	12 Total	13	Book Value/ Recorded Investment	13	Foreign		
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Excluding Accrued Interest on Disposal	Consid- eration	Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
230513293	. SAN ANTONIO	TX		07/10/2023		0	0	(4)	0	0	(4)	0	152	152	0	0	
230616187	. IRVINE	CA		07/10/2023		0	0	(18)	0	0	(18)	0	638	638	0	0	·
230511271	. DANVILLE	VA		07/10/2023		0	0	(2)	0	0	(2)	0	61	61	0	0	·
230512675 230513707	. HOHENWALD	IN		07/10/2023		0	0	(2)	0	0	(2)	0	65	65	0	0	
230510539	PLEASANT GROVE	GAΔI		07/10/2023				(11)			(8)	0	277	277			
230512444	MIAMI	FI		07/10/2023		0	0	(18)	0	0	(18)	0	647	647	0	0	
230614885	. ATLANTA	GA		07/10/2023			0	(14)	0	0	(14)	0	498		0	0	
230510950	. HOUSTON	TX		07/10/2023		0	0	(3)	0	0	(3)	0	103	103	0	0	l
230614703	. LONGBOAT KEY	FL		07/10/2023		0	0	(13)	0	0	(13)	0	464	464	0	0)
230509085	. FORT WORTH	TX		07/10/2023		0	0	(4)	0	0	(4)	0	130	130	0	0	0
230511461	. ORLANDO	FL		07/10/2023		0	0	(11)	0	0	(11)	0	387	387	0	0	·
230513186	. INVERNESS	FL		07/10/2023		0	0	(5)	0	0	(5)	0	168	168	0	0	
220972871	KISSIMMFF	MD		07/10/2023				(4)			(4)	0	150	126			
230513848	OCEAN CITY	MD		07/10/2023				(6)			(4)	0	223	223			
230510398	PENSACOLA	FL		07/14/2023			0	(3)	0	0	(3)	0			0	0	a
230513376	. PENSACOLA BEACH	FL		07/10/2023		0	0	(18)	0	0	(18)	0		626	0	0	
230507493	. MIAMI	FL		07/10/2023		0	0	(4)	0	0	(4)	0	144	144	0	0	l
230510406	. PENSACOLA	FL		07/14/2023		0	0	(3)	0	0	(3)	0	137	137	0	0	
230509564	. BAYONNE	NJ		07/10/2023		0	0	(5)	0	0	(5)	0	191	191	0	0)
230510612	. SAVANNAH	GA		07/10/2023		0	0	(10)	0	0	(10)	0	362	362	0	0	·
230187031	. NASHVILLE	TN		07/10/2023		0	0	(4)	0	0	(4)	0	142	142	0	0	·
230510109	. ARLINGTON	TX		07/10/2023		0	0	(5)	0	0	(5)	0	185	185	0	0	·
230615452	. INDIAN ROCKS BEACH	FL		07/14/2023		0	0	(21)	0	0	(21)	0	998	998	0	0	
230513269	COLUMBUS	ΜI		07/10/2023				(2)			(2)	0	90	oo			
230396954	OCALA	FI		07/10/2023		0	0	(5)	0	0	(5)	0			0	0	
230514200	. KISSIMMEE	FL		07/14/2023		0	0	(4)	0	0	(4)	0	172	172	0	0	
230510240	. ORLANDO	FL		07/14/2023		0	0	(7)	0	0	(7)	0	341	341	0	0	l
230402950	. NEWTON	NJ		07/10/2023		0	0	(287)	0	0	(287)	0	10,208	10,208	0	0	
230511685	. SOMERSET	КҮ		07/10/2023		0	0	(2)	0	0	(2)	0	81	81	0	0	
230511925	PEABODY	MA		07/10/2023		0	0	(8)	0	0	(8)	0	276	276	0	0	·0
230396434	. KISSIMMEE	FL		07/10/2023		0	0	(4)	0	0	(4)]0		138	0	0	
230512907 230617276	. MIAMI	tL		07/14/2023		0	0	(2)	0	0	(2)	0	116		0	0	
230509887	KENOSHA	WI		07/10/2023		n	n	(3)	n		(3)	Λ	1//	1/1/1	n	n	
230512857	MIAMI	FL		07/14/2023			n	(2)	n		(2)	n		116	n	n	
230507519	. COCONUT CREEK	FL		07/10/2023			0	(7)	0		(7)	0			0	0	
230514150	. KISSIMMEE	FL		07/14/2023		0	0	(4)	0	0	(4)	0	175	175	0	0	
230618761	. DALLAS	TX		07/14/2023		0	0	(28)	0	0	(28)	0	1,323	1,323	0	0	
230616534	. NORTH MYRTLE BEACH	SC		07/10/2023		0	0	(5)	0	0	(5)	0	165	165	0	0	·
230399974	. HOUSTON	TX		07/10/2023		0	0	(27)	0	0	(27)	0	945	945	0	0	·
0V3416754	. ALBANY	NY		07/28/2023		0	0	(15)	0	0	(15)	0	271	271	0	0	· 0
0V3467482	. CASA GRANDE	AZ		07/28/2023		0	0	0	0	0	0	J0	184	184	0	0	ر ا
0V3453515	JACKSONVILLE			07/28/2023		. 0	0	(2)	0	0	(2)	0			0	0	
0V3468434	ORLANDO	FL		07/28/2023									255	255			
0V3466991	B00THBAY	MF		07/28/2023		n	n	11	n	o	11	n			n	n	,
0V3468432	BALDWIN	MI		07/28/2023			n	3	n		3	n	324	324	n	n	
0V3375664	ROCA RATON			07/28/2023		0	0	7			7	0	/35	/35			

					All Mortgage L	oans DISPO	SED, Transf										
1	Location		4	5	6	7	-	Change		e/Recorded Inv			14	15	16	17	18
	2	3		1	1	Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
0V3468427	SELBYVILLE	DE		07/28/2023		0	0	0	0	0	0	0	228	228	0	0	0
0V3461035	LEWISBURG	TN		07/28/2023		0	0	4	0	0	4	0	426	426	0	0	0
0V3468431	EUGENE	OR		07/28/2023		0	0	0	0	0	0	0	196	196	0	0	0
0V3375617	BLACKWOOD	NJ		07/28/2023		0	0	0	0	0	0	0	162	162	0	0	0
0V3463598	RENO	NV		07/28/2023		0	0	0	0	0	0	0	273	273	0	0	0
0V3467480	KINDRED	FL		07/28/2023		0	0	(2)0	0	(2) 0	201	201	0	0	0
0V3460223	GALVESTON	TX		07/28/2023		0	0	8	0	0	8	0	641	641	0	0	0
0V3405232	CLEVELAND	TN		07/28/2023		0	0	10	0	0	10	0	254	254	0	0	0
0V3466097	SEMINOLE	FL		07/28/2023	ļ	0	0	4	0	0	4	0	490	490	0	0	0
0V3372309	AMHERST	NY		07/28/2023	ļ	0	0		0	0	146	0	1,722	1,722	0	0	0
0V3432368	HARTFORD	CT		07/28/2023		0	0	(6)0	0	(6)0	260	260	0	0	0
0V3465592	CHARLOTTE	NC		07/28/2023	ļ	0	0	(3)0	0	(3)0	743	743	0	0	0
0V3434369	HARR I SBURG	PA		07/28/2023	ļ	0	0	(4)0	0	(4)0	217	217	0	0	0
0V3429623	KANSAS CITY	MO		07/28/2023		0	0	(4)0	0	(4)0	156	156	0	0	0
0V3468025	NEW SMYRNA BEACH	FL		07/28/2023		0	0	(2)0	0	(2)0	455	455	0	0	0
0V3463591	LUTZ	FL		07/28/2023		0	0	(2	00	0	(2)0	562	562	0	0	0
230618639	DETROIT	MI		08/04/2023		0	0	(2	o	0	(2)0	106	106	0	0	0
231021461	FORT LAUDERDALE	FL		08/11/2023		0	0	(2	00	0	(2	0	69	69	0	0	0
231022736	PALM COAST	FL		08/11/2023		0	0	(22)0	0	(22) 0		744	0	0	0
231022387	HOPATCONG	NJ		08/11/2023		0	0	(6)0	0	(6	,		197	0	0	0
231021671	HOLLY LAKE RANCH	TX		08/11/2023		0	0	(7	0	0	(7	0	214		0	0	0
231022526	FORT WALTON BEACH	FI		08/11/2023		0	0	(11	0	0	(11) 0	388	388	0	0	0
231022158	SUGAR LAND	TX		08/11/2023		0	0	(9	0	0	(9	0			0	0	0
231022252	CORDOVA	TN		08/11/2023		0	0	(6)0	0	(6	,	178	178	0	0	0
231021945	METAIRIE	I A		08/11/2023		0	0	(4	0	0	(4) 0	134	134	0	0	0
231022170	ORLANDO	FL		08/11/2023		0	0	(1)0	0	(1) 0	36	36	0	0	0
230620585	BEND	OR		08/15/2023		0	0	(9)0	0	(9) 0	1.007	1.007	0	0	0
231022475	HENDERSON	NV		08/11/2023		0	0	(1	0	0	(1) 0	17	17	0	0	0
231021578	DOVER	MA		08/11/2023		0	0	(20)0	0	(20) 0		692	0	0	0
231021760	COLORADO SPRINGS	CO		08/11/2023		0	0	(43	0	0	(43		1.297	1.297	0	0	0
231022565	MORTON GROVE	IL		08/11/2023		0	0	(12)0	0	(12) 0			0	0	0
231022291	ATHENS	GA		08/11/2023		0	0	(5	0	0	(5	1	146		0	0	0
231020835	COLFAX	WA		08/11/2023	L			(6)	0	(6)			0		
230621666	NORTH MYRTLE BEACH	SC		08/18/2023	L		0	(4)	0	(4)			0	0	0
231022648	SUNLAND PARK	NM		08/11/2023			0	(6	0	0	(6	0			0	0	0
231022425	MOBILE	AL		08/11/2023				(3)n	0	(3	,	108		0	0	
231021463	STUART	FL		08/11/2023	L		0	(4)	0	(4)	113	113	0	0	0
230512253	NASHVILLE	TN		08/18/2023	[0	(6	0	0	(6	0	172	172	0	0	0
231021933	LAKE TAPPS	WA		08/11/2023	L	n	n	(0)n	n	(9)			n	n	n
231022743	DOVER	Fl		08/11/2023	I	n	n	(10)n	n	(10	,			n	n	n
231022738	FORT MYERS	FI		08/11/2023	[n	n	17	n	n	(7	,	218		n	n	n
231022712	DUNEDIN	FI		08/11/2023	[n	n	(22	n	0	(22) 0	743		n	n	0
231022116	CASA GRANDE	A7		08/11/2023	[n	n	(17	n	0	(17		570		n	n	n
231021464	MARGATE	FI		08/11/2023	[n	n	(2)	n	0	(2	,	75	75	n	n	0
231022758	STUART	FI		08/11/2023		n	n	(1	n	n	(2	,,			n	n	n
231021878	FALL RIVER	MΔ		08/11/2023	l	n	n	(4	,	0	(4	,	234	234	n	n	n
231022260	SEBRING	FI		08/11/2023		n	n	(6	,	0	(6	,			n	n	n
230513780	INDIANAPOLIS	IN		08/04/2023	l		۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	(0	,		(2	,			n		
231022192	STUART	FI		08/11/2023			۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	(2	,	n	(2	1	295	295	n	n	
231021828	DAVENPORT	EI		08/11/2023	l		^	/11	,		/11	,	340	340			
23102000	VATV	TV		00/11/2023				(11	/·······		(11	Ţ	340				

			1			Loans DISPO	SED, Transf						1	1	1	1	
1	Location		4	5	6	7		Change		e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		.		Recorded				
						Investment Excluding		0	Year's Other-		Total	Т-4-1 Г:	Investment Excluding		Foreign Exchange	Realized	Total
						Accrued	Unrealized Valuation	Current Year's	Than- Temporary	Capitalized Deferred	Change	Total Foreign Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	in Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Disposal	Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
231022689	NAVARRE	State	Туре	08/11/2023	Date	1 Hor rear	(Decrease)	Accietion	Necognized	Other	(0+9-10+11)	DOOK Value		290	Disposai	Disposai	Disposai
231022694	NASHVILLE	TN		08/11/2023				(6)	0		(9)					0
230620403	MYRTLE BEACH	۰۰۰۰۰۱۱۷۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰		08/18/2023				(2)	0	0	(0	,,	68	68		0	0
230401432	FENNVILLE	MI		08/04/2023				(58)	0		(58	,	3.091	3,091		0	0
231022155	NORTH MYRTLE BEACH	SC.		08/11/2023		0	0	(3)	0	0	(3	0	qq	qq	0	0	0
231022448	BURL INGTON	KY		08/11/2023		0	0	(4)	0	0	(4	0	119	119	0	0	0
231022734	MONTGOMERY	ТХ		08/11/2023		. 0	0	(4)	0	0	(4	0		121	0	0	0
231022347	PHIL ADEL PHIA	PA		08/11/2023			0	(3)	0	0	(3)0		102	0	0	0
231022594	MIRAMAR BEACH	FL		08/11/2023		0	0	(4)	0	0	(4	o	125	125	0	0	0
231022752	BATON ROUGE	LA		08/11/2023		0	0	(22)	0	0	(22	00	650	650	0	0	0
231022277	PAYSON	UT		08/11/2023		0	0	(9)	0	0	(9)0	267	267	0	0	0
230514192	HOHENWALD	TN		08/04/2023		0	0	(3)	0	0	(3)0	153	153	0	0	0
231021474	DAVENPORT	FL		08/11/2023		0	0	(30)	0	0	(30)0	922	922	0	0	0
231022748	REDMOND	WA		08/11/2023		0	0	(15)	0	0	(15)0	494	494	0	0	0
231022525	FORT WALTON BEACH	FL		08/11/2023		0	0	(10)	0	0	(10)0	323	323	0	0	0
0V3469292	CROWLEY	TX		08/30/2023		0	0	(1)	0	0	(1)0	162	162	0	0	0
0V3464801	HOUSTON	TX		08/30/2023		0	0	3	0	0	3	0	156	156	0	0	0
0V3466988	ELOY	AZ		08/30/2023		0	0	0	0	0	0	0	142	142	0	0	0
0V3465602	GRAND LAKE	00		08/30/2023		0	0	4	0	0	4	0	201	201	0	0	0
0V3466091	CLEARWATER	FL		08/30/2023		0	0	1	0	0	1	0	200	200	0	0	0
0V3466990	FORT WORTH	TX		08/30/2023		0	0	0	0	0	0	0	857	857	0	0	0
0V3468430	BROOKFIELD	CT		08/30/2023		0	0	3	0	0	3	0	208	208	0	0	0
0V3469295	FRANKFORD	DE		08/30/2023		0	0	0	0	0	0	0	159	159	0	0	0
0V3468026	BOCA RATON	FL		08/30/2023		. 0	0	5	0	0	5	0	250	250	0	0	0
0V3463960	NAPLES	FL		08/30/2023		0	0	5	0	0	5	0	172	172	0	0	0
0V3466993	ATHENS	AL		08/30/2023		. 0	0	1	0	0	11	0	105	105	0	0	0
0V3468422	GLENDALE	AZ		08/30/2023		0	0	1	0	0	1	0	510		0	0	0
0V3466994	TUCSON	AZ		08/30/2023		0	0	2	0	0	2	0	149	149	0	0	0
700311952 LN0022849	LOS ANGELES	NY		05/03/2021		0	0	0	0	0	0	0			0	0	0
LN0022849 LN0022851	LOS ANGELES			09/15/2022			0	0	0	0	0	0			0	0	0
LN0022852	LOS ANGELES			09/15/2022				0			0	0					
LN0022852 LN0022854	LOS ANGELES	CA		09/15/2022				0	0	0	0		203,700	203,700	0	0	
LN0022854	RENO	NIV		06/29/2023	·····	.							5,092	5,092		0	
LN0020668	RENO	NIV		06/29/2023				0 n	n		n				0 n	n	n
0299999. Mortgages w		IW		00/29/2023		0	0	304.205	0	0	304.205	0	,	67.036.583	0	(1.046.581)) (1.046.581)
000008023	HAWTHORNE	E1		02/01/2021	08/09/2023		0	304,203	0	0	004,200	0	83,404	81,795	0	(1,040,381)	, , , , , ,
000019140	FEFORT	DA		05/25/2023	08/21/2023			(5.441)			(5,441					(1,009	/(1,009)
000019178	SADDLE RIVER	N.I.		05/25/2023	08/21/2023			(11.748)	0		(11.748	,				0	
000237437	MUNCIE	IN		10/23/2019	09/15/2023		0	7.706	0	0	7.706	,			0	0	0
000237754	GLEN ALLEN	VA		10/23/2019	08/15/2023	142.109	0	8.021	0	0	8.021	0			0	0	0
000237860	CHOUTEAU	OK .		10/23/2019	08/15/2023		0	5.382	0	0	5.382	0	93.821	93,821	0	0	0
000237996	QUITMAN	GA		10/23/2019	08/15/2023		n	3.680	n	0	3.680	n			n		
000238016	SHERIDAN	IN		10/23/2019	09/15/2023		0	5.129	0	0	5, 129	0			0	0	0
000238046	NEWBURGH	IN		10/23/2019	07/17/2023		0	(6,760)	0	0	(6,760		89,249	89,249	0	0	0
000238055	FAYETTEVILLE	TN		10/23/2019	09/15/2023		0	14,890	0	0	14,890	0	86, 199	86, 199	0	0	0
000238304	ELKTON	KY		10/23/2019	08/15/2023		0	6,784	0	0	6,784	0	63,038	63,038	0	0	0
000238319	SNOW SHOE	PA		10/23/2019	09/15/2023		0	(50)	0	0	(50)0	104,542	104,542	0	0	0
000238499	GREENWOOD	SC		10/23/2019	09/15/2023		0	(8,454)	0	0	(8,454)0	131,314	131,314	0	0	0
000238550	MORRILTON	AR		10/23/2019	07/17/2023		0	6, 189	0	0	6, 189	0	43,458	43,458	0	0	0
000238677	ATWATER	OH		10/23/2019	08/15/2023	63.235	0	3.828	0	0	3.828	0	67.064	67.064	0	0	0

SCHEDULE B - PART 3

	T					Loans DISPO	SED, Transf										,
1	Location		4	5	6	7		Change		e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign	D!:	T-4-1
						Excluding Accrued	Unrealized	Current	Than-	Capitalized	Change	Total Foreign Exchange	Excluding		Exchange Gain	Realized Gain	Total Gain
			Loan	Date	Disposal	Interest	Valuation	Year's	Temporary	Deferred	in Dook Value		Accrued Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Disposal	Prior Year	Increase	(Amortization) /Accretion	Impairment	Interest and	Book Value (8+9-10+11)	Change in Book Value	Disposal	eration	Disposal	Disposal	Disposal
000238699	RINGGOLD	State	Type	10/23/2019	09/15/2023	85.585	(Decrease)		Recognized	Other	5.103	book value	90.688	90.688	Disposai	Disposai	Disposai
000238730	HOPE MILLS	VA		10/23/2019	07/17/2023			5, 103	0		4,237		72,841				
000238745	CEDARTOWN	NU		10/23/2019	08/15/2023				0				48.144			٥	0
000238773	SORRENTO	UA		10/23/2019	08/15/2023		٥٥	5.885			5,885		99,742	99,742		٥	0
000238864	SALEM	VA		10/23/2019	07/17/2023		٥	5.216								٥	0
000239108	PHILADELPHIA	PA PA		10/23/2019	07/17/2023		0	19.222	0	0	19,222	0	85.317	85.317	0	0	0
000239381	SAINT CLAIR SHORES	МІ		10/23/2019	07/17/2023	48.013	0	5.261	0	0	5,261	0	53,274	53,274	0	0	0
000239477	LAKEWOOD	CA		10/23/2019	09/15/2023		0	(1,231)	0	0	(1,231)	0			0	0	0
000239499	ROCHESTER	NY		10/23/2019	08/15/2023		0	(2,651)	0	0	(2,651)	0	83,758	83,758	0	0	0
000239566	DECATUR	IN		10/23/2019	08/15/2023	123,095	0	(13,362)	0	0	(13,362)	0	109,732	109,732	0	0	0
000239590	HERNANDO	MS		10/23/2019	08/15/2023	149,035	0	(690)	0	0	(690)	0	148,344	148,344	0	0	0
000239620	CONOWINGO	MD		10/23/2019	09/15/2023	301,693	0	22,931	0	0	22,931	0	324,624	324,624	0	0	0
000239639	AUBREY	TX		10/23/2019	08/15/2023	123,366	0	(4,677)	0	0	(4,677)	0	118,689	118,689	0	0	0
000239691	DECATUR	TN		10/23/2019	09/15/2023	54,533	0	5,612	0	0	5,612	0	60 , 145	60 , 145	0	0	0
000239758	HIGHLAND	NY		10/23/2019	08/15/2023		0	8,798	0	0	8,798	0	162,637	162,637	0	0	0
000239795	IONIA	MI		10/23/2019	07/17/2023	63,082	0	(2,013)	0	0	(2,013)	0	61,070	61,070	0	0	0
000239917	MURFREESBORO	IN		10/23/2019	07/17/2023	92,268	0	8,227	0	0	8,227	0	100,495	100,495	0	0	0
000240135 000240158	NASHUA	NH		10/23/2019	08/15/2023		0	23,806	0	0	23,806	0	226,497		0	0	0
000240197	ORANGE PARK	FL		10/23/2019	09/15/2023			15,445			15, 175	0	228, 141	228, 141			0
000240205	RIDGELAND	MC		10/23/2019	08/15/2023		٥٥	9.299			9,299		92,392			٥	
000240383	ALMOND	WI		10/23/2019	08/15/2023			14.236			14.236	0					0
000240427	CLEBURNE	TX		10/23/2019	09/15/2023		0	13.270	0	0	13,270	0	74.094	74,094	0	0	0
000240471	GOSHEN	IN		10/23/2019	08/15/2023		0	7.179	0	0	7,179	0			0	0	0
000240725	CALERA	AL		10/23/2019	09/15/2023		0	7,615	0	0	7,615	0	62,457	62,457	0	0	0
000240731	MCMINNVILLE	TN		10/23/2019	09/15/2023	61,454	0	3,539	0	0	3,539	0	64,992	64,992	0	0	0
000240770	KALISPELL	MT		10/23/2019	09/15/2023	113,433	0	10,251	0	0	10,251	0	123,684	123,684	0	0	0
000240956	LELAND	NC		10/23/2019	07/17/2023	215,758	0	(3,467)	0	0	(3,467)	0	212,291	212,291	0	0	0
000240968	ORLANDO	FL		10/23/2019	08/15/2023		0	3,936	0	0	3,936	0	90,865	90,865	0	0	0
000241063	CORTLAND	OH		10/23/2019	07/17/2023	90,685	0	5,447	0	0	5,447	0	96, 133	96, 133	0	0	0
000241127	ELKTON	MD		10/23/2019	09/15/2023		0	6,792	0	0	6,792	0	114,795	114,795	0	0	0
000241457	SAN ANTONIO	TX		10/23/2019	09/15/2023		0	3,897	0	0	3,897	0	77,569	77,569	0	0	0
000241620 000241644	FLINT	IX		10/23/2019	07/17/2023		0	57,901	0	0	57,901	0		139,278	0	0	0
000241644	NEWARK	MI		10/23/2019	07/17/2023		0	2,068			2,068		169 990				0
000241764	TALLAHASSEE			10/23/2019	07/01/2023		۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	126	n	n		n	08,990	n	o	٥	n
000241864	APOLLO BEACH	Fl		10/23/2019	09/15/2023		n	16, 106	n	n		n			n	n	n
000241922	BONITA SPRINGS	FL		10/23/2019	09/15/2023		0	3,273	0	0	3,273	0	183,377	183,377	0	0	0
000241941	TEMPERANCE	MI		10/23/2019	08/15/2023		0	8,660	0	0	8,660	0	109,882	109,882	0	0	0
000242174	BOYNTON BEACH	FL		10/23/2019	08/15/2023		0	26,255	0	0	26,255	0	283,687	283,687	0	0	0
000242370	BRENTWOOD	NY		10/23/2019	07/17/2023		0	89,224	0	0	89,224	0	344,016	344,016	0	0	0
000242805	ROLAND	OK		10/23/2019	08/15/2023	78,914	0	221	0	0	221	0	79, 135	79, 135	0	0	0
000242896	BARTOW	FL		10/23/2019	07/17/2023		0	5,773	0	0	5,773	0	110,411	110,411	0	0	0
000243055	VILLA RICA	GA		10/23/2019	08/15/2023	87,967	0	7,799	0	0	7,799	0	95,767	95,767	0	0	0
000243245	WOODVILLE	TX		10/23/2019	07/17/2023		0	4,341	0	0	4,341	0	61,114	61,114	0	0	0
000243315	LISBON	OH		10/23/2019	07/17/2023		0	(1,370)	0	0	(1,370)	0	55,687	55,687	0	0	0
000243391	WILLIS	IX		10/23/2019	07/17/2023		0	3,865	0	0	3,865	0	75,451	75,451	0	0	0
000243587 000243772	FLORENCE	AL		10/23/2019	08/15/2023		0	16, 153	0	0	16, 153	0			0	0	0
000243772	HOUSTON			10/23/2019	08/15/2023		0				2,738						0
000244038	COLLEGE PARK	IA		10/23/2019	09/15/2023		۰۰								ا ۱۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	٥٠	
UUULTTUUU	OULLLUL I ANN	un un		10/20/2013	1			1	I U	J	1422	U	400,400	400,400	U	U	U

				Showing A	All Mortgage	Loans DISPO	SED, Transf										
1	Location		4	5	6	7				e/Recorded Inv			14	15	16	17	18
	2	3			1	Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
				_		Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
000244179	LOWELL	IN		10/23/2019	08/15/2023		0	10,703	0	0	10,703	0	134,818	134,818	0	0	0
000244319	ANNVILLE	PA		10/23/2019	09/15/2023		0	33, 188	0	0	33, 188	0	199,533	199,533	0	0	0
000244399	WEST WARWICK	RI		10/23/2019	08/15/2023		0	19,004	0	0	19,004	0	169,824	169,824	0	0	0
000244744	RIVERDALE	GA		10/23/2019	09/15/2023	7,016	0	(961)	00	0	(961)	0	6,055	6,055	0	0	0
000249076	FOLEY	AL		10/23/2019	09/15/2023		0	4,977	0	0	4,977	0	107,008	107,008	0	0	0
000249151	JERSEY CITY	NJ		10/23/2019	09/15/2023		0	9,788	0	0	9,788	0	149,006	149,006	0	0	0
000251003	CHESTERTOWN	MD		10/23/2019	09/15/2023		0	24,283	0	0	24,283	0	327,720	327,720	0	0	0
003266867	WAUKEGAN	IL		02/01/2021	07/10/2023		0	0	0	0	0	0	88,099	76,542	0	(11,557)	(11,55/)
023010137	METHUEN	MA		04/24/2023	07/21/2023		J0	(4,623)	J0	0	(4,623)	J0	161,160	161, 160	0	0	0
023040138	MORENO VALLEY	PA		06/07/2023	08/21/2023		ļ0	(6,023)	0	0	(6,023)	0			0	0	0
023050280	MINEOLA			08/07/2023	08/15/2023		0	0	0	0		0			0	0	0
102004533	MINEOLA	X		11/03/2020	08/09/2023		0	0	0	0	0	0	63,056		0	(4,871)	(4,871)
102024170	SPANAWAY	IVM		11/03/2020	07/31/2023		0		0	0		0				(23,862)	(23,862)
102043780102063679	INDIANAPOLIS	WA		11/03/2020	08/11/2023		0		0	0		0				(9.692)	(9.692)
102068964	GRIFFIN	IN		11/03/2020	07/01/2023		0		0				179.803	179.803	٠٠	(9,092)	(9,092)
102073856	POMPANO BEACH			11/03/2020	07/01/2023										٥٥	(33,756)	
102074789	CARTERSVILLE	FL		11/03/2020	08/01/2023		٥٥			0			9.707	9.707	٥٥	(33,730)	(33,730)
200051265	CARROLLTON			11/03/2020	08/15/2023		٥٥			0	0		61,923	61,923	٥٥		
200062610	PRINCETON	UM		10/02/2020	08/15/2023		٥٥			0	0		98.516	98.516	٥٥		
200106336	ANTELOPE			01/01/2021	08/15/2023		٥	(13.011)			(13.011)		244.076		٥٥		
230187668	MYRTLE REACH	or		03/31/2023	09/21/2023		٥	(2.911)			(2.911)	0			٥		
230291544	REYNOLDSBURG	nH		03/24/2023	07/21/2023	0	0	(6,030)	0	0	(6.030)	0			٥	0	0
230292674	ROYAL PALM BEACH	FI		03/31/2023	09/21/2023	0	0	(11.053)	0	0	(11,053)				0	0	0
230300261	BARTLETT	TN		05/04/2023	07/21/2023	0	0	(8.580)	0	0	(8.580)	0			0	0	0
230398935	PANAMA CITY	FL		05/04/2023	09/21/2023		0	(19,620)	0	0	(19.620)	0	1,087,500	1,087,500	0	0	0
230401754	GLENDALE	AZ		06/02/2023	09/21/2023	0	0	(7.312)	0	0	(7.312)	0			0	0	0
230511297	CUMMING	GA		07/14/2023	07/14/2023	0	0	(1)	0	0	(1	0	234,937	234,938	0	1	1
230513434	MIAMI	FL		07/10/2023	09/21/2023	0	0	(13, 132)	0	0	(13, 132)	0	467,228		0	0	0
231021336	TALLAHASSEE	FL		06/30/2023	08/21/2023	0	0	(11,037)	0	0	(11,037)	0	314, 150	314, 150	0	0	0
231022002	SAN JOSE	CA		07/21/2023	09/21/2023	0	0	(49,086)	0	0	(49,086)	0	1,725,000	1,725,000	0	0	0
300026668	ELKRIDGE	MD		10/02/2020	09/15/2023		0	(25, 148)	0	0	(25, 148)	0	162,240	162,240	0	0	0
300036503	WOODRIDGE	IL		10/02/2020	07/17/2023		0	(11, 122)	0	0	(11, 122)	0	100,084	100,084	0	0	0
300038451	LAKE WALES	FL		03/01/2021	07/17/2023		0	0	0	0	0	0	86,062	86,062	0	0	0
300053239	DAYTON	OH		01/01/2021	07/17/2023		0	(1,323)	0	0	(1,323)	00	105,989	105,989	0	0	0
300059988	READING	PA		01/01/2021	08/15/2023		0	350	0	0	350	0	57,820	57,820	0	0	0
300061311	UPPER CHICHESTER	PA		01/01/2021	08/15/2023		0	(8,497)	0	0	(8,497)	0	154,873	154,873	0	0	0
300062964	SAN ANTONIO	TX		01/01/2021	07/17/2023		0	1,991	0	0	1,991	0	116,849	116,849	0	0	0
300065927	ORMOND BEACH	FL		01/01/2021	07/17/2023		0	(29,314)	0	0	(29,314)	0	263,630	263,630	0	0	0
300066472	BANCROFT	WV		04/01/2021	07/17/2023	90,502	0	62	0	0	62	0	90,564	90,564	0	0	0
300068445	CHICAGO	IL		01/01/2021	07/17/2023	307,851	0	5,337	0	0	5,337	0	313, 188		0	0	0
300070458	TYRONE	GA		03/01/2021	09/15/2023		0	(61,307)	00	0	(61,307)	0	320,779	320,779	0	0	0
300071583	PORTSMOUTH	VA		04/01/2021	09/15/2023		0	(29,042)	0	0	(29,042)	0	188,717	188,717	0	0	0
400077066	SAINT LOUIS	MO		01/01/2021	07/17/2023		0		0	0	437	0	29,067	29,067	0	0	0
400148290	HOT SPRINGS NATIONAL	AR		03/01/2021	08/15/2023		0	(981)	η0	0	(981)	0	74,922	74,922	0	0	0
400228606	HOUSTON			03/01/2021	07/17/2023		ļ0	0]0	0	0]0	25,048	25,048	0	0	0
400300178	LOUISVILLE	KY		11/01/2020	09/15/2023	65,972	0	(8,876)	0	0	(8,876)	0	57,097	57,097	0	0	0
400312038	SALEM	AL		01/01/2021	08/15/2023		0	325	0	0	325]0	47,273	47,273	0	0	0
	ROCHESTER	UK		01/01/2021	09/15/2023		0	(1,860)	0	0	(1,860)	0			0	0	0
400353591	NUCLEO I EN	NY		01/01/2021	08/15/2023		0	254	0	0	254	0	11,510	20, 276	0		0

SCHEDULE B - PART 3

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1	Location		4	5	6	7		Change		e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total	T	Investment		Foreign	Realized	Total
						Excluding Accrued	Unrealized Valuation	Current Year's	Than-	Capitalized Deferred	Change in	Total Foreign Exchange	Excluding Accrued		Exchange Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Temporary Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Disposal	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
400366062	LAKE STATION	IN	Турс	10/02/2020	08/15/2023		(Decrease)	(5,496)	rtecognized	Other	(5,496)	DOOK VAIGE			Disposai	Лэрози	Disposai
400612005	BROWNSVILLE	TX		03/01/2021	08/15/2023			127	0	0		0					0
400613819	SYRACUSE	NY		04/01/2021	09/15/2023		0	(5.288)	0	0	(5.288)	0	50.880	50.880	0	0	0
400615157	GREENVILLE	TX		04/01/2021	09/15/2023		0	423	0	0	423	0	65.032	65,032	0	0	0
400637501	NAPLES	FL		04/01/2021	08/15/2023	94,761	0	(6,091)	0	0	(6,091)	0	88,671	88,671	0	0	0
400639418	BURNHAM	IL		01/01/2021	07/17/2023	94,041	0	(2,351)	0	0	(2,351)	0	91,690	91,690	0	0	0
400649348	WILMINGTON	DE		11/01/2020	08/15/2023		0	(7,739)	0	0	(7,739)	0	105,602	105,602	0	0	0
400658722	AURORA	IL		11/01/2020	07/17/2023		0	0	0	0	0	0	123,283	123,283	0	0	0
400663252	ANTHONY	NM		10/02/2020	07/17/2023		0	960	0	0	960	0	117,994	117,994	0	0	0
400693179	LYNN	MA		01/01/2021	07/17/2023		0	(14,019)	0	0	(14,019)	0	169,456	169,456	0	0	0
400703979 400706783	EAST HAVEN	CI		01/01/2021	08/15/2023		0	176	0	0	176	0	26,182	26,182	0	0	0
400706783	EDMOND	IL		01/01/2021	08/15/2023		0	(14,862)	0	0	(14,862)	0	101,001	101,001	0	0	0
600041815	FAST PALATKA	UN		04/01/2021	07/17/2023			(142)			(14,211)		64.870				0
700311950	GENEVA	NY		05/03/2021	08/15/2023		۰۰		n	n		n	72.960			0 n	n
700311978	MIAMI	FI		05/03/2021	08/15/2023		0	(2.626)	0	0	(2,626)	0			0	0	0
700312055	HAGERSTOWN	MD		05/03/2021	08/15/2023	202.404	0	2.472	0	0	2.472	0			0	0	0
700312067	UNION BEACH	NJ		05/03/2021	07/17/2023	277,882	0	15,410	0	0	15,410	0	293,292	293, 292	0	0	0
700312151	CLERMONT	FL		05/03/2021	09/15/2023		0	(30,584)	0	0	(30,584)	0	209,991	209,991	0	0	0
700312177	PHILADELPHIA	PA		05/03/2021	09/15/2023		0	7,400	0	0	7,400	0	166,957	166,957	0	0	0
700312218	ELLINGTON	CT		05/03/2021	07/17/2023	106,884	0	798	0	0	798	0	107,683	107,683	0	0	0
700312427	TAMARAC	FL		05/03/2021	09/15/2023		0	(16,966)	0	0	(16,966)	0	154,038	154,038	0	0	0
700312473	MULLICA HILL	NJ		05/03/2021	09/15/2023		0	(40,656)	0	0	(40,656)	0	281,282	281,282	0	0	0
802012595	PRAIRIE DU CHIEN	WI		02/01/2021	07/31/2023	63, 158	0	0	0	0	0	0	63, 158	63, 158	0	0	0
803004896 902028792	HOWELL	MI		02/01/2021	07/01/2023		0	0	0	0	0	0	255,208	228,306	0	(26,902)	(26,902)
902039229	SHELTON	IN		02/01/2021	07/31/2023		٥٥							215,709		(9,589)	(9,589)
902062287	MIAMISBURG	UH		02/01/2021	07/01/2023	250.420		0	0	0	0	0	250.420			(25.766)	(25.766)
902071878	LAKEMORE	OH		02/01/2021	07/01/2023		0	0	0	0	0	0	99.857	99.857	0	0	0
902073092	SAN ANTONIO	TX		02/01/2021	07/01/2023		0	0	0	0	0	0			0	2.507	2.507
BB0321931	CEDAR HILL	TX		02/28/2022	08/23/2023		0	(3,468)	0	0	(3,468)	0	176,699	176,699	0	0	0
BB0350134	NASHVILLE	TN		02/28/2022	09/21/2023		0	(28,878)	0	0	(28,878)	0	154,921	154,921	0	0	0
BB0859780	FORT WASHINGTON	MD		02/28/2022	07/25/2023		0	(241)	0	0	(241)	0	266,696	266,696	0	0	0
BB0986105	WALWORTH	WI		02/28/2022	09/21/2023		0	35,284	0	0	35,284	0	438,423		0	0	0
BB1077120	STEILACOOM	WA		04/18/2023	08/23/2023	0	0	96,148	0	0	96,148	0			0	0	0
BB1087213	HALIFAX	PA		02/28/2022	08/31/2023		0	(2,416)	0	0	(2,416)	0	1,458	1,458	0	0	0
BB 1319598	TRAFALGAR	FL		03/25/2022	08/23/2023		0	15,506	0	0	15,506	0	235,244		0	0	0
BB 15 14 163	CINCINNATI	∩⊔		02/28/2022	08/31/2023		٥٠٠٠	(3.938)			(3,938)		228,4/5	220,4/5	ا ۱۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰		
BB 15 19 128	MIDWAY	ΔΙ		05/25/2022	08/23/2023		۰۰	(3,938)	n	n		n	20.677			n	n
BB1519152	SPARTANBURG	SC:		05/25/2022	09/21/2023		n	9,319	n	n	9,319	n	94.661	94,661	n	n	n
BB 1520240	WINNEMUCCA	NV		05/25/2022	09/21/2023		0	(5, 109)	0	0	(5, 109)	0	61,487		0	0	0
BB1521167	MIDDLETOWN	PA		05/25/2022	09/21/2023		0	0	0	0	0	0	3,532	3,532	0	0	0
BB 1521505	MARSEILLES	IL		05/25/2022	09/21/2023		0	19,092	0	0	19,092	0	203,872	203,872	0	0	0
BB2682561	WESLEY CHAPEL	FL		02/28/2022	07/25/2023		0	(6,664)	0	0	(6,664)	0	260,941	260,941	0	0	0
BB7363589	ROSE HILL	VA		05/11/2022	07/25/2023		0	30,701	0	0	30,701	0	407,841	407,841	0	0	0
BB8186396	LIVONIA	MI		03/25/2022	08/23/2023	201,431	0	1,257	0	0	1,257	0	202,688	202,688	0	0	0
LN0015573	LOS ANGELES	CA		08/10/2021	08/30/2023		0	2,221	0	0	2,221	0	749,473	750,741	0	1,268	1,268
LN0022367	ANTIOCH	TN		07/12/2023	07/18/2023	45,222,335	0	66,816	0	0	66,816	0	46,630,245	45,774,363	0	(885,882)	(885,882)
LN0022368	ANTIOCH	TN		07/12/2023	07/18/2023		0	2,615	0	0	2,615	0	1,607,819	1,577,394	0	(30,425)	(30,425)
0V0792782	CHANDLER	I AZ		07/29/2020	09/28/2023	248,936	0	(6.770)	1 0	10	(6.770)	10	242, 166	242.166	0		i 0 I

SCHEDULE B - PART 3

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1	Location		4	5	6	7		Change		e/Recorded Inv		T	14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign	D!:	T-4-1
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange Gain	Realized	Total
			Laan	Data	Diamagal	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	Consid		Gain	Gain
Loan Number	Oit.	04-4-	Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on Disposal	Consid-	(Loss) on	(Loss) on	(Loss) on
	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	_	eration	Disposal	Disposal	Disposal
0V0793617	LUBBOCK	TX		10/30/2020	08/28/2023		0	(4,323)	0	0	(4,323)	0	88,505		0	0	0
0V0813334	SEATTLE			08/30/2021	07/28/2023		0	(3,854)	0	0	(3,854)	0	1,247,661	1,247,661	0		0
0V0813363 0V2535140	ROCHESTER	WA		09/29/2021	07/28/2023		0		0	0	(11,5/4)	0	690,270		0	0	0
0V2549820	MANSFIELD	MN		05/28/2020	07/28/2023			(2.649)			(2.649)	0	46.557	46,557			0
0V2551358	LANCASTER	UП		10/30/2020	07/28/2023		٥٥	(2,049)			(8,484)	0				٥	0
0V2568817	RIVERSIDE	CA		07/29/2021	08/28/2023		٥٥	5.830			5,830		215,922			٥	0
0V2576646	SAN ANTONIO	ТУ		10/28/2020	07/28/2023		٥	(4, 173)			(4, 173)		87.152	87 . 152		٥	
0V2612708	PETERSBURG	VA		10/30/2020	07/28/2023		0	(2, 138)	0	0	(2, 138)	0	40.025	40.025	0	0	0
0V2615587	EAST WINDSOR	CT		09/30/2020	07/28/2023		n	(5, 268)	n	n	(5, 268)	n			n	٥	n
0V2617218	HUNTSVILLE	AL		10/30/2020	09/28/2023			(5,807)			(5,200)		79.263	79,263		0	
0V2627813	PHOENIX	AZ		12/18/2019	08/28/2023		n	(10.767)			(10.767)	0					
0V2627840	SAND SPRINGS	OK		10/28/2020	09/28/2023		0	(5,992)	0	0	(5,992)	0	96,557	96,557	0	0	0
0V2628551	NEWBURGH	NY		05/28/2020	09/28/2023		0	(10,790)	0	0	(10,790)	0			0	0	0
0V2655999	CONROE	TX		12/18/2019	08/28/2023		0	(5,513)	0	0	(5,513)	0	189,913	189,913	0	0	0
0V2682786	MCK I NNEY	TX		12/18/2019	07/28/2023	213, 181	0	(6,715)	0	0	(6,715)	0	206,466	206,466	0	0	0
0V2692960	PHOENIX	AZ		12/18/2019	09/28/2023		0	(5,835)	0	0	(5,835)	0	148,534	148,534	0	0	0
0V2703343	DADE CITY	FL		12/18/2019	07/28/2023	181,914	0	(8,686)	0	0	(8,686)	0	173,228	173,228	0	0	0
0V2772960	CHULA VISTA	CA		12/01/2019	07/28/2023	245,201	0	(5,361)	0	0	(5,361)	0	239,840	239,840	0	0	0
0V2796756	SAN ANTONIO	TX		07/27/2022	09/28/2023		0	61,589	0	0	61,589	0	359,038	359,038	0	0	0
0V2957156	LONG BEACH	CA		12/28/2020	09/28/2023		0	(19,825)	0	0	(19,825)	0	617,354	617,354	0	0	0
0V2973639	PATTERSON	CA		01/28/2021	08/28/2023	280,704	0	(6,685)	0	0	(6,685)	0	274,019	274,019	0	0	0
0V2990885	MINNEAPOLIS	MN		04/29/2021	08/28/2023	219,616	0	(3,294)	0	0	(3,294)	0	216,322	216,322	0	0	0
0V2992671	MINNEAPOLIS	MN		04/29/2021	07/28/2023	242,832	0	(3,739)	0	0	(3,739)	0	239,093	239,093	0	0	0
0V3020650	KANSAS CITY	MO		04/29/2021	08/28/2023	211, 111	0	(5,965)	0	0	(5,965)	0	205, 146	205, 146	0	0	0
0V3037782	LONG POND	PA		08/30/2021	07/28/2023	315, 151	0	(12,688)	0	0	(12,688)	0	302,463	302,463	0	0	0
0V3065901	OKLAHOMA CITY	0K		05/26/2022	09/28/2023		0	(2,386)	0	0	(2,386)	0		132,893	0	0	0
0V3067361	BALTIMORE	MD		09/29/2021	07/28/2023	259,319	0	(2,418)	0	0	(2,418)	0	256,901	256,901	0	0	0
0V3073715	VANCOUVER			09/29/2021	07/28/2023		0	(10,253)	0	0	(10,253)	0	203,643	203,643	0	0	0
0V3081288	HENDERSON	NV		10/29/2021	08/28/2023		0	(3,532)	0	0	(3,532)	0	200,225	200,225	0	0	0
0V3082318	BIG REAR LAKE	FL		09/29/2021	07/28/2023		0	(10,059)	0	0	(10,059)	0			0	0	0
0V3095185	LINCOLN	UA		10/28/2021	09/28/2023		0	15.721	0	0	15.721	0			0		0
0V3097019 0V3119123	OLYMPIA FIELDS	ні		10/28/2022	07/28/2023		0	15,721			15, /21				0	(40.812)	(40.040)
0/3128190	RANDOLPH	N I		05/26/2022	08/28/2023			9.920			9.920					(40,812)	(40,812)
0V3154892	LOWELL	MΔ		12/29/2021	07/28/2023		n	(8.026)	n	n	(8.026)	n			n	٥	n
0V3162805	BIRMINGHAM	Al		12/29/2021	08/28/2023		n	(3,432)	n	n	(3,432)	n			n	n	n
0V3164014	MONTROSE	MI		12/29/2021	07/28/2023		0	(2,942)	0	0	(2,942)	0			0	0	0
0V3187257	ROCKMART	GA		01/31/2022	07/28/2023		0	(1 188)	0	0	(1.188)	0	151,742	151,742	0	0	0
0V3191503	SUFFOLK	VA		05/26/2022	07/28/2023		0		0	0		0			0	(12,240)	(12,240)
0V3192176	SUFFOLK	VA		05/26/2022	07/28/2023		0	215	0	0	215	0	165,731	147,619	0	(18,112)	(18,112)
0V3198371	SUFFOLK	VA		05/26/2022	07/28/2023		0	258	0	0	258	0	158,695		0	(16,076)	(16,076)
0V3210428	CLEVELAND	OH		05/26/2022	07/28/2023		0	(26)	0	0	(26)	0	157,966	140,325	0	(17,641)	(17,641)
0V3242278	LOS ANGELES	CA		04/28/2023	09/28/2023	0	0	119, 152	0	0	119, 152	0			0	0	0
0V3252440	LAKE HARMONY	PA		04/29/2022	07/28/2023		0	12, 164	0	0	12, 164	0			0	0	0
0V3287251	PORT ORANGE	FL		06/30/2022	08/28/2023		0	189	0	0	189	0	207,852	188,847	0	(19,005)	(19,005)
0V3291633	PENSACOLA	FL		12/29/2022	09/28/2023		0	40,716	0	0	40,716	0	344,209	344,209	0	0	0
0V3316638	RICHMOND	WI		12/29/2022	09/28/2023	110,617	0	2,787	0	0	2,787	0	113,404	113,404	0	0	0
0V3460637	SALINE	MI		07/28/2023	09/28/2023	0	0	9, 196	0	0	9, 196	0	667,084	667,084	0	0	0
0399999. Mortgages dis						78, 134, 839	0	- 111	0		,	0	88,466,656	87,312,635	0	(1, 184, 021)	(1, 184, 021)
000239338	PARKS	LA		10/23/2019	L	. 0	0	8.830	0	0	8.830	0		411.949	0	0	0

SCHEDULE B - PART 3

1	Location		4	5	6	7	, , , , , , , , , , , , , , , , , , , ,		in Book Value				14	15	16	17	18
	2	3	•		ŭ	Book Value/	8	9	10	11	12	13	Book Value/	.0		• • •	
	_	_				Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)		Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
000240570	MONROE	LA		10/23/2019		0	0	2,084	0	0	2,084	0	72,388	72,388	0	0	0
000241873	PASS CHRISTIAN	MS		10/23/2019		0	0	0	0	0	0	0	4	4	0	0	0
000242708	SHELBY	NC		10/23/2019		0	0	2,639	0	0	2,639	0	102,501	102,501	0	0	0
000243026	SMITHVILLE	MS		10/23/2019		0	0	1,400	0	0	1,400	0	48,610	48,610	0	0	0
000243585	VALLEY	AL		10/23/2019		0	0	1,656	0	0	1,656	0	77,275	77,275	0	0	0
000244196	GREENEVILLE	TN		10/23/2019			0		0	0	(338)	0	1	1	0	0	0
000244513	WINTERPORT	ME		10/23/2019		0	0	4,789	0	0	4,789	0	166,341	166,341	0	0	0
000244699	CARLYLE	IL		10/23/2019		0	0	(772)	0	0	(772)	0	4	4	0	0	0
000249173	GLENDIVE	MT		10/23/2019		0	0	3,538	0	0	3,538	0	163, 138	163, 138	0	0	0
300068603	NEW BERN	NC		01/01/2021		0	0	0	0	0	0	0	149,216	149,216	0	0	0
400659852	CLINTON	MS		01/01/2021		0	0	0	0	0	0	0	1,400	1,400	0	0	0
BB1518863	JOHNSON CITY	TN		05/25/2022		0	0	70	0	0	70	0			0	0	0
BB2746111	GANS	OK		02/28/2022		0	0	(193)	0	0	(193)	0	263,399	263,399	0	0	0
000011101	JUNEAU	WI		02/28/2022		0	0	797		0	797	0	151,285		0	0	0
	CLEVELAND HEIGHTS	OH		02/28/2022		0	0	(12,658)	0	0	(12,658)	0	94,573	94,573	0	0	0
	MONROE	LA		02/28/2022		0	0	(2,526)	0	0	(2,526)	0	85,779	85,779	0	0	0
700311952	ELMA	NY		05/03/2021		0	0	50	0	0	50	0	26,020	26,020	0	0	0
0499999. Mortgages trar	nsferred				-	0	0	9,366	0	0	9,366	0	1,871,781	1,871,781	0	0	0
0599999 - Totals					•	119,078,615	0	869,111	0	0	869,111	0	211, 147, 515	208,946,915	0	(2,230,602)	(2,230,602)

SCHEDULE BA - PART 2

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

		Showing Out	er Long-rein	I Invested Assets ACQUIRED AND ADL	THONS WAL		ie Guileii	Quarter				
1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC							
					Designation,							
					NAIC							
					Designation							
					Modifier							
					and							
					SVO						Commitment	
					Admini-	Date	Type	Actual Cost	Additional		for	
CUSIP				Name of Vendor	strative	Originally	and	at Time of	Investment Made	Amount of	Additional	Percentage of
Identification	Name or Description	City	State	or General Partner	Symbol	Acquired	Strategy	Acquisition	After Acquisition	Encumbrances	Investment	Ownership
ALTFCO-FE-8	Fortress Credit Opportunities Fund V Exp (A) LP	New York	NY	FCO Fund V GP LLC		12/17/2020	11	0		0	(1,842,568)	1.410
ALTMAD-IV-8	Edgewater - EGCP Investment Partners V B-1, L.P	Chicago	IL	EGCM SMA, LP		07/01/2023	5			0		49.900
	t Venture Interests - Common Stock - Unaffiliated							3,446,094	882,373	0	(1,842,568)	XXX
		George Town	CYM	PAG LOAN FUND V L.P.		06/11/2021	11	0		0	(1,641,377)	1.220
	t Venture Interests - Mortgage Loans - Unaffiliated							0	1,641,377	0	(1,641,377)	XXX
		Wilmington	DE	PROPHET ASSET MANAGEMENT, LLC		05/01/2023	10	0	1, 195, 824	0	(13,263,005)	100.000
	t Venture Interests - Mortgage Loans - Affiliated							0	1, 195, 824	0	(13, 263, 005)	XXX
	19	Chicago	IL	EGCP INVESTMENT PARTNERS V, L.P		12/20/2016	5	0	4,492,136	0	(4,674,360)	49.900
2599999. Joint	t Venture Interests - Other - Unaffiliated							0	4,492,136	0	(4,674,360)	XXX
707567-AA-1	PENN MUTUAL LIFE INSURANCE CO	Horsham	PA	PENN MUTUAL LIFE INSURANCE CO	1.F FE	07/21/2023		2,064,480	0	0	0	0.000
2799999. Surp	lus Debentures, etc - Unaffiliated							2,064,480	0	0	0	XXX
88035F-CS-7	TENDER OPT BD TR RCPTS / CTFS VAR STS	Wilmington	DE	TENDER OPT BD TR RCPTS / CTFS VAR STS	1.B FE	02/13/2023		0	955,024	0	(955, 024)	0.000
000000-00-0	Steamboat XLV Warehouse Income Preference Shares	Grand Cayman	CYM	Steamboat XLV Warehouse Income Preferenc	6	07/18/2023		532,000	0	0	0	0.000
000000-00-0	Steamboat LIV - CMO	Grand Cayman	CYM	Steamboat LIV - CMO	6	07/03/2023		210,000	0	0	0	0.000
88035F-C7-3	TENDER OPT BD TR RCPTS / CTFS VAR STS	Wilmington	DE	TENDER OPT BD TR RCPTS / CTFS VAR STS	1.B FE	04/26/2023		0	172,588	0	(172,588)	0.000
88035F-E3-0	TENDER OPT BD TR RCPTS / CTFS VAR STS	Wilmington	DE	TENDER OPT BD TR RCPTS / CTFS VAR STS	1.B FE	05/01/2023		0		0	(2,927,469)	0.000
14318P-AA-0	CARLYLE US CLO 2023-3 INVESTOR LTD CDO	Grand Cayman	CYM	CARLYLE US CLO 2023-3 INVESTOR LTD CD	6	07/06/2023		2,800,511	0	0	0	0.000
55817J-AE-5	MDPK 62 SUB - CDO	Grand Cayman	CYM	MDPK 62 SUB - CDO	6	07/27/2023			0	0	0	0.000
278301-AC-0	EATON 2020-1 SUB - CD0	Grand Cayman	CYM	EATON 2020-1 SUB - CD0		08/08/2023		1,722,241	0	0	0	0.000
4699999. Resi	dual Tranches or Interests with Underlying Assets Havin	ng Characteristics of Fixed Incor	ne Instruments	- Unaffiliated	•	•	•	6,905,814	4,055,081	0	(4,055,081)	XXX
6099999. Tota	I - Unaffiliated	~						12,416,388	11,070,967	0	(12,213,387)	XXX
6199999. Tota	I - Affiliated							0	1, 195, 824	0	(13,263,005)	XXX
6299999 - Tota	als							12 416 388	12 266 791	0	(25, 476, 392)	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8		Change i	n Book/Adjı	usted Carry	ing Value		15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
							Book/			Current				Book/					
							Adjusted			Year's		Total	Total	Adjusted					
							Carrying		Current	Other		Change in	Foreign	Carrying					
							Value		Year's	Than	Capital-	Book/	Exchange	Value		Foreign			
							Less	Unrealized	(Depre-	Temporary	ized	Adjusted	Change in	Less		Exchange			
							Encum-	Valuation	ciation) or	Impair-	Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	
					Date		brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally	Disposal	Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on	(Loss) on	ment
Identification	Name or Description	City	State	Nature of Disposal	Acquired	Date	Year	crease)	Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
ALTDGP-CS-8	DPEG Galleria Park (CS), LP	. Sugar Land	TX	DPEG Galleria Park , LP	12/01/2022	09/11/2023	250,000	0	0	0	0	0	0	250,000	250,000	0	0	0	0
ALTDGP-PS-4	DPEG Galleria Park (PS), LP	. Sugar Land	TX	DPEG Galleria Park, GP	12/01/2022	09/11/2023	249,849	0	0	0	0	0	0	249,849	249,849	0	0	0	0
2199999. Joi	nt Venture Interests - Real Estate - I	Unaffiliated					499,849	0	0	0	0	0	0	499,849	499,849	0	0	0	0
LN0015-77-8	BLUE ASH INVESTMENT TRUST	Wilmington	DE	BLUE ASH INVESTMENT TRUST	06/19/2017	08/24/2023	640,767	(640,767)	0	0	0	(640,767)	0	640,767	0	0		0	417,887
2299999. Joi	nt Venture Interests - Real Estate - A	Affiliated		·			640,767	(640,767)	0	0	0	(640,767)	0	640,767	0	0	0	0	417,887
ALTSHN-RP-9	PEMZ 2, LLC	. Wilmington	DE	Prophet Asset Management, LLC	05/01/2023	09/25/2023	0	0	0	0	0	0	0	2,613,913	2,613,913	0	0	0	0

SCHEDULE BA - PART 3

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

				g						J -									
1	2	Location		5	6	7	8		Change i	n Book/Adji	usted Carry	ing Value		15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
							Book/			Current				Book/					
							Adjusted			Year's		Total	Total	Adjusted					
							Carrying		Current	Other		Change in	Foreign	Carrying					
							Value		Year's	Than	Capital-		Exchange			Foreign			
							Less	Unrealized	(Depre-	Temporary	ized		Change in	Less		Exchange			
							Encum-			Impair-	Deferred	Carrying		Encum-		Gain	Realized	Total	
					Date		brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally	Disposal	Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on		(Loss) on	ment
Identification	Name or Description	City	State	Nature of Disposal	Acquired	Date	Year	`	Accretion	nized	Other	11+12)	Value	Disposal	eration		Disposal		Income
	nt Venture Interests - Mortgage Loan:	<u>j</u>	Otato	Hataro er Biopocar	7 toquirou	Date	ı oai	orcasc)	71001011011	nized	Otrici	111.12)	value				Diopodai	Biopodai	111001110
2499999. JUI		s - Allillateu		ARES SSG SECURED LENDING OPPORTUNITIES I	1		U	U	U	U	U	U	U	2,613,913	2,613,913	U	0	U	0
ALTARE-SS-0	ARES SSG SECURED LENDING OPPORTUNITIES III,	George Town	0)/14	ANES SSG SECONED LENDING OFFUNIONITIES I	00/44/0004	09/27/2023	770 054							770 .851	770.851				
	GOLUB CAPITAL PARTNERS 9, L.P.			GOLUB CAPITAL PARTNERS 9, L.P	08/11/2021	09/2//2023	770,851	0		0		0		3.059.476					
AL TSI F-UH-5	SLF UNITRANCHE HOLDINGS, LLC	New York	NY	SLF UNITRANCHE HOLDINGS, LLC						0	0	0	0	86 166	86 . 166	0	0		
	nt Venture Interests - Other - Unaffilia			del diffinitione fidebilitation, electricities		111100/ 20/ 2020 111	3,916,493		0	0	0	0	0	3,916,493		0	0	0	0
	MASSACHUSETTS MUTUAL LIFE INSURANCE CO		MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	04/13/2020	08/21/2023	19,922	0	1	0	0	1	0	19,923	13,247	0	(6.676)	(6,676)	576
2799999. Sui	rplus Debentures, etc - Unaffiliated					•	19.922	0	1	0	0	1	0	19.923	13.247	0	(6,676)	(6,676)	576
		Grand Cayman	CYM	Steamboat XXXVII - CMO	01/20/2022	07/06/2023	5,827,250	0	0	0	0	0	0	5,827,250	5,830,827	0	3,577	3,577	1, 184, 204
	NEUB 34 IN - CD0	Grand Cayman		NEUB 34 IN - CD0	01/12/2021	08/07/2023	850,000	69,359	(79,589)	0	0	(10,230)	0	839,770	812,500	0	(27,270)	(27,270)	179,981
	SACO 2006-1 S - RMBS	New York	NY			08/01/2023	(4,251)	0	0	0	0	0	0	(4,251)	0	0	4,251	4,251	0
4699999. Re	sidual Tranches or Interests with Und	erlying Assets Having Cha	aracteristics of	Fixed Income Instruments - Unaff	filiated		6,672,999	69,359	(79,589)	0	0	(10,230)	0	6,662,769	6,643,327	0	(19,443)	(19,443)	1,364,184
6099999. Tot	al - Unaffiliated						11,109,263	69,359	(79,588)	0	0	(10,228)	0	11,099,035	11,072,916	0	(26, 118)	(26, 118)	1,364,760
6199999. Tot	al - Affiliated						640,767	(640,767)	0	0	0	(640,767)	0	3,254,680	2,613,913	0	0	0	417,887
6299999 - To	tals						11,750,031	(571,408)	(79,588)	0	0	(650.996)	0	14.353.715	13,686,829	0	(26, 118)	(26, 118)	1,782,647

			Show All	Long-Term Bonds and Stock Acquired During the Current Quarter	·				
1	2	3	4	5	6	7	8	9	10 NAIC Designation, NAIC Designation
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	Modifier and SVO Admini- strative Symbol
38384E-JU-0	GNR 2023-134 BA - CMO/RMBS		09/14/2023	WELLS FARGO SECURITIES LLC		997,422	1,000,000		1.A
912810-TH-1	UNITED STATES TREASURY		09/14/2023	DBSI			225,000	2,444	1.A
912810-TM-0	UNITED STATES TREASURY		09/13/2023	JPM		2,546,595	2,740,000		
912810-TN-8	UNITED STATES TREASURY		08/11/2023	Various		64,077	70,000	840	
912810-TR-9	UNITED STATES TREASURY		09/28/2023	Various		3,502,925	4,000,000	39,071	
912810-TS-7	UNITED STATES TREASURY		07/20/2023	RBC CAPITAL MARKETS		106,889	110,000	811	
912810-TU-2	UNITED STATES TREASURY		09/26/2023	Various				2,239	
91282C-HC-8 91282C-HM-6	UNITED STATES TREASURY UNITED STATES TREASURY			Various		826, 1/3	865,000	6,004	
91282C-HM-6 91282C-HN-4	UNITED STATES TREASURY		07/28/2023	JP MORGAN CHASE BANK/HSBCS1 BANC OF AMERICA/FIXED INCOME					
91282C-HN-4	UNITED STATES TREASURY		08/21/2023	Various		348,600	380,000		
91282C-HT-1	UNITED STATES TREASURY		08/24/2023	Various			710.000		1.A FE
91282C-HT-1	UNITED STATES TREASURY		09/26/2023	Various		1.590.763	1.670.000		1.A FE
91282C-HU-8	UNITED STATES TREASURY		08/30/2023	TORONTO DOMINION SECS USA INC		159.181	160.000		
91282C-HW-4	UNITED STATES TREASURY		08/30/2023	J P MORGAN SECURITIES			40.000	0	1.A
91282C-HX-2	UNITED STATES TREASURY		09/26/2023	BNP Paribas		118.706	120,000		1.B FE
93878Y-DS-5	WASHINGTON D C MET AREA TRAN AUTH DEDICA		08/09/2023	WELLS FARGO SECURITIES LLC			2,500,000		1.C FE
01099999999. S	Subtotal - Bonds - U.S. Governments	•	•			14,670,609	15,400,000	102,389	XXX
91087B-AX-8	MEXICO (UNITED MEXICAN STATES) (GOVERNME	C	08/09/2023	Various			2,500,000		2.B FE
P4R07X-U5-3	MEXICO (UNITED MEXICAN STATES) (GOVERNME	B	09/29/2023	Various			10,643,301		2.A FE
P4R0C9-EK-5 P4R53V-AA-1	MEXICO (UNITED MEXICAN STATES) (GOVERNME GRUPO ENERGIA BOGOTA SA ESP	B	09/26/2023	Various					2.A FE 2.B FE
P8T60M-ZC-0	BRAZIL, FEDERATIVE REPUBLIC OF (GOVERNME	B	08/17/2023	ITAU BANK LIMITED		5,028,870		0	3.0 FE
P8T60N-EH-0	BRAZIL, FEDERATIVE REPUBLIC OF (GOVERNME	В	08/15/2023	Various		12,674,398	13,341,206		3.B FE
P8T60N-KJ-9	BRAZIL, FEDERATIVE REPUBLIC OF (GOVERNME	В	09/26/2023	Various		19,507,975	20,837,959		3.B FE
P9767H-EK-1	MEXICO (UNITED MEXICAN STATES) (GOVERNME	В	08/18/2023	HSBC SECURITIES (USA), INC.		5,368,775	5,848,637		2.A FE
	subtotal - Bonds - All Other Governments		00 (04 (0000	WELLO FIRM OF ORDITIES LLO		61,999,732	67,314,983	899,073	1.G FE
452153-AU-3 649660-6R-6	ILLINOIS SI		08/04/2023	WELLS FARGO SECURITIES LLC		942,020	1,000,000		
917542-QV-7	NEW YORK N Y		09/14/2023	JP MORGAN SECURITIES LLC					
	Subtotal - Bonds - U.S. States, Territories and Possessions	1	07/06/2023	INDIDIAN STANLET & COMPANT			5,973,423	25,792	1.A FE
161035-ML-1	CHARLOTTE N C	T	07/11/2023	WELLS FARGO SECURITIES LLC		5,730,136 3.750.000	3,750.000		1.A FE
161035-ML-1 161035-MN-7	CHARLOTTE N C		07/11/2023	WELLS FARGO SECURITIES LLC					1.A FE
167505-KG-0	CHICAGO ILL BRD ED		07/11/2023	WELLS FARGO SECURITIES LLC					3.A FE
232769-MN-6	CYPRESS-FAIRBANKS TEX INDPT SCH DIST		09/27/2023	CITIGROUP GLOBAL MARKETS. INC		8.873.229	9.870.000		1.A FE
585488-YU-7	MELISSA TEX INDPT SCH DIST		08/25/2023	RBC CAPITAL MARKETS		1.803.710	1.880.000		
64966Q-XY-1	NEW YORK N Y		08/04/2023	SUNTRUST		2,966,240	4.000,000		1.0 FE
667826-EM-9	NORTHWEST TEX INDPT SCH DIST		08/02/2023	RBC CAPITAL MARKETS			3,000,000	0	
743600-2U-1	PROSPER TEX INDPT SCH DIST		09/27/2023	SUNTRUST		4,423,500	5,000,000	24,444	1.A FE
849476-WT-9	SPRING BRANCH TEX INDPT SCH DIST		08/03/2023	WELLS FARGO SECURITIES LLC		7,535,040	8,000,000	0	1.A FE
86657M-BK-1	SUMTER LANDING CMNTY DEV DIST FLA RECREA		07/27/2023	CITIGROUP GLOBAL MARKETS, INC		2,330,528	2,625,000		
0709999999. S	ubtotal - Bonds - U.S. Political Subdivisions of States, Territories and Pos	sessions				40,696,187	44,375,000	163,898	XXX
01F030-68-6	FNCL-3N-AUG-2022 - RMBS		07/07/2023	GOLDMAN SACHS AND CO.		(12,998,438)	(15,000,000)	0	1.A
01F032-68-2	FNCL-3.5N-AUG-2023 - MBS		07/07/2023	GOLDMAN SACHS AND CO.		(33,216,172)	(37,000,000)	0	1.A
01F032-69-0	FNCL-3.5N-SEP-2023 - MBS		08/03/2023	GOLDMAN SACHS AND CO.		(32,903,984)	(37,000,000)	0	1.A
01F032-6A-7	FNCL-3.5N-0CT-2023 - MBS		08/23/2023	GOLDMAN SACHS AND CO.		(32,815,820)	(37,000,000)	0	1.A
20773C-AR-7	CONNECTICUT ARPT AUTH CUSTOMER FAC CHARG		09/13/2023	WELLS FARGO SECURITIES LLC		986, 100	1,250,000	,	2.B FE
23503C-CG-0	DALLAS FORT WORTH TEX INTL ARPT REV		07/20/2023	Loop Capital Markets			1,500,000	0	1.6 16
23503C_CH_8	DALLAS EART WARTH TEV INTLANDT DEV	1	07/27/2022	Various		2 2/6 279	2 250 000	0	1 0 00

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

Company Consequence Product Consequence Prod				Show All I	ong-Term Bonds and Stock Acquired During the Current Quarter					
Company Comp	1	2	3	4	5	6	7	8	9	10
Description	•	-		•		· ·	·	ū	· ·	
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1906-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1								' '	2,322	I I
\$500.00									0	I I
1925-1-9	3130AW-S4-3	FEDERAL HOME LOAN BANKS		07/28/2023	STIFEL NICOLAUS & COMPANY INC.		250,000 .	250,000	0	1.B FE
SIGNATION Proc.	3130AX-3A-4	FEDERAL HOME LOAN BANKS		08/29/2023	Santander US Capital Markets		250,000	250,000	0	1.B FE
SIGNATION Proc.	3133FP-SD-8	EEDERAL EARM CREDIT BANKS FUNDING CORP		07/31/2023	NOMIRA SECIRITIES INTL INC		250,000	250 000	0	1 R FF
Supple Mrs 200 FM 19/00/16/16									n	1 Δ
1980-19-11 Processed 1980-19-11 1980			····				·	***		1 1
1998-3-3 PRE 1982 P. ORONES										1
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1541 154 154 155			-				,	,	0	1.A
1400,24.1 PA 00000 RBS									0	1.A
\$49,000 \$7,000	3140LL-MY-4	FN BS9374 - CMBS/RMBS	[l	08/17/2023	BANK OF AMERICA SECURITIES		250,156	250,000		1.A
\$49,000 \$7,000	3140QS-AW-1	FN CB6320 - RMBS	[07/07/2023	GOLDMAN		483.294	489 644		1.A
2009-10-7 Figure (FF FM DOP ELL PASTER) 2.28,000 2.5,001 1.78	31418D-HG-5	EN MA4182 - RMRS			Bank of America				34 366	1 A
\$4005-2-1 FORMULY DESIGN RIGHT CONTROL OF THE PER SERVICE STATE OF THE							, .,.	. ,		
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STOCK-16-7 MILESTOD CITY	392275-BL-6	GREATER ORLANDO AVIATION AUTH ORLANDO FL		08/03/2023	MORGAN STANLEY & COMPANY, INC.				53,830	1.D FE
### 1825/00 OTT 05/27/222 SMEE A SWIESE OFFAN IN C 5,000,000 5,000,000 0 1 CFE 05/07/222 SMEE A SWIESE OFFAN IN C 0 1,500,000 0 1 EFE 05/07/222 FRO OFFAN IN C 0 1,500,000 0 1 EFE 05/07/222 FRO OFFAN IN C 0 1,500,000 0 1 EFE 05/07/222 FRO OFFAN IN C 0 1,500,000 0 1 EFE 05/07/222 FRO OFFAN IN C 0 1,500,000 0 1 EFE 05/07/222 FRO OFFAN IN C 0 1,500,000 0 1 EFE 05/07/222 FRO OFFAN IN C 0 1,500,000 0 1 EFE 05/07/222 FRO OFFAN IN C 0 1,500,000 0 1 EFE 05/07/222 FRO OFFAN IN C 0 1,500,000 0 1 EFE 05/07/222 FRO OFFAN IN C 0 1 EFE 05/07/222 FRO OFFAN IN C 0 1 EFE 0	442349-GW-0	HOUSTON TEX ARPT SYS REV		07/06/2023	STEBERT BRANDFORD SHANK & CO. LLC			3.000.000	0	1.E FE
SAMESTIFE SAME	457102-AB-7	INGLEWOOD CITY		09/27/2023	SAMIFI A RAMIREZ & COMPANY INC			5 000 000	0	1 C FF
\$40517-25 - WINNERDE ST RIS DE MAY							0,000,000	., ,	0	
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MISTRY LET ITY JUTN REY									39,3/8	
					RBC CAPITAL MARKETS, LLC				0	
277857-4-6	66285W-XN-1	NORTH TEX TWY AUTH REV		09/26/2023	Jefferies		4,957,950	5,000,000	60,417	1.E FE
PIERMIT MA PIR ACT SC ELEC REV	686087-28-5	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		09/13/2023	JP MORGAN SECURITIES INC.		510,235	500,000	0	1.C FE
PIERMIT MA PIR ACT SC ELEC REV	717893-2Y-6	PHILADELPHIA PA WTR & WASTEVTR REV		09/20/2023	GOLDMAN				0	1.E FE
PIERUNY MAP RIA 67 SC FEEC REV				08/02/2023	SINTRIIST			9 000 000	56 581	
TABLE TABL							,			
18576-14-2 SALT LAKE CITY UTAH APPT REV			[
195576-M-2 SALT LAKE CITY UTHA APPT REV									0	
795576-MB-0 SALT LAKE CITY UTAH APPT REV									0	
785576-MIG-8 SALT LAKE CITY UTAH APPT REV								, ,	0	I I
PSST6-III-0-6 SALT LAKE CITY UTAH APPT FEV	795576-MB-0	SALT LAKE CITY UTAH ARPT REV		07/20/2023	BANC OF AMERICA/FIXED INCOME		1,081,020	1,000,000	0	1.E FE
PSST6-III-0-6 SALT LAKE CITY UTAH APPT FEV	795576-MC-8	SALT LAKE CITY UTAH ARPT REV		07/20/2023	BANC OF AMERICA/FIXED INCOME			1,500,000	0	1.E FE
18			[0	
886753-NP-4 SOUTH BROWARD HOSP DIST FLA REV			"""				, , ,		106	
SPRINSOALE ARK SALES & USE TAX REV			····							
STIFEL NICCLAUS & COMPANY INC. 100,000 100,000 100,000 100,000 1418 1.A FE 18258M-AA-3 TEXAS NATURAL GAS SECURITIZATION FINANCE 1.09/28/2023 J.P. Morgan Securities LLC 1.09/28/29/29/29/29/29/29/29/29/29/29/29/29/29/			·····					., .,	23,000	I I
88258M-AA-3 TEXAS NATURAL GAS SECURITIZATION FINANCE					· · · · · · · · · · · · · · · · · ·				0	
B8285A-DT-2	* * * * * * * * * * * * * * * * * * * *							,		
B9602R-KU-8 TRIBOROUGH BROG & TUNL AUTH N Y REVS										
0909999999 Subtotal - Bonds - U.S. Special Revenues 100,512 (14,209,694) 328,552 XXX 000000-00-0 CHILE ELECTRICITY LUX MPC S.A R.L	88285A-DT-2	TEXAS WATER DEVELOPMENT BOARD			WELLS FARGO SECURITIES LLC		10,500,200		0	1.A FE
0909999999 Subtotal - Bonds - U.S. Special Revenues 100,512 (14,209,694) 328,552 XXX	89602R-KU-8	TRIBOROUGH BRDG & TUNL AUTH N Y REVS	[l	08/09/2023	SIEBERT BRANDFORD SHANK & CO. LLC		5,368,700 l.	5,000,000	0	1.D FE
000000-00-0 CHILE ELECTRICITY LUX MPC S. Å R.L							-,-,-	(14, 209, 694)		
000000-00-0 DFLT - SAMARCO MINERAC 4.125% 01/11/2033 C .08/22/2023 EUROCLEAR .00075X-AG-2 .08FC 2006-0PT2 M1 - RMBS .17,477 .0 6. FM 00105H-EJ-1 AFC 2000-2 1A - RMBS .08/15/2023 STIFEL NICOLAUS & COMPANY .895,693 .970,941 .3,848 1.A FM 002030-AF-4 AP MOELLER - MAERSK A/S .00/11/2023 Various Various .02,87 .00/11/2023 .00/11/2023 Various .00/11/2023 .00/11			T T	09/14/2022	CULDHAM SACHS AND CO. LLC			. , ., . ,	,	
00075X-AG-2 ABFC 2006-0PT2 M1 - RNBS										6
00105H-EJ-1 AFC 2000-2 1A - RIMBS			·		I					6 FU
002030_AF-4										
UUZUSU-AF-4 AP MUELLEH - MAEHSX A/S C	00105H-EJ-1									
00253X-AB-7 AADVANTAGE LOYALTY IP LTD 1,000,000 10,861 3.4 FE	00203Q-AF-4	AP MUELLEH - MAEHSK A/S	C							
	00253X-AB-7	AADVANTAGE LOYALTY IP LTD		09/26/2023	BNP PARIBAS, S.A.		932,500	1,000,000	10,861	3.A FE

			Show All	Long-Term Bonds and Stock Acquired During the Current Quarte					
1	2	3	4	5	6	7	8	9	10
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CUSIP	D	l <u>-</u> .	Date		Shares of		5 ,, .	Interest and	strative
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	Symbol
004421-WR-0	ACE 2006-HE1 M1 - RMBS		09/25/2023	Direct		1,272	1,272	0	1.A FM
00764M-DJ-3 00774M-BD-6	AABST 2004-5 M3 - RMBS		09/25/2023	. Direct		989		0	6. FM 2.B FE
00775C-AC-0	AEGEA FINANCE SARL	C	09/18/2023	MORGAN STANLEY & COMPANY					3.B FE
02148A-AF-3	CWALT 2006-34 A6 - CMO/RMBS	0	09/01/2023	Direct		164		٥	1.A FM
02150G-AX-6	CWALT 2007-11T1 A21 - CMO/RMBS		09/01/2023	Direct		104	14	٥	1. A FM
02150G-BM-9	CWALT 2007-1111 A21 - CWO/PMBS		09/01/2023	Direct				۷	1. A FM
02150G-BM-9 02660T-BV-4	AHM 2004-3 MH1 - RMBS		09/25/2023	Direct		1.025	1.025	۷۰۰۰	1.A FM
02660T-BV-4	AHM 2005-4 1A2 - BMBS		09/25/2023	Direct			1,025	۷۰۰۰	4.C FM
026601-GP-2 03764Q-BL-5	APIN ZVUS-4 IAZ - HMBS		09/25/2023	DEUTSCHE BANK SECURITIES INC				٥ ، ،	2.C FE
03766H-AA-8	APID XV DHH - CDO	C	08/23/2023	BANC OF AMERICA/FIXED INCOME		9,890,000	10.000,000		1.A FE
040104-MM-0	ARSI 2004-W11 M7 - RMBS	V	09/25/2023	Direct		1,012		,	6. FM
04015G-AV-1	ARES XXXIV DR = CDO		08/23/2023	BNP PARIBAS, S.A.		4.768.750	5.000.000		2.C FE
04015N-AL-8	ARES XXXVII CR - CDO	C	08/23/2023	CITIGROUP GLOBAL MARKETS. INC		959.000	1.000.000		2.0 FE
04018A-AS-8	ARES 58R BR - CDO	C	08/02/2023	SANTANDER		9,712,500	10,000,000		1.0 FE
04541G-XD-9	ABSHE 2006-HE3 M1 - RMBS		09/25/2023	Direct		2,837	2,837	0	1.A FM
04621W-AF-7	ASSURED GUARANTY US HOLDINGS INC	[08/16/2023	GOLDMAN, SACHS & CO.			100,000	0	1.F FE
04966H-AG-1	ATRM XLII C - CDO	C	07/26/2023	SG AMERICAS SECURITIES, LLC		1,118,040	1,155,000	951	
05534A-AR-2	BCAP 2011-RR5 151 - CNO/RMBS		09/01/2023	Direct		4	4	0	4.C FM
055986-AH-6	BMO 235C1 C - CMBS	[07/27/2023	BMO CAPITAL MARKETS		938,734	1,000,000	3,065	
05610W-AE-0	BPR TRUST 2023-BRK2 - CMBS		09/29/2023	Morgan Stanley		349,986	350,000		1.E
05766B-AQ-1	BOBA 2020-1 DR - CD0	Ç	08/17/2023	SG ĂMERICAS SÉCURITIES, LLC			2,185,000		
	BALLY 17 A1B - CDO	C	08/01/2023	SANTANDER			2,900,000		
06762B-AE-0	BABSN 2020-IV B - CD0	U	09/14/2023	SG AMERICAS SECURITIES, LLC		5,004,340	5,060,000	5/, 185	1.0 FE
073685-AK-5	BEACON ROOFING SUPPLY INC		07/26/2023	Various		4,510,000	4,500,000	0	3.0 FE
073879-LR-7	BSABS 2004-AC6 M1 - RIMBS		08/25/2023	Direct		3,172	3, 172	0	5.B FM
073879-PW-2	BSABS 2005-HE1 M6 - RMBS		08/25/2023	Direct		209	209	0	6. FM
09581#-AA-2	BLUE OWL GP STAKES V A-1 A		08/23/2023	DIRECT LOAN FUND		149,700	149,700	0	1.D PL
09581@-AA-4	BLUE OWL GP STAKES V A-1 B		08/23/2023	DIRECT LOAN FUND		150,300	150,300	0	1.D PL
09951L-AC-7 10554T-AH-8	BOOZ ALLEN HAMILTON INC BRASKEM NETHERLANDS FINANCE BV	······	08/01/2023	Various			300,000	0	2.C FE 2.C FE
10569U-AB-1	BRAVO 23NQM5 A2 - RMBS	v	08/03/2023	BARCLAYS CAPITAL INC				U	1.0 FE
11043X-AB-9	BRITISH AIRWAYS 2019-1 PASS THROUGH TRUS		08/03/2023	BAIRD ROBERT W. & COMPANY IN			315.716		2.B FE
114259-AX-2	BROOKLYN UNION GAS CO		09/11/2023	BNP PARIBAS SECURITIES CORP.					2.B FE
114259-AX-2 12008R-AP-2	BUILDERS FIRSTSOURCE INC		09/12/2023	MORGAN STANLEY & COMPANY INC.					3.0 FE
12008R-AP-2	BUILDERS FIRSTSOURCE INC		07/10/2023	MORGAN STANLEY & COMPANY, INC.			500,000		3.0 FE
12189T-AD-6	BURLINGTON NORTHERN SANTA FE LLC		08/22/2023	BAIRD ROBERT W & COMPANY IN		1.776.007	1.574.000		1.D FE
12480V-AL-9	CBAM 171 D - CDO	C	08/22/2023	JANNEY MONTGOMERY SCOTT INC		1,776,007	1,374,000		2.C FE
12489W-QJ-6	CBASS 2005-CB8 M2 - RMBS		09/25/2023	Direct		24.286			1.A FM
12549A-AQ-3	CIFC 131R BR - CD0	C	08/08/2023	SG AMERICAS SECURITIES, LLC		988,000	1,000,000	5,313	
12560E-AL-0	CIFC 203R A1R - CD0	C	08/07/2023	SANTANDER		11,411,150	11,500,000		
12575D-AA-9	CIFC FUNDING 2023-1 LTD CDO	C	09/14/2023	Bank of America Merrill Lynch			3,885,000	0	5.B
12628K-AJ-1	CSAB 2006-3 A4B - RMBS	[09/12/2023	PERSHING DIV OF DLJ SEC LNDING		127,604	823,257		
12628L-AJ-9	CSAB 2006-4 A6A - RMBS	[08/09/2023	. INDUSTRIAL AND COMMERCIAL BANK		54,326	324,342		
12637V-AH-0	CSMC 2006-5 3A4 - CMO/RMBS	[08/01/2023	Direct				0	1.A FM
12638G-AD-1	CSMC 2006-CF3 M3 - RMBS	[08/25/2023	Direct		698	698	0	1.A FM
12642J-DG-9	CSMC 2009-11R 4A2 - CMO/RMBS	[07/01/2023	Amherst Securities Group LLC		1,533	1,533	0	1.A FM
126673-DU-3	CNL 2004-7 MF5 - RMBS		08/01/2023	Direct		1,283	1,283	0	1.A FM
12667G-R8-8	CWALT 2005-41 1X - CMO/RMBS		08/01/2023	BONY MELLON/BMO CAP MKTS		162,391	162,391	0	6
12667G-R8-8	CWALT 2005-41 1X - CMO/RMBS	1	09/01/2023	Direct	L			0	6

			Show All I	ong-Term Bonds and Stock Acquired During the Current Quarter					
1	2	3	4	5	6	7	8	9	10
									NAIC
									Designation,
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									and
									SVO
					Number of			Paid for Accrued	Admini-
CUSIP			Date		Shares of			Interest and	strative
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	Symbol
	CWALT 2005-59 A2A - CMO/RMBS	1 Oreign	09/20/2023	Direct	Otock	7.066	7.066	Dividends	5.B FM
						,			***
	CWALT 2005-59 A2C - CMO/RMBS		09/20/2023	Direct		8,252	8,252		5.B FM
	CWL 2007-SD1 A1 - RMBS		08/25/2023	DIRECT		6,543	6,543		1.A FM
	CAESARS ENTERTAINMENT INC		09/12/2023	GS			100,000		4.C FE
	CANYC 2016-1 DR - CDO	C	09/06/2023	CITIGROUP GLOBAL MARKETS. INC	•••••				2.B FE
	CGINS 131B CR - CD0	٠	08/09/2023	DEUTSCHE BANK SECURITIES. INC.			250,000		2.0 FE
	CGMS 2017–3 BR - CD0	C.	09/15/2023	SUBC SECURITIES INC			2.500,000		
	CGMS 2017-3 BA = CD0	C	07/20/2023	MIZUHO SECURITIES USA/FIXED INCOME		371,600	400,000		
	CGMS 2019-2 CR - CD0		07/24/2023	JANNEY MONTGOMERY SCOTT INC		477,500	500.000		2.0 FE
	CARNIVAL CORP		08/04/2023	SEAPORT GROUP SECURITIES, LLC		23.125	25.000		4.C FE
	CARR 2007-FRE1 M1 - RMBS		09/25/2023	Direct		54,708		027	
	COM MERGER INC		08/28/2023	GS			50.000	1.054	
	CEDF XII A1R - CDO	С	09/26/2023	STONEX FINANCIAL INC		5,309,483	5.355.000		
	CELANESE US HOLDINGS LLC		08/10/2023	BANC OF AMERICA/FIXED INCOME		369.815	370.000	0	2.C FE
	CELANESE US HOLDINGS LLC		08/10/2023	BANC OF AMERICA/FIXED INCOME		1,999,840	2.000.000	0	2.C FE
	CXHE 2006-A M5 - RMBS		09/25/2023	Direct		4.099	4.099		6 FM
	CERB 42 A2 - CDO		08/17/2023	NATIXIS SECURITIES AMERICAS LLC		300.000	300.000	٥	1.A FE
	CHILE ELECTRICITY LUX MPC SARL	С	08/14/2023	Various		1,253,100			1.F FE
	CNLT1 2005-9 213 - CMO/RMBS	· · · · · · · · · · · · · · · · · · ·	07/01/2023	Direct		2,093	2.093	0	1.A FM
	CNLT1 2015-3 2A3 - CMO/RMBS		09/25/2023	Direct		92,598	92,598	n	1.A FM
	COLUMBIA PIPELINES HOLDING COMPANY LLC		08/02/2023	CITIGROUP GLOBAL MARKETS INC.					2.B FE
	COLUMBIA PIPELINES HOLDING COMPANY LLC		08/02/2023	CITIGROUP GLOBAL MARKETS INC.			270.000	٥	2.B FE
	COLUMBIA PIPELINES OPERATING COMPANY LLC		09/26/2023	Various		421,531	425.000		
	COLUMBIA PIPELINES OPERATING COMPANY LLC		08/02/2023	Various			260.000	1,0//	2.A FE
	COLUMBIA PIPELINES OPERATING COMPANY LLC		08/03/2023	TORONTO DOMINION SECS USA INC		1,975,940	2.000.000		2.A FE
	CONDCOPHILLIPS CO		08/03/2023	Various				٥٥	1.F FE
	CONSTELLATION ENERGY GENERATION LLC		09/26/2023	BANC OF AMERICA/FIXED INCOME			190.000	٥٥	2.B FE
							190,000	0	6 FM
	CSFB 2005-1 CB1 - CMO/RNBS		07/01/2023	Direct				0	o
	CSFB 2005-12 6A1 - CMO/RMBS		09/01/2023	Direct		1,234	1,234		1.A FM
	DIGNITY HEALTH		08/01/2023	Build America		17,108,348	14,845,000		1.0 FE
	DRSLF 45 ER - C00		09/22/2023	PIPER & JAFFRAY & CO			275,000	6, 194	
	DRSLF 80 DR - CD0	Ú	09/06/2023	RBC CAPITAL MARKETS		976,500		12,997	
	DRSLF 60 D - C00		08/25/2023			713,438	750,000		
	DRSLF 68 BR - CD0		08/16/2023	SG AMERICAS SECURITIES, LLC			3,000,000	19,386	
	EMIH 231 M1A - HNBS	C	09/20/2023	Merril Lynch Pierce Fenner Smith			150,000	1,941	2.C
	ECOPETROL SA	C	09/19/2023	CITIBANK, NA			200,000		3.A FE
	EMBRAER NETHERLANDS FINANCE BV	C	07/25/2023	Morgan Stanley		198,640	200,000		3.A FE
	ENERGY TRANSFER LP		09/29/2023	BAIRD, ROBERT W., & COMPANY IN		219,824	200,000		2.C FE
	ENERGY TRANSFER LP		09/19/2023	Stifel Nicolaus & Co.		1,461,390	1.500.000		2.0 FE
	ENERGY TRANSFER LP		09/19/2023	Stifel Nicolaus & Co.		2 426 880	3,000,000	52 500	2.0 FE
	EMLT 2004-3 M9 - RMBS		09/25/2023	Direct		7	7	n	5.B FM
	EMLT 2004-3 M9 - RMBS		09/25/2023	Direct			7		5.B FM
	FMC CORP		09/25/2023	JEFF		150.051	160.000		2.C FE
	FRENE 2018-K76 B - CMBS		09/06/2023	SG AMERICAS SECURITIES, LLC		1.870.000		,	1.E FE
	FRENE 2018-K70 B - CNBS		08/11/2023	SG AMERICAS SECURITIES, LLC				3,2/3	
	FRENE 2018-K79 C - CMBS		09/06/2023	SG AMERICAS SECURITIES, LLC		477,405		440 0	
	FRENF 2018-K/7 C - CMBS		07/28/2023	SG AMERICAS SECURITIES, LLC				••••••	1.A 1.G FE
			08/23/2023			2,323,633			1.G FE
32027G-AF-3	FFML 2006-FF12 M1 - RIMBS		08/25/2023	Direct		1,529	1,529	0	O. FM

			Show All	Long-Term Bonds and Stock Acquired During the Current Quarte	r				
1	2	3	4	5	6	7	8	9	10 NAIC Designation, NAIC Designation Modifier
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	and SVO Admini- strative Symbol
	FFML 2006-FF12 M1 - RMBS		08/25/2023	Direct		2,224	2,224	0	6. FM
32027N-UQ-2 32028P-AG-0	FFNL 2005-FF7 M5 - RMBS		09/25/2023	Direct Direct				0	1.A FM 5.A FM
32028P-AG-0	FHAMS 2006-FF11 MT - HMBS		09/25/2023	Direct		4, 143	4, 143	٥٠	1.A FM
33830J-AA-3	GLYS 2017–1 A2 – RMBS		08/09/2023	WELLS FARGO SECURITIES ILC	• • • • • • • • • • • • • • • • • • • •	96.391			
345370-DB-3	FORD MOTOR CO		09/26/2023	Stifel Nicolaus & Co.		2,353,125	2,500,000		
34960H-AE-9	FCBSL 3R ER - CDO	C	08/16/2023	. CITIGROUP GLOBAL MARKETS, INC			2,000,000	20,256	1
361448-BM-4	GATX CORP		09/06/2023	. Various		249,333	250,000	0	2.B FE
36169D-AA-0	GCAT 23NOM2 A1 - CMO/RMBS		07/12/2023	. MIZUHO SECURITIES USA/FIXED INCOME		226,800	236,655	499	
36169G-AC-9 36228F-R4-0	GCAT 23NQM3 A3 - RMBS		09/18/2023	. J.P. Morgan Securities LLC			250,000 594	1,377	1.F FE
362334-LL-6	GSAMP 2004-HE1 M2 - HMBS		08/25/2023	Direct				۷۰	6. FM
362341-5T-2	GSAA 2006–2 M1 – RMBS		09/25/2023	Direct		54,859			1.A FM
36245E-AG-3	GSAMP 2006-HE7 M2 - RMBS		09/25/2023	Direct			29.594	0	6 FM
36253B-AE-3	GSMS 2014-GC22 D - CMBS		09/14/2023	BMO CAPITAL MARKETS		580,000	1,000,000	2,286	2.C FE
36267Q-AA-2	GN BONDCO LLC		09/25/2023	. Morgan Stanley		74,016	75,000	0	3.B FE
36268N-AA-8	GTCR W-2 MERGER SUB LLC		09/20/2023	. JP MORGAN SECURITIES LLC		1,000,000	1,000,000	0	3.C FE
375558-BZ-5	GILEAD SCIENCES INC		09/07/2023	. CITIGROUP GLOBAL MARKETS INC.		249,595	250,000	0	2.A FE
38138T-AE-1	GLM 10 B - CD0	C	07/28/2023	. CITIGROUP GLOBAL MARKETS, INC		5,889,000	6,000,000	14,376	
40431J-AF-0 40437L-AJ-1	HASC 2007-0PT1 M1 - RMBS		09/25/2023	Direct			111,480		6. FM 1.F FE
40437L-AU-6	HLM 1813 D = CDO	С	08/23/2023	BNP PARIBAS, S.A.		953.500	1,000,000		
40440X-AE-1	HLM 2021-16 C - C00	C	08/23/2023	SMBC SECURITIES INC		324,300	345,000	2,364	
41161M-AC-4	HVMLT 2006-5 21A - CMO/RMBS		09/19/2023	Direct		61	61	0	1.A FM
41162D-AG-4	HVMLT 2006-12 2AB - RMBS		08/21/2023	. Direct			18,531	0	6. FM
41162D-AG-4	HVMLT 2006-12 2AB - RMBS		09/19/2023	. Direct		69,492	69,492	0	6. FM
422806-AA-7	HEICO CORP		07/20/2023	. Various		618,610	620,000	0	2.B FE
422806-AB-5 437084-QZ-2	HEICO CORP		07/19/2023	TRUIST SECURITIES, INC.		249,080	250,000	0	2.B FE
43/084-QZ-2 437084-VR-4	HEAT 2005-9 M2 - RMBS		09/25/2023 09/25/2023	Direct				0	1.A FM
440327-AL-8	HEAT 2006-4 MT - HMBS		09/25/2023	J.P. Morgan Securities LLC				 n	2.B FE
45344L-AA-1	CRESCENT ENERGY FINANCE LLC		08/02/2023	Stifel Nicolaus & Co.				936	
	RAST 2005-A15 2A1 - CMO/RMBS		09/25/2023	Direct				0	1.A FM
45660L-6U-8	RAST 2006-A1 3A2 - CMO/RMBS		08/01/2023	Direct		216	216	0	1.A FM
45660L-WA-3	INDX 2005-AR18 1A2 - CMO/RIMBS		09/25/2023	. Direct		659	659	0	1.A FM
45660L-WF-2	INDX 2005-AR18 22C - CMO/RMBS		09/25/2023	. Direct			795	0	1.A FM
45661E-GL-2	INDX 2006-AR9 3A4 - CMO/RMBS		07/01/2023	. Direct		31,777	31,777	0	4.B FM
45687V-AA-4	INGERSOLL RAND INC		08/08/2023	. Various			1,100,000	0	2.C FE
45687V-AB-2 461070-AU-8	INGERSOLL RAND INC INTERSTATE POWER AND LIGHT CO		08/10/2023	. Various				0	2.C FE
461070-AU-8 46124H-AG-1	INTUIT INC		09/18/2023	MORGAN STANLEY & COMPANY				0	1.G FE
46124H-AG-1 46632T-AB-1	INTUIT INC		09/12/2023	. MUHGAN STANLEY & CUMPANY		288,327	290,000	 n	1.G FE 1.A FM
469815-AK-0	JACOBS ENTERTAINMENT INC		09/17/2023	Stifel Nicolaus & Co.	•••••	45,063			
47214B-AA-6	JBS USA LUX SA		09/05/2023	RBC		104.861			2.0 FE
478375-AL-2	JOHNSON CONTROLS INTERNATIONAL PLC	C	07/24/2023	. TRUIST SECURITIES, INC.			250,000	771	
48173*-AB-6	JUNE LANE CLO VI LLC ? CLASS B - CDO		08/15/2023	. DIRECT		908,022	908,022	0	2.B
48251T-AD-3	KKR 20 D - CDO		08/09/2023	. CITIGROUP GLOBAL MARKETS, INC		241,250	250,000	1,444	2.C FE
48255P-AE-5	KKR 41 C - CDO	C	07/17/2023	BAIRD, ROBERT W., & COMPANY IN			4,000,000		1.E FE

			Show All	Long-Term Bonds and Stock Acquired During the Current Quarte	r				
1	2	3	4	5	6	7	8	9	10 NAIC Designation, NAIC Designation Modifier and
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	SVO Admini- strative Symbol
502431-AP-4	L3HARRIS TECHNOLOGIES INC		07/27/2023	BANC OF AMERICA/FIXED INCOME		159,790	160,000	0	2.B FE
502431-AQ-2	L3HAPRIS TECHNOLOGIES INC		07/27/2023	Various		639,315	640,000	0	2.B FE
52520C-AF-2 52520C-AJ-4	LMT 2006-3 1A3 - CMO/RMBS		09/01/2023	Direct			200 2.279	0	1.A FM 1.A FM
52520C-AJ-4	LMT 2006-9 3A1 - CMO/RMBS		09/25/2023	Direct Direct		93	2,2/9		1.A FM
52521R-AQ-4	LMT 2007-5 2A1 - CMO/RMBS		09/25/2023	Citiaroup (SSB)		93	8	٥	1.A FM
52521R-AQ-4	LMT 2007-5 243 - CMO/RMBS		08/25/2023	BAIRD ROBERT W & COMPANY IN		27		o	1.A FM
52522W-AG-4	LXS 2006-11 2A3 - RMBS		09/01/2023	Direct				n	1.A FM
52524M-AD-1	LX\$ 2007-9 A3 - RMB\$		07/25/2023	Direct		8	8	0	1.A FM
542514-DL-5	LBMLT 2003-1 M3 - RMBS		07/14/2023	BREAN CAPITAL, LLC			1,028,489		
552953-CH-2	MGM RESORTS INTERNATIONAL	[]	09/13/2023	BAIRD, ROBERT W., & COMPANY IN		90,500	100,000	1,979	
55336V-AM-2	MPLX LP		09/26/2023	MORGAN STANLEY & COMPANY		821,579	1,000,000	20,375	
55817E-AU-0	MDPK XXXVII DR - CDO	C	08/09/2023	. CITIGROUP GLOBAL MARKETS, INC		488,750	500,000		2.C FE
568039-AA-9	MARIN GENERAL HOSPITAL		09/21/2023	. SUNTRUST		2,772,510	3,000,000		2.B FE
573874-AP-9	MARVELL TECHNOLOGY INC		09/11/2023	J P MORGAN SECURITIES			500,000	0	2.C FE
573874-AQ-7	MARVELL TECHNOLOGY INC		09/11/2023	JP MORGAN SECURITIES LLC		496,740	500,000	0	2.C FE
57643L-DN-3	MABS 2004-WMC1 M6 - RMBS		09/25/2023	Direct		3,633	3,633	0	1.A FM
57643L-HB-5 57779E-AA-6	MAXIM CRANE WORKS HOLDINGS CAPITAL LLC		09/25/2023	. Direct					5.A FE
57779E-AA-6 581557-BU-8	MAXIM CHANE WORKS HOLDINGS CAPITAL LLC		08/17/2023	Various					2.A FE
59020U-3Z-6	MLMI 2006-WMC1 M1 - RMBS		09/25/2023	Direct				1,077	1. A FM
59023W-AS-7	MLM1 2006-FF1 B3 - RMBS		09/25/2023	Direct		207	207		1.A FM
59156R-CE-6	METLIFE INC		07/10/2023	Wells Fargo Securities, LLC		1 987 920	2.000.000	0	1.G FE
603374-AH-2	MINERVA LUXEMBOURG SA	C	09/14/2023	Various					
609935-AA-9	MONONGAHELA POWER CO		09/12/2023	MORGAN STANLEY & COMPANY		339,391	340,000	0	1.G FE
61690Q-AS-8	MSBAM 2015-C23 D - CMBS		09/14/2023	BMO CAPITAL MARKETS		845,000	1,000,000	2,019	2.0 FE
61744C-TA-4	MSAC 2005-WMC6 M6 - CMO/RMBS		07/25/2023	Direct		75,924	75,924	0	6. FM
61744C-YR-1	MSHEL 2006-2 M2 - RMBS		09/25/2023	. Direct		107	107	0	1.A FM
61749W-AT-4	MSM 2006-11 3A1 - CMC/RMBS		09/05/2023	. STIFEL NICOLAUS & COMPANY		735,280			
61749W-AV-9	MSM 2006-11 3A3 - RMBS		09/05/2023	STIFEL NICOLAUS & COMPANY		643,715	1,021,771	1,022	***
61755F-AE-5	MSST 2007-1 M1 - RMBS		07/25/2023	Direct		2,991	2,991	0	6. FM
	MSSI 2007-1 M1 - RMBS		09/25/2023	Direct Various				0	6. FM
62829D-2A-7 62878U-2G-6	MUTUAL OF OMAHA COMPANIES GLOBAL FUNDING	C	07/19/2023	Various		249,967	250,000	 n	1.E FE
638962-AA-8	NCR ATLEOS ESCROW CORP		09/22/2023	JPM		24,688	25,000	0	3.A FE
64129J-BL-3	NEUB XIV D1R - CDO	C	08/15/2023	BNP PARIBAS, S.A.		963,500	1,000,000		2.C FE
64131B-AJ-2	NEUB XXII CR - CDO		09/28/2023	CITIGROUP GLOBAL MARKETS, INC			1,500,000	24,927	1.F FE
64352V-JN-2	NCHET 2004-4 M5 - RMBS		09/25/2023	Direct		300	300	0	6. FM
64352V-KG-5	NCHET 2005-1 M7 - RMBS	[]	08/25/2023	Direct		5	5	0	6. FM
653938-AA-8 653950-AA-3	MUZ88 1 E - CDO	C	09/11/2023	STATE STREET				490	3.C FE
65444D-AA-6	MUZ88 3 IN - CDO	C	09/12/2023	JP MORGAN				 n	1.D 5.B
65535V-HK-7	NAA 2005-AP1 2M1 - RMBS		07/01/2023	Direct		1.068	1.068	n	1.A FM
65539C-BH-8	NNRR 2011-4R 310 - CMO/RMBS		08/01/2023	BREAN CAPITAL, LLC				0	4.B
655663-AB-8	NORDSON CORP	[]	09/07/2023	JPM		104,701	105,000	0	2.B FE
67113L-AS-5	OCP 2019-17 CR - CD0	C	08/08/2023	BNP PARIBAS, S.A.			1,500,000		1.F FE
67117V-AB-6	OBX 23NQM6 A2 - RMBS		07/21/2023	BMO Capital Markets Corp		249,997	250,000	1,241	
673919-AB-2	OBX 23NQM5 A2 - CMO/RMBS		06/21/2023	Morgan Stanley & Co. LLC		3	0	(3)	1.C FE
074500 01 0				DANG OF AMERICA (ELVER INCOME					

			Show All L	ong-Term Bonds and Stock Acquired During the Current Quarte	r				
1	2	3	4	5	6	7	8	9	10
									NAIC
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011010			5 /		Number of			Paid for Accrued	Admini-
CUSIP			Date		Shares of			Interest and	strative
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	Symbol
	AL PETROLEUM CORP		08/29/2023	Various		399,589	360,000		
67514W-AE-7 OCTR 8R E		C	09/27/2023	SG AMERICAS SECURITIES, LLC		910,000	1,000,000		
	I CR3 - CD0		08/23/2023	BNP PARIBAS, S.A.		3,322,550	3,500,000		
	CR - CDO	C	08/09/2023	CITIGROUP GLOBAL MARKETS, INC			2,250,000	11,984	
682680-BL-6 ONEOK INC	· · · · · · · · · · · · · · · · · · ·		08/10/2023	GOLDMAN		969,767	970,000	0	2.B FE
682680-BN-2 ONEOK INC	J		08/10/2023	GOLDMAN		447,782	450,000	0	2.B FE
68269H-AD-7 OMFIT 232	2 D - ABS		08/15/2023	CGMI		199,985	200,000	0	2.B FE
	05-5 M4 - RMBS		09/25/2023	Direct		20,101	20.101	n	6. FM
68622T-AB-7 ORGANON &	· · · · · · · · · · · · · · · · · · ·		09/26/2023	M.		159.750	200.000	4 214	4.A FE
	B - CMBS	C	07/19/2023	Morgan Stanley & Co. LLC		248.750	250,000		1.D FE
	15-2 DR2 - CD0	C	07/31/2023	PERFORMANCE TRUST CAP			1,250,000	5, 118	
	R DR - CDO	C	07/05/2023	JP MORGAN SECURITIES LLC		216,250	250,000		2.C FE
70932M-AC-1 PENNYMAC	FINANCIAL SERVICES INC		07/28/2023	Various		833,375	1,000,000		3.C FE
709599-BW-3 PENSKE TR	RUCK LEASING CO LP		09/19/2023	Stifel Nicolaus & Co.			2.500.000	21.007	2.B FE
	A FINANCIAL CORP	C	08/09/2023	EUROCLEAR		251,607	254,000	0	4.A FE
74460W-AG-2 PUBLIC ST			07/24/2023	J P MOBGAN SECURITIES				0	1.F FE
	M1A - RMBS	С	07/27/2023	N.			150.000	0	3.A FE
	30N INC		08/03/2023	GS .			50.000		4.C FE
	7-001 A2 - RMBS		09/25/2023	Direct		71.185	71.185		1. A FM
			07/26/2023	GOLDMAN		963,604	1.024.000		2.A FE
75513E-CP-4 RTX CORP			07/25/2023	Various		82,212	120.000		2.A FE
							,		
	REAL ESTATE GROUP LLC		08/24/2023	JP MORGAN SECURITIES LLC		166,196	189,600	4,459	4.A FE
	4-SL4 A3 - CMO/RMBS		06/01/2023	DIRECT		1,251	1,251		1.0 1 1111
	5-EFC6 M5 - CMO/RMBS		09/25/2023	Direct		1,871	1,871		5.B FM
	7-A5 2A5 - CMO/RMBS		09/01/2023	Direct				0	7.A I W
	19-2 DR - CDO	C	08/08/2023	BNP PARIBAS, S.A.		957,200	1,000,000		2.C FE
	DMMUNICATIONS INC		09/11/2023	DAVIDSON (D.A.) & CO. INC.		577,772	690,000		2.C FE
	INANCE LTD	C	09/12/2023	Various		263,872	265,000	0	2.C FE
	SCHWAB CORP		08/22/2023	Various		890,816	890,000	0	1.F FE
83611M-NL-8 SVHE 2006	6-2 M4 - RMBS		09/25/2023	Direct		9,702	9,702	0	5.C FM
83612M-AH-0 SVHE 2006	6-WF2 M3 - RMBS		09/25/2023	Direct		1,382	1,382	0	4.C FM
846031-AT-9 STHWK 1R	DR - CDO		08/25/2023	Various		527,625	550,000	4.150	2.C FE
84730#-AB-3 SPAY, INC	C INITIAL TERM LOAN		07/31/2023	DIRECT		57,489	57,489	0	5.B
	A2 - ABS		07/27/2023	TD SECURITIES (USA) LLC		225,908	250.000	79	1.G FE
	4-4 M7 - RMBS		09/25/2023	Direct	•••••	6,853	6,853		5.C FM
	-BC5 M1 - RMBS		09/25/2023	Direct	•••••				1 A FM
	-BC3 MT - HMBS		09/25/2023	Direct		6.324	6.324	v	5.B FM
	6-AR4 2A2 - RIMBS		09/25/2023	Direct		177	177	•••••••	5.B FM
	7-BC3 1M1 - RMBS		09/25/2023	Direct		37,637	37,637		6. FM
	MITSUI FINANCIAL GROUP INC	[07/06/2023	SMBC NIKKO SECURITIES AMERICA, INC.		250,000	250,000		1.G FE 2.C FE
	I BR - CDO		08/15/2023	JANNEY MONTGOMERY SCOTT INC		999,375	1,000,000		1.A FE
	16-1 DR2 - CD0		08/23/2023	Various		1,552,075	1,650,000		2.C FE
	INC - ABS		08/15/2023	ML		42,500	50,000		4.A FE
	ES1 A1A - RMBS		07/21/2023	J.P. Morgan Securities LLC		299,542	300,000		1.A FE
	DTOR CREDIT CORP		09/06/2023	BANC OF AMERICA/FIXED INCOME		249,565	250,000		1.E FE
90015W-AM-5 TURKIYE V	VAKIFLAR BANKASI TAO	C	09/05/2023	CITIBANK, NA		386,985	389,000		4.C FE
90345W-AD-6 US AIRWAY	YS PASS THROUGH CERTIFICATES SER		09/01/2023	BAIRD, ROBERT W., & COMPANY IN		11,777	12,235		2.A FE
		1	l	In			*		1
90346W-AA-1 AMERICAN	AIRLINES 2013-1 PASS THROUGH TR		09/20/2023	BAIRD, ROBERT W., & COMPANY IN		121.045	127 .415	1 776	2.A FE

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

			Show All L	ong-Term Bonds and Stock Acquired During the Current Quarter					
1	2	3	4	5	6	7	8	9	10
•	<u>-</u>		,		ŭ	•	Ü	·	NAIC
									Designation,
									NAIC
									Designation
									Modifier
									and
									SVO
					Number of			Paid for Accrued	Admini-
CUSIP			Date		Shares of			Interest and	strative
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	Symbol
92212C-AA-2 VARAG	GON IFN TR II - CMO		09/27/2023	DIRECT		310,211	310.211	0	2.B PL
	GON SR NT TR II - CMO		09/27/2023	DIRECT		8.104.669	8.104.669	0	1.F PL
	GON SENIOR NOTE TRUST II - CMO		09/30/2023	DIRECT NON-CASH		355,845,340		0	1.1 FL
	GON SENIOR NOTE TRUST II - CMO		09/30/2023	DIRECT NON-CASH		71,169,068	71,169,068		1.4
									1.6
	GON SENIOR NOTE TRUST II - CMO		09/30/2023	DIRECT NON-CASH		47,446,045	47,446,045 .	0	1.1-
	AT INC		09/21/2023	JPM			50,000		5.A FE
	NG CRUISES LTD	Ú	08/29/2023	WFS				1,346	5.A FE
	181 A2 - CDU	C	07/28/2023	SG AMERICAS SECURITIES, LLC			1,950,000	4,846	
	20 19-1 CIR - CUU	c	09/28/2023	JP MORGAN CHASE INTL		964,250	415,000	2,313	
	T 2006-1 M6 - CMO/RMBS	·····	09/25/2023			5.653			2.B FM
				Direct		.,			
	2015-NXS4 C - CMBS		09/07/2023				1,375,000	1,849	
	2021-FCMT C - CMBS		09/21/2023	DBS1		185,000	200,000		1.G FE
	ERN MIDSTREAM OPERATING LP		09/13/2023	GOLDMAN			30,000		2.C FE
	R 2019-2 ER - CDO	C	08/08/2023	PERFORMANCE TRUST		235, 188	275,000		3.C FE
	WARE LIFE INSURANCE COMPANY OF		08/17/2023	DIRECT LOAN FUND		242,925	250,000		2.C
	TNING 2022-1 A FUNDED - ABS		09/01/2023	DIRECT		60, 131		0	
	DERBIRD 2022-1 A FUNDED - ABS		09/01/2023	DIRECT		54,902	54,902 .	0	1.G PL
	FAGASTA PLC	D	07/19/2023	Merril Lynch Pierce Fenner Smith		200,000	200,000		2.B FE
	Y XXIV E - CDO		08/10/2023	CITIGROUP GLOBAL MARKETS, INC		1,844,000	2,000,000		3.C FE
	2017-2 B - CDO	C	08/23/2023	SMBC SECURITIES INC		491,250	500,000 .		1.C FE
	IZCHEVROIL FINANCE COMPANY INTERNATI	D	09/18/2023	JP MORGAN SECURITIES PLC		573,696	747,000		3.A FE
	OW OIL PLC	D	09/19/2023	BANK OF NEW YORK/BARCLAYS LONDON, NY		201,780	228,000		5.A FE
	MACAU LTD	D	09/19/2023	BANK OF NEW YORK/BARCLAYS LONDON, NY			266,000647.000		4.A FE 2.C FE
	X SAB DE CV	D	07/20/2023	BARCLAYS CAPITAL INC		850.000	1.000.000		3.A FE
	A SAB DE CV	υ	07/20/2023	CITIBANK NA			257,000		4.B FE
	SS BANK PLC	n	09/19/2023	JEFFERIES INTERNATIONAL LTD			237,000		5.A FE
	SS DAIN PLU	D	09/18/2023	CITIGROUP GLOBAL MARKETS INC.			600.000		2.B FE
	FOOD CBP SUKSES MAKMUR TBK PT	D	08/30/2023	GOLDMAN			450,000		2.0 FE
	FOOD CBP SUKSES MAKMUR TBK PT	D	08/25/2023	Hong Kong Shanghai Bank Corp			278,000		2.C FE
	otal - Bonds - Industrial and Miscellaneous (Unaffiliated)					692.641.824	702.119.169	1,210,632	XXX
	ERA ENERGY CAPITAL HOLDINGS IN	1	08/11/2023	Various		349,950		112	
	otal - Bonds - Hybrid Securities		00/11/2020	YAI IVUO		349,950	350,000	112	
	,	I	00/00/	D: 1// 0		,	***,***		
	RES: I BOXX SHY CORP			Piper Jaffray Co.	0.000	482,092	0	0	
	RES:MBS ETF		09/25/2023	Piper Jaffray Co.	0.000	1,499,936	0	0	
	otal - Bonds - SVO Identified Funds					1,982,028	0	0	XXX
000000-00-0 LONG	TERM CARE GROUP, INC INITIAL TER		07/20/2023	DIRECT				0	5.B
000000-00-0 CARDW	WORKS, INC TERM LOAN		08/09/2023	DIRECT				0	5.B
	TSPEED SOLUTIONS, LLC - DELAYED DRAW		08/07/2023	DIRECT		839	839	0	5.B
	TSPEED SOLUTIONS, LLC - DELAYED DRAW	l	09/29/2023	DIRECT		689			5.B
	HOLDING CORP INCREMENTAL DELAYED	l	09/29/2023	DIRECT		4.882	.4.882	n	5.B GI
	YA INC INITIAL TERM LOAN		07/31/2023	DIRECT		4,508	4,508		5 B
	YA INC REVOLVING CREDIT LOAN		08/31/2023	DIRECT		4,306	4,506	٥	5.D
	YA INC REVOLVING CREDIT LOAN		08/31/2023	DIRECT		1/5 81			5.B
						······································		0	J.B
	YA INC DD T/L		07/31/2023	DIRECT		22		0	5.B
	ISSANCE FINANCIERE - ORIGINAL BOND F	g	06/26/2023	DIRECT		8,724	(7,801)		5.B
	NFIELD WORLD TRADE, INC DELAYED D		09/21/2023	DIRECT		3,789	3,789		5.B GI
	SERVICES HOLDINGS, LLC - FIFTH AMEND		08/09/2023	DIRECT		21,573	21,573	0	4.B
000000-00-0 MODIG	GENT LLC - AMENDMENT NO 3 REVOLVIN	l	09/29/2023	DIRECT		105 282	105 282	0	5 B

			Show All	Long-Term Bonds and Stock Acquired During the Current Quarter					
1	2	3	4	5	6	7	8	9	10 NAIC Designation, NAIC Designation Modifier
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	and SVO Admini- strative Symbol
000000-00-0	OLIVER STREET DERMATOLOGY HOLDINGS, LLC		09/01/2023	DIRECT		(358,724)	(358,724)	0	5.B
000000-00-0	CHERRY BEKAERT ADVISORY LLC - REVOLVING		09/01/2023	DIRECT		139,241	139,241	0	5.B
000000-00-0	CHERRY BEKAERT ADVISORY LLC - DELAYED DR		08/07/2023	DIRECT		349,633	353, 165	0	5.B
000000-00-0	STREAMLAND MEDIA MIDCO LLC - TENTH AMEND		07/31/2023	DIRECT		409	409	0	5.B
000000-00-0	AVANTI COMMUNICATIONS GROUP PLC - FACILI	D	07/01/2023	DIRECT		224,882	224,882	0	5.B
000000-00-0	NSG BUYER, INC INITIAL TERM LOAN		07/06/2023	DIRECT		35,813	35,813	0	5.B
000000-00-0 000000-00-0	ZENDESK, INC INITIAL TERM LOAN		09/25/2023	DIRECT				0	5.B
000000-00-0	INMOMENT. INC INITIAL TERM LOAN		04/28/2023	DIRECT					3.B 5 B
000000-00-0	MISSOURI COBALT, LLC - TWELFTH AMENDMENT		07/11/2023	DIRECT				۷	5.D
000000-00-0	PT INTERMEDIATE HOLDINGS III, LLC - 2023		07/31/2023	DIRECT		22,747	22,747	 n	3 C
000000-00-0	PT INTERMEDIATE HOLDINGS III, LLC - 2023		09/28/2023	DIRECT		2.971	2.971	٥	3 B
000000-00-0	CD&R MADISON PARENT LTD - FACILITY B1	B	08/31/2023	DIRECT		21,014	21,091	0	5.B
000000-00-0	CD&R MADISON PARENT LTD - FACILITY B2	В	08/31/2023	DIRECT		9, 104	9, 174	0	5.B
000000-00-0	BIOPLAN USA, INC TERM LOAN		06/09/2023	DIRECT				0	5.A FE
000000-00-0	BIOPLAN USA, INC TERM LOAN		09/11/2023	DIRECT				0	5.A FE
000000-00-0	SPINAL USA, INC. (PRECISION MEDICAL, INC		07/01/2023	DIRECT		249,400	246,658	0	5.B
000000-00-0	DEL REAL, LLC - TERM LOAN		06/30/2023	DIRECT		(885)	(885)	0	5.B
000000-00-0	DEL REAL, LLC - TERM LOAN		09/29/2023	DIRECT		13,932	13,932	0	5.B
000000-00-0	SOUTHERN GRAPHICS INC TERM B LOAN (FI		07/31/2023	DIRECT		6,534	9,591	0	5.C PL
000000-00-0	SOUTHERN GRAPHICS INC TERM A LOAN (FI		07/31/2023	DIRECT		19,219	28,208	0	5.C PL
000000-00-0	SIGNATURE BRANDS, LLC - TERM LOAN		08/31/2023	DIRECT		12,114	12,114	0	5.B
000000-00-0 000000-00-0	SIGNATURE BRANDS, LLC - TERM LOAN		09/29/2023	DIRECT		5,043	5,043		5.B
000000-00-0	BAYSIDE OPCO, LLC - SUPERPRIORITY REVOLV		08/28/2023	DIRECT		21, 197			b
000000-00-0	BAYSIDE OPCO, LLC - SUPERPRIORITY NEVOLV BAYSIDE OPCO, LLC - A-2 TERM LOAN		09/29/2023	DIRECT		9,518	9.518	۷۰	4.B
000000-00-0	BAYSIDE OPCO, LLC - A-2 TERM LOAN		09/29/2023	DIRECT				٥	4.D
000000-00-0	TWIN-STAR INTERNATIONAL, INC SIXTH AM		09/29/2023	DIRECT			124.712	 n	3 B
000000-00-0	COBALT BUYER SUB, INC AMENDMENT NO. 2		06/21/2023	DIRECT		(4.881)	0	n	3 A
000000-00-0	SUNLAND ASPHALT & CONSTRUCTION, LLC - TE		08/31/2023	DIRECT		2,979	2,979	n	5.B
000000-00-0	SUNLAND ASPHALT & CONSTRUCTION, LLC - TE		09/29/2023	DIRECT		1.220	1.220		5.B
000000-00-0	FINANCIAL-INFORMATION-TECHNOLOGIES, LLC		06/29/2023	DIRECT		(42,038)	0	0	3.B
000000-00-0	COTTON HOLDINGS, INC FOURTH ADDITIONA		07/07/2023	DIRECT				0	4.A
000000-00-0	TECOSTAR HOLDINGS, INC CLOSING DATE T		07/07/2023	. DIRECT		6,362,689	6,525,834	0	5.B
000000-00-0	BY LIGHT PROFESSIONAL IT SERVICES LLC -		07/25/2023	DIRECT		485,502	485,502	0	4.B
000000-00-0	SALON LOFTS GROUP, LLC - DELAYED DRAW TE		07/14/2023	DIRECT		19,548	19,548	0	5.B
000000-00-0	CSAT SOLUTIONS HOLDINGS LLC - REVOLVING		09/28/2023	DIRECT		69,526	69,526	0	4.B
000000-00-0	ADG, LLC - INITIAL TERM LOAN (FIRST LIEN		09/29/2023	DIRECT		8,791	8,791	0	5.B
000000-00-0	TRINTECH INC REVOLVING CREDIT LOAN		07/25/2023	DIRECT		47,551	53, 129	0	5.B
000000-00-0	TRINTECH INC INITIAL TERM LOAN		07/25/2023	DIRECT			2,417,381	0	5.B
000000-00-0	SALON LOFTS GROUP, LLC - DELAYED DRAW TE		07/27/2023	DIRECT		87, 130	87 , 130	0	5.B
000000-00-0	CG BUYER, LLC - CLOSING DATE TERM LOAN		07/19/2023	DIRECT			2,953,125	0	5.B
000000-00-0	TWIN-STAR INTERNATIONAL, INC SIXTH AM		07/20/2023	DIRECT		1,247	1,247	0	3.B
000000-00-0	TWIN-STAR INTERNATIONAL, INC SIXTH AM		09/12/2023	DIRECT		6,822	6,822	0	3.B
000000-00-0	4 OVER INTERNATIONAL, LLC - TERM LOAN (2		07/26/2023	DIRECT				0	5.B
000000-00-0	KNITWELL BORROWER LLC - CLOSING DATE TER		07/28/2023	DIRECT				0	5.B
000000-00-0	4 OVER INTERNATIONAL, LLC - TERM LOAN (2	D	07/25/2023	DIRECT		3,768,841		0	5.B
000000-00-0	HAVILA KYSTRUTEN OPS - 10/2024 FLOAT	D	07/24/2023	DIRECT		816,309	820,811	0	5.B

			Show All	Long-Term Bonds and Stock Acquired During the Current Quarte	r				
1	2	3	4	5	6 Number of	7	8	9 Paid for Accrued	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Shares of Stock	Actual Cost	Par Value	Interest and Dividends	strative Symbol
000000-00-0	IP OPERATING PORTFOLIO I, LLC - DELAYED		09/27/2023	DIRECT			2,525,616	0	5.B
000000-00-0	AMERIVET PARTNERS MANAGEMENT, INC DEL		08/29/2023	DIRECT			78,079	0	5.A
000000-00-0	INTERNAP HOLDING LLC - TERM LOAN		08/01/2023	DIRECT		376,635	376,635	0	5.B
000000-00-0	NORTH HAVEN STACK BUYER, LLC - DDTL-4		08/03/2023	DIRECT		1,936	1,936	0	3.B
000000-00-0	STANADYNE OPERATING COMPANY LLC - REVOLV		08/07/2023	DIRECT		116,993	116,993	0	4.C PL
000000-00-0	STANADYNE OPERATING COMPANY LLC - TERM L		07/31/2023	DIRECT		401,451	401,451	0	4.C PL
000000-00-0	CALCEUS ACQUISITION, INC INITIAL TERM		08/15/2023	DIRECT		2,593,403	2,673,612	0	5.B
000000-00-0	HG GENESIS 9 SUMOCO LIMITED - TERM LOAN	В	09/13/2023	DIRECT		56,826	56,953	0	5.B
000000-00-0	NORTH HAVEN STACK BUYER, LLC - DDTL-5		08/17/2023	DIRECT		3,847	3,872	0	3.B
000000-00-0	KID DISTRO HOLDINGS, LLC - BANDZOOGLE IN		08/30/2023	DIRECT		861,036	883, 114	0	5.B
000000-00-0	KID DISTRO HOLDINGS, LLC - BANDZOOGLE IN		08/30/2023	DIRECT		(4,416)	0	0	5.B
000000-00-0	CB NEPTUNE HOLDINGS, LLC - TERM LOAN B		09/05/2023	DIRECT		1,067,962	1,100,991	0	4.B
000000-00-0	QUICK QUACK CAR WASH HOLDINGS, LLC - 202		09/21/2023	DIRECT		2,950,690	2,980,495	0	3.B
000000-00-0	TRAVELEX ISSUERCO 2 PLC - TERM FACILITY	В	09/22/2023	DIRECT		1,715,811		0	4.B
000000-00-0	DENALI MIDCO 2, LLC - 2022-4 INCREMENTAL		09/27/2023	DIRECT			14,352	0	3.B
000000-00-0	AHF PARENT HOLDING, INC INITIAL FIRST		09/20/2023	DIRECT				0	4.B
00155*-AA-1	AGY HOLDING CORP CLOSING DATE TERM LO		08/31/2023	DIRECT		27,848	27,848	0	5.B GI
00155*-AB-9	AGY HOLDING CORP DELAYED DRAW TERM LO		09/29/2023	. DIRECT			37,654	0	5.B GI
00230*-AB-8	REVALIZE, INC REVOLVING LOAN		09/25/2023	. DIRECT		12,920	12,920	0	3.B PL
00453*-AA-0	ACCUMEN INC INITIAL TERM LOAN		07/31/2023	DIRECT		11,376	11,376	0	5.B
00453*-AB-8	ACCUMEN INC DELAYED DRAW TERM LOAN		07/24/2023	DIRECT		5,327	5,327	0	5.B
00510@-AC-5	ACUITY EYECARE HOLDINGS, LLC - FOURTEENT		06/30/2023	DIRECT		248,415	248,415	0	5.B
01376*-AB-0	ALCO MANUFACTURING HOLDING CORPORATION -		07/01/2023	DIRECT			98,524	0	4.C
02082A-AH-7	ALPINE ACQUISITION CORP II - REVOLVING L		09/29/2023	DIRECT		24,738	24,738	0	4.B PL
03782*-AF-5	APPFIRE TECHNOLOGIES, LLC - INITIAL TERM		09/01/2023	DIRECT		218,517	218,517	0	3.B PL
03782*-AH-1	APPFIRE TECHNOLOGIES, LLC - SECOND SUPPL		09/28/2023	DIRECT		218,517	218,517	0	3.B
03882@-AA-3	ARBORWORKS ACQUISITION LLC - INITIAL TER		08/10/2023	DIRECT			57,702	0	5.B
05355@-AB-4	AMERIVET PARTNERS MANAGEMENT, INC DEL		09/28/2023	DIRECT			27,703	0	5.A
053550-AC-2	AMERIVET PARTNERS MANAGEMENT, INC INI		09/28/2023	DIRECT	····	14,614	14,614	0	5.A PL
05597@-AB-2	BUH HOLDINGS III CORP INITIAL REVOLVI		09/22/2023	. DIRECT		91,471	91,471	0	3.B PL
05608@-AJ-2	BY LIGHT PROFESSIONAL IT SERVICES LLC -		07/25/2023	DIRECT	····	97,911	97,911	0	4.B PL
07587*-AA-4	BECO HOLDING COMPANY, INC REVOLVING C		09/29/2023	DIRECT		65,903	65,903	0	3.B
07735#-AC-7	BEL USA LLC - FOURTH AMENDMENT TERM LOAN		09/27/2023	DIRECT	····		632	0	5.C
09227Y-AK-9	BLACKBRUSH OIL & GAS, L.P CLOSING DAT		09/05/2023	DIRECT		2,432	2,432	0	5.A FE
12736*-AA-4	CCSL HOLDINGS, LLC - REVOLVING LOAN		09/28/2023	DIRECT			16,524	0	2.C PL
127450-AA-1	CG GROUP HOLDINGS, LLC - INITIAL REVOLVI		07/31/2023	DIRECT				0	3.A PL
127450-AA-1	CG GROUP HOLDINGS, LLC - INITIAL REVOLVI		09/29/2023	DIRECT			1,638	0	3.A PL
127450-AB-9	CG GROUP HOLDINGS, LLC - INITIAL TERM LO		09/29/2023	DIRECT		3,642	3,642	0	3.A PL
12747#-AA-7 12748#-AA-6	CBI-GATOR ACQUISITION, LLC - REVOLVING C			DIRECT DIRECT		24,988	24,988	0	3.B GI
12748#-AA-6 12748#-AB-4	CI (QUERCUS) INTERMEDIATE HOLDINGS, LLC		09/22/2023	DIRECT			26,586	0	4.0
	C1 (QUERCUS) INTERMEDIATE HOLDINGS, LLC						26,587	0	4.0 0
12748#-AC-2 12778*-AB-1	CI (QUERCUS) INTERMEDIATE HOLDINGS, LLC		09/26/2023	DIRECT				0	4.C PL
	CADMUS GROUP LLC, THE - REVOLVING LOAN			DIRECT		, , ,	,	0	
12783*-AA-6 12783*-AC-2	CB NEPTUNE HOLDINGS, LLC - TERM LOAN A		09/05/2023	DIRECT DIRECT				0	4.B
	CB NEPTUNE HOLDINGS, LLC - REVOLVING LOA		09/08/2023	DIRECT			, , , , , ,	0	4.B
12783*-AC-2	CB NEPTUNE HOLDINGS, LLC - REVOLVING LOA						1,100,991	0	4.B
14073#-AM-1	CAPTIVE RESOURCES MIDCO, LLC - INITIAL T		09/29/2023	DIRECT				0	3.B PL

			Show All	Long-Term Bonds and Stock Acquired During the Current Quarte	er				
1	2	3	4	5	6	7	8	9	10
									NAIC
									Designation,
									NAIC
									Designation
									Modifier
									and
									SVO
					Number of			Paid for Accrued	Admini-
CUSIP			Date		Shares of			Interest and	strative
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	Symbol
15644G-A#-1	CENTRIC BRANDS LLC - TERM LOAN (FIRST LI		08/22/2023	DIRECT		172,029	172,029	0	4.A PL
15644G-B@-2	CENTRIC BRANDS LLC - REVOLVING LOAN (FIR		08/25/2023	DIRECT		312,886	312,886	0	4.C
19076*-AB-5	COBALT BUYER SUB, INC DELAYED DRAW TE		06/21/2023	DIRECT		(77)	0	0	3.A PL
19076*-AC-3	COBALT BUYER SUB, INC REVOLVING CREDI		07/03/2023	DIRECT		8,107	8,107	0	3.A
22357#-AA-7	LENDERLIVE SERVICES, LLC - REVOLVER		09/26/2023	DIRECT		78,857		0	4.C PL
22357#-AB-5	LENDERLIVE SERVICES, LLC (AKA COVIUS SER		08/17/2023	DIRECT		743	743	0	4.C PL
22357#-AC-3	LENDERLIVE SERVICES, LLC (AKA COVIUS SER		09/26/2023	DIRECT		516	516	0	4.C PL
22357#-AD-1	LENDERLIVE SERVICES, LLC (AKA COVIUS SER		09/26/2023	DIRECT		6,789	6,789	0	4.C PL
22357#-AE-9	LENDERLIVE SERVICES, LLC (AKA COVIUS SER		09/26/2023	DIRECT		697	697	0	4.C PL
23246*-AA-4	BONTERRA LLC - INITIAL TERM LOAN		07/19/2023	DIRECT		3,491	3,491	0	3.B PL
23246*-AA-4	BONTERRA LLC - INITIAL TERM LOAN		07/19/2023	. DIRECT				0	3.B PL
23246*-AC-0	BONTERRA LLC - DELAYED DRAW TERM LOAN		09/28/2023	DIRECT		3,491	3,491	0	3.B PL
23246*-AC-0	BONTERRA LLC - DELAYED DRAW TERM LOAN		09/28/2023	. DIRECT				0	3.B PL
23946*-AB-5	DAXKO ACQUISITION CORPORATION - REVOLVIN		09/29/2023	. DIRECT		70,008	70,008	0	3.B PL
248220-AP-9	DENALI MIDCO 2, LLC - 2022 INCREMENTAL D		09/27/2023	. DIRECT			14,352	0	5.B
25248@-AB-3	DIAGNOSTIC SERVICES HOLDINGS, INC REV		09/07/2023	. DIRECT		1,060,235	1,060,235	0	4.C PL
26885Q-AB-3	ERC TOPCO HOLDINGS, LLC - REVOLVING CRED		09/12/2023	. DIRECT				0	5.B GI
26909*-AB-3	ESN VENTURE HOLDINGS, LLC - DELAYED DRAW		08/04/2023	. DIRECT		8,551	8,551	0	5.B
26909*-AB-3	ESN VENTURE HOLDINGS, LLC - DELAYED DRAW		09/27/2023	. DIRECT		15,392	15,392	0	5.B
	EAGLE FAMILY FOODS GROUP LLC - INITIAL R		07/05/2023	DIRECT		381,581	381,581	0	4.B PL
29102U-AC-3	EMERALD TECHNOLOGIES (U.S.) ACQUISITIONC		08/04/2023	DIRECT		79, 147	79, 147	0	4.C FE
29255*-AB-7	ENCOMPASS DIGITAL MEDIA, INC REVOLVIN		09/01/2023	DIRECT		34, 100		0	6
	EXADEL, INC REVOLVING LOAN		07/31/2023	DIRECT		137,324	137,324	0	4.B PL
302260-AC-7	EXTREME REACH, INC INCREMENTAL REVOLV		07/07/2023	DIRECT		225,327	234,716	0	4.B PL
33852#-AA-4	FLASH TOPCO, INC. (AKA BEVERLY MERGER SU		07/25/2023	DIRECT		8,055	8,055	0	5.B GI
34955*-AL-8	FORTIS SOLUTIONS GROUP, LLC - FIRST AMEN		09/29/2023	DIRECT		25,226	25,292	0	2.C
36255@-AB-0	GS HVAM INTERMEDIATE, LLC - REVOLVING LO		09/18/2023	DIRECT		972,666	972,666	0	4.C PL
	GS HVAM INTERMEDIATE, LLC - ADDITIONAL T		09/15/2023	DIRECT DIRECT		552,782	561,200 75.999	0	4.C
36457W-AC-5	GALWAY BORROWER LLC - DELAYED DRAW TERM					75,999	.,	0	3.B PL
42257*-AB-8 44938*-AA-3	HEALTHPRO HOLDINGS INC. – REVOLVING LOAN		09/21/2023	DIRECT			105, 141 85. 719	0	4.B PL
44938*-AA-3	ICIMS, INC INTEREST DUTL		08/22/2023	DIRECT	•••••	85,719		0	3.B
44938*-AA-3 44938*-AC-9	ICIMS, INC INTEREST DUTL		08/22/2023	DIRECT	•••••	31,565			4.B
44938*-AC-9	ICIMS, INC TERM LOAN		08/22/2023	DIRECT				۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	5.B
44938*-AC-9 45582#-AH-0	ICIMS, INC IEHN LOAN BRADYIFS HOLDINGS, LLC - 2022-3 DELAYED		08/22/2023	DIRECT	•••••		31,565		5.B 5.A PL
45582#-AH-0	BRADYIFS HOLDINGS, LLC - 2022-3 DELAYED		07/31/2023	DIRECT			30,053	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	5.A PL
45582#-AH-U 46488*-AB-O	ISOLVED, INC AMENDMENT NO. 4 DELAYED		09/29/2023	DIRECT		100,082	111,627	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	3.8 PL
546240-AA-9	LOUISIANA FISH FRY PRODUCTS, LTD REVO		09/13/2023	DIRECT			23.400	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	5.B GI
55292H-AL-7	MLN US HOLDCO LLC - INITIAL TERM LOAN (T		09/29/2023	DIRECT		23,400	0	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	6. FE
55392*-AC-4	MBS SERVICES HOLDINGS, LLC - FIRST AMEND		09/01/2023	DIRECT				۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	4.B PL
55392*-AD-2	MBS SERVICES HOLDINGS, LLC - FIRST AMEND		08/09/2023	DIRECT		2.612	2.612	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	4.B PL
554080-AA-8	MBS SERVICES HOLDINGS, LLC - PINSI AWEND MBS SERVICES HOLDINGS, LLC - REVOLVING L		09/28/2023	DIRECT			1.574	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰) 4.B PL
56532*-AC-3	MAPLE MOUNTAIN ENTERPRISES, INC ADDIT		09/18/2023	DIRECT		1.777	1.777	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	5.B PL
56532*-AC-3	MAPLE MOUNTAIN ENTERPRISES, INC ADDIT		09/10/2023	DIRECT		1,669	1.669		5.B PL
57679*-AA-8	MATHNASIUM, LLC - REVOLVING FACILITY LOA		08/14/2023	DIRECT		2,442	2,442	0	5.B GI
60368*-AB-6	MINISTRY BRANDS HOLDINGS, LLC - DELAYED		07/13/2023	DIRECT					5.B
60368*-AC-4	MINISTRY BRANDS HOLDINGS, LLC - REVOLVIN		08/31/2023	DIRECT		30,617			5.B
60920#-AB-3	MONDEE INC TERM LOAN A		06/30/2023	DIRECT		50 794	50 794	0	5 B GI

			Show All	Long-Term Bonds and Stock Acquired During the Current Quarte	r				
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CUSIP			Date		Shares of			Interest and	strative
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	Symbol
62985#-AG-0	NSG BUYER, INC DELAYED DRAW TERM LOAN	. c. c.g	09/28/2023	DIRECT	0.00.1			0.000	3.B
65960#-AB-3	NORTH HAVEN STACK BUYER, LLC - REVOLVING		08/30/2023	DIRECT		31,701	31.701	٥٥	3.B PL
65960#-AC-1	NORTH HAVEN STACK BUYER, LLC - DELAYED D		08/14/2023	DIRECT		3,872	3.872	0	3.B PL
68087*-AR-4	OLIVER STREET DERMATOLOGY HOLDINGS, LLC		09/01/2023	DIRECT		(1,662,688)	(1.662.688)	٥٥	5.B
69916*-AA-6	PARAMEDICS LOGISTICS OPERATING COMPANY,		09/01/2023	DIRECT				٥٥	4.C PL
			09/2//2023	DIRECT		161,347	161,347	0	5.B GI
70217@-AA-8	PAS PARENT INC. (AKA PACE MIDCO CORP.) -						, ,	0	***
70217@-AB-6	PAS PARENT INC. (AKA PACE MIDCO CORP.) -		09/28/2023	DIRECT		39,370	39,370	0	5.B GI
70217@-AC-4	PAS PARENT INC. (AKA PACE MIDCO CORP.)		08/11/2023	DIRECT			27,205	0	5.B GI
703440-AH-9	PATRIOT GROWTH INSURANCE SERVICES, LLC -		08/15/2023	DIRECT		11,910	11,910	0	4.A
70466@-AA-6	POLYVENTIVE LLC - CLOSING DATE TERM LOAN		08/01/2023	DIRECT		257,647		0	5.B
70466@-AA-6	POLYVENTIVE LLC - SPECIFIED INCREMENTAL		08/03/2023	. DIRECT		7,625	7,625	0	5.B
72350*-AB-1	PINNACLE TREATMENT CENTERS, INC REVOL		09/06/2023	DIRECT				0	3.B
73116*-AB-4	POLK ACQUISITION CORP INITIAL TERM LO		08/31/2023	DIRECT				0	4.A PL
73116*-AB-4	POLK ACQUISITION CORP INITIAL TERM LO		09/29/2023	DIRECT		613	613	0	4.A PL
73116*-AD-0	POLK ACQUISITION CORP REVOLVING LOAN		08/31/2023	DIRECT		10,095	10,095	0	4.A PL
73116*-AD-0	POLK ACQUISITION CORP REVOLVING LOAN		09/29/2023	DIRECT			28	0	4.A PL
73116*-AF-5	POLK ACQUISITION CORP HOFFMAN DDTL		09/29/2023	. DIRECT		158	158	0	4.A
73936@-AB-0	POWERHOUSE INTERMEDIATE, LLC - REVOLVING		09/19/2023	DIRECT				0	4.B PL
75529#-AB-6	REACTION BIOLOGY CORPORATION - REVOLVING		06/30/2023	DIRECT				0	5.B
75529#-AB-6	REACTION BIOLOGY CORPORATION - REVOLVING		09/28/2023	DIRECT				0	5.B
78434*-AA-0	SMILEDIRECTCLUB, INC. (FKA SDC U.S. SMIL		08/15/2023	DIRECT			17,544	0	5.B
78434*-AA-0	SMILEDIRECTCLUB, INC. (FKA SDC U.S. SMIL		09/15/2023	DIRECT				0	5.B
78496*-AC-1	SUPPORT SERVICES GROUP, INC REVOLVING		09/14/2023	DIRECT				0	4.C PL
79548#-AA-7	SALON LOFTS GROUP, LLC - DELAYED DRAW TE		07/27/2023	DIRECT		106.679	106.679	0	5 B
79548#-AC-3	SALON LOFTS GROUP, LLC - REVOLVING LOAN		07/27/2023	DIRECT					5 B
81100#-AA-3	SCREENING ACQUISITION, LLC - REVOLVER		08/31/2023	DIRECT				٥	4 C
81100#-AA-3	SCREENING ACQUISITION, LLC - REVOLVER		09/25/2023	DIRECT				٥٥	4.0
816120-B#-5	SELECT INTERIOR CONCEPT, INC REVOLVIN		09/01/2023	DIRECT		205.166		o	4.0 4 B
83083#-AA-0	SKYLINE DISPLAYS BUYER, INC. – TERM LOAN		09/01/2023	DIRECT		104,343		۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	3.C PL
84677*-AB-2	SPARTAN BUYER ACQUISITION CO TRANCHE		09/29/2023	DIRECT		8,154	8, 154	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	3.B PL
84677*-AB-2 84677*-AC-0	SPARTAN BUYER ACQUISITION CO INCREMEN		09/29/2023	DIRECT		8, 154	8, 154	٥٠٠٠	3.B PL
85286@-AA-2			09/29/2023	DIRECT				٥٠٠٠	4.C PL
852860-AA-2 86955#-AA-8	STANADYNE OPERATING COMPANY LLC - REVOLV		09/13/2023	DIRECT				0	4.C PL
						, ,	, ,	0	
86955#-AB-6	SUVETO BUYER, LLC - REVOLVING LOAN		08/30/2023	DIRECT		21,268	21,268	0	3.A PL
871550-AA-6	SYMPHONY COMMUNICATION SERVICES, LLC - T		07/28/2023	DIRECT		88,870	88,870	0	5.A PL
87155@-AB-4	SYMPHONY COMMUNICATION SERVICES, LLC - D		07/28/2023	DIRECT		8,808	8,808	0	5.A PL
873330-AA-1	TCFIV BPS INTERMEDIATE HOLDCO LLC - REVO		09/08/2023	DIRECT			78,208	0	4.B PL
873330-AC-7	TCFIV BPS INTERMEDIATE HOLDCO LLC - ADDI		09/12/2023	DIRECT		237,563	244,281	0	4.B
87814*-AC-7	TEACHING COMPANY, LLC, THE - REVOLVING L		08/08/2023	DIRECT		49,509	49,509	0	3.C
88724*-AD-2	TIME MANUFACTURING HOLDINGS, LLC - REVOL		08/30/2023	DIRECT		748,852	748,852	0	4.B
89103#-AA-3	TORCSILL FOUNDATIONS, LLC - TERM LOAN		09/29/2023	. DIRECT		4,359	4,359	0	5.B GI
89103#-AB-1	TORCSILL FOUNDATIONS, LLC - REVOLVING LO		09/29/2023	. DIRECT		25,223	25,223	0	5.B GI
89440*-AB-7	TRAVEL LEADERS GROUP, LLC - TERM LOAN		09/29/2023	. DIRECT		94,332		0	4.C
90003#-AB-0	TURBO WHOLESALE TIRES, INC REVOLVER		08/30/2023	DIRECT		231, 100	231, 100	0	4.C
90171#-AC-4	TWIN-STAR INTERNATIONAL, INC DELAYED		06/30/2023	DIRECT		4, 108	4,108	0	3.B
90376*-AC-1	USSC ACQUISITION CORP FIRST DELAYED D		09/27/2023	DIRECT		94,951	95,789	0	4.C PL
91865*-AC-7	VACATION RENTAL PROS PROPERTY MANAGEMENT		07/03/2023	DIRECT		66,310		0	4.B PL
918650-40-5	VSG_ACQUISITION_CORP = REVOLVING LOAN		09/27/2023	DIRECT		4 946	4 946	0	5 B

		Show All L	ong-Term Bonds and Stock Acquired During the Current Quarter					
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2017		_		Number of			Paid for Accrued	Admini-
CUSIP		Date		Shares of			Interest and	strative
Identification Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	Symbol
91867*-AA-9 VT GROUP HOLDINGS, INC TERM LOAN		09/18/2023	DIRECT		2,860,168		0	4.B
91867*-AB-7 VT GROUP HOLDINGS, INC REVOLVING CRED		09/18/2023	DIRECT				0	4.B
92025*-AB-4 POLYMER ADDITIVES HOLDINGS, INC. (AKA VA		08/11/2023	DIRECT				0	4.C PL
928350-AA-4 IMPERIAL OPTICAL MIDCO INC TWELFTH AM		04/28/2023	DIRECT		300.656	300.656	0	3.B
ACGPFA-22-7 AVANTI COMMUNICATIONS GROUP PLC - FACILI	C	07/01/2023	PIK BUY		23,761	23,761	0	5.B
ACGPFB-22-5 AVANTI COMMUNICATIONS GROUP PLC - FACILI	C	07/01/2023	PIK BUY			37,377	0	5.B
ACGPFC-22-3 AVANTI COMMUNICATIONS GROUP PLC - FACILI	C	07/01/2023	DIRECT		4,675	4,675	0	5.B
ACGSSL-22-3 AVANTI COMMUNICATIONS GROUP PLC - SUPER	C	07/01/2023	DIRECT		99,412	99,412	0	5.B
ACGSSL-22-3 AVANTI COMMUNICATIONS GROUP PLC - SUPER	C	06/30/2023	DIRECT		85,396	85,396	0	5.B
ATSITL-2L-2 AVIATION TECHNICAL SERVICES, INC INIT		07/31/2023	DIRECT				0	5.B
ATSITL-2L-2 AVIATION TECHNICAL SERVICES, INC INIT		07/31/2023	DIRECT		42,043	42,043	0	5.B
BGA155-82-2 AMERIVET PARTNERS MANAGEMENT, INC DEL		07/12/2023	DIRECT		143,663	143,663	0	5.A
BRIVVHA-R7-2 HOMERENEW BUYER, INC REVOLVING LOAN		09/01/2023	DIRECT			49,121	0	5.B GI
BRWVR8-U7-2 SUITED CONNECTOR, LLC - TERM LOAN		08/10/2023	DIRECT		4,599	4,599	0	5.B GI
BRWVR8-V5-5 SUITED CONNECTOR, LLC - REVOLVING LOAN		09/08/2023	DIRECT		756	756	0	5.B GI
BRWYWK-C8-1 LIGHTSPEED SOLUTIONS, LLC - INITIAL TERM		09/29/2023	DIRECT				0	5.B
BRY321-2A-8 OCM LUXEMBOURG BACCARAT BIDCO S.? R.L. (08/03/2023	DIRECT				0	5.B
BRY3QP-UW-0 GYMPASS US, LLC - INITIAL TERM LOAN		08/17/2023	DIRECT			14,566	0	5.B
BRY3QP-UW-0 GYMPASS US, LLC - INITIAL TERM LOAN		09/18/2023	DIRECT		7,438	7,438	0	5.B
BRY8FP-WB-5 INTEGRATE.COM, INC FIRST AMENDMENT TE		08/10/2023	DIRECT				0	5.B
BRY8FP-WB-5 INTEGRATE.COM. INC FIRST AMENDMENT TE		09/11/2023	DIRECT			1.370	0	5.B
BRYK97-1J-2 SELLERX GERMANY GMBH - FACILITY A TRANCH	D	08/31/2023	DIRECT		729,365		0	4.B
BRYK97-1L-7 SELLERX GERMANY GMBH - FACILITY A TRANCH	D	08/31/2023	DIRECT		1,981,200	1,981,200	0	4.B
BRYLQG-NZ-1 GC CHAMPION ACQUISITION LLC - PISTON ACQ		08/01/2023	DIRECT		1,915,640		0	4.B
BRYPLW-UZ-4 BONTERRA LLC - AMENDMENT NO. 4 INCREMENT		09/28/2023	DIRECT		838,700	851,472	0	3.B
C85010-AA-0 SPINRITE BUYER, INC INCREMENTAL TERM		09/29/2023	DIRECT		2,739	2,739	0	3.B PL
CPITLA-23-7 CANYONLANDS PURCHASER, LLC - INITIAL TER		08/08/2023	DIRECT				0	4.B
HOPETL-22-0 HOP ENERGY, LLC - TERM LOAN		07/31/2023	DIRECT		270.370	270.370	0	5.B
HWDDTL-26-8 HW ACQUISITION, LLC - DELAYED DRAW TERM	l	07/01/2023	DIRECT		10.084		0	5.B GI
IPDDTL-29-6 INTERSECT POWER (AKA IP OPERATING PORTFO		08/02/2023	DIRECT		626.822	626.822	Λ	5.B
JIHTLJ-23-8 JONES INDUSTRIAL HOLDINGS. INC. – TERM L		07/31/2023	DIRECT		4.328.800	4.480.000	0	4 B
LO182L-AC-4 ALTISOURCE S.A R.L TERM B LOAN	D	06/30/2023	DIRECT				0	5.C FE
000000-00-0 ADG, LLC - INITIAL TERM LOAN (FIRST LIEN		06/30/2023	DIRECT			56,229		5.B GI
000000-00-0 CHRONICLE BIDCO INC REVOLVING CREDIT		09/29/2023	DIRECT			60.508	0	5.B
000000-00-0 BB CAPITAL SPV. LLC - TERM LOAN		07/19/2023	DIRECT			159.103	Λ	5.B
000000-00-0 IT PARENT, LLC - REVOLVING LOAN		07/28/2023	DIRECT			51.409	n	5.B GI
000000-00-0 KARMAN HOLDINGS LLC - REVOLVING LOAN		09/25/2023	DIRECT				۰	5.B GI
000000-00-0 CIVICPLUS. LLC - DELAYED DRAW TERM LOAN		08/31/2023	DIRECT		2.089		٥	5.B GI
000000-00-0 CIVICPLUS, LLC - BELATED DHAN TERM LUAN 000000-00-0 CIVICPLUS, LLC - REVOLVING LOAN		08/30/2023	DIRECT		2,089		۷۰۰۰	5.D UI
000000-00-0 HW ACQUISITION, LLC - INITIAL TERM LOAN		07/01/2023	DIRECT		81.054		۰۰۰۰	5.B GI
000000-00-0 FRANCHISE EQUITY PARTNERS, LP, SERIES 1		07/01/2023	DIRECT					5.5 ti
000000-00-0 HG SATURN 2 SUMOCO LIMITED - TERM LOAN F		07/10/2023	DIRECT					5.B
000000-00-0 STERLING MIDCO 1 LTD TERM USD LOANS	С.	09/15/2023	DIRECT		48,731	48,731	 n	5.B 5.B
000000-00-0 STERLING MIDCO 1 LTD TERM EUR LOANS	· · · · · · · · · · · · · · · · · · ·	09/15/2023	DIRECT				۰	5 B
000000-00-0 STEALTING MIDDO 1 ETD TERMI EOR LOANS 000000-00-0 HYLAN INTERNEDIATE HOLDINGS II LLC - TER		09/13/2023	DIRECT		30,711	37,042	۰۰۰۰	5.B 5.B
000000-00-0 LAKELAND TOURS. LLC - REVOLVING LOAN		08/29/2023	DIRECT		258,828		۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	5.0
000000-00-0 LAKELAND TOURS, LLC - REVOLVING LOAN			DIRECT				۰۰۰۰	5.B
			DIRECT			, ,		5.B
000000-00-0 OAK PURCHASER, INC DELAYED DRAW TERM		09/01/2023	DIRECT				0	5.B

			Show All L	Long-Term Bonds and Stock Acquired During the Current Quarter					
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CUSIP	5		Date	N CV	Shares of	4 4 40 4	D 1/ 1	Interest and	strative
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	Symbol
	IARMACEUTICALS CORPORATION - TE		09/11/2023	DIRECT				0	4.B
	NGS, INC SECOND ADDITIONAL		08/03/2023	DIRECT			1,767,371	0	4.B PL
	A, INC. (PRECISION MEDICAL, INC		08/25/2023	DIRECT		325,636		0	5.B GI
	LLC - TERM LOAN		08/16/2023	DIRECT					XXX
	Bonds - Unaffiliated Bank Loans					94,481,846	96,759,140	<u> </u>	
2509999997. Total - Bo						912,652,824	918,082,021	2,730,448	XXX
2509999998. Total - Bo						XXX	XXX	XXX	XXX
25099999999. Total - Bo				I		912,652,824	918,082,021	2,730,448	XXX
	90 & CO			Various	4,000,000.000	4,032,000	0.00	0	2.B FE
	Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)	Perpetual Prefe	rred			4,032,000	XXX	0	XXX
4509999997. Total - Pro						4,032,000	XXX	0	XXX
4509999998. Total - Pro						XXX	XXX	XXX	XXX
45099999999. Total - Pro			1			4,032,000	XXX	0	XXX
	GGREGATOR, L.P LIMITED PARTN			DIRECT	125,673.150	125,673		0	
	PAPER INC COMMON EQUITY		05/19/2023	DIRECT	5,956.000	95,445		0	
	R INC - COMMON EQUITY		05/19/2023	DIRECT	(5,956.000)	(95,445)		0	
	DNGS CORP (UNITED ROAD SERVICE		06/30/2023	DIRECT	2,405.450	88,393		0	
	OPERATING COMPANY LLC - COMMON		07/31/2023	DIRECT	154,999.709	341,021		0	
	Common Stocks - Industrial and Miscellaneous (Unaffiliated)		T			555,087	XXX	0	XXX
	DME LOAN BANK OF CHICAGO		09/18/2023	FHLB CHICAGO	90,000.000	9,000,000		0	
	3.A	C	07/03/2023	DIRECT	2.000	45		0	
	Common Stocks - Industrial and Miscellaneous (Unaffiliated)	Other	1			9,000,045	XXX	0	XXX
691543-10-2 OXFORD LAN	NE CAPITAL ORD		09/26/2023	Piper Jaffray Co.	451,510.000	2,303,853		0	
	Common Stocks - Closed-End Funds - Designations Not Ass					2,303,853	XXX	0	XXX
	PANESE YEN		09/13/2023	Piper Jaffray Co.	7,000.000	449, 126		0	
	Common Stocks - Exchange Traded Funds					449, 126	XXX	0	XXX
5989999997. Total - Co						12,308,111	XXX	0	XXX
5989999998. Total - Co						XXX	XXX	XXX	XXX
5989999999. Total - Co						12,308,111	XXX	0	XXX
	eferred and Common Stocks					16,340,111	XXX	0	XXX
6009999999 - Totals						928.992.935	XXX	2.730.448	XXX

SCHEDULE D - PART 4

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

					SHOW All LO	ng-renn bo	mus and Sto	ck Sola, Red	leemed or C	Juleiwise	Disposed (ט טווווטט וכ	he Current Quarter							
1	2	3	4	5	6	7	8	9	10	Cl	nange In Bo	ok/Adjusted	Carrying Value	16	17	18	19	20	21	22
										11	12	13	14 15							NAIC
																				Desig-
																				nation.
																				NAIC
													Total Total							Desig-
												Current						Bond		nation
												Current	Change in Foreign	Book/				Interest/		Modifier
									Prior Year		0	Year's	Book/ Exchange		Faraian			Stock	Stated	
										l	Current	Other Than	,	Adjusted	Foreign	Destination				and
OLIOID									Book/	Unrealized		Temporary		Carrying	Exchange		T	Dividends	Con-	SVO
CUSIP		_	<u>.</u>		Number of				Adjusted	Valuation	(Amor-	Impairment	t Value /Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-			Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 - Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13) Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	G2 MA8723 - RMBS		. 09/01/2023 .	Paydown		283,017	283,017	270,370	0	0	12,646	0	12,6460	283,017	0	0	0	4,961	. 03/20/2053 .	. 1.A
36179X-VR-4	G2 MA8724 - RMBS		. 09/01/2023 .	Paydown		447,334	447,335	439,017	0	0	8,316	0	8,3160	447,334	0	0	0		. 03/20/2053 .	. 1.A
36202D-X7-1	G2 003402 - RMBS		. 09/01/2023 .	Paydown		1,091	1,091	1,048	1,076	0	15	0		1,091	0	0	0	36	. 06/20/2033 .	. 1.A
36225C-TZ-9	G2 080567 - RMBS		. 09/01/2023 .	Paydown		3,532	3,532	3,487	3,534	0	(2)	0	0	3,532	0	0	0	74	. 01/20/2032 .	. 1.A
362250-U6-1	G2 080604 - RMBS		. 09/01/2023 .	Paydown		1,631	1,631	1,606	1,639	0	(8)	0		1,631	0	0	0	34	. 05/20/2032 .	. 1.A
36225C-UU-8	G2 080594 - RMBS		. 09/01/2023 .	Paydown		91	91	91	90	0	0	0	0	91	0	0	0	2	. 04/20/2032 .	. 1.A
38373A-GF-7	GNR 2009-072 LG - CMO/RMBS		. 09/01/2023 .	Paydown		11,415	11,415	11,551	11,454	0	(39)	0		11,415	0	0	0	360	. 08/16/2039 .	. 1.A
	GNR 2003-86 ZC - CMO/RMBS		. 09/01/2023 .	Paydown		26,925	26,925	29,446	28,897	0	(1,972)	0	(1,972)0	26,925	0	0	0	803	. 10/20/2033 .	. 1.A
38374C-K2-6	GNR 2003-86 ZK - CMO/RMBS		. 09/01/2023 .	Paydown		37.767	37,767	38,094	37.968	0	(201)	0	(201)0	37.767	0	0	0	1,259	. 10/20/2033 .	1 A
38374N-GD-3	GNR 2006-028 VS - CNO/RMBS		. 09/20/2023 .	Pavdown		968	968	1,716		0	(695)	0	(695)	968	0	0	0	156	. 06/20/2036 .	1 A
38379W-M2-5	GNR 2016-069 B - CMO/RMBS		. 09/01/2023 .	Paydown		10,096	10,096	10,427		0	(348)		(348)0	10.096	0	0	0	201	. 05/20/2046 .	1 4
38383H-MH-9	GNR 2023-013 TD - CMO/RMBS		. 09/01/2023 .	Paydown		374.655	374,655	373,250	۸		1.403		1.403	374.655					. 11/20/2051 .	1 /
38383V-QY-7	GNR 2023-032 LP - CMO/RMBS		. 09/01/2023 .	Paydown		367.834	367.834	367 . 159	0		671			367.834				7.746	. 04/20/2052 .	1.4
38383W-AD-8	GNR 2023-032 LF - CMO/RMBS		. 09/01/2023 .	Paydown		258 , 163	258, 163	257,830	0					258, 163					. 04/20/2032 . . 05/20/2042 .	1.4
83162C-NF-6	SBAP 2003-20 A - ABS		. 09/01/2023 .	Various			5,962		5,879		83		830	5.962				306	. 05/20/2042 . . 09/01/2023 .	1.4
	SBAP 2007-20 A - ABS		. 09/01/2023 .					12.686	12.130				2090		0			686		1.A
83162C-RG-0	SBAP 2007-20 A - ABS		. 09/01/2023 .	Paydown		12,339	12,339	12,686	12, 130	0	209	0	209	12,339	0	0			. 09/01/2027 .	. I.A
912810-TH-1	UNITED STATES TREASURY		. 08/17/2023 .	MONGAN STANLLT & COMPANT		366.558	440.000	435,006	435,088	١ ,	114		0	435.202	0	(68,645)	(68,645)	10,803	. 05/15/2042 .	1 1
912010-111-1	UNITED STATES TREASURT		. 00/1//2023 .	CITIGROUP GLOBAL MARKETS		300,330	440,000	435,000	433,000		114			433,202	0	(00,043)	(00,043)	10,003	. 00/10/2042 .	. 1.A
912810-TK-4	UNITED STATES TREASURY		. 08/17/2023 .	INC.		271. 175	320,000	312,911	312,995	0	158	0	158	313.153	0	(41,978)	(41,978)	10,859	. 08/15/2042 .	. 1.A
				MORGAN STANLEY & COMPANY				_,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,							,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	(,,,	,		
912810-TL-2	UNITED STATES TREASURY		. 08/17/2023 .			353,652	380,000	401,420	0	0	(148)	0	0	401.271	0	(47,619)	(47,619)	11,483	. 11/15/2052 .	. 1.A
				MORGAN STANLEY & COMPANY				,			, ,		, ,	1		, , , ,	, , ,	, .		
912810-TM-0	UNITED STATES TREASURY		. 08/17/2023 .			630,727	680,000	683,768	602, 132	0	(64)	0	(64)	683,709	0	(52,982)	(52,982)	20,622	. 11/15/2042 .	. 1.A
912810-TN-8	UNITED STATES TREASURY		. 08/10/2023 .	Various		405, 113	450,000	447 , 041	0	0	33	0		447,074	0	(41,962)	(41,962)	7,848	. 02/15/2053 .	. 1.A
				DEUTSCHE BANK				•												
912810-TR-9	UNITED STATES TREASURY		. 08/02/2023 .	SECURITIES, INC		126,902	140,000	131 , 179	0	0	12	0	0	131, 191	0	(4,289)	(4,289)	1, 103	. 05/15/2053 .	. 1.A
				BANC OF AMERICA/FIXED					_											
912810-TS-7	UNITED STATES TREASURY		. 08/29/2023 .	INCOME CITIGROUP GLOBAL MARKETS		27,830	30,000	29,255	0	J0	4	0	0	29,259	0	(1,429)	(1,429)	338	. 05/15/2043 .	1.A
912810-TU-2	UNITED STATES TREASURY		. 09/22/2023 .	INC		57 . 164	60.000	58.314	n	n	0	0	0 0	58.315	n	(1,150)	(1.150)	271	. 08/15/2043 .	1 Δ
91282C-EP-2	UNITED STATES TREASURY		. 09/14/2023 .	Various		1,758,245	1,960,000	1,962,483	1.962.357	n	(172)		(172)0	1.962.184	n	(203, 939)	(203,939)	43,667	. 05/15/2032 .	1 A
	UNITED STATES TREASURY		. 09/13/2023 .	BCAP		921.172	1,900,000	953.184	1,502,557		1.631		1.6310	954.815		(203, 503)	(203, 939)		. 08/15/2032 .	
912020-11-3	ONTIED STATES THEASONT		. 09/ 13/ 2023 .	MORGAN STANLEY & COMPANY		521, 172	1,040,000		0		1,001			334,013		(33,043)	(55,045)	10,032	. 00/13/2032 .	1
91282C-GG-0	UNITED STATES TREASURY		. 08/24/2023 .	monoral orranger a community		88,664	90,000		0	0	327	0			0	(306)	(306)	2,098	. 01/31/2025 .	. 1.A
312020 00 0	ONTIED OTATEO TIEROOTI		. 00/24/2020 .	BANC OF AMERICA/FIXED		00,004							327			(000)	(500)	2,000	. 01/01/2025 .	1
91282C-GJ-4	UNITED STATES TREASURY		. 08/07/2023 .	INCOME		144,328	150,000	149,941	0	0	8	0		149,949	0	(5,621)	(5,621)	2,739	. 01/31/2030 .	. 1.B FE
				MORGAN STANLEY & COMPANY																
91282C-GJ-4	UNITED STATES TREASURY		. 08/14/2023 .			247,873	260,000	259,898	0	0	13	0		259,912	0	(12,038)	(12,038)	4,921	. 01/31/2030 .	. 1.A
				CITIGROUP GLOBAL MARKETS																
91282C-GN-5	UNITED STATES TREASURY		. 07/31/2023 .	INC		39,695	40,000	39,802	0	0	39	0	0	39,841	0	(146)	(146)	769	. 02/28/2025 .	. 1.A FE
				MORGAN STANLEY & COMPANY																
91282C-GP-0	UNITED STATES TREASURY		. 08/14/2023 .			78,681	80,000	81 , 138	0	0	(78)	0	0	81,060	0	(2,379)	(2,379)	1,461	. 02/29/2028 .	. 1.A
91282C-HC-8	UNITED STATES TREASURY		. 08/02/2023 .	Various		427 , 896	450,000	434,549	0	0	54	0	0	434,602	0	(6,707)	(6,707)	3, 170	. 05/15/2033 .	. 1.B FE
91282C-HC-8	UNITED STATES TREASURY		. 08/17/2023 .	Various		516,353	545,000	517 , 427	0	0	44	0	0	517,471	0	(1,118)	(1, 118)	4,347	. 05/15/2033 .	. 1.A
91282C-HD-6	UNITED STATES TREASURY		. 07/27/2023 .	GOLDMAN		108,543	110,000	108,850	0	0	44	0	0	108,894	0	(351)	(351)	728	. 05/31/2025 .	. 1.A FE
91282C-HF-1	UNITED STATES TREASURY		. 09/13/2023 .	Various		414,322	430,000	426 , 456	0	0	114	0	0	426,570	0	(12,248)	(12,248)	4,660	. 05/31/2030 .	. 1.A
91282C-HH-7	UNITED STATES TREASURY		. 07/27/2023 .	GOLDMAN		39,553	40,000	39,719	0	0	7	0	0	39,725	0	(172)	(172)	189	. 06/15/2026 .	. 1.A FE

					Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Red	leemed or C	Otherwise	Disposed o	of During th	he Current Quarter							
1	2	3	4	5	6	7	8	9	10				Carrying Value	16	17	18	19	20	21	22
										11	12	13	14 15							NAIC
																				Desig-
																				nation,
																				NAIC
													Total Total							Desig-
												Current	Change in Foreign					Bond		nation
												Year's	Book/ Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than	Adjusted Change in		Foreign			Stock	Stated	and
									Book/	Unrealized		Temporary	Carrying Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	t Value /Adjusted		Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 - Carrying		(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eian	Disposal	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13) Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
ilication	Description	eigii	Date	MORGAN STANLEY & COMPANY	Otock	ciation	i ai vaiue	Cost	value	(Decrease)	Accietion	Hizeu	13) Value	Date	Disposai	Disposai	Disposai	i cai	Date	Cyrribor
91282C-HM-6	UNITED STATES TREASURY		. 08/24/2023 .	MOTORIA OTRICET & COMPANY		19,907	20,000	19,977	0	0	1	0	1 (19,977	0	(70)	(70)	98	. 07/15/2026 .	1 Δ
	ONTIED OTHER THEROOM		. 00/2-7/2020 .	BANC OF AMERICA/FIXED		10,007										(10)			. 017 107 2020 .	1.77
91282C-HN-4	UNITED STATES TREASURY		. 08/24/2023 .	INCOME		348,564	350,000	348,655	0	0	2	0	2	348,657	0	(93)	(93)	1,084	. 07/31/2025 .	. 1.A
91282C-HR-5	UNITED STATES TREASURY	[. 08/17/2023 .	GOLDMAN		146,549	150,000	147,930	0	0	1	0	1	147,932	0	(1,383)	(1,383)	277	. 07/31/2030 .	. 1.A
				CITIGROUP GLOBAL MARKETS				•									·	l		
91282C-HR-5	UNITED STATES TREASURY		. 08/30/2023 .	INC		226,981	230,000	224,810	0	0	17	0	17	224,827	0	2, 154	2,154	775	. 07/31/2030 .	. 1.A FE
91282C-HT-1	UNITED STATES TREASURY		. 09/28/2023 .	Various		1,782,340	1,880,000	1,794,169	0	0	24	0	24	1,794,193	0	(11,853)	(11,853)	7,739	. 08/15/2033 .	. 1.A FE
040000 11: 5	LAUTED OTITES TREASURY		00 (00 (005	BANC OF AMERICA/FIXED		450 4	400.555	450 451	_	_	_	_		450 ::-	_	,	,,,,		00 (45 (005	
91282C-HU-8	UNITED STATES TREASURY		. 08/30/2023 .	INCOME		159, 144	160,000	159, 181	0	0	l0	0		159, 181	l0	(38)	(38)	304	. 08/15/2026 .	. 1.A
040000 188 4	UNITED STATES TREASURY		. 09/14/2023 .	MURGAN STANLET & COMPANT		39.453	40,000	20.012	0			0	4	20 040	0	(360)	(200)	60	00/04/0000	4.4
				001 00111		,	40,000	39,813	0	0	!	0		39,813	0	,	(360)	63	. 08/31/2030 .	. I.A
	UNITED STATES TREASURY		. 09/28/2023 .	GOLDMAN		118,303	120,000	118,706	0	0	1	0		118,707	0	(404)	(404)	404	. 08/31/2028 .	. 1.B FE
	9. Subtotal - Bonds - U.S. Governme	nts	00 (00 (0000	DIDOLLYO OLDUTAL INO		11,708,507	12,487,821	12,238,025	3,427,346	0		0		12,200,214	0	(***, ***)	(550,769)	199,341	XXX	XXX
455780-DR-4 71654Q-AZ-5	INDONESIA, REPUBLIC OF (GOVERNMENT) PETROLEOS MEXICANOS	C	. 08/09/2023 . . 09/07/2023 .	BARCLAYS CAPITAL INC BARCLAYS CAPITAL INC		1,496,250	1,500,000	1,470,915 1,301,500	1,301,500	0	1,329	0	1,329(9,052(1,472,244	0	24,006	24,006 (73,052)		. 01/11/2033 . . 06/02/2041 .	. 2.B FE . 4.A FE
/ 10044-72-3	FEIROLEGS MEXICANOS	0	. 09/01/2023 .	HSBC SECURITIES (USA).		1,237,300	2,000,000	1,501,500	1,301,300					1,510,552		(73,032)	(73,032)	100,730	. 00/02/2041 .	4.A IL
P4R07X-4N-3	MEXICO (UNITED MEXICAN STATES) (GOVERNME	В	. 08/18/2023 .	INC		11,049,595	13 , 159 , 434	10,874,080	0	0	212,928	0	212,928	11,087,008	45,219	(82,632)	(37,413)	0	. 05/15/2025 .	. 2.0 FE
	MEXICO (UNITED MEXICAN STATES) (GOVERNME	В	. 09/07/2023 .	HSBC SECURITIES		4,961,316	5,697,032	4,287,727	4,793,364	0	43,868	0	43,868 (438,89		894,003	(331,029)	562,974 .	284,765		
				MIDLGB22 HSBC BK LONDON																
P4R53V-AA-1	GRUPO ENERGIA BOGOTA SA ESP	D	. 09/18/2023 .			386,862	427,000	394,548	0	0	2,320	0	2,320	396,868	0	(10,006)	(10,006)	17,636	. 05/15/2030 .	. 2.B FE
				XP INVESTIMENTOS CCTVM																
P8T60M-DK-6	BRAZIL, FEDERATIVE REPUBLIC OF (GOVERNME	В	. 08/01/2023 .	SA		3, 100, 307	3, 175, 208	2,931,799	0	0	13,487	0	13,487	2,945,286	120, 176	34,845	155,021	180,401	. 01/01/2025 .	. 3.C FE
DOTOOU 70 0	DOLTH FEDERATIVE DEPUBLIS OF CONFERENCE		00 (04 (0000	ITAU USA SECURITIES INC		0 470 004	0 400 000	5 000 100			10.110		40.440	5 044 070	105.044	202 205	250 200	202 272	0.1.10.1.100.00	
P8T60M-ZC-0	BRAZIL, FEDERATIVE REPUBLIC OF (GOVERNME	В	. 08/01/2023 .	XP INVESTIMENTOS CCTVM		6, 172, 904	6,403,336	5,802,128	0	0	12, 149	0	12,149	5,814,278	125,341	233,285	358,626	366,273	. 01/01/2029 .	. 3.C FE
P8T60N-KG-5	BRAZIL, FEDERATIVE REPUBLIC OF (GOVERNME	В	. 08/31/2023 .	SA		9,884,301	8,740,389	10,073,095	0	0	(34,292)	0	(34,292)	10,038,803	(398,957)	244,455	(154,502)	0	. 03/01/2028 .	. 3.B FE
010011 110 0	5.02.2, 1252.0.112.122.652.0.0. (4012.0.02.11		. 00,01,2020 .	ITAU USA SECURITIES INC		0,001,001					(01,202)		(01,202)		(000,001)	211, 100	(101,002)		. 00, 0 ., 2020 .	0.5
P8T60N-KK-6	BRAZIL, FEDERATIVE REPUBLIC OF (GOVERNME	В	. 08/01/2023 .			8,010,140	18,919,688	7,304,750	0	0	171,307	0	171,307	7,476,057	409,600	124 . 483	534,083	0	. 07/01/2025 .	. 3.C
	BRAZIL, FEDERATIVE REPUBLIC OF (GOVERNME	В	. 08/15/2023 .	Various		9,694,840	25,548,357	8,809,523	0	0	313,550	0	313,550	9, 123, 073	173,079	398,689	571,768 .	0	. 07/01/2026 .	. 3.C
030999999	9. Subtotal - Bonds - All Other Gover	nments	S			55,994,015	85,570,444	53,250,065	6,094,864	0	745,698	0	745,698 (438,89) 54,062,511	1,368,461	563,044	1,931,505	992,263	XXX	XXX
054879-HF-1	AZTEC N MEX MUN SCH DIST NO 002		. 08/01/2023 .	Direct		1.400.000	1.400.000	1,428,252	1.400.000	0	0	0	0	1.400.000	0	0	0	79.604	. 08/01/2027 .	. 1.D FE
160075-UY-1	CHARLESTON CNTY S C SCH DIST	1	. 09/15/2023 .	Maturity @ 100.00		67,160	67,160	50,942	65,296	0	1,864	0	1,864	67,160	0	0		0	. 09/15/2023 .	. 1.D
167505-MS-2	CHICAGO ILL BRD ED		. 09/15/2023 .	Maturity @ 100.00		380,650	380,650	184,489	360,600	0	20,050	0	20,050	380,650	0	0			. 09/15/2023 .	
				MISCHLER FINANCIAL							20,000		20,000						,,	
178882-MV-5	CLACKAMAS & WASHINGTON CNTYS ORE SCH DIS		. 09/26/2023 .	GROUP, INC. 72117		661,425	1,250,000	843, 125	903, 150	0	16,325	0	16,325	919,475	0	(258,050)	(258,050)	0	. 06/15/2036 .	. 1.B FE
219703-FB-6	CORONA CALIF REDEV AGY TAX ALLOCATION		. 08/03/2023 .	Direct		455,000	455,000	478,355	456 , 173	0	(1,173)	0	(1, 173)	455,000	0	0	0 .	14,769	. 09/01/2027 .	. 2.B FE
223093-SZ-9	COVINA-VALLEY CALIF UNI SCH DIST		. 07/31/2023 .	Direct		710,000	710,000	710,000	710,000	0	0	0	0	710,000	0	0	0 .	13,952	. 08/01/2024 .	. 1.D FE
365298-P8-5	GARDEN GROVE CALIF UNI SCH DIST		. 08/01/2023 .	Call @ 100.00		2,500,000	2,500,000	2,647,225	2,510,667	0	(10,667)	0	(10,667)	2,500,000	0	0	0	131,250	. 08/01/2037 .	. 1.D FE
403755-K4-2	GWINNETT CNTY GA SCH DIST		. 09/15/2023 .	Maturity @ 100.00		283,276	283,276	172,008	273,898	0	9,378	0	9,378	283,276	0	0	0	0	. 09/15/2023 .	. 1.D
				WELLS FARGO SECURITIES							1			·				l		
585488-YU-7	MELISSA TEX INDPT SCH DIST		. 08/30/2023 .	LLC		1,815,610	1,880,000	1,803,710	0	0	0	0	0	1,803,710	0	11,900	11,900	2,885	. 02/01/2053 .	. 1.A FE
603789-6B-9	MINNEAPOLIS MINN SPL SCH DIST NO 001	-	. 09/15/2023 .	Maturity @ 100.00		244,240	244,240	148,305	236 , 154	0	8,086	0	8,086	244,240	0	0	0	0	. 09/15/2023 .	. 1.D
60416T-V9-6	MINNESOTA ST HSG FIN AGY		. 07/01/2023 .	Call @ 100.00		5,081,200	5,000,000	5,081,200	0	0	0	0	0	5,081,200	0	0	0	0		1.B FE
64966Q-XY-1	NEW YORK N Y		. 08/10/2023 .	GOLDMAN		3,007,720	4,000,000	2,966,240	0	0	317	0	317	2,966,557	0	41,163	41,163	4,333	. 08/01/2050 .	
695802-NA-2	PAJARO VALLEY CALIF UNI SCH DIST		. 08/01/2023 .	Call @ 100.00		10,000,000	10,000,000	10,228,200	10,019,806	0	(19,806)	0	(19,806)	10,000,000	0	0	0	500,000	. 08/01/2043 .	. 1.E FE
040470 WT 0	ODDING DRANGU TEV INDET COULDING		00 /40 /0000	WELLS FARGO SECURITIES		7 645 000	0 000 000	7 505 040	•	_	_	_		7 505 040	_	00.040	00.040	<u> </u>	00/04/0040	1 / 55
	SPRING BRANCH TEX INDPT SCH DIST	ا انتظامان	. 08/10/2023 .	too Torritori ' D		7,615,680	8,000,000	7,535,040	0	0	0	0	U(7,535,040	0	80,640	80,640 .	0	. 02/01/2048 .	. 1.A FE
	99. Subtotal - Bonds - U.S. Political Su				ossessions	34,221,961	36,170,326	34,277,091	16,935,744	0	24,374	0	24,374	34,346,308	0	(= :, + : :)	(124,347)	746,793	XXX	XXX
101F030-67-8	FNCL-3N-JUL-2023 - MBS		. 07/07/2023 .	GOLDMAN SACHS AND CO		(12.984.375)	(15.000.000)	(13.259.766)	0		0	0	0 ((13.259.766)	0	275.391	275.391	0	. 07/25/2053 .	11 A

	T.		,			ng-Term Bo	nds and Sto									,	,				
1	2	3	4	5	6	7	8	9	10				Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	` 13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
01F030-68-6	FNCL-3N-AUG-2022 - RMBS	1	. 07/17/2023 .	GOLDMAN SACHS AND CO		(13,214,063)	(15,000,000)	(12,998,438)	0	0	0	0	0	0	(12,998,438)	0	(215,625)	(215,625)	0	. 08/25/2053 .	. 1.A
01F032-67-4	FNCL-3.5N-JUL-2023 - MBS	1	. 07/07/2023 .	GOLDMAN SACHS AND CO		(33, 184, 375)	(37,000,000)	(33,882,461)	0	0	0	0	0	0	(33,882,461)	0	698,086	698,086	0	. 07/25/2053 .	. 1.A
01F032-68-2	FNCL-3.5N-AUG-2023 - MBS		. 08/03/2023 .	GOLDMAN SACHS AND CO		(32, 872, 188)	(37,000,000)	(33,216,172)	0	0	0	0	0	0	(33,216,172)	0	343,984	343,984	0	. 08/25/2053 .	. 1.A
01F032-69-0	FNCL-3.5N-SEP-2023 - MBS		. 08/23/2023 .	GOLDMAN SACHS AND CO		(32,791,250)	(37,000,000)	(32,903,984)	0		0	0			(32.903.984)		112.734	112.734		. 09/25/2053 .	
051687-DG-3	AURORA ILL SINGLE FAMILY MTG REV	l	. 09/01/2023 .	Redemption @ 100.00		12,281	12,281	10,960	11,172		13	0	13				1,096	1,096	450	. 06/01/2045 .	
051687-DK-4	AURORA ILL SINGLE FAMILY MTG REV		. 09/01/2023 .	Redemption @ 100.00		4,060	4,060			0	2	0	2	0		0	203	203	161	. 06/01/2045 .	
067054-AA-4	BARAGA CNTY MICH MEM HOSP REV	ļ	. 09/21/2023 .	Direct		46,000	46,000	46,000	46,000	0	0	0	0	0	46,000	0	0	0		. 09/20/2036 .	
120827-CV-0	BURBANK GLENDALE PASADENA ARPT AUTH CALI		. 07/01/2023 .	Redemption @ 100.00		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	1,359	. 07/01/2032 .	
183596-CJ-2	BALTIMORE MD BRD SCH COMMRS CITY SCHS RE		. 09/15/2023 .	Maturity @ 100.00		195,290	195,290	96,920	186,883	0	8,407	0	8,407	0	195,290	0	0	0	0	. 09/15/2023 .	. 1.B FE
196479-K4-0	COLORADO HOUSING AND FINANCE AUTHORITY		. 09/26/2023 .	Redemption @ 100.00		2,806	2,806	2,806	2,806	0	0	0	0	0	2,806	0	0	0	72	. 04/01/2035 .	. 1.B FE
230582-FS-2	CUMBERLAND CNTY N C CTFS PARTN		. 09/15/2023 .	Maturity @ 100.00		239,692	239,692	145,543	231,757	0	7,935	0	7,935	0	239,692	0	0	0	0	. 09/15/2023 .	. 1.C FE
250419-DS-4	DESERT HOT SPRINGS CALIF REDEV AGY TAX A		. 09/01/2023 .	Maturity @ 100.00		565,000	565,000	580,255	567,576	0	(2,576)	0	(2,576)	0	565,000	0	0	0		. 09/01/2023 .	. 2.B FE
254010-AE-1	DIGNITY HEALTH		. 08/01/2023 .	Build America		16,573,928	14,845,000	16,616,722	16,582,521	0	(8,841)	0	(8,841)	0	16,573,680	0	248	248	590,758	. 11/01/2064 .	. 1.G FE
259561-PT-9	DOUGLAS CNTY WASH PUB UTIL DIST NO 001 W		. 08/31/2023 .	Direct		810,000	810,000	819, 104	0	0	(525)	0	(525)	0	810,000	0	0	0	23,611	. 09/01/2030 .	. 1.C FE
3128HJ-AH-9	FG W30008 - RMBS		. 09/01/2023 .	Paydown		120,563	120,563	138,295	120,563	0	0	0	0	0	120,563	0	0	0	6, 148	. 05/01/2025 .	. 1.A
312945-DS-4	FH A96413 - RMBS		. 09/01/2023 .	Paydown		1,064	1,064	1,063	1,063	0	1	0	1	0	1,064	0	0	0	28	. 01/01/2041 .	. 1.A
3132D6-EB-2	FH SB8230 - RMBS		. 09/01/2023 .	Paydown		24,259	24,259	24,305	0	0	(45)	0	(45)	0	24,259	0	0	0	304	. 05/01/2038 .	. 1.A
3132DW-ET-6	FH SD8246 - RMBS		. 09/01/2023 .	Paydown		8,412	8,412	8,421	0	0	(9)	0	(9)		8,412	0	0	0	138	. 09/01/2052 .	. 1.A
3132DW-G9-8	FH SD8324 - RMBS		. 09/01/2023 .	Paydown		11,789	11,789	11,885	0	0	(96)	0	(96)	0	11,789	0	0	0	157	. 05/01/2053 .	. 1.A
3132DW-HG-1	FH SD8331 - RMBS		. 09/01/2023 .	Paydown		14,559	14,559	14,525	0	0	34	0	34	0	14,559	0	0	0	129	. 06/01/2053 .	
3132HP-NB-6	FH Q13086 - RMBS		. 09/01/2023 .	Paydown		1,452		1,522	1,505	0	(53)	0	(53)	0	1,452	0	0	0	30	. 11/01/2042 .	. 1.A
3132WW-BA-9	FH WA2532 - CMBS/RMBS		. 09/01/2023 .	Paydown		670	670	607	0	0	63	0	63	0	670	0	0	0	16	. 11/01/2052 .	. 1.A
3133KQ-FT-8	FH RA8278 - RMBS		. 09/01/2023 .	Paydown		4,064	4,064	4,050	0	0	14	0	14	0	4,064	0	0	0	70	. 12/01/2052 .	
3133T4-GM-2	FHG G027 SD - CMO/RMBS		. 09/01/2023 .	Paydown		1,392	1,392	1,130	1,319	0	73	0	73	0	1,392	0	0	0	61	. 03/25/2024 .	
3133TD-SX-5	FHR 2060 Z - CMO/RMBS		. 09/01/2023 .	Paydown		6,579	6,579	6,862	6,734	0	(155)	0	(155)	0	6,579	0	0	0	288	. 05/15/2028 .	. 1.A
3133TG-ZW-2	FHR 2107 Z - CMO/RMBS		. 09/01/2023 .	Paydown		4,640	4,640	4,444	4,576	0	64	0	64	0	4,640	0	0	0	186	. 12/15/2028 .	. 1.A
31349T-E4-9	FH 781955 - RMBS		. 09/01/2023 .	Paydown		10,021	10,021	10,149	10,239	0	(219)	0	(219)	0	10,021	0	0	0	317	. 05/01/2034 .	
31359F-DD-7	FNR 1993-202 SZ - CMO/RMBS		. 09/01/2023 .	Paydown		871	871	913	878	0	(7)	0	(7)	0	871	0	0	0	58	. 11/25/2023 .	
31359U-G6-6	FNR 1998-57 ZE - CMO/RMBS		. 09/01/2023 .	Paydown		3,344	3,344	3,293		0	2	0	2	0	3,344	0	0	0	143	. 10/25/2028 .	. 1.A
31364J-LN-1	FNS T285 PO - CMO/RMBS		. 09/01/2023 .	Paydown		806	806	658	551	J0	256	0	256	J0	806	0	0	0	0	. 02/25/2027 .	. 1.A
3136AQ-5J-5	FNA 2016-M2 AL - CMBS		. 09/01/2023 .	Paydown		637	637	621	624	J0	12	0	12	0 	637	0 	J0	0	15	. 04/25/2036 .	
3136BP-KU-4 31371M-LB-1	FNR 2022-76 DA - CMO/RMBS		. 09/01/2023 .	Paydown		253,301	253,301	253,222	253,009	0	292	0	292	0	253,301	0	0	0	9,235	. 08/25/2045 .	
	111 200022 111100 111111111111111111111			Paydown						0	(0)	0	(0)	0		0	0	0	4	. 12/01/2035 .	. 1.A
31377T-FQ-4	FN 386375 - CMBS/RMBS		. 09/01/2023 . . 09/01/2023 .	Paydown		21,092	21,092	21,021	21,092	0	0	0	0	0	21,092	0	0	0	674	. 08/01/2028 .	. 1.A
31377U-FH-1 31377U-TV-5	FN 387664 - CMBS/RMBS		. 09/01/2023 .	1 47 40 1111		70.799	28,983	29,521	29,082		(99)		(99)	0	28,983	0				. 02/01/2025 . . 10/01/2025 .	
313770-TV-5	FHR 3812 EY - CMO/RMBS		. 09/01/2023 .	Paydown		70,799	70,799	62,230	69,189		2.721		2,721		70,799					. 02/15/2031 .	. I.A
3137A6-16-9 3137A6-US-9	FHR 3808 DB = CMO/RMBS		. 09/01/2023 .	Paydown		71,910	71,910	62,230	68,979		2,721		2,721	0	71,910	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰				. 02/15/2031 .	1.M
3137A6-US-9	FHR 3942 JZ - CMO/RMBS		. 09/01/2023 .	Paydown				2,033	2,071		53		53						58	. 02/15/2031 . . 10/15/2041 .	1.A
3137AF-UM-2	FHR 3954 PD - CMO/RMBS		. 09/01/2023 .	Paydown						n	(3)	o	(3)	n		n	n	o		. 10/15/2041 . . 07/15/2041 .	1.7
3137AM-XJ-1	FHR 4011 DA - CMO/RMBS		. 09/01/2023 .	Paydown		11, 103	11.103	11,519		n	(248)	n	(248)	n		n	n	o	297	. 07/15/2041 .	1 4
3137AM-XL-6	FHR 4011 DC - CMO/RMBS		. 09/01/2023 .	Paydown		12,536	11, 103	11,519	12.737	n	(246)	n	(246)	n	12.536	n	n	n	335	. 09/15/2041 .	1 A
3137B2-3A-6	FHR 4211 SA - CMO/RMBS		. 09/15/2023 .	Paydown		22,599	22,599	18,828	19,517	n	3.081	n	3.081	n	22.599	n	n	n	0	. 05/15/2041 .	1 4
3137H9-BS-7	FHR 5264 DA - CMO/RMBS		. 09/01/2023 .	Paydown		133,400	133,400	132,879	132,901	n		n		n	133.400	n	n	n	4,500	. 03/13/2043 .	1 A
	FHR 5271 A - CMO/RMBS		. 09/01/2023 .	Paydown		154,969	154.969	154.339	154.217	n		n		n	154.969	n	n	n	5,571	. 10/25/2047 .	1 A
	ERETE MI_16 AUS _ CMRS	1	08/01/2023 .	Poudown		512	512	507	154,217						512					. 10/25/2047 .	1 1

				Show All Lo	ng-Term Bo	onds and Stoo	ck Sold, Red	leemed or C				he Current Quarter							
1	2	3 4	5	6	7	8	9	10			ok/Adjusted	Carrying Value	16	17	18	19	20	21	22
									11	12	13	14 15							NAIC
																			Desig-
																			nation,
																			NAIC
											_	Total Total							Desig-
											Current	Change in Foreign	D 1/				Bond		nation
								D=:			Year's	Book/ Exchange		F			Interest/	04-4-4	Modifier
								Prior Year		Current	Other Than			Foreign	Dealized		Stock	Stated	and
CUSIP				Number of				Book/	Unrealized	Year's	Temporary	Carrying Book	Carrying Value at	Exchange	Realized Gain	Total Gain	Dividends Received	Con-	SVO Admini-
Ident-		For- Dispo	sal Name	Shares of	Consid-		Actual	Adjusted Carrying	Valuation	(Amor-	Impairment	Value /Adjusted		Gain (Loss) on	(Loss) on	(Loss) on	During	tractual Maturity	strative
ification	Description	eign Dat		Stock	eration	Par Value	Cost	Value	Increase/ (Decrease)	tization)/ Accretion	Recog- nized	(11 + 12 - Carrying 13) Value	Disposal	Disposal	Disposal	Disposal	Year	Date	Symbol
	FRETE ML-16 AUS - CMBS	09/01/2		Otock	258	258	255	Value	(Decrease)	Accietion	nizeu	13) Value	258	Disposai	Disposai	Disposai	1 Cai	07/25/2038 .	1.B FE
31381K-4L-0	FN 463527 - CMBS/RMBS	09/01/2	'		11,989	11,989	12,412	12,039		(50)		(50)	11,989				404	10/01/2024 .	. 1.A
31381K-6Z-7	FN 463588 - CMRS/RMRS	09/01/2			15,477	15,477			0	(94)	0	(94)	15,477	0	0	0	525	12/01/2024 .	1 4
31384L-NJ-9	FN 526993 - RMBS	09/01/2			2.400	2.400	2.316		0	74	0	74	2.400	0	0	0	72	11/01/2028 .	1 A
31389L-4B-2	FN 629118 - RMBS	09/01/2			174	174	172	176	0	(2)	0	(2)	174	0	0	0	4	02/01/2032 .	1.A
3138A1-JB-8	FN AH0257 - RMBS	09/01/2	,		1,310	1,310	1,272	1,278	0	32	0	32	1,310	0	0	0	31	12/01/2040 .	1.A
3138A2-EC-9	FN AH1030 - RMBS	09/01/2			637	637	636	651	0	(15)	0	(15)	637	0	0	0	19	12/01/2040 .	. 1.A
3138A4-6Y-6	FN AH3586 - RMBS	09/01/2			2,287	2,287	2,270	2,305	0	(18)	0	(18)	2,287	0	0	0	60	01/01/2041 .	1.A
3138A5-NC-2	FN AH3986 - RMBS	09/01/2			741	741	746	759	0	(18)	0	(18)	741	0	0	0	20	02/01/2041 .	1.A
0100/10 0/1 2	FN AH7284 - RMBS	09/01/2	,		1,887	1,887	1,911	1,955	0	(67)	0	(67)	1,887	0	0	0	51	03/01/2041 .	1.A
3138AB-YR-4	FN AH9719 - RMBS	09/01/2			939	939	954	968	0	(30)	0	(30)	939	0	0	0	28	04/01/2041 .	1.A
3138AK-RJ-0	FN A15888 - HMBS	09/01/2	,		390	390	395	394	0	(4)	0	(4)	390	0	0	0	10	07/01/2041 .	1.A
3138E0-6C-8 3138E9-P2-0	FN AJ8066 - RMBS	09/01/2			50,848	50,848	51,384	51,706		(858)		(858)		0				12/01/2041 . 03/01/2042 .	1.A
	FN AORO44 - RMBS	09/01/2			709	709	748	750		(37)		(37)	709					03/01/2042 .	1.A
3138M6-N2-9	FN AP3108 - RMRS	09/01/2			708	708	754	748	0	(40)	0	(40)	708	0	0	0	17	10/01/2042 .	1 A
	FN AP7553 - RMBS	09/01/2	,		1.083	1,083	1,122		0	(40)	0	(40)	1.083	0	0	0	22	09/01/2042 .	1.A
31393B-R8-0	FNR 0335K SW - CMO/RMBS	09/01/2	,		519	519	432	444	0	75	0	75	519	0	0	0	10	05/25/2033 .	1.A
31393D-JL-6	FNR 0364B ZG - CMO/RMBS	09/01/2	23 . Paydown		29,525	29,525	31,518	31,218	0	(1,694)	0	(1,694)	29,525	0	0	0		07/25/2033 .	. 1.A
	FHR 2741A GH - CMO/RMBS	09/01/2			49,867	49,867	50,865	50,050	0	(183)	0	(183)	49,867	0	0	0	1,807	01/15/2034 .	1.A
	FHR 2752 MY - CMO/RMBS	09/01/2			24,034	24,034	24,512	24, 120	0	(86)	0	(86)	24,034	0	0	0	873	02/15/2034 .	1.A
31396E-3H-7	FHR 3053 Z - CMO/RMBS	09/01/2	,		37,724	37,724	44 , 157	40,757	0	(3,033)	0	(3,033)	37,724	0	0	0	1,255	02/15/2035 .	1.A
	FHR 3143 BC - CMO/RMBS	09/01/2	,		75, 109	75, 109	77,245	76,721	0	(1,612)	0	(1,612)	75, 109	0	0	0	2,757	02/15/2036 .	1.A
	FHRR R007 ZA - CMO/RMBS	09/01/2			53,350	53,350	57,536	56,545	0	(3, 195)	0	(3, 195)	53,350	0	0	0	2,114	05/15/2036 .	1.A
31396W-D8-6 31396Y-F7-2	FNR 2007-65B ZE - CMO/RMBS	09/01/2								(96)		(96)(687)		0			29	07/25/2037 . 04/25/2038 .	1.4
31397A-RJ-4	FHR 3203 7 - CMO/RMBS	09/01/2					33.692			(262)		(262)	33.331				1.109	04/25/2036 .	1.4
	FNR 2011–17 NY – CMO/RMBS	09/01/2			151.682	151.682	130 . 067	145.554		6. 128		6. 128	151.682	0		0	3,513	03/25/2031 .	1.4
31397S-SR-6	FNR 2011–29 AL – CMO/RMBS	09/01/2			97.677	97,677	85,346	94,231	0	3.447	0	3.447	97.677	0	0	0	2,281	04/25/2031 .	1 A
	FNR 2009-77 ZA - CMO/RMBS	09/01/2			32,828	32,828	28,042	31,080	0	1.748	0	1.748	32.828	0	0	0	968	10/25/2039 .	1.A
	FHR 3578 BO - CMO/RMBS	09/01/2			1,248		980	1, 161	0	87	0	87		0	0	0	0	10/15/2036 .	. 1.A
31398S-KG-7	FNR 2010-142 ZB - CMO/RMBS	09/01/2	023 . Paydown		11,765	11,765	9,919	11,069	0	696	0	696	11,765	0	0	0	314	12/25/2040 .	. 1.A
31401C-TK-9	FN 704454 - RMBS	09/01/2	023 . Paydown		2,513	2,513	2,504	2,530	0	(17)	0	(17)	2,513	0	0	0	68	05/01/2033 .	1.A
31402G-RN-5	FN 728693 - RMBS	09/01/2	,		509	509	513	515	0	(6)	0	(6)	509	0	0	0	15	07/01/2033 .	1.A
31402Q-WH-0	FN 735148 - RMBS	09/01/2	,		3,985		3,583	4,011	0	(27)	0	(27)		0	0	0	114	07/01/2034 .	1.A
31409L-7J-8	FN 874897 - CMBS/RMBS	09/01/2			9,686	9,686	10,731	9,686	0	0	0	0	9,686	0	0	0	408	10/01/2037 .	1.A
	FN BL6077 - CMBS/RMBS	09/01/2			1,139	1,139			0	(19)	0	(19)		0	0	0	23	03/01/2050 .	1.A
3140HX-ZN-3 3140HY-EA-2	FN BL6148 - CMBS/RMBSFN BL6428 - CMBS/RMBS	09/01/2			2,551 489	2,551 . 489	2,603	2,597 498	0	(47)	0	(47)		0	0	0	46	04/01/2050 . 04/01/2050 .	1.A 1 A
	FN BS6010 - CMBS/RMBS	09/01/2	,		489	214	499	498 n	۰۰	19	0 n	(9)	489	n	u	 n		07/01/2039 .	1.A
	FN CB4573 - RMBS	09/01/2	,		5. 192	5, 192	5. 184	٥	n	A 8	n	8 0	5. 192	n	0	n	65	09/01/2052 .	1 A
3140QS-AW-1	FN CB6320 - RMBS	09/01/2			6,212	6,212	6,132	0	0	81	0	81	6,212	0	0	0	41	05/01/2053 .	1.A
31412Q-2W-8	FN 932389 - RMBS	09/01/2			599	599	593	602	0	(3)	0	(3)	599	0	0	0	18	01/01/2040 .	1.A
31416N-YV-8	FN AA5223 - RMBS	09/01/2	123 . Paydown		211	211	218	219	0	(7)	0	(7)	211	0	0	0	6	03/01/2039 .	1.A
	FN AB1475 - RMBS	09/01/2			876	876	897	911	0	(34)	0	(34)	876	0	0	0	26	09/01/2040 .	1.A
31417A-JK-6	FN AB3865 - RMBS	09/01/2	23 . Paydown		1,006	1,006	1,012	1,022	0	(16)	0	(16)	1,006	0	0	0	24	11/01/2041 .	1.A

					Show All Lo	ng-Term Bo	onds and Stoc						he Current Quarter							
1	2	3	4	5	6	7	8	9	10			ok/Adjusted	Carrying Value	16	17	18	19	20	21	22
										11	12	13	14 15							NAIC
																				Desig-
																				nation,
																				NAIC
													Total Total							Desig-
												Current	Change in Foreign					Bond		nation
												Year's	Book/ Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than	Adjusted Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	t Value /Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 - Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13) Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
31417D-KX-0	FN AB6609 - RMBS		. 09/01/2023 .	Paydown		15,557	15,557	15,688	15,952	0	(394)	0	(394)0	15,557	0	0	0	363	. 10/01/2042 .	. 1.A
31417Y-SC-2	FN MA0514 - RMBS		. 09/01/2023 .	Paydown		338	338 .	351	353	0	(14)	0	0	338	0	0	0	9	. 09/01/2040 .	. 1.A
31418D-UG-5	FN MA4182 - RMBS		. 09/27/2023 .	Paydown		4,075,882	5,062,467	4,037,823	0	0	0	0	0	4,037,823	0	38,059	38,059	6 , 159	. 11/01/2050 .	. 1.A
31418E-F2-1	FN MA4684 - RMBS		. 09/01/2023 .	Paydown		24,561	24,561	23,981	0	0	580	0	5800	24,561	0	0	0	366	. 06/01/2052 .	. 1.A
31418E-GT-1	FN MA4709 - RMBS		. 09/01/2023 .	Paydown		10,477	10,477	10,423	0	0	54	0		10,477	0	0	0	179	. 07/01/2052 .	. 1.A
31418E-KV-1	FN MA4807 - RMBS		. 09/01/2023 .	Paydown		9,898	9,898	9,973	0	0	(74)	0	0	9,898	0	0	0	225	. 11/01/2052 .	. 1.A
31418E-L5-7	FN MA4847 - RMBS		. 09/01/2023 .	Paydown		5,962	5,962	6,063	0	0	(101)	0	0	5,962	0	0	0	141	. 11/01/2052 .	. 1.A
31418E-R8-5	FN MA5010 - RMBS		. 09/01/2023 .	Paydown		11,820	11,820 .	11,914	0	0	(93)	0	0	11,820	0	0	0	150	. 05/01/2053 .	. 1.A
31418E-S5-0	FN MA5039 - RMBS		. 09/01/2023 .	Paydown		12,004	12,004	12,094	0	0	(90)	0	0	12,004	0	0	0	160	. 06/01/2053 .	. 1.A
31418U-WW-0	FN AD6960 - RMBS		. 09/01/2023 .	Paydown		706	706 .	713	724	0	(18)	0	0	706	0	0	0	22	. 07/01/2040 .	. 1.A
31418W-FJ-4	FN AD8268 - RMBS		. 09/01/2023 .	Paydown		947	947	967	967	0	(19)	0	0	947	0	0	0	26	. 09/01/2040 .	. 1.A
31419J-M8-8	FN AE7582 - RMBS		. 09/01/2023 .	Paydown		462	462	471	466	0	(4)	0	0	462	0	0	0	14	. 11/01/2040 .	. 1.A
31419L-C7-6	FN AE9093 - RMBS		. 09/01/2023 .	Paydown		723	723	734	742	0	(19)	0	0	723	0	0	0	19	. 12/01/2040 .	. 1.A
3142AC-D2-2	FH WA4820 - CMBS/RMBS		. 09/01/2023 .	Paydown		664	664	579	0	0	85	0	0	664	0	0	0	13	. 01/01/2053 .	1.A
35563C-AA-6	FMMHR 2015-R1 1A - CMBS		. 09/25/2023 .	Paydown		806	806 .	959	944	0	(139)	0		806	0	0	0	23	. 11/26/2055 .	1.A
35563C-AS-7	FMMHR 2015-R1 3A - CMBS		. 09/25/2023 .	Paydown		858	858 .	997	985	0	(127)	0	(127) 0	858	0	0	0	26	. 11/25/2052 .	. 1.B
38122N-D6-6	COLDEN ST TOR SECURITIZATION CORP CALLE		. 09/12/2023 .	Wells Fargo Securities,		1.807.675	2,500,000	2,468,750	2,469,512	0	548	0	548 0	2.470.060	0	(662.385)	(662.385)	82,817	. 06/01/2050 .	. 2.A FE
381276-AC-8	GOLDEN VV MINN SR LIVING MULTIFAMILY HSG		. 07/01/2023 .	Call @ 100.00		25.000	25,000	23,900	24.228	0	13	0		24.241	0		759	02,017	. 12/20/2041 .	. 1.0 FE
45203B-AA-3	ILLINOIS FIN AUTH PPTY ASSESSED CLEAN EN		. 09/28/2023 .	Direct		112.000		91,930	111.402	0	598	0		112.000	0				. 11/01/2044 .	. 1.D
45204E-VM-7	III INOIS EIN AUTH BEV		. 08/01/2023 .	Maturity @ 100.00		250.000	250,000	250,000	250.000	0	0	0	0 0	250.000	0	0	0		. 08/01/2023 .	. 2.A FE
57584X-PQ-8	MASSACHUSETTS ST DEV FIN AGY REV		. 09/05/2023 .	Direct		760.000	760,000	739.640	759.002	0	998	0	9980		0	0	0		. 10/01/2030 .	. 2.B FE
57586N-S3-6	MASSACHUSETTS ST HSG FIN AGY		. 09/15/2023 .	Direct		5.000	5.000	5,000	5.000	0	0	0	0 0	5.000	0	0	0	121	. 12/01/2037 .	. 1.0 FE
57587A-DP-0	MASSACHUSETTS ST HSG FIN AGY HSG REV		. 09/14/2023 .	Direct		85,000	85,000	85,000	85,000	0	0	0	0	85.000	0	0	0	1,913	. 12/01/2039 .	. 1.0 FE
576004-HG-3	MASSACHUSETTS (COMMONWEALTH OF)		. 07/15/2023 .	Pavdown		1.294.734	1,294,734	1,294,734	1,294,734	0	0	0	0	1.294.734	0	0	0		. 07/15/2031 .	. 1.A FE
592250-CZ-5	METROPOLITAN PIER & EXPOSITION AUTH ILL		. 07/13/2023 .	SUNTRUST		842,720	4,000,000	711.040	711.040	0	21.020	0	21.0200	732.060	0	110 . 660	110 . 660	0	. 12/15/2054 .	. 2.B FE
592250-DN-1	METROPOLITAN PIER & EXPOSITION AUTH ILL		. 07/18/2023 .	SUNTRUST		2,378,538	2,550,000 .	2,386,214	2,388,361	0	1,698	0	1,6980	2,390,059	0	(11,521)	(11,521)	60,917	. 06/15/2050 .	. 2.B FE
59335K-AM-9	MIAMI-DADE CNTY FLA SEAPORT REV		. 09/26/2023 .	Call @ 100.00		1,500,000	1,500,000	1,595,160	1,508,809	0	(8,809)	0	(8,809)0	1,500,000	0	0	0		. 10/01/2028 .	. 1.G FE
59335K-AP-2	MIAMI-DADE CNTY FLA SEAPORT REV		. 09/26/2023 .	Call @ 100.00		4,625,000	4,625,000	4,832,801	4,644,444	0	(19,444)	0	(19,444)0	4,625,000	0	0	0	132,969	. 10/01/2030 .	. 1.G FE
59447P-DA-6	MICHIGAN FIN AUTH REV		. 09/27/2023 .	Direct		795,000	795,000 .	1,057,482	803,085	0	(8,085)	0	(8,085)0	795,000	0	0	0	33,267	. 11/01/2035 .	. 1.D FE
594698-PT-3	MICHIGAN ST STRATEGIC FD LTD OBLIG REV		. 09/08/2023 .	Direct		65,000	65,000	55,751	64,556	0	444	0	0	65,000	0	0	0	1,910	. 04/01/2038 .	. 1.D
59524E-AB-8	MIDATL 2005 2 - RMBS		. 08/01/2023 .	Paydown		1,503	1,503	1,869	1,839	0	(336)	0	(336)0	1,503	0	0	0	79	. 08/01/2050 .	. 1.E FE
				MORGAN STANLEY &																
645913-BC-7	NEW JERSEY ECONOMIC DEV AUTH ST PENSION		. 07/10/2023 .	COMPANY, INC		7,252,875	7,500,000	5, 308, 125	7,305,646	0	166,687	0	166,6870	7,305,646	0	(52,771)	(52,771)	0	. 02/15/2024 .	. 1.E FE
64990F-E4-2	NEW YORK STATE DORMITORY AUTHORITY		. 09/28/2023 .	Call @ 77.00		358,027	465,000	465,000	465,000	0	0	0	0	465,000	0	(106,973)	(106,973)	10,609	. 03/15/2034 .	. 1.B FE
676900-PB-3	OHIO HSG FIN AGY MULTIFAMILY HSG REV		. 08/18/2023 .	Direct		35,000	35,000 .	35,000	35,000	0	0	0	0 0	35,000	0	0	0	1,017	. 08/20/2034 .	. 1.B FE
67756Q-2G-1	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		. 08/04/2023 .	Direct		10,000	10,000	10,000	10,000	0	0	0	0 0	10,000	0	0	0	153	. 09/01/2053 .	. 1.A FE
67756Q-X6-9	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		. 08/04/2023 .	Direct		95,000	95,000 .	95,000	95,000	0	0	0	0 0	95,000	J0	0	0	2,242	. 09/01/2052 .	. 1.A FE
684518-CK-7	ORANGE CNTY FLA SCH BRD LEASING CORP		. 09/15/2023 .	Maturity @ 100.00		529,240	529,240 .	321,360	511,720	0	17,520	0	17,5200	529,240	0	0	0	0	. 09/15/2023 .	. 1.D
720175-WA-2	PIEDMONT MUN PWR AGY S C ELEC REV		. 07/28/2023 .	SUNTRUST		2,775,150	2,500,000	2,775,150	0	0	(52)	0		2,775,098	J0	52	52	14,658	. 01/01/2034 .	. 1.G FE
72601F-AA-6	PLACER CNTY CALIF PUB FING AUTH REV		. 09/14/2023 . . 09/15/2023 .	Direct			75,000 . 311.226 .	78 , 188		0	(428)	0	(428)	75,000	0	0	0	1,962	. 10/01/2038 . . 09/15/2023 .	. 1.F FE
731126-CJ-5	POLK CNTY FLA SCH BRD FING CORP CTFS PAR		. 09/15/2023 .	Maturity @ 100.00	•			* *	. ,	0		0	0		0	0	0	0		. 1.D
74442P-DH-5 74443D-FY-2	PUBLIC FIN AUTH WIS REV		. 08/15/2023 .	Direct		1,200,000	1,200,000	1,200,000	1,200,000	0	0	0	0 0	1,200,000	······	0	0	26,700	. 10/01/2025 .	. 2.0 FE
	PUBLIC FIN AUTH WIS EDL FAC HEV		. 08/21/2023 .	Direct		50,000	50,000 .	50,000	- /	0					0	0	0		. 10/15/2030 . . 03/01/2038 .	. 3.A FE
	PUBLIC FIN AUTH WIS LTD OBLIG REV		. 07/27/2023 .	Direct		79,000	79,000	/5,015	89,342	0	156		1560	79,000	J	0		3 888	. 03/01/2038 .	. 1.D

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

					Show All Lo	ng-Term Bo	onds and Stoo	ck Sold, Red	eemed or C	Otherwise	Disposed o	of During t	he Current Qu	uarter							
1	2	3	4	5	6	7	8	9	10	CI	nange In Bo	ok/Adjusted	Carrying Value		16	17	18	19	20	21	22
	_	_		_	-	•	,	-		11	12	13	14	15							NAIC
														.0							Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current		Foreign					Bond		nation
												Year's		xchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than		hange in	Adjusted	Foreign			Stock	Stated	and
									Book/	l laraalizad	-			0	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Unrealized Valuation		Temporary		Book	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual			(Amor-	Impairment		Adjusted	Disposal	-	-	_	During	Maturity	1
ification	Description	eian		of Purchaser	Stock		Dor Value		Carrying	Increase/	tization)/	Recog-		Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on Disposal	Year	Date	
	•	eign	Date	+	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	- /	Value		Disposal	Disposal	Disposai			Symbol
752123-JH-3	RANCHO CUCAMONGA CALIF REDEV AGY TAX ALL		. 08/03/2023 .	Direct		165,000	165,000	182,653	165,623	0	(623)	0	(623)	0	165,000	0	0	0	5,509	. 09/01/2031 .	. 2.B FE
756372-AS-7	RED BLUFF CALIF JT UN HIGH SCH DIST		. 09/14/2023 .	Direct		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	1,569	. 09/15/2046 .	. 1.0 FE
79765P-DW-0	SAN FRANCISCO CALIF CITY & CNTY MULTIFAM		. 09/26/2023 .	Redemption @ 100.00		256	256	191	0	0	0	0	0	0	191	0	65	65	1	. 07/01/2039 .	. 1.B FE
809545-09-5	SCOTT CNTY KY SCH DIST FIN CORP SCH BLDG		. 07/14/2023 .	SUNTRUST		499,319	505,000	488,209	0	0	62	0	62	0	488,271	0	11,048	11,048	4,687	. 04/01/2047 .	. 1.E FE
833221-UC-6	SNOHOMISH CNTY WASH SCH DIST NO 201		. 09/15/2023 .	Maturity @ 100.00		258,622	258,622	157,038	250,060	0	8,562	0	8,562	0	258,622	0	0	0	0	. 09/15/2023 .	. 1.D
836753-NP-4	SOUTH BROWARD HOSP DIST FLA REV		. 08/21/2023 .	WELLS FARGO SECURITIES		2,233,470	3,000,000	2,206,260	n	n		n	793	₀	2.207.053	n	26 . 417	26.417	28,000	. 05/01/2051 .	. 1.D FE
915137-5G-4	UNIVERSITY TEX UNIV REVS		. 07/17/2023 .	Direct		570.000	570,000	570.792	n	n	(103)	n	(103)		570.000	n		n	3.277	. 08/15/2026 .	
917436-W3-7	UTAH HSG CORP SINGLE FAMILY MTG REV		. 08/09/2023 .	HILLTOP SECURITIES INC		20,058	20,000	19,979		n	1		1	0	19.983		76	76		. 07/01/2034 .	. 1.A FE
92706N-DC-4	VILLAGE CTR CMNTY DEV DIST FLA RECREATIO		. 09/19/2023 .	Direct		1,350,000	1.350.000	1,350,000	1.350.000	0	0	0	0	0	1.350.000	0	0	0		. 11/01/2024 .	
927676-RZ-1	VIRGIN ISLANDS PUB FIN AUTH REV		. 09/26/2023 .	Direct		100.000	100,000	101,965	100,143	0	(143)	0	(143)		100,000	0	0	0		. 10/01/2027 .	. 1.E FE
II .	WYANDOTTE MICH ELEC REV		. 08/03/2023 .	Direct		505.000	505.000	505,000	505.000	0	0	0	0		505.000	0	0	0		. 10/01/2026 .	. 1.C FE
***************************************	99. Subtotal - Bonds - U.S. Special Re	venue		B11001		(67,432,727)	(79,256,651)	(70,099,853)	47,180,281	0	205.544	0	205,544	0	(68,002,329)	0	569.603	569,603	1,307,941	XXX	XXX
	RTIRO 1 A1 - CMBS	B	. 07/30/2023 .	Paydown		18.549	18,549	19.894	17.833	0	210	0	210	2,021	20.064	(1.516)	0	(1.516)	609		
				HSBC Securities (USA),																	
. 000000-00-0	MARKET BIDCO FINCO PLC		. 09/01/2023 .	Inc		98,501	126,730	111,891	108,932	0	1,477	0	1,477	4,277	114,686	125	(16,310)	(16, 185)	5,571	. 11/04/2027 .	. 4.A FE
. 000000-00-0	LUCKY US BUYERCO LLC - TERM B LOAN		. 09/29/2023 .	Direct		5, 125	5, 125	4,941	0	0	16	0	16	0	5, 125	0	0	0	336	. 04/01/2029 .	. 5.B
000780-PA-8	AMAC 2003-13 A4 - CMO/RMBS		. 09/01/2023 .	Paydown		8,250	8,250			0	(16)	0	(16)	0		0	0	0	303	. 01/25/2034 .	. 3.C FM
000797-AA-8	ACE 2007-HE5 A1 - RMBS		. 09/25/2023 .	Paydown		31,216	31,216	11,072	31, 105	0	111	0	111	0	31,216	0	0	0	190	. 07/25/2037 .	. 1.A FM
000797-AB-6	ACE 2007-HE5 A2A - RMBS		. 09/25/2023 .	Paydown		11,014	11,014	4,678	10,983	0	30	0	30	0	11,014	0	0	0	109	. 07/25/2037 .	. 1.A FM
000797-AC-4	ACE 2007-HE5 A2B - RMBS		. 09/25/2023 .	Paydown		10,625	10,625	4,512	10,595	0	30	0	30	0	10,625	0	0	0	106	. 07/25/2037 .	. 1.A FM
000797-AD-2	ACE 2007-HE5 A2C - RMBS		. 09/25/2023 .	Paydown		13,336	13,336	5,664	13,297	0	39	0	39	0	13,336	0	0	0	133	. 07/25/2037 .	. 1.A FM
000797-AE-0	ACE 2007-HE5 A2D - RMBS		. 09/25/2023 .	Paydown		6,849	6,849	2,977	6,832	0	18	0	18	0	6,849	0	0	0	68	. 07/25/2037 .	. 1.A FM
00105H-EJ-1	AFC 2000-2 1A - RMBS		. 09/25/2023 .	Paydown		13,205	13,205	12,095	926	0	35	0	35	0	13,205	0	0	0	119	. 06/25/2030 .	. 1.A FM
00110X-AA-2	AFN 211 A1 - CMBS		. 09/20/2023 .	Paydown		8,617	8,617	7,366	7,449	0	1, 168	0	1, 168	0	8,617	0	0	0	121	. 05/20/2051 .	. 1.A FE
. 00110X-AB-0	AFN 211 A2 - CMBS		. 09/20/2023 .	Paydown		862	862	718	723	0	139	0	139	0	862	0	0	0	15	. 05/20/2051 .	. 1.A FE
00176A-BE-4	AMMC 11RRR AR3 - CD0		. 07/30/2023 .	Paydown		46,419	46,419	43,578	44,114	0	2,305	0	2,305	0	46,419	0	0	0	637	. 04/30/2031 .	. 1.A FE
00214C-BF-1	ASG 2013-2 230 - RMBS		. 09/01/2023 .	Paydown		32,395	51,774	29,138	31,003	0	1,391	0	1,391	0	32,395	0	0	0	1,845	. 11/25/2035 .	. 5.B GI
00249*-AA-9	EQUITABLE FINANCIAL LIFE INSURANCE COMPA		. 09/26/2023 .	Direct		1,950	1,950	818	1,880	0	70	0	70	0	1,950	0	0	0	0	. 03/01/2032 .	. 1.E
00249*-AD-3	EQUITABLE FINANCIAL LIFE INSURANCE COMPA		. 09/07/2023 .	Direct		1,859	1,859	1,286	1,792	0	68	0	68	0	1,859	0	0	0	0	. 12/05/2026 .	. 1.E
00249*-AE-1	EQUITABLE FINANCIAL LIFE INSURANCE COMPA		. 09/07/2023 .	Direct		2,508	2,508		2,415	0	93	0	93	0	2,508	0	0	0	0	. 12/05/2026 .	. 1.E
00253X-AA-9	AADVANTAGE LOYALTY IP LTD		. 07/20/2023 .	Paydown		166,667	166,667	165,000	82,896	0	1,583	0	1,583	0	166,667	0	0	0	5,729	. 04/20/2026 .	. 3.B FE
00255U-AA-3	AASET 2020-1 A - ABS		. 09/15/2023 .	Paydown		28,875	28,875	28,623	28,699	0	175	0	175	0	28,875	0	0	0	615	. 01/17/2040 .	. 2.A FE
00441T-AE-3	ACE 2006-HE3 A2D - RMBS		. 09/25/2023 .	Paydown		8,207	8,207	5,209	6,615	0	1,592	0	1,592	0		0	0	0	119	. 06/25/2036 .	. 1.A FM
004421-NY-5	ACE 2005-RM2 M6 - RMBS		. 09/25/2023 .	Paydown		11,425	11,416	7,374	9,850	0	1,575	0	1,575	0	11,425	0	0	0	262	. 06/25/2035 .	. 1.A FM
004421-VE-0	ACE 2006-SL1 A - RMBS		. 09/25/2023 .	Paydown		8,818	8,818	4,735	8,892	0	(74)	0	(74)	0	8,818	0	0	0	114	. 09/25/2035 .	. 1.A FM
004422-AE-1	ACE 2006-ASAP5 A2C - RMBS		. 09/25/2023 .	Paydown		76,295	76,295	30,021	76,013	0	282	0	282	0	76,295	0	0	0	456	. 10/25/2036 .	. 1.A FM
004422-AF-8	ACE 2006-ASAP5 A2D - RMBS		. 09/25/2023 .	Paydown		3,599		1,679	3,583	0	16	0	16	0		0	0	0	22	. 10/25/2036 .	. 1.A FM
00442B-AA-9	ACE 2006-HE4 A1 - RMBS		. 09/25/2023 .	Paydown		11,983	11,983	7,519	12,009	0	(26)	0	(26)	0	11,983	0	0	0	133	. 10/25/2036 .	. 1.A FM
00442B-AB-7	ACE 2006-HE4 A2A - RMBS		. 09/25/2023 .	Paydown		27,618	27,618	15,685	27,572	0	46	0	46	0	27,618	0	0	0	247	. 10/25/2036 .	. 1.A FM
00442G-AA-8	ACE 2007-HE3 A1 - RMBS		. 09/25/2023 .	Paydown		25,950	25,950	8,686	25,993	0	(43)		(43)	0	25,950	0	0	0	198	. 01/25/2037 .	. 1.A FM
00442G-AB-6	ACE 2007-HE3 A2A - RMBS		. 09/25/2023 .	Paydown		4, 157	4, 157	883	3,727	0	(11)		(11)	0	4 , 157	0	0	0	17	. 01/25/2037 .	. 1.A FM
00442G-AC-4	ACE 2007-HE3 A2B - RMBS		. 09/25/2023 .	Paydown		4,948	4,948	1,052	4,435	0	(13)		(13)	0	4,948	0	0	0	20	. 01/25/2037 .	. 1.A FM
00442G-AD-2	ACE 2007-HE3 A2C - RMBS		. 09/25/2023 .	Paydown		3,557		788 .	3, 190	0	(11)		(11)	0		0	0	0	15	. 01/25/2037 .	. 1.A FM
	ACE 2007-HE3 A2D - RMBS		. 09/25/2023 .	Paydown		33,852	33,852	4,644	33,553	0	(82)	0	(82)	0	33,852	0	0	0	144	. 01/25/2037 .	. 1.A FM
00442K-AC-5	ACE 2007-WM2 A2B - RMBS		. 09/25/2023 .	Paydown		7,312	7,312	4,081	7,306	0	6	0	6	0	7,312	0	0	0	69	. 02/25/2037 .	. 1.A FM

SCHEDULE D - PART 4

					Show All Lo	ng-Term Bo	inds and Stoo	ck Sold, Red	deemed or C	Otherwise	Disposed o	of During t	he Current Quarter							
1	2	3	4	5	6	7	8	9	10				Carrying Value	16	17	18	19	20	21	22
	_			-	-	-	-	-		11	12	13	14 15	1						NAIC
																				Desig-
																				nation,
																				NAIC
													Total Total							Desig-
												Current	Change in Foreign					Bond		nation
												Year's	Book/ Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than		Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	, ,	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	t Value /Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/		(11 + 12 - Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	Recog- nized	13) Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
00442L-AA-7	ACE 2007-HE4 A1 - RMBS	cigii	. 09/25/2023 .	Pavdown	Otock	79,279	79,280	17,814	79,390	(Decrease)	(111)	Tilzeu	(111)0	79.279	Disposai	Disposai	Disposai	352	. 05/25/2037 .	. 1.A FM
											, ,			., .	0			302		
00442L-AB-5 00442L-AC-3	ACE 2007-HE4 A2A - RMBS		. 09/25/2023 . . 09/25/2023 .	Paydown	•••••	1,039	1,039	234			(2)		(2)0	1,039	0			5	. 05/25/2037 .	. 1.A FM
				Paydown			4,524		,		(8)				0				. 05/25/2037 .	. 1.A FM
00442L-AD-1	ACE 2007-HE4 A2C - RMBS		. 09/25/2023 . . 09/25/2023 .	Paydown	•	2,613 1.404	2,613	613	2,618		(6)		(6)		0		u	16	. 05/25/2037 .	. 1.A FM
00442L-AE-9 007034-AJ-0	ARMT 2006-2 3A1 - CMO/RMBS		. 09/25/2023 .	Paydown			1,404 2.759	330			114		114 0		0			8	. 05/25/2037 . . 05/25/2036 .	. 1.A FM
007034-AJ-0 007036-GB-6	ARMT 2005-1 CB1 - CMO/RMBS		. 09/01/2023 .	Paydown		2,759	2,759		2,645	ļ	114		114	2,759				1.078	. 05/25/2036 . . 05/25/2035 .	
007036-GB-6 007036-TH-9	ARMT 2005-1 081 - CMO/RMRS		. 09/01/2023 .		•	,					1		390	24,860	0					
007036-1H-9 007037-AE-4	ARMT 2005-10 331 - CMO/HMBS		. 09/01/2023 .	Paydown	•							0			0	0		31	. 01/25/2036 . . 03/25/2037 .	. 1.A FM
007037-AE-4 007037-BJ-2	ARMT 2007-1 51 - HMBS		. 09/25/2023 .	Paydown		17,499		99,487	,				2,2990	17,499	0			2,804	. 03/25/2037 . . 03/25/2037 .	-
	ARMT 2007-1 531 - RMRS			Paydown		- , -			0		,		· ·		0	0				. 4.B FM
007037-BJ-2	ARMT 2007-1 531 - HMBS		. 09/25/2023 . . 09/25/2023 .	Paydown	•••••	18,708	14,722	11,134	18,027		680	0		18,708	0			508	. 03/25/2037 .	. 5.A FM
00703A-AD-9	THIN LOOF E ENT TIMES			Paydown	•••••	40,236	18,143	22,498	39,780		456	0		40,236	0			600	. 06/25/2037 .	
00703R-AE-0	ARMT 2007-3 2A1 - CMO/RMBS		. 09/01/2023 .	Paydown		70,036	60,757	31,809	64,718	0	5,318	0	5,3180	70,036	0	0	0	2,983	. 11/25/2037 .	
00751Y-AH-9	ADVANCE AUTO PARTS INC		. 08/24/2023 .	MKIX		49,685	50,000	49,969	0	0	0.700	0	0.700	49,973	0	(289)	(289)	1,385	. 03/09/2026 .	
00764M-DH-7	AABST 2004-5 M2 - RMBS		. 09/25/2023 .	Paydown	•••••	44,455	44,455	32,439	37,686		6,769	0	6,7690	44,455	0			833	. 12/25/2034 .	
00764M-GH-4	AABST 2005-4 M2 - RMBS		. 09/25/2023 .	Paydown		18,456	18,456	12,360	16,317	0	2, 139	0	2, 1390	18,456	0	0	0	373	. 10/25/2035 .	. 1.A FM
00774M-AK-1	AERCAP IRELAND CAPITAL DAC		. 08/24/2023 .	MILLENNION ADVISORS LLC		298.350	300,000	299,499	299,886		71		710	299.956	0	(1,606)	(1,606)	16, 169	. 01/16/2024 .	. 2.B FE
00908P-AA-5	AIR CANADA PASS THROUGH CERTIFICATES SER	C	. 07/15/2023 .	Paydown		3,328	3,328	2,891	00	0	437	0			0	(1,000)	(1,000)	110	. 07/15/2024 .	
11000001 101 0	The state of the s	0	. 017 107 2020 1	JANE STREET EXECUTION		,020		2,001											, ., .,	
009279-AC-4	AIRBUS SE	C	. 09/13/2023 .	SERVICES LLC		122,714	150,000	171,086	169,946	0	(402)	0	(402)0	169,544	0	(46,830)	(46,830)	5,514	. 04/10/2047 .	. 1.F FE
00928Q-AR-2	AIRCASTLE LTD		. 09/25/2023 .	Maturity @ 100.00		510,000	510,000	509, 138	509,868	0	132	0		510,000	0	0	0	22,440	. 09/25/2023 .	. 2.C FE
. 01166V-AA-7	ALASKA AIR PASS THROUGH TRUST 2020-1A		. 08/15/2023 .	Paydown		3, 136	3,136	3,026	0	0	110	0		3, 136	0	0	0	75	. 02/15/2029 .	. 1.G FE
01538T-AA-3	ALFA TRANSMISORA DE ENERGIA SA	C	. 09/27/2023 .	Paydown		262	262	262	262	0	0	0	00	262	0	0	0	12	. 09/27/2051 .	. 2.C FE
02001@-AD-5	ALLSTATE LIFE INSURANCE COMPANY OF NEW Y		. 08/11/2023 .	Maturity @ 100.00		100,000	100,000	57 , 418	95,897	0	4, 103	0	4, 1030	100,000	0	0	0	0	. 08/11/2023 .	
02001@-AE-3	ALLSTATE LIFE INSURANCE COMPANY OF NEW Y		. 09/12/2023 .	Direct		2,400	2,400		2,303	0	97	0	970	2,400	0	0	0	0	. 03/15/2025 .	. 1.D
02001@-AF-0	ALLSTATE LIFE INSURANCE COMPANY OF NEW Y		. 09/25/2023 .	Direct		2, 167	2,167		2,064	0	103	0	1030	2, 167	0	0	0	0	. 04/01/2024 .	. 1.D
02001@-AG-8	ALLSTATE LIFE INSURANCE COMPANY OF NEW Y		. 09/25/2023 .	Direct		2,400	2,400	1,646	2,291	0	109	0	0	2,400	0	0	0	0	. 04/01/2024 .	. 1.D
02001@-AH-6	ALLSTATE LIFE INSURANCE COMPANY OF NEW Y		. 09/25/2023 .	Direct		11,059	11,059	4,944	11, 122	0	(63)	0	(63)0	11,059	0	0	0	0	. 07/30/2033 .	. 1.D
02001@-AJ-2	ALLSTATE LIFE INSURANCE COMPANY OF NEW Y		. 09/19/2023 .	Direct		900	900	565	867	0	33	0	0	900	0	0	0	0	. 12/22/2027 .	. 1.D
02001@-AM-5	ALLSTATE LIFE INSURANCE COMPANY OF NEW Y		. 09/18/2023 .	Direct		2,480	2,480	1,318	2,394	0	86	0	0	2,480	0	0	0	0	. 09/15/2028 .	. 1.D
02001@-AQ-6	ALLSTATE LIFE INSURANCE COMPANY OF NEW Y		. 09/08/2023 .	Direct		3,009	3,009	1, 195	2,950	0	59	0		3,009	0	0	0	0	. 01/09/2043 .	
02001@-AR-4	ALLSTATE LIFE INSURANCE COMPANY OF NEW Y		. 09/18/2023 .	Direct		1,650	1,650	993	1,601	0	49	0	0	1,650	0	0	0	0	. 10/17/2031 .	. 1.D
02001@-AT-0	ALLSTATE LIFE INSURANCE COMPANY OF NEW Y		. 09/18/2023 .	Direct		6,716	6,716		6,500	0	216	0	0	6,716	0	0	0	0	. 11/19/2030 .	
02001@-AU-7	ALLSTATE LIFE INSURANCE COMPANY OF NEW Y		. 09/18/2023 .	Direct		6,000	6,000	3,651	5,766	0	234	0	0	6,000	0	0	0	0	. 08/18/2025 .	. 1.D
02001@-AX-1	ALLSTATE LIFE INSURANCE COMPANY OF NEW Y		. 09/06/2023 .	Direct		751	751	457	724	0	27	0	0	751	0	0	0	1	. 01/07/2029 .	. 1.D
02001@-AY-9	ALLSTATE LIFE INSURANCE COMPANY OF NEW Y		. 09/12/2023 .	Direct		3, 154	3, 154	1,533	3,067	0	87	0	0	3, 154	0	0	0	0	. 03/12/2035 .	
02003@-AG-6	EVERLAKE LIFE INSURANCE COMPANY - CMO		. 09/25/2023 .	Direct		1,546	1,546	549	1,503	0	43	0	0	1,546	0	0	0	0	. 08/27/2035 .	
02003@-AN-1	EVERLAKE LIFE INSURANCE COMPANY - CMO		. 09/29/2023 .	Direct		1,496		824		0	56	0	0	1,496	0	0	0	0	. 12/01/2028 .	
02003@-AT-8	EVERLAKE LIFE INSURANCE COMPANY - CMO		. 09/25/2023 .	Direct		1,402	1,402	776	1,345	0	57	0		1,402	0	0	0	0	. 04/22/2028 .	. 1.D
02003@-AU-5	EVERLAKE LIFE INSURANCE COMPANY - CMO		. 09/13/2023 .	Direct		2,402	2,402	1,144		0	78	0	0	2,402	0	0	0	0	. 02/15/2030 .	
02003@-AV-3	EVERLAKE LIFE INSURANCE COMPANY - CMO		. 09/25/2023 .	Direct		400	400	133	391	0	9	0		400	0	0	0	0	. 11/26/2039 .	. 1.D
02003@-BA-8	EVERLAKE LIFE INSURANCE COMPANY - CMO		. 09/08/2023 .	Direct		900	900	471	873	0	27	0	0	900	0	0	0	0	. 06/01/2033 .	
02003@-BB-6	EVERLAKE LIFE INSURANCE COMPANY - CMO		. 09/29/2023 .	Direct		1,400	1,400	857	1,345	0	55	0		1,400	0	0	0	0	. 05/01/2027 .	. 1.D
02003@-BE-0	EVERLAKE LIFE INSURANCE COMPANY - CMO		. 09/26/2023 .	Direct		1,031	1,031	568	995	0	36	0	0	1,031	0	0	0	0	. 07/18/2031 .	. 1.D
	EVERLAKE LIFE INSURANCE COMPANY - CMO		. 09/29/2023 .	Direct		1,400	1,400	869	1,346	0	54	0	0	1,400	0	0	0	0	. 08/01/2027 .	. 1.D
02003@-BH-3	EVERLAKE LIFE INSURANCE COMPANY - CMO	I	. 09/27/2023 .	Direct		6.720	6.720	3.235	6.486		234	0	234	6.720	0	1 0	0	0	. 06/01/2031 .	11 D

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter																				
1	2	3 4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
									11	12	13	14	15							NAIC
																				Desig-
																				nation,
																				NAIC
												Total	Total							Desig-
											Current	Change in	Foreign					Bond		nation
											Year's	Book/	Exchange	Book/				Interest/		Modifier
								Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
								Book/	Unrealized		Temporary	Carrying	Book	Carrying	Exchange			Dividends	Con-	SVO
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For- Dispo		Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign Date		Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
02003@-BJ-9	EVERLAKE LIFE INSURANCE COMPANY - CMO	09/25/20			5,944	5,944	2,302	5,767	0	177	0	177	0	5,944	0	0	0	0	. 05/25/2033 .	. 1.D
02003@-BK-6	EVERLAKE LIFE INSURANCE COMPANY - CMO	09/14/20			2, 197	2,197	1,069	2,118	0	79	0	79	0	2, 197	0	0	0	0	. 03/16/2028 .	. 1.D
02003@-BM-2	EVERLAKE LIFE INSURANCE COMPANY - CMO	09/19/20			1,235		719	1, 189	0	46	0	46	0		0	0	0	0	. 12/01/2027 .	. 1.D
02003@-BR-1	EVERLAKE LIFE INSURANCE COMPANY - CMO	09/12/20			1,500	1,500	920		0	48	0	48	0	1,500	J0	0	0	0	. 01/13/2028 .	. 1.D
02003@-BU-4	EVERLAKE LIFE INSURANCE COMPANY - CMO	09/29/20			600	600	350	579	0	21	0	21	0	600	0	0	0	0	. 01/01/2029 .	1.0
02003@-BX-8	EVERLAKE LIFE INSURANCE COMPANY - CMO	09/11/20			1,455	1,455	809	1,408		4/	0	4/	0	1,455	0	0			. 05/05/2031 .	1.D
02003@-BY-6 02003@-CB-5	EVERLAKE LIFE INSURANCE COMPANY - CMO	09/12/20			1,623		739 802	1,573		51	0	55	0		0	0	0		. 01/10/2031 . . 11/05/2025 .	. 1.D
02003@-CB-3	EVERLAKE LIFE INSURANCE COMPANY - CMO EVERLAKE LIFE INSURANCE COMPANY - CMO	09/00/20			4,800	4,800	1,901	4,676		124				4,800					. 10/02/2036 .	1.0
02003@-CF-6	EVERLAKE LIFE INSURANCE COMPANY - CMO	09/29/20			2.686	2.686	1,501			124		07							. 12/11/2025 .	1.D
02003@-CG-4	EVERLAKE LIFE INSURANCE COMPANY - CMO	08/22/20			5,000	5,000	2,738	4,941		59		59		5,000					. 08/22/2029 .	. 1.D
02003@-CN-9	EVERLAKE LIFE INSURANCE COMPANY - CMO	09/27/20			2.400	2,400	1,336		0	87		87	0	2.400	0		0	0	. 12/01/2030 .	1 D
02003@-CP-4	EVERLAKE LIFE INSURANCE COMPANY - CMO	09/12/20			1,520		1,022		0	54	0	54	0	1.520	0	0	0	0	. 01/10/2026 .	1 D
02003@-CQ-2	EVERLAKE LIFE INSURANCE COMPANY - CMO	09/13/20			1.825		1,083	1.771	0	54	0	54	0	1.825	0	0	0	0	. 12/10/2031 .	1 D
02003@-CS-8	EVERLAKE LIFE INSURANCE COMPANY - CMO	09/29/20			8.969		5.462		0	273	0	273	0		0	0	0	0	. 03/01/2031 .	. 1.D
02003@-CU-3	EVERLAKE LIFE INSURANCE COMPANY - CMO	09/29/20	23 . Direct		1.400	1.400	759	1,354	0	46	0	46	0	1.400	0	0	0	0	. 04/03/2031 .	. 1.D
02003@-CV-1	EVERLAKE LIFE INSURANCE COMPANY - CMO	09/27/20	23 . Direct		2, 154		1,171	2,081	0	73	0	73	0		0	0	0	0	. 04/01/2031 .	. 1.D
02003@-CW-9	EVERLAKE LIFE INSURANCE COMPANY - CMO	09/29/20	23 . Direct		2,000	2,000	719	1,947	0	53	0	53	0	2,000	0	0	0	0	. 11/01/2037 .	. 1.D
02003@-CX-7	EVERLAKE LIFE INSURANCE COMPANY - CMO	09/18/20	23 . Direct		2,096	2,096	921	2,043	0	53	0	53	0	2,096	0	0	0	0	. 12/18/2039 .	. 1.D
02003@-DD-0	EVERLAKE LIFE INSURANCE COMPANY - CMO	09/29/20	23 . Direct		5,458	5,458	2,066	5,326	0	132	0	132	0	5,458	0	0	0	0	. 09/01/2038 .	. 1.D
02003@-DE-8	EVERLAKE LIFE INSURANCE COMPANY - CMO	09/13/20	23 . Direct		2,446	2,446 .	1,610	2,342	0	104	0	104	0	2,446	0	0	0	0	. 12/15/2025 .	. 1.D
02003@-DF-5	EVERLAKE LIFE INSURANCE COMPANY - CMO	09/26/20			1,600	1,600	970	1,534	0	66	0	66	0	1,600	0	0	0	0	. 01/30/2024 .	. 1.D
02003@-DG-3	EVERLAKE LIFE INSURANCE COMPANY - CMO	09/27/20			1,500	1,500	866	1,445	0	55	0	55	0	1,500	0	0	0	0	. 12/01/2030 .	. 1.D
02003@-DH-1	EVERLAKE LIFE INSURANCE COMPANY - CMO	09/29/20			664	664 .	304	641	0	23	0	23	0	664	0	0	0	0	. 12/03/2034 .	. 1.D
02003@-DN-8	EVERLAKE LIFE INSURANCE COMPANY - CMO	09/27/20			2,586	2,586 .		2,491	0	95	0	95	0	2,586	0	0	0	0	. 12/01/2029 .	. 1.D
02003@-DP-3	EVERLAKE LIFE INSURANCE COMPANY - CMO	09/29/20			1,749	1,749 .	1, 174		0	71	0	71	0	1,749	0	0	0	0	. 08/03/2024 .	. 1.D
02003@-DV-0	EVERLAKE LIFE INSURANCE COMPANY - CMO	09/27/20			2,148	2,148	763	2,092	0	56	0	56	0	2,148	0	0	0	0	. 12/01/2041 .	. 1.D
02003@-DZ-1	EVERLAKE LIFE INSURANCE COMPANY - CMO	09/08/20			1,802		916		0	48	0	48	0	1,802	J0	0	0	0	. 12/09/2043 .	1.U
02003@-EA-5	EVERLAKE LIFE INSURANCE COMPANY - CMO	09/18/20			6,545	6,545	3,407	6,298	0	247	0	247	0	6,545	0	0	0	0	. 07/15/2027 .	1.0
02003@-EC-1 02003@-EG-2	EVERLAKE LIFE INSURANCE COMPANY - CMO EVERLAKE LIFE INSURANCE COMPANY - CMO	09/29/20			2,316	2,316 . 1,616 .	1,350 968		0	56	0		0			0		0	. 07/01/2026 . . 08/28/2028 .	. 1.D
02003@-EG-2 02003@-EK-3	EVERLAKE LIFE INSURANCE COMPANY - CMO	09/27/20			600	600	351	579		21				600					. 12/01/2030 .	1 D
02003@-EN-7	EVERLAKE LIFE INSURANCE COMPANY - CMO	09/2//20			792	792	549	760	o	32		32		792					. 07/12/2024 .	1 D
02003@-ES-6	EVERLAKE LIFE INSURANCE COMPANY - CMO	09/27/20			1.835	1,835	1.219	1.764	0	71	0	71	0	1.835	0	0	0	0	. 06/01/2026 .	1 D
02003@-ET-4	EVERLAKE LIFE INSURANCE COMPANY - CMO	09/06/20			1,350		768		0	40		40	0		0		0	0	. 12/02/2030 .	. 1.D
020030-EU-1	EVERLAKE LIFE INSURANCE COMPANY - CMO	09/29/20			4.326	4,326	1.443	4,244	0	82	0	82	0	4.326	0	0	0	0	. 06/01/2037 .	1 D
02003@-EV-9	EVERLAKE LIFE INSURANCE COMPANY - CMO	09/06/20			3,450		2,331		0	107	0	107	0		0	0	0	0	. 01/01/2028 .	1.D
02003@-FA-4	EVERLAKE LIFE INSURANCE COMPANY - CMO	09/29/20			2,000	2,000	1,265		n	74	0	74	0	2,000			0		. 07/01/2026 .	. 1.D
02003@-FB-2	EVERLAKE LIFE INSURANCE COMPANY - CMO	09/25/20			14,207	14,207		13,821	0	386	0		0	14,207	0	0	0	0	. 11/01/2033 .	. 1.D
02003@-FC-0	EVERLAKE LIFE INSURANCE COMPANY - CMO	09/29/20			4,295	4,295	1,771	4,207	0	89	0	89	0	4,295	0	0	0	0	. 01/03/2040 .	. 1.D
02003@-FF-3	EVERLAKE LIFE INSURANCE COMPANY - CMO	09/11/20			7,432	7,432	4,730	7,234	0	198	0	198	0		0	0	0	0	. 05/06/2031 .	. 1.D
02124T-AA-1	ALT-2 STRUCTURED TRUST	08/14/20			11,446	11,446	11,375	11,385	0	61	0	61	0	11,446	0	0	0	253	. 05/14/2031 .	. 1.D PL
02146B-AB-2	CWALT 2006-0A7 1A2 - RMBS	09/01/20	23 . Paydown		28,070	39,834	28,469	28,725	0	(655)	0	(655)	0	28,070	0	0	0	1,068	. 06/25/2046 .	. 1.A FM
02146T-AL-1	CWALT 2006-24CB A11 - CMO/RMBS	09/01/20	23 . Paydown		10,259	10,859		10,255	0	4	0	4	0	10,259	0	0	0	391	. 08/25/2036 .	. 1.A FM
02146T-AR-8	CWALT 2006-24CB A16 - CMO/RMBS	09/01/20	23 . Paydown		12, 133	12,843	10,531	12, 163	0	(30)	0	(30)	0	12, 133	0	0	0	462	. 08/25/2036 .	. 1.A FM
02146V-AC-6	CWALT 2006-30T1 1A3 - CMO/RMBS	09/01/20	23 . Paydown		3,934		2,742		0	11	0	11	0	3,934	0	0	0	164	. 11/25/2036 .	1.A FM

SCHEDULE D - PART 4

erm Bonds and Stock Sold. Redeemed or Otherwise Disposed of During the Current Quarter.

CUSP CUSP CONSTANT CONS	Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter																					
Property Column Property C	1	2	3	4	5	6	7	8	9	10	<u> </u>					16	17	18	19	20	21	22
CLIST Control Contro											11	12	13	14	15							NAIC
CUSP																						Desig-
Current Curr																						nation,
Column Process Proce																						NAIC
CUSS Part Control C														Total	Total							Desig-
CLISIP Part													Current	Change in I	Foreign					Bond		nation
CUSHP Earth For Depose Name Short Shares Sha													Year's		xchange	Book/				Interest/		Modifier
Column Description Column Description Column Description Column Description Column Description Column Description De										Prior Year		Current	Other Than			Adjusted	Foreign			Stock	Stated	and
March Part										Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
Final Property Pro	CUSIP									Adjusted	Valuation	(Amor-	Impairment	t Value //	Adjusted	Value at	Gain	Gain	Total Gain	Received		Admini-
Part Act 2007 773 Springer Act 2007 773 Springer Act 2007 774 Act 2007 774 Act 2007 775 Act 2007 774 Act 2007 775 Act 2007 774 Act 2007 775 Act 2	Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
Section - Sect	ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
Section Control Cont	02147B-AH-8	CWALT 2007-7T2 A8 - CMO/RMBS		. 09/01/2023 .	Paydown		7,413	7,418	4,653	7,450	0	(37)	0	(37)	0	7,413	0	0	0	274	. 04/25/2037 .	. 1.A FM
1,000 1,00	02147C-AB-9	CWALT 2006-0A8 1A2 - RMBS		. 07/25/2023 .	Paydown		5,762	5,767	3,248	1,915	3,791	55	0	3,846	0	5,762	0	0	0	125	. 07/25/2046 .	. 4.B FM
Section Color Co		CWALT 2006-0A8 1A2 - RMBS			Paydown		3,422				3,477	75	0	3,552	0	- /	0	0	0	-	. 07/25/2046 .	. 6. FM
Accordance Control 2007 Control 2008 Contro					Paydown		., .			, .	0		0		0		0	0	0			. 5.A FM
					,						0		0		0	,	0	0	0			. 1.A FM
2005-0-6-6-1 0.001 2005-0-1-6-1 0.001 2005-0-1-6-1 0.001							, .			,	0	-	J0		0	, .	0	0	0			
Control Cont					- 4,40		., .			,	0		0		0	., .	0	0	0			
Accession Conference Conf					_													0				
					- 4,40		, .		,	, ,												
1.500 1.50					_		- ,				0	57	0			. ,	0					
Company Comp					Paydown						0		0		0		0	0	0			
2015 2017 2017 2017 2017 2017 2017 2017 2017 2017 2017 2017	-	CWALT 2007-AL1 XP - CMO/RMBS			Paydown					, ,	6,368	` '	0	, ,	0	, .	0	0	0			. 6. FE
ACT Control	02150Q-AK-2	CWALT 2007-HY4 4A1 - CMO/RMBS		. 09/01/2023 .	Paydown		368	370	130	0	0	368	0	368	0 .	368	0	0	0	10	. 06/25/2037 .	. 1.A FM
2015 2015	02151C-BK-1	CWALT 2007-15CB A25 - CMO/RMBS		. 09/01/2023 .	Paydown		593	607	315	609	0	(15)	0	(15)	0	593	0	0	0	22	. 07/25/2037 .	. 1.A FM
Continue					Paydown						0		0		0 .	,	0	0	0			. 3.B FM
0.02759-14-3 0.011 2007-1006 4.7 - 0.007680 0.0 0.0 0.95 0.02752007 1.8 FB 0.02754-4.2 ABERION IN INESTED 11-10 PRSS TRAUSH PIRS 220 0.0 0.0 0.95 0.02752007 1.8 FB 0.02754-4.2 ABERION IN INESTED 11-10 PRSS TRAUSH PIRS 220 0.0					Paydown						0		454		0		0	0	0			. 4.A FM
					- 4,40		,				0		0		0	,	0	0	0	,		
CONSIDERATION CONSIDERATIO					Paydown						0		0		0		0	0	0			
					Paydown						۰۰											1
DOSS914-G-8 DEFICIAL LIFE INSPANCE CUMPAN OFFICAZION OFFICAZIO									,		0		0				0	0	0	0		1.6 1.E
DOSSIPH-4-F AIRFICINA GENERAL IFE INSPANCE COMPANY DOSCO2023 Direct S. RZI				Direct		, .			, .	0	-	0	315	0		0	0	0	0		. 1.F	
DOSS91-N-1 ABERTION GERBAL LIFE INSARACE COMPANY 09/07/2023 0 rect 1.892 1.815 0 77 0 77 0 77 0 0 0					Direct						0		0		0		0	0	0	0		. 1.F
0.08394-N-1 ABERICAN GENERAL LIFE INSPANCE CORPANY 0.09/06/2023 0 irect 1.650 1.650 5.57 1.651 0 35 0 35 0 35 0 0 0.	02639#-AK-7	AMERICAN GENERAL LIFE INSURANCE COMPANY		. 09/06/2023 .	Direct		3,000	3,000	1,110	2,912	0	88	0	88	0 .	3,000	0	0	0	0	. 01/01/2033 .	. 1.F
-0.0839H-AD-4 ABERTICAN GENERAL LIFE INSRANCE CUMPANY .0907072023 Direct .8.209 8.209 4.401 8.385 0.1765 0.0 (.776)	02639#-AM-3	AMERICAN GENERAL LIFE INSURANCE COMPANY		. 09/27/2023 .	Direct		1,892	1,892	939	1,815	0	77	0	77	0	1,892	0	0	0	0	. 07/25/2027 .	. 1.F
0.02598-H-3-0 0.02598-H-3-0 0.000000000000000000000000000000000		AMERICAN GENERAL LIFE INSURANCE COMPANY			Direct						0	26	0		0 .		0	0	0	0		. 1.F
December					Direct						0		0		0		0	0	0	0		. 1.F
0.026394-NI-7 AIRFICAN GENERAL LIFE INSPANCE COUPANY 0.906/2023 0 irect 0.3,000 3,000 3,000 3,000 3,000 0.					Direct						0	' '	0		0		0	0	0	0		1.F
0.08398-AII					Direct						0	28	0		0		0	0	0	0		1.F
0.0639#-A7 AIRFIICAN GENERAL LIFE INSTRANCE COMPANY 0.9/14/2023 Direct 0.07/10/2029 1.F.					Direct							89										1.5
0.026398-BE-0 AIRERICAN GENERAL LIFE INSURANCE COMPANY 0.09/22/2023 Direct 0.026398-BE-0 AIRERICAN GENERAL LIFE INSURANCE COMPANY 0.09/02/2023 Direct 0.026398-BE-0 AIRERICAN GENERAL LIFE INSURANCE COM					Direct																	1.5
0.0639#=BF-7 AMERICAN GENERAL LIFE INSURANCE COMPANY 0.9/27/2023 Direct 0.3,360 3,360 1,831 3,230 0.0 130 0.0 130 0.0 3,860 0.0 0.0 0.0 0.7/25/2027 1,F 0.0639#=BF-7 AMERICAN GENERAL LIFE INSURANCE COMPANY 0.9/22/2023 Direct 0.2639#=BF-3 AMERICAN GENERAL LIFE INSURANCE COMPANY 0.9/02/2023 Direct 0.2639#=BF-3					Direct		, .				o		0			, .	0					1 F
0.0639#-BF-7 AMERICAN GENERAL LIFE INSURANCE COMPANY 0.09/12/2023 Direct 5.75 5.75 2.16 5.60 0.0 1.5 0.0 1.5 0.0 0.15 0.0 0					Direct						0		0		0		0	0	0	0		1.F
0.0639#-BB-3 MERICAN GENERAL LIFE INSURANCE COMPANY 0.09/22/2023 Direct 1,227 1,227 666 1,187 0 41 0 0 41 0 0 1,227 0 0 0 0 0,09/15/2031 1, F 0.0639#-BB-3 MERICAN GENERAL LIFE INSURANCE COMPANY 0.09/22/2023 Direct 225 225 113 216 0 9 0 9 0 225 0 0 0 0 0 0,00/15/2031 1, F 0.0639#-BB-3 MERICAN GENERAL LIFE INSURANCE COMPANY 0.09/22/2023 Direct 1,181 1,181 1,181 1,181 0 0 39 0 39 0 1,181 0 0 0 0,00/15/2031 1, F 0.0639#-BB-3 MERICAN GENERAL LIFE INSURANCE COMPANY 0.09/08/2023 Direct 3,500 3,500 1,812 3,407 0 93 0 3,500 0 0 0,00/16/2031 1, F 0.0639#-BB-3 MERICAN GENERAL LIFE INSURANCE COMPANY 0.09/08/2023 Direct 1,275 1,275 3,894 1,251 0 24 0 24 0 1,275 0 0 0,00/16/2031 1, F 0.0639#-BB-3 MERICAN GENERAL LIFE INSURANCE COMPANY 0.09/22/2023 Direct 1,275 1,275 3,894 1,251 0 24 24					Direct						0	15	0	15	0		0	0	0	0		. 1.F
0.02639#-BJ-9 AMERICAN GENERAL LIFE INSURANCE COMPANY 0.09/22/2023 Direct 1,181 1,181 659 1,141 0 39 0 39 0 1,181 0 0 0 0 0,06/22/2029 1, F.	02639#-BG-5	AMERICAN GENERAL LIFE INSURANCE COMPANY			Direct						0	41	0	41	0		0	0	0	0	. 09/15/2031 .	. 1.F
. 02639#=BM-2 AMERICAN GENERAL LIFE INSURANCE COMPANY 0.908/2023 Direct 3,500 3,500 3,500 3,500 3,500 0.93 0.0 3,500 0.0 0.0 0.0 0.0 0.11/08/2034 1,F 0.02639#=BM-2 AMERICAN GENERAL LIFE INSURANCE COMPANY 0.90/06/2023 Direct 1,275 1,275 389 1,251 0.0 24 0.0 24 0.0 1,275 0.0 0	02639#-BH-3			. 09/22/2023 .	Direct		225		113	216	0	9	0	9	0	225	0	0	0	0	. 12/15/2029 .	. 1.F
.02639≠-B0-3 AMERICAN GENERAL LIFE INSURANCE COMPANY . 09/06/2023 . Direct . 1,275 . 1,275 . 389 . 1,251 . 0 . 24 . 0 . 24 . 0 . 1,275 . 0 . 0 . 0 . 0 . 0 . 0,01/01/2039 . 1,F					Direct		,			,	0	39	0		0 .		0	0	0	0		. 1.F
02639#=BS-9 AMERICAN GENERAL LIFE INSURANCE COMPANY					Direct				,	- ,	0	93	0		0	. , .	0	0	0	0		. 1.F
02639#−BT-7 AMERICAN GENERAL LIFE INSURANCE COMPANY					511000						0	24	0		0		0	0	0			1.F
02639#−BV-2 AMERICAN GENERAL LIFE INSURANCE COMPANY							, .			,	0		0		0	, .	0	0	0	0]1.F
02639#-BX-8 AMERICAN GENERAL LIFE INSURANCE COMPANY					Direct						0	239	0		0		0	0	0	0		1.5
					Direct							ან					0 ^	0	۰۰			1.F
				. 09/06/2023 .	Direct		2,700	2,700	1,359		0		0	68	0	2,700				n	. 12/01/2027 . . 12/01/2028 .	1.F

				Show All Lo	ng-Term Bo	onds and Stoo	ck Sold, Red	deemed or C	Otherwise	Disposed o	of During t	he Current	Quarter							
1	2	3 4	5	6	7	8	9	10	Cl	nange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
									11	12	13	14	15							NAIC
																				Desig-
																				nation,
																				NAIC
												Total	Total					Dl		Desig-
											Current	Change in	Foreign	Dools!				Bond		nation
								Prior Year		Current	Year's Other Than	Book/	Exchange	Book/ Adjusted	Foreign			Interest/ Stock	Stated	Modifier and
								Book/	Unrealized		Temporary	Adjusted Carrying	Change in Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For- Disp	sal Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign Da		Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
02639#-BZ-3	AMERICAN GENERAL LIFE INSURANCE COMPANY	09/06/			6.600	6.600	3,881	6.392	0		0	208	0	6.600	0	0	0	0	. 12/01/2030 .	. 1.F
02639#-CB-5	AMERICAN GENERAL LIFE INSURANCE COMPANY	09/06/			765	765	483	736	0	29	0	29	0	765	0	0	0	0	. 06/01/2027 .	. 1.F
02639#-CC-3	AMERICAN GENERAL LIFE INSURANCE COMPANY	09/06/	023 . Direct		1,501	1,501	913		0	58	0	58	0	1,501	0	0	0	0	. 06/01/2027 .	. 1.F
02639#-CE-9	AMERICAN GENERAL LIFE INSURANCE COMPANY	09/22/	023 . Direct		900	900	485	863	0	37	0	37	0	900	0	0	0	0	. 09/10/2024 .	. 1.F
02639#-CF-6	AMERICAN GENERAL LIFE INSURANCE COMPANY	09/06/			1,787	1,787		1,721	0	65	0	65	0	1,787	0	0	0	0	. 06/01/2027 .	. 1.F
02639#-CH-2	AMERICAN GENERAL LIFE INSURANCE COMPANY	09/06/			2,922	2,922	1,386	2,818	0	104	0	104	0		0	0	0	0	. 12/01/2027 .	. 1.F
02639#-CJ-8	AMERICAN GENERAL LIFE INSURANCE COMPANY	09/22/			150	150	66	145	0	5	0	5	0	150	0	0	0	0	. 03/15/2030 .	. 1.F
02639#-CK-5	AMERICAN GENERAL LIFE INSURANCE COMPANY	09/06/			8,067	8,067	3,521	7,894	0	173	0	173	0	8,067	0	0	0	0	. 09/01/2041 .	1.F
02639#-CL-3 02639#-CM-1	AMERICAN GENERAL LIFE INSURANCE COMPANY AMERICAN GENERAL LIFE INSURANCE COMPANY	09/05/			1,974		1,205		0	68	0	68	0		0	0		0	. 02/01/2027 . . 06/01/2027 .	1.5
02639#-CP-4	AMERICAN GENERAL LIFE INSURANCE COMPANY	09/06/			9,000	9,000	4,475					229		9,000					. 09/15/2036 .	1.5
02639#-CQ-2	AMERICAN GENERAL LIFE INSURANCE COMPANY	09/22/			2,550	2,550	902	2.489	0	61		61	0		0	0			. 12/21/2039 .	1 F
02639#-CR-0	AMERICAN GENERAL LIFE INSURANCE COMPANY	09/05/			1,220		795	1.176	0	44	0	44	0	1.220	0	0	0	0	. 02/01/2027 .	1 F
02639#-CS-8	AMERICAN GENERAL LIFE INSURANCE COMPANY	08/01/			25.000	25,000	15, 187	24.058	0	942	0	942	0	25.000	0	0	0	0	. 08/01/2023 .	. 1.F
02639#-CT-6	AMERICAN GENERAL LIFE INSURANCE COMPANY	09/22/			4,620	4,620	1,802	4,533	0	87	0	87	0	4,620	0	0	0	0	. 10/15/2042 .	. 1.F
02639#-CU-3	AMERICAN GENERAL LIFE INSURANCE COMPANY	09/27/	023 . Direct		1,140	1,140	665	1,095	0	45	0	45	0	1,140	0	0	0	0	. 07/25/2027 .	. 1.F
02639#-CV-1	AMERICAN GENERAL LIFE INSURANCE COMPANY	09/22/			1,650		1,028		0	57	0	57	0	1,650	0	0	0	0	. 12/15/2027 .	. 1.F
02639#-CW-9	AMERICAN GENERAL LIFE INSURANCE COMPANY	09/22/			1,050		676	1,011	0	39	0	39	0		0	0	0	0	. 02/15/2027 .	. 1.F
02639#-CY-5	AMERICAN GENERAL LIFE INSURANCE COMPANY	09/22/			3,690	3,690	2,518		0	146	0	146	0	3,690	0	0	0	0	. 04/15/2024 .	1.F
02639#-DB-4 02639#-DE-8	AMERICAN GENERAL LIFE INSURANCE COMPANY AMERICAN GENERAL LIFE INSURANCE COMPANY	09/22/					121	291	0	9	0	59	0	300	0	0		0	. 02/15/2033 . . 03/15/2033 .	1.5
02639#-DE-8 02639#-DF-5	AMERICAN GENERAL LIFE INSURANCE COMPANY	09/22/					1, 127	9.677	o	323									. 10/01/2027 .	1.F
02639#-DK-4	AMERICAN GENERAL LIFE INSURANCE COMPANY	09/18/			1.200	1,200	632		0	31	0	31	0	1.200	0	0	0	0	. 01/18/2036 .	1 F
02639#-DL-2	AMERICAN GENERAL LIFE INSURANCE COMPANY	09/22/			3,238	3,238	1,769		0	87	0	87	0		0	0	0	0	. 04/15/2033 .	. 1.F
02639#-DQ-1	AMERICAN GENERAL LIFE INSURANCE COMPANY	09/18/	023 . Direct		5, 187	5,187	3,259		0	150	0	150	0	5, 187	0	0	0	0	. 10/20/2030 .	. 1.F
02639#-DR-9	AMERICAN GENERAL LIFE INSURANCE COMPANY	08/04/	023 . Direct		2,805	2,805	1,509	2,738	0	67	0	67	0	2,805	0	0	0	0	. 01/22/2030 .	. 1.F
02640*-AA-0	AMERICAN GENERAL LIFE INSURANCE COMPANY	09/18/			6,008	6,008	2,474	5,846	0	163	0	163	0	6,008	0	0	0	0	. 10/16/2036 .	. 1.F
026450-AB-1	AMERICAN GENERAL LIFE INSURANCE COMPANY	09/22/			980	980	424	945	0	35	0	35	0	980	0	0	0	0	. 12/15/2029 .	. 2.A
02645@-AC-9	AMERICAN GENERAL LIFE INSURANCE COMPANY	09/22/			980	980	496	948	0	32	0	32	0	980	0	0	0	0	. 12/15/2029 .	2.A
02645@-AD-7	AMERICAN GENERAL LIFE INSURANCE COMPANY	09/06/			689	689	455	667	0	22	0	22	0	689	0	0	0	0	. 07/01/2029 .	2.A
02660B-AA-0 02660T-BF-9	AHM 2007-1 AT - HMBS	09/01/			21,718	21,7184,333	9,658 2,712	21,770	۰۰				0	21,718	0			474	. 02/25/2047 . . 02/25/2044 .	. 1.A FM
02660T-BQ-5	AHM 2004-3 6A1 - CMO/RMBS	09/25/			585	585	533	539	o	46		46		585				18	. 10/25/2034 .	. 1.A FM
02660T-EL-3	AHM 2005–2B 1A2 – RMBS	09/25/	,		3.918	3,918	2,938	0	0	8	0	8	0	3.918	0	0	0	60	. 09/25/2045 .	4 B
02660T-GA-5	AHM 2005-3 2A4 - RMBS	09/01/			30,233	30,233	13,022	31,908	0	174	1,849	(1,675)	0	30,233	0	0	0	322	. 09/25/2035 .	. 1.A FM
02660T-GP-2	AHM 2005-4 1A2 - RMBS	08/25/	023 . Paydown		11,917	11,917	10,681	11,689	0	228	0	228	0	11,917	0	0	0	664	. 11/25/2045 .	. 5.B FM
02660T-GW-7	AHM 2005-4 5A - RMBS	09/01/	023 . Paydown		7,847	7,847	3,718	2,037	0	5,811	0	5,811	0	7,847	0	0	0	91	. 11/25/2045 .	. 1.A FM
02660T-HL-0	AHM 2005-SD1 1A1 - CMO/RMBS	09/25/			4,802	4,802		4,645	0	157	0	157	0	4,802	0	0	0	186	. 09/25/2035 .	. 1.A FM
02660T-HZ-9	AHM 2006-1 1A2 - RMBS	09/25/			14,781	43,870	35,114	8,091	6,982	(292)	0	6,690	0	14,781	0	0	0	1,807	. 03/25/2046 .	. 6. FM
02660V-AE-8	AHMA 2005-1 311 - RMBS	09/25/	· ·	.	4,442	4,442	2,757	4,290	0	151	0	151	0	4,442	0	0	0	90	. 11/25/2035 .	. 1.A FM
02660V-AY-4	AHMA 2005-2 1A1 - CMO/RMBS	09/25/			54	54	34	53	0	1	0	1	0	54	0	0	0	1	. 01/25/2036 .	. 1.A FM
02660W-AD-8 02660W-AD-8	AHMA 2006-1 2A2 - CMO/RMBS	07/25/				750 . 1,075 .	327			16	0	375	0	750		0 ^	ا ۱۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	19	. 05/25/2046 . . 05/25/2046 .	. 4.B FM
026929-AB-5	AHM 2006-3 112 - RMBS	09/25/					22,867	31,112	n		0 n	866	n		n	n	n	745	. 05/25/2046 . . 12/25/2046 .	. 1.A FM
026929-AB-5	AHM 2006–3 112 – RMBS	09/25/			58.699	58.493	60,216	72.780			14.835	(14.080)					0	1,368	. 12/25/2046 .	
	AHMA 2007-3 12A - CMO/RMBS	09/25/			2,204		1,059		0	74	0	74	0		0	0	0	33	. 06/25/2037 .	. 1.A FM
							4 - 7													

					Show All Lo	ng-Term Bo	onds and Stoo	ck Sold, Red	deemed or C	Otherwise	Disposed of	of During tl	he Current C	Quarter							
1	2	3	4	5	6	7	8	9	10	CI	nange In Boo	ok/Adjusted	Carrying Value	е	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
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													Total	Total							Desig-
												Current		Foreign					Bond		nation
												Year's		Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized		Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment		/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-		Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eian		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
03072S-MB-8	AMSI 2003-11 M4B - RMBS	oigii	. 08/25/2023 .	Paydown	Otook	28,382	28,382	31,079	28,645	(Decirease)	(262)	nized	(262)	Value	28,382	Diopodai	Diopodai	Diopodai	671	. 11/25/2033 .	. 1.A FM
030723-MD-0	AMS1 2003-11 M4B - NMBS		. 00/23/2023 .	MILLENNIUM ADVISORS LLC		20,302	20,302		20,040		(202)	0	(202)	0	20,302	0			0/1	. 11/23/2033 .	1.A FM
035240-AQ-3	ANHEUSER-BUSCH INBEV WORLDWIDE INC		. 09/25/2023 .	MITELETINION ADVIOUND ELD		234,350	240,000	239,244	239,500	0	53	0	53	0	239,553	0	(5,203)	(5,203)	13,363	. 01/23/2029 .	. 1.G FE
		1	. 00/ 20/ 2020 .	SG AMERICAS SECURITIES,				200,274	200,000						200,000		(5,200)	(0,200)			
03766H-AA-8	APID XXXIX A1 - CDO	C	. 07/31/2023 .	LLC		9,892,000	10,000,000 .	9,890,000	0	0	25	0	25	0	9,890,025	0	1,975	1,975	25,797	. 04/23/2035 .	. 1.A FE
03770F-AA-6	AASET 141R AR - ABS		. 09/15/2023 .	Paydown		22,487	22,487	23 , 152	23,089	0	(602)	0	(602)	0	22,487	0	0	0	627	. 01/15/2043 .	. 1.F
038779-AB-0	ARBYS 2020-1 A2 - RMBS		. 07/30/2023 .	Paydown		1,375	1,375	1,376		0	(1)	0	(1)	0	1,375	0	0	0	33	. 07/30/2050 .	. 2.C FE
040104-RF-0	ARSI 2006-WI A2C - RMBS		. 09/25/2023 .	Paydown		31,428	31,428	19,874	30,896	0	532	0	532	0	31,428	0	0	0	698	. 03/25/2036 .	. 1.A FM
040104-RG-8	ARSI 2006-WI A2D - RMBS		. 09/25/2023 .	Paydown		36,462	36,462	23,405	35,961	0	501	0	501	0	36,462	0	0	0	810	. 03/25/2036 .	. 1.A FM
040104-SS-1	ARSI 2006-W3 A2D - RMBS		. 09/25/2023 .	Paydown		22, 126	22, 126		22, 136	0	(10)	0	(10)	0	22, 126	0	0	0	167	. 04/25/2036 .	. 1.A FM
04012M-AA-7	ARSI 2006-M1 A2D - RMBS		. 09/25/2023 .	Paydown		42,047	42,047	11,794	41,968	0	79	0	79	0	42,047	0	0	0	241	. 07/25/2036 .	. 1.A FM
04012M-AP-4	ARSI 2006-M1 A2B - RMBS		. 09/25/2023 .	Paydown		10,980	10,980	3,675	10,951	0	28	0	28	0	10,980	0	0	0	62	. 07/25/2036 .	. 1.A FM
04012M-AQ-2	ARSI 2006-M1 A2C - RMBS		. 09/25/2023 .	Paydown		45,760	45,760 .	12,243	45,598	0	162	0	162	0	45,760	0	0	0	261	. 07/25/2036 .	. 1.A FM
04012X-AA-3	ARSI 2006-W5 A1 - RMBS		. 09/25/2023 .	Paydown		91,726	91,726		90,652	0	1,074	0	1,074	0	91,726	0	0	0	1,679	. 06/25/2036 .	. 1.A FM
04012X-AD-7	ARSI 2006-W5 A2C - RMBS		. 09/25/2023 .	Paydown		24,778	24,778		24,670	0	108	0	108	0	24,778	0	0	0	118	. 06/25/2036 .	. 1.A FM
04018A-AS-8	ARES 58R BR - CD0	C	. 08/23/2023 .	BNP PARIBAS, S.A		9,835,000	10,000,000	9,712,500	0	0	1,330	0		0	9,713,830	0	121 , 170	121, 170	61,638	. 01/15/2035 .	. 1.0 FE
04541G-AT-9	ABSLB 2000-LB1 M1F - RMBS		. 09/01/2023 .	Paydown		5,999	5,999	10,888	6, 148	0	(149)	0	(149)	0	5,999	0	0	0	257	. 09/21/2030 .	. 1.A FM
04542B-GG-1	ABFC 2004-AHL1 M1 - RMBS		. 09/25/2023 .	Paydown		917	917	678	800	0	117	0	117	0	917	0	0	0	20	. 09/25/2033 .	. 1.A FM
04542B-HD-7	ABFC 2004-0PT4 M1 - RMBS		. 09/25/2023 .	Paydown		32,607	32,607	27 , 706	30,725	0	1,882	0	1,882	0	32,607	0	0	0	981	. 02/25/2034 .	. 1.A FM
04542B-NM-0	ABFC 2005-HE2 M4 - RMBS		. 09/25/2023 .	Paydown		21,028	20,559	13,978	18,069	0	2,958	0	2,958	0	21,028	0	0	0	548	. 06/25/2035 .	. 1.A FM
04542B-QB-1	ABFC 2005-0PT1 M2 - RMBS		. 09/25/2023 .	Paydown		281,255	281,255	91,584	199,079	0	82, 176	0	82, 176	0	281,255	0	0	0	5,936	. 05/25/2035 .	. 1.A FM
04544T-AE-1	ABSHE 2007-HE2 A5 - RMBS		. 09/25/2023 .	Paydown		98,853	98,853	50,045	50,977	0	47,876	0	47,876	0	98,853	0	0	0	1,912	. 05/25/2037 .	. 1.A FM
04966H-AG-1	ATRM XLII C - CDO	0	. 07/31/2023 .	MIZUHO SECURITIES USA/FIXED INCOME		1.126.703	1.155.000	1.118.040	0		110	0	110	0	1 . 118 . 159	٥		8.543	2. 139	. 11/21/2030 .	. 1.F FE
05384#-AA-9	AVIVA LIFE INSURANCE COMPANY - CMO	0	. 07/31/2023 .	Direct		1, 120,703	750	385	724		119		26		750	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	0,343	0,343	2, 139	. 11/21/2030 . . 10/10/2028 .	1 F
053840-AA-1	ATHENE ANNUITY AND LIFE COMPANY - CMO		. 09/16/2023 .	Direct		1,620	1,620	917	1,548		20		72		1.620	٥				. 02/04/2024 .	1.5
05384@-AC-7	ATHENE ANNUITY AND LIFE COMPANY - CMO		. 09/07/2023 .	Direct		20.675	20,675	9,292	22.186		(1.511)		(1.511)		20.675	۰				. 05/19/2030 .	1.6
05384@-AD-5	ATHENE ANNUITY AND LIFE COMPANY - CMO		. 09/07/2023 .	Direct		1.053	1,053	562	1.020		33		33		1.053	٥				. 05/01/2032 .	1.5
053840-AE-3	ATHENE ANNUITY AND LIFE COMPANY - CMO		. 09/07/2023 .	Direct		747	747	289	729	n	18	n	18	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	747	0 n	n	n	o	. 03/01/2032 .	1 F
053840-AF-0	ATHENE ANNUITY AND LIFE COMPANY - CMO		. 09/26/2023 .	Direct		1.500	1.500	858	1.429	0	71	0	71	0	1.500	0	0	0	0	. 10/20/2024 .	1 F
05384@-AH-6	ATHENE ANNUITY AND LIFE COMPANY - CMO		. 09/18/2023 .	Direct		5,700	5,700	3,340	5,495	0	205	0		0	5,700	0	0	0	0	. 10/20/2024 .	1 F
053840-AL-7	ATHENE ANNUITY AND LIFE COMPANY - CMO	1	. 09/08/2023 .	Direct		2,025	2,025	1.149		n	64	n	64	۸	2.025	n	n	n	n	. 03/02/2032 .	1 F
05384@-AL-7	ATHENE ANNUITY AND LIFE COMPANY - CMO		. 09/25/2023 .	Direct	• • • • • • • • • • • • • • • • • • • •	1.125	1.125	555	1.089	n	36	n	36	n	1, 125	n	n	n	n	. 05/02/2032 .	1 F
05384@-AQ-6	ATHENE ANNUITY AND LIFE COMPANY - CMO		. 09/19/2023 .	Direct		1,200	1,200	518	1.170	0	30	0	30	0	1.200	0	0	0	0	. 04/15/2036 .	1 F
05384@-AS-2	ATHENE ANNUITY AND LIFE COMPANY - CMO		. 09/08/2023 .	Direct		3,914		2,170	3,737	0	177	0	177	0	3,914	0	0	0	0	. 12/01/2029 .	. 1.E
053840-AT-0	ATHENE ANNUITY AND LIFE COMPANY - CMO		. 09/18/2023 .	Direct		1.200	1,200	709		0	45	0	45	0	1.200	0	0	0	0	. 10/10/2028 .	1 F
05384@-AU-7	ATHENE ANNUITY AND LIFE COMPANY - CMO		. 09/07/2023 .	Direct		3.000	3.000	2,188	2.881	0	119	0	119	0	3.000	0	0	0	0	. 11/01/2023 .	1 F
05384@-AV-5	ATHENE ANNUITY AND LIFE COMPANY - CMO	I	. 09/08/2023 .	Direct		2.490	2,490	1.179	2.418	n	71	n	71	n	2.490	n	n	n	n	. 12/01/2020 .	1.E .
05386@-AA-9	ATHENE LIFE INSURANCE COMPANY OF NEW YOR	I	. 08/15/2023 .	Maturity @ 100.00		20.000	20,000	11,602	19,217	n		n		n	20.000	n	n	n	n	. 08/15/2023 .	. 1.E
05386@-AB-7	ATHENE LIFE INSURANCE COMPANY OF NEW YOR		. 09/19/2023 .	Direct		13.171	13,171	6,149	12,773	n		n		٥	13.171	n	n	n	n	. 11/13/2032 .	. 1.E
05529D-AE-2	BCAPB 2007-AB1 A5 - RMBS	1	. 09/01/2023 .	Pavdown		33,542		15,947	35.782	n	(223)	2.016	(2.239)	۸		n	n	n	598	. 03/25/2037 .	. 1.A FM
05530W-AE-7	BCAP 2007-AA4 3A1 - CMO/RMBS		. 09/01/2023 .	Paydown	• • • • • • • • • • • • • • • • • • • •	1.136		1.015	1.134	n	(223)	n	2	n	1. 136	n	n	n	25	. 06/25/2037 .	. 1.A FM
05533W-AF-1	BCAP 2011-RR3 1A6 - CMO/RMBS	C	. 09/01/2023 .	Paydown		57,131	27,698	13,973	56,203	0	928	0		0	57,131	0	0	0	(66)	. 05/27/2037 .	. 1.A FM
05534A-AP-6	BCAP 2011-RR5 122 - CMO/RMBS	 	. 09/01/2023 .	Paydown		(5, 180)	26,823	38,211	(3,463)	7,444	(415)	8,746	(1,717)		(5, 180)	0	0	0	750	. 03/26/2037 .	. 6. FM
05534A-AR-2	BCAP 2011-RR5 151 - CMO/RMBS	 	. 07/01/2023 .	Paydown		(124)	0	0	(124)	0	0	0		0	(124)	0	0	0	0	. 06/26/2036 .	4.C FM
055682-AA-6	BNCMT 2006-1 A1 - RMBS	ļ	. 09/25/2023 .	Paydown		38,399		22,836	37,982	0	417	0	417	0		0	0	0	940	. 10/25/2036 .	. 1.A FM
	BNCMT 2006-1 A3 - RMBS		. 09/25/2023 .	Pavdown		34.851	34.851	19.691	30.424	0	4.427	0	4 .427	0	34.851	0	0	0	718	10/25/2036 .	1 A FM

SCHEDULE D - PART 4

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

					SHOW All LO	ng-renn bo	ภานร สกน 5เง	ck Solu, Rec	reemed or C	Juleiwise	Disposed (ט טווווטע וכ וע	he Current Qua	rter						
1	2	3	4	5	6	7	8	9	10	Cl	nange In Bo	ok/Adjusted	Carrying Value	16	17	18	19	20	21	22
										11	12	13	14	15						NAIC
																				Desig-
																				nation,
																				NAIC
													Total To	otal						Desig-
												Current	Change in For	eign				Bond		nation
												Year's		nange Boo	k/			Interest/		Modifier
									Prior Year		Current	Other Than		nge in Adjus		ın		Stock	Stated	and
									Book/	Unrealized	_	Temporary	,	ook Carry		' I		Dividends	Con-	svo
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	, ,	usted Value		J	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	. ,	rying Dispo				During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	,	nized		alue Da	e Dispo	al Disposal	Disposal	Year	Date	Symbol
	BNCMT 2006-2 A4 - RMBS		. 09/25/2023 .	Pavdown		27,546	27,546	23,268	25,740	0	1,805	0	1,805		27,546	0 0	' 0	565	. 11/25/2036 .	. 1.A FM
	BNCMT 2007-3 A1 - RMBS		. 09/25/2023 .	Pavdown		75,006	75,006	51,357	62.742	0	12.264	0	12.264		*	0 0	0	1,910	. 07/25/2037 .	. 1.A FM
	Brown 2007 O XI TIMEO		. 00/20/2020 .	SG AMERICAS SECURITIES.											0,000				. 0772072007 .	
05766B-AQ-1	BOBA 2020-1 DR - CDO	C	. 08/17/2023 .	LLC		2, 122, 509	2, 185,000	2, 115, 954	0	0	0	0	0	02,1	15,954	06,555	6,555	16,985	. 01/20/2032 .	. 2.C FE
1				CITIGROUP GLOBAL				<u>.</u>						_ [1
	BALLY 17 A1B - CDO	C	. 08/02/2023 .	MARKETS, INC		2,847,800	2,900,000	2,836,200	0	0	27	0	27	2,8	36,227	0 11,573	11,573		. 10/20/2034 .	
	B0AA 2006-7 A5 - RMBS		. 09/01/2023 .	Paydown		269	269	112	268	0	J1	0	J	0	269	0	0	3	. 10/25/2036 .	
	BAFC 2005-8 4A9 - CMO/RMBS		. 09/01/2023 .	Paydown		7,382	9,503	8,390		0	(983)	0	(983)	0	7,382		0	364	. 01/25/2036 .	. 1.G FM
	BAFC 2005-7 2A6 - CMO/RMBS		. 09/01/2023 .	Paydown		16,558	19, 125	16,926	16,066	0		0	492		16,558	0	0	727	. 11/25/2035 .	
	BOAA 2007-2 2A1 - CMO/RMBS		. 09/01/2023 .	Paydown		52,510	54,935	37,284	51,621	0	890	0	890		52,510	0	0	2,069	. 06/25/2037 .	. 1.A FM
	BOAMS 2006-1 A1 - CMO/RMBS		. 09/01/2023 .	Paydown		6,357	8,837	6,970	6,288	0	70	0	70	0	6,357	0 0	0	334	. 05/25/2036 .	
	BOAA 2006-4 1A3 - CMO/RMBS		. 09/01/2023 .	Paydown		474	873	650	457	0	16	0	16	0	474	0 0	0	35	. 05/27/2036 .	. 1.A FM
	BOAA 2006-4 1A5 - CMO/RMBS		. 09/01/2023 .	Paydown		442	815	599	426	0	16	0	16	0	442	0 0	0	33	. 05/27/2036 .	. 1.A FM
	BAFC 2007-1 T3B - RMBS		. 09/01/2023 .	Paydown		24,053	24,046	22, 122	23,905	0	147	0	147	0	24,053		0	795	. 01/25/2037 .	. 1.A FM
059523-AU-4	BAFC 2007-5 6A1 - CMO/RMBS		. 09/01/2023 .	Paydown		4	4	2	3	0	1	0	1	0	4		0	0	. 07/25/2037 .	. 1.A FM
	BAFC 2007-6 A2 - RMBS		. 08/25/2023 . . 09/25/2023 .	Paydown		36,815	36,815	28 , 164	29,936	0	6,879	0	6,879		36,815 17.910		0	968	. 07/25/2037 .	. 1.A FM
	BOAMS 2007-2 A1 - CMO/RMBS		. 09/25/2023 .	Paydown	•••••	17,910	22,786	14,203			70		70	0	3.390			827	. 05/25/2037 .	. 1.A FM
05953L-AD-1 05956E-AY-8	BAFC 2007-8 2A1 - CMO/RMBS		. 09/01/2023 .	Paydown	•••••		15,557				169			0	18.616				. 10/25/2037 . . 07/26/2035 .	. 1.A FM
	BANCO SANTANDER SA		. 09/01/2023 .	COLDMAN		185. 160		200,000			109				00.000	0 (14.840) (14.840)		. 07/26/2035 . . 03/24/2028 .	. 1.A FM . 1.G FE
	BANCO SANTANDER-CHILE	D	. 09/15/2023 .	BBVA		1,919,000	2,000,000	1,919,000	1,936,718	0	21.831	0	21,831		58,550	0 (39.550		64,350	. 01/10/2025 .	
06050A-AD-5	BOAA 2006-8 1A4 - CMO/RMBS	l	. 09/25/2023 .	Pavdown		22.681	27,653	16 , 169	22,365	0	317	0	317		22.681	00	0	908	. 11/25/2036 .	. 1.A FM
06051G-BG-3	BAFC 2004-A B2 - CMO/RMBS		. 09/01/2023 .	Paydown		3,932		4,832		0	366	0	366	0	3,932	00	0	268	. 09/20/2034 .	. 1.A FM
				MERRILL LYNCH PIERCE		•		·												
06738E-CG-8	BARCLAYS PLC	C	. 07/21/2023 .	FENNER & SMITH INC		3,012,090	3,000,000	3,000,000	0	0	0	0	0		00,000	0 12,090	12,090	39,419	. 05/09/2034 .	. 2.A FE
	BARC 22NQM1 A1 - CMO/RMBS		. 09/01/2023 .	Paydown		133, 149	133, 149	130,663	130,796	0	2,352	0	2,352		33, 149		0	3,872	. 07/25/2052 .	
	BABSN 2020-IV B - CD0	C	. 09/25/2023 .	SMBC SECURITIES INC		5,029,640	5,060,000	5,004,340	0	0	398	0	398	5,0	04,738	024,902	24,902	69,224	. 01/20/2032 .	
-	BSARM 2004-12 1A1 - CMO/RMBS		. 09/01/2023 .	Paydown		126	126	57	117	0	9	0	9	0	126	0 0	0	4	. 02/25/2035 .	
-	BSARM 2004-1 21A - CMO/RMBS		. 09/01/2023 .	Paydown		10,278	10,278	7,400	7,421	0	2,857	0	2,857		10,278	0	0	284	. 04/25/2034 .	
	BSARM 2003-04 3A1 - CMO/RMBS		. 09/01/2023 .	Paydown		1,546	1,546	1,569		0	(2)	0	(2)	0	1,546	0	0	45	. 07/25/2033 .	. 1.D FM
	BALTA 2006-3 231 - CMO/RMBS		. 09/01/2023 .	Paydown		5,540	5,438	4,565	5, 137	0	403	0	403	0	5,540	0	0	130	. 05/25/2036 .	. 1.A FM
	BALTA 2005-10 241 - CMO/RMBS		. 09/01/2023 .	Paydown		654	654	582	0	0		0	2	0	654	0	0	11	. 01/25/2036 .	. 3.C FM
	BALTA 2005-10 241 - CMO/RMBS		. 09/01/2023 . . 09/25/2023 .	Paydown		1,729 130	1,729 132	1,646 31	1,738	0	(9)	0	(9)	0	1,729	0	0	51	. 01/25/2036 . . 04/25/2037 .	. 5.A FM
	BALTA 2007-2A 1A1 - RMBS		. 09/25/2023 .	Paydown	•••••	1.574	1.723	603	0		1.574	0	1.574	0	1.574			3	. 04/25/2037 . . 07/25/2036 .	. 1.A FM
-	BALTA 2006-4 321 - CMO/RMBS		. 07/25/2023 .			1,5/4	1,723	45	129		(2)		(2)		128			44	. 07/25/2036 . . 08/25/2036 .	. 4.A FM
	BALTA 2006-5 IA1 - CMO/RMBS		. 07/25/2023 .	Paydown		611	470	167	619		(2)		(2)		611			2	. 08/25/2036 . . 08/25/2036 .	
	BSABS 2004-AC6 M1 - RMBS		. 09/25/2023 .	Paydown		977		514	929		48		48		977			0	. 08/25/2036 . . 11/25/2034 .	. 3.A FM
	BSABS 2004-AC6 M1 - RMBS		. 07/25/2023 .	Paydown		2,902		37,376		۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	3,726		3,726		2.902			726	. 11/25/2034 . . 11/25/2034 .	. 5.B FM
	BALTA 2006-8 2A1 - CMO/RMBS		. 09/25/2023 .	Paydown		34.942		24 .451			4.949		4.949		34.942	0		818	. 08/25/2034 .	. 1.A FM
	BSABS 2006-AC1 1A1 - CMO/FMBS		. 09/01/2023 .	Paydown		1.399		762		o					1.399			77	. 08/25/2046 . . 02/25/2036 .	
	BSABS 2006-IM1 A1 - RMBS		. 09/01/2023 .	Paydown		9,783	9,708	16,261		n			192	o	9.783	0	n	315	. 04/25/2036 .	
	BSMF 2007-AR5 2A2 - RMBS		. 09/25/2023 .	Pavdown	•	9,703		9.423	9.218	n	(25)	0	(25)	0	9. 193	0 0	n	202	. 04/25/2030 . . 07/25/2037 .	. 1.A FM
	BSARM 2007-And 2A2 - NMOS		. 09/23/2023 .	Pavdown	•••••	1,789				n		n		0	1,789	0	n	50	. 06/25/2037 .	. 1.A FM
	BSSLT 2007-SV1 M3 - RMBS		. 09/01/2023 .	Pavdown	•••••		145.198	1,334	1,049	n	169.097	n	169.097		69.097	0			. 02/25/2036 .	. 1.A FM
	BMIR 211 M1A - CMO/RMBS	C	. 09/25/2023 .	Paydown		20,067	20,067	20,067	20,067	0	05,037	0	09,097		20,067	0	0	863	. 03/25/2030 .	. 1.0 FE
	BERKSHIRE HATHAWAY LIFE INSURANCE COMPAN		. 09/28/2023 .	Direct	• • • • • • • • • • • • • • • • • • • •	5.000	5.000		4.843	1 0	157	0	157	0	5.000	0 0	1	0	. 03/27/2031 .	1 B

					Show All Lo	ng-Term Bo	nds and Sto	ck Sold, Rec	leemed or C												
1	2	3	4	5	6	7	8	9	10			ok/Adjusted	Carrying Val	lue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than	,	Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP		_			Number of				Adjusted	Valuation	(Amor-	Impairment	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
08468#-AB-0			. 09/28/2023 .	Direct		3,000	3,000			0	107	0	107	0	3,000	0	0	0	0	. 01/29/2028 .	. 1.B
08468#-AC-8	BERKSHIRE HATHAWAY LIFE INSURANCE COMPAN		. 09/28/2023 .	Direct		6,750	6,750	3,272	6,549	0	201	0	201	0	6,750	0	0	0	0	. 12/29/2030 .	. 1.B
08468#-AD-6	BERKSHIRE HATHAWAY LIFE INSURANCE COMPAN		. 09/28/2023 .	Direct		4,000	4,000	2,266	3,869	0	131	0	131	0	4,000	0	0	0	0	. 12/29/2028 .	. 1.B
08468#-AE-4	BERKSHIRE HATHAWAY LIFE INSURANCE COMPAN		. 09/25/2023 .	Direct		4,347	4,347	2,661	4, 177	0	171	0	171	0	4,347	0	0	0	0	. 01/23/2028 .	. 1.B
08468#-AF-1	BERKSHIRE HATHAWAY LIFE INSURANCE COMPAN		. 09/28/2023 .	Direct		5,000	5,000	1,938	4,861	0	139	0	139	0	5,000	0	0	0	0	. 12/29/2032 .	. 1.B
08468#-AG-9	BERKSHIRE HATHAWAY LIFE INSURANCE COMPAN		. 09/28/2023 .	Direct		2,250	2,250	754	2,206	0	44	0	44	0		0	0	0	0	. 04/28/2037 .	. 1.B
08468#-AH-7	BERKSHIRE HATHAWAY LIFE INSURANCE COMPAN		. 09/25/2023 .	Direct		1,826	1,826		1,751	0	75	0	75	0	1,826	0	0	0	0	. 01/23/2028 .	. 1.B
08468#-AJ-3	BERKSHIRE HATHAWAY LIFE INSURANCE COMPAN		. 09/21/2023 .	Direct		950	950	341	929	0	21	0	21	0	950 5.000	0	0	0	0	. 04/20/2043 .	. 1.B
08468#-AK-0	BERKSHIRE HATHAWAY LIFE INSURANCE COMPAN		. 09/28/2023 .	Direct		5,000	5,000	2,434 959		0	98	0	98	0		0	0		0	. 10/28/2035 .	. 1.B
08468#-AL-8 08468#-AM-6	BERKSHIRE HATHAWAY LIFE INSURANCE COMPAN		. 09/12/2023 .	Direct		1,890	1,890		, .			0		0	, ,	0				. 07/10/2032 .	. I.B
08468#-AN-4	BERKSHIRE HATHAWAY LIFE INSURANCE COMPAN		. 09/28/2023 . . 09/06/2023 .	Direct		2,000	2,000	537			40	0	40	0	2,000	0				. 01/29/2038 .	. 1.B
08468#-AP-9	BERKSHIRE HATHAWAY LIFE INSURANCE COMPAN BERKSHIRE HATHAWAY LIFE INSURANCE COMPAN		. 09/06/2023 .	Direct					1,892		60		60		2.000					. 12/01/2026 . . 04/20/2033 .	. I.B
08468#-AP-9	BERKSHIRE HATHAWAY LIFE INSURANCE COMPAN		. 09/21/2023 .	Direct		2,000	2,000	1.585							2,000					. 04/20/2033 .	. I.D
08468#-AR-5	DEDICATION DATES THE INSURANCE COMPAN		. 09/23/2023 .	Direct		10.762		6.148			40		40		10.762					. 12/12/2028 .	1.D
08468#-AS-3	BERKSHIRE HATHAWAY LIFE INSURANCE COMPAN		. 09/14/2023 .	Direct		3.300	3,300				93		93		3.300					. 12/12/2020 .	1 B
08468#-AT-1	BERKSHIRE HATHAWAY LIFE INSURANCE COMPAN		. 09/13/2023 .	Direct		4,000	4,000	2,576	3,207	o			123		4.000					. 08/15/2033 .	1 B
08468#-AU-8	BERKSHIRE HATHAWAY LIFE INSURANCE COMPAN		. 09/12/2023 .	Direct		1.200	1,200	754		0	35	0	35	0	1.200	0	0	0	0	. 07/10/2032 .	1 B
08468#-AV-6	BERKSHIRE HATHAWAY LIFE INSURANCE COMPAN		. 09/25/2023 .	Direct		2,532		1,573		0	92	0	92	0		0	0	0	0	. 01/23/2028 .	1 B
08468#-AW-4			. 09/21/2023 .	Direct		1.050	1.050	496	1.025	0	25	0	25	0	1.050	0	0	0	0	. 05/20/2038 .	1.B
	BEINGTHE THITIMIN ETTE THOOFMOE COMPANY		. 00/21/2020 .	MORGAN STANLEY & COMPANY		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		100												. 00/20/2000 .	
09261B-AK-6	BLACKSTONE HOLDINGS FINANCE CO LLC		. 08/21/2023 .			50,349	50,000	49,914	49,915	0	3	0	3	0	49,918	0	431	431		. 04/22/2033 .	. 1.E FE
097023-CT-0	BOEING CO		. 09/28/2023 .	J P MORGAN SECURITIES		186,567	190,000	190,000	190,000	0	0	0	0	0	190,000	0	(3,433)	(3,433)		. 05/01/2025 .	. 2.C FE
10568M-AA-2	BRAVO 23NQM1 A1 - CMO/RMBS		. 09/01/2023 .	Paydown		202,297	202,297	202,297	0	0	0	0	0	0	202,297	0	0	0	6,919	. 01/25/2063 .	. 1.A FE
10568M-AC-8	BRAVO 23NQM1 A3 - CMO/RMBS		. 09/01/2023 .	Paydown		69,818	69,818	69,362	0	0	456	0	456	0	69,818	0	0	0	2,634	. 01/25/2063 .	. 1.F FE
10569J-AA-8	BRAVO 22NQM3 A1 - CMO/RMBS		. 09/25/2023 .	Paydown		111,221	111,221	111,219	111, 152	0	69	0	69	0	111,221	0	0	0	3,707	. 07/25/2062 .	. 1.A FE
10569J-AC-4	BRAVO 22NQM3 A3 - CMO/RMBS		. 09/25/2023 .	Paydown		37,074	37,074	36,625	36,625	0	449	0	449	0	37,074	0	0	0	1,330	. 07/25/2062 .	. 1.F FE
10569U-AB-1	BRAVO 23NQM5 A2 - RMBS		. 09/25/2023 .	Paydown		872	872	872	0	0	0	0	0	0	872	0	0	0	7	. 06/25/2063 .	. 1.C FE
10569Y-AB-3	BRAVO 23NQM4 A2 - CMO/RMBS		. 09/25/2023 .	Paydown		101,602	101,602	101,600	0	0	2	0	2	0	101,602	0	0	0	928	. 05/25/2063 .	. 1.0 FE
10569Y-AC-1	BRAVO 23NQM4 A3 - CMO/RMBS		. 09/25/2023 .	Paydown		44,266	44,266	44,266	0	0	0	0	0	0	44,266	0	0	0	414	. 05/25/2063 .	. 1.F FE
11042C-AA-8	BRITISH AIRWAYS PASS THROUGH CERTIFICATE		. 09/15/2023 .	Paydown		3,718	3,718	3,718	3,718	0	0	0	0	0	3,718	0	0	0	81	. 09/15/2036 .	. 1.F FE
11043X-AB-9	BRITISH AIRWAYS 2019-1 PASS THROUGH TRUS		. 09/15/2023 .	Paydown		13, 155	13, 155	11,706	0	0	1,448	0	1,448	0	13, 155	0	0	0	110	. 12/15/2030 .	. 2.B FE
11044M-AA-4	BRITISH AIRWAYS PASS THROUGH CERTIFICATE		. 08/15/2023 .	Paydown		62,045	62,045	63,958	63,712	0	(1,667)	0	(1,667)	0	62,045	0	0	0	1,978	. 11/15/2032 .	. 1.G FE
445000 45 4	DDOWN & DDOWN INC		00 (47 (0000	MILLENNIUM ADVISORS, LLC		040 450	050 000	040 440	040,400		40		40		040 045	0	(00.700)	(00.700)	0.740	00 (47 (0000	0.0 55
115236-AE-1	CRACE COOK CRT AF DADC		. 08/17/2023 . . 09/25/2023 .	Davida		219,453	250,000 .	249,110	249, 168		48	0	48	0	249,215		(29,763)	(29,763)	9,742	. 03/17/2032 .	. 2.0 FE
12479D-AE-8 12489W-PM-0	CBASS 2006-CB7 M2 - RMBS		. 09/25/2023 .	Paydown		15, 185	15, 185	9,030	14,868										277	. 10/25/2036 . . 11/26/2035 .	. 1.A FM
12489W-PM-0 1248MG-AJ-3	CBASS 2007-CB1 A1A - RMBS		. 09/25/2023 .	Paydown		6,208	6,208		6,173		4,629				6.208				911	. 01/26/2035 .	. 1.A FM
1248MG-AJ-3	CRACC 2007-CD1 ATA - DMDC		. 09/25/2023 .	Paydown					29.314	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰									151	. 01/26/2037 .	. 1.A FM
1246MG-AM-6	CAUTO 2020-1 A6 - ABS		. 09/01/2023 .	Paydown				1,310		o	(45)		(45)						30	. 02/15/2050 .	. 1.8 FM
12510H-AF-7	CWHL 2007-HYB2 3A1 - CMO/RMBS		. 09/15/2023 .	Paydown	•••••	6.988	6,971		6.843	n		n		u		n	n	o	155	. 05/26/2037 .	. 1.6 FE
12544X-AX-3			. 07/01/2023 .	Pavdown			46,300	44,275		n	(165)	n	(165)	n	49.469	n	n			. 07/25/2037 .	. 1.A FM
120747-77-0	OTTILE 2007 O A TO OTTO ATTO OTTO		. 01/01/2020 .	NOMURA SECURITIES/FIXED		43,403			43,000		(100)		(103)						1,041	. 01/20/200/ .	
12551B-AA-1	CIFC 2017-I E - CD0	C	. 09/26/2023 .	INCOME		739,958	750,000	736,088	738,392	0	1,724	0	1,724	0	740, 117	0	(159)	(159)	80,466	. 04/23/2029 .	. 4.A FE
1				NOMURA SECURITIES/FIXED																	
	CIFC 2017-IV CR - CD0		. 08/23/2023 . 08/10/2023	INCOME		1,485,000	1,500,000 .	1,405,500	0 0	0	5,926	0	5,926	0	1,411,426	0	73,574	73,574	43,612	. 10/24/2030 .	

					Show All Loi	ng-Term Bo	onds and Sto	ck Sold, Red	leemed or C												
1	2	3	1	5	6	7	8	9	10	CI		ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized		Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP		l_			Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For- Disp		Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description			Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	CMALT 2007-A4 113 - CMO/RMBS	09/01				43,520	52,211	44,249	41,854	0	1,666	0	1,666	0	43,520	0	0	0	2,033	04/25/2037 .	. 1.A FM
12628K-AA-0	CSAB 2006-3 A1A - RMBS	09/01				26,827	26,827	5,550	26,832	0	(5)		(5)	0	26,827	0	0	0	205	11/25/2036 .	. 1.A FM
12628K-AJ-1	CSAB 2006-3 A4B - RMBS	09/01				4,071	4,071	636	0	0	(12)		(12)	0	4,071	0	0	0	18	11/25/2036 .	. 6. FE
12628L-AD-2	CSAB 2006-4 A2A - RMBS	09/01				65,221	65,221	16,060	51,299	0	(89)		(89)	0	65,221	0	0	0	795	12/25/2036 .	. 1.A FM
12628L-AJ-9	CSAB 2006-4 A6A - RMBS	09/01				25,869	25,869	5,153	25,686	0	(237)	1,713	(1,950)	0	25,869	0	0	0	389	12/25/2036 .	. 1.A FM
12629E-AA-3	CSAB 2007-1 A1A - RMBS	09/01	,			19, 121	19, 121	9,752	19,092	0	90		29	0	19, 121	0	0		208	05/26/2037 .	. 1.A FM
12629E-AC-9 12629E-AD-7	CSAB 2007-1 A2 - RMBS	09/01				66,417	66,417	31,382	66,327	0	90		25	0		0			710 . 196	05/26/2037 .	. 1.A FM
12629E-AD-7 126378-AA-6	CSMC 2007-1 A1A - CMO/RMBS	09/01				1,424		709	1,421		25		25		18,029				196	05/26/2037 . 02/25/2037 .	. 1.A FM
126378-AA-6	CSMC 2007-1 ATA - CMU/HMBS	09/01				5.658	5.658	2.574	5.653				5						59	02/25/2037 .	. 1.A FM
126378-AL-2	CSMC 2007-1 1A3 - RMRS	09/01	,			11,568	11,568	4,220	11,389	٥			180		11.568				129	02/25/2037 .	. 1.A FM
126378-AL-2	CSMC 2007-1 AGA - NMBS	09/01				(9)	789	323	19		(28)		(28)		(9)				34	06/25/2036 .	. 1.A FM
126384-CF-1	CSMC 2007-2 2A5 - CMO/RMBS	09/01	,			5.576	5,576	5,388	5.557		19		19		5.576	0	0		185	03/25/2037 .	. 1.A FM
12638P-AJ-8	CSMC 2007-2 2A3 00071111111111111111111111111111111111	09/01				52.093	52,093		52.069	0	24	0	24	0		0	0	0	481	04/25/2037 .	. 1.A FM
12649F-BY-3	CSMC 2014-11B 7A2 - CMO/RMBS	09/01				79.748	70.228	48 . 465	80.902	0	(1.154)	0	(1.154)	0	79.748	0	0	0	2.782	02/27/2037 .	1.A FM
12649Q-BQ-6	CSMC 2015-2B 8A4 - CMO/BMBS	09/27	,			510 . 175	510.175	459 . 157	498.666	0	11.509	0	11.509	0	510.175	0	0	0	19,166	04/25/2030 .	2.B
12663D-AE-4	CSMC 22NQM5 A3 - CMO/RMBS	09/01				115.646	115,646	111,580	111,650	0	3.996	0	3.996	0	115.646	0	0	0		05/25/2067 .	. 1.F FE
12663T-AA-7	CSMC 22RPL4 A1 - CMO/RMBS	09/25	,			2,238			0	0	117	0	117	0		0	0	0	21	04/25/2062 .	. 1.A FE
12664A-AD-1	CSMC 22ATH3 A1 - CMO/RMBS	09/25				409,499		409,494	409,212	0	287	0	287	0	409,499	0	0	0	14,144	08/25/2067 .	. 1.A FE
12664A-AF-6	CSMC 22ATH3 A3 - CMO/RMBS	09/25	2023 . Paydown			372,272	372,272	372,271	372,400	0	(128)	0	(128)	0	372,272	0	0	0	16,467	08/25/2067 .	. 1.F FE
126650-AW-0	CVSPAS NOTES CTF - CMBS	09/10	2023 . Paydown			18,062	18,062	17,286	17,728	0	334	0	334	0	18,062	0	0	0	638	01/11/2027 .	. 2.B
126650-BC-3	CVSPAS 5 CTF - CMBS	09/10	2023 . Paydown			31,223	31,223	31,223	31,224	0	(1)	0	(1)	0	31,223	0	0	0		01/10/2028 .	. 2.B
126650-BP-4	CVSPAS 06 CRT - ABS	09/10	2023 . Paydown			156,589	156,589	156,618	156,598	0	(9)	0	(9)	0	156,589	0	0	0	6,304	12/10/2028 .	. 2.B FE
126650-BQ-2	CVSPAS 2007 CTF - CMBS	09/10	2023 . Paydown			15,860	15,860	17,825	17, 138	0	(1,278)	0	(1,278)	0	15,860	0	0	0	734	01/10/2030 .	. 2.B FE
126650-BS-8	CVSPAS 2009-B CFT - ABS	09/10				46 , 129	46,129	57 , 194	52,001	0	(5,871)	0	(5,871)	0	46, 129	0	0	0	2,310	01/10/2032 .	. 2.B FE
126650-BV-1	CVSPAS 2010 CTF - ABS	09/10				97 , 189	97, 189	107,446	102,508	0	(5,318)	0	(5,318)	0	97, 189	0	0	0		01/10/2033 .	. 2.B
126650-BY-5	CVSPAS 2011 CTF - CMBS	09/10				4,043	4,043	4,657	4,467	0	(424)	0	(424)	0	4,043	0	0	0	160	01/10/2034 .	
126650-EA-4	CVS HEALTH CORP	09/19				2,859,780	3,000,000	2,972,130	0	0	47	0	47	0	2,972,177	0	(112,397)	(112,397)	54,500	06/01/2063 .	. 2.B FE
126659-AA-9	CVSPAS 2009-6 CTF - CMBS	09/10				7,047	7,047	8,611		0	(1,102)	0	(1, 102)	0	7,047	0	0	0	393	07/10/2031 .	. 2.B FE
12665U-AA-2	CVS HEALTH CORP - ABS	09/10				10,256	10,256	10,519	10,475	0	(219)	0	(219)	0	10,256	0	0	0	322	01/10/2036 .	. 2.B FE
12665V-AA-0	CVSPAS 14 A2 - CMBS	09/10				52,237	52,237	52,555	52,482	0	(245)	0	(245)	0	52,237	0	0	0	1,450	08/11/2036 .	. 2.B FE
126671-YB-6	CWL 2003-BC2 2A1 - RMBS	09/25				256	256	203	242	0	14	0	14	0	256	0	0	0	9	06/25/2033 .	. 1.A FM
126673-4Y-5	CWL 2005-SD2 M3 - RMBS	08/01	,			61,247	61,247	16,805	0	0	61,247	0	61,247	0	61,247	0	0		1,930	05/25/2035 .	. 1.A FM
126673-DU-3 12667F-6D-2	CWL 2004-7 MF5 - RMBS	09/01				(2,228)	10,537	2,110 1.105	(2,322)	0	94		1. 128	0	(2,228)	0			87 94	05/25/2034 .	. 1.A FM
12667F-6D-2	CWALT 2005-J2 1A8 - CMO/RMBS	09/25	,			404		1, 105		1, 130	(2)				80	0			94	04/25/2035 .	. 1.A FM
12667F-DT-9	CWALT 2004-311 M - CMO/RMBS	09/01					80	60	81		(1)		(1)		80				4	05/25/2034 . 05/25/2034 .	. 1.A FM
12667F-HZ-1	CWALT 2004-311 M - CMO/RMBS	09/01				80	491	363	30	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	(4)		(4)		26	u	0		17	05/25/2034 .	. 4.C FM
12667F-HZ-1	CWALT 2004-911 M - CMO/RMBS	09/01				14	247	183		0 n	(3)	o	(3)	o		u	n		10	07/25/2034 .	. 5.A FM
	CWALT 2004-911 W - GMO/RMBS	09/01				22,005	22,005	21,554	21,953	۰۰	52	n	52	n	22.005	n	n	o	878	10/25/2034 .	. 1.A FM
	CWALT 2004-24CB 1A1 - CMO/RMBS	09/01	,			82.081	82,082	71.797	76.747	n	5.334	n	5.334	n		n	n	n	3,267	11/25/2034 .	. 1.A FM
	CWALT 2005-41 2A3 - CMO/RMBS	09/25				570	593	272	574		(4)		(4)		570				18	09/25/2035 .	. 4.A FM
12667G-F2-4	CWALT 2005-28CB 4A2 - CMO/RMBS	09/01				2,361	2,303	2,237		0	1.095	0	1,095	0	2.361	0	0	0	(36)	08/25/2035 .	. 1.A FM
12667G-NX-7	CWALT 2005–24 2AX - CMO/RMBS	09/01				65	125,766	1,729		0	3,908	7,207	(3,299)	0	65	0	0	0	112	07/20/2035 .	4.B
	CWALT 2005-20CB 2A6 - CMO/RMBS	09/01				15,354			15,481	0	(127)	0	(127)	0	15,354	0	0		592	07/25/2035 .	
	CWALT 2005-34CB 1A9 - CMO/RMBS	09/01				18,387	18,387	16,778		0	32	0	32	0		0	0		705	09/25/2035 .	. 1.A FM

SCHEDULE D - PART 4

					SHOW All LO	ng-renn bo	nius anu Sio	ck solu, nec	ieemed or C	Juleiwise	Disposed (ט עווווטע וכ	he Current Qua	ter						
1	2	3	4	5	6	7	8	9	10	Cl	nange In Bo	ok/Adjusted	Carrying Value	16	17	18	19	20	21	22
										11	12	13	14 1	5						NAIC
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													Total To	otal						Desig-
												Current	Change in For	eign				Bond		nation
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									Prior Year		Current	Other Than			Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	,	ook Carryin	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	, ,	usted Value a	d Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-		rying Disposa	I (Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized		lue Date	Disposal	Disposal	Disposal	Year	Date	Symbol
12667G-YR-8	CWALT 2005-28CB 4A1 - CMO/RMBS		. 09/01/2023 .	Paydown		2,361	2,303	2,237	1,401	0	960	0		02,	8610	0	0	(33)	08/25/2035 .	. 1.A FM
12667G-Z4-8	CWALT 2005-38 A4 - CMO/RMBS		. 08/25/2023 .	Paydown		14,579	23, 160	14, 135	15,216	0	(637)	0	(637)	014,	5790	0	0	932	09/25/2035 .	. 5.B FM
12667G-Z4-8	CWALT 2005-38 A4 - CMO/RMBS		. 09/25/2023 .	Paydown		19,003	80,146	34, 188	17,856	0		0	1,146	0	0030	0	0	3,730	09/25/2035 .	. 1.A FM
12667G-Z4-8	CWALT 2005-38 A4 - CMO/RMBS		. 09/25/2023 .	Paydown		25,583	146,227		30,504	0	(4,921)	0	(4,921)	0 25,	5830	0	0	6,950	09/25/2035 .	. 4.A FM
12668A-EW-1	CWALT 2005-59 A2A - CMO/RMBS		. 08/22/2023 .	Paydown		13,683	21,494	13,288	13,532	0	151	0	151	0	830	0	0	647	11/20/2035 .	. 5.B FM
12668A-RH-0	CWALT 2005-59 A2C - CMO/RMBS		. 08/22/2023 .	Paydown		15,981	25, 104	15,527	15,791	0	190	0	190	0	9810	0	0	755	11/20/2035 .	. 5.B FM
12668B-FH-1	CWALT 2005-86CB A8 - CMO/RMBS		. 09/01/2023 .	Paydown		2,743	3,773	2,377		0	1,211	0	1,211	0	7430	0	0	142	02/25/2036 .	. 1.A FM
12668B-JZ-7	CWALT 2006-J1 1A3 - CMO/RMBS		. 09/01/2023 .	Paydown		32,983	37,868	26,945	31,991	0	993	0	993	032,	9830	0	0	1,458	02/25/2036 .	. 1.A FM
12668B-PS-6	CWALT 2006-4CB 1A6 - CMO/RMBS		. 08/01/2023 .	Paydown		1,091	1,093	702	1,075	0	16	0	16	1,		0	0	40	04/25/2036 .	. 1.A FM
12668B-XG-3	CWALT 2006-12CB A11 - CMO/RMBS		. 08/25/2023 .	Paydown		2,919	8,404	9,536	3,084	0	(165)	0	(165)		9190	0	0	488	05/25/2036 .	. 5.B FM
12668B-XG-3	CWALT 2006-12CB A11 - CMO/RMBS		. 09/25/2023 .	Paydown		575	940	1,067	590	0	(15)	0	(15)	0	5750	0	0	62	05/25/2036 .	. 4.C FM
12668V-AF-6	CWL 2006-S7 A6 - RMBS		. 08/01/2023 .	Paydown		3	3	2	0	0	3	0	3	0	. 30	0	0	0	11/25/2035 .	. 1.A FM
126694-2H-0	CWHL 2006-10 A11 - CMO/RMBS		. 09/01/2023 .	Paydown		4, 149	2, 161	1,621	4, 137	0	11	0	11	4,		0	0	106	05/25/2036 .	. 1.A FM
126694-AF-5	CWHL 2005-19 1A6 - CMO/RMBS		. 09/01/2023 .	Paydown		1,963	1,988	1,795		0	370	0	370	1,		0	0	74	08/25/2035 .	. 1.A FM
126694-EG-9	CWHL 2005-21 A40 - CMO/RMBS		. 09/01/2023 .	Paydown		1,556	17,356	12,372		0	306	0	306	0		0	0	558	10/25/2035 .	. 1.A FM
126694-FC-7	CWHL 2005-20 A5 - CMO/RMBS		. 09/01/2023 .	Paydown		15,821	14,492	11,088	8,493	0	7,328	0	7,328	0		0	0	497	10/25/2035 .	. 1.A FM
126694-JY-5	CWHL 2005-24 A8 - CMO/RMBS		. 09/01/2023 . . 09/01/2023 .	Paydown		2,223	2,240	1,602 3,400		0	1,341	0	1,341	0		0	0	74 112	11/25/2035 .	. 1.A FM
126694-MR-6 12669B-UK-6	CWHL 2005-26 1A7 - CMO/RMBS		. 09/01/2023 .	Paydown		2,868	3,114		2,863				(93)		2010	0		112	11/25/2035 . 10/25/2030 .	. 1.A FM
12669D-N6-1	CWALT 2003-12 M - CMO/RMBS		. 09/01/2023 .	Paydown		2,500	2,500	2,224	2,471		29		29	0				102	04/25/2030 .	. 1.A FM
	CWALT 2003-12 M - CMO/RMBS		. 08/01/2023 .	Paydown			108	61	69	20	(2)		37		106				04/25/2033 .	. 1.A FM
	CWALT 2003-12 B1 - CMO/RMBS		. 09/01/2023 .	Paydown		11	11	6	7	4	0	0	4		110	0	0	1	04/25/2033 .	. 5.C FM
	CWALT 2003-J12 M - CMO/RMBS		. 09/01/2023 .	Paydown			667	573	660	0	7	0	7		6670	0	0	27	11/25/2033 .	. 1.A FM
	CWALT 2003-J12 B1 - CMO/RMBS		. 09/01/2023 .	Pavdown			319	274	316	0	3	0	3		3190	0	0	13	11/25/2033 .	2.B
12669F-XA-6	CWHL 2004-5 M - CMO/RMBS		. 09/01/2023 .	Pavdown		444	785	652	446	0	(2)	0	(2)		1440	0	0	29	06/25/2034 .	. 5.A FM
12669F-XA-6	CWHL 2004-5 M - CMO/RMBS		. 09/01/2023 .	Paydown		446	789	655	449	0	(3)	0	(3)	0	1460	0	0	29	06/25/2034 .	. 4.C FM
12669G-BE-0	CWHL 2004-HYB6 A4 - CMO/RMBS		. 09/01/2023 .	Paydown		1,582	1,582	1,028	1,515	0	68	0	68	1,	5820	0	0	43	11/20/2034 .	. 1.A FM
12669G-KJ-9	CWHL 2004-25 2A4 - CMO/RMBS		. 09/25/2023 .	Paydown		1,776	3,644	1,627	(4)	0	1,780	0	1,780	1,	760	0	0	105	02/25/2035 .	. 1.A FM
12669G-NQ-0	CWHL 2005-7 2A2 - CMO/RMBS		. 09/25/2023 .	Paydown		9,702	9,964	3,004	0	0	9,702	0	9,702	0	7020	0	0	399	03/25/2035 .	. 1.A FM
12669G-V8-1	CWHL 2005-J2 3A9 - CMO/RMBS		. 09/25/2023 .	Paydown		23,688	20,810	13,208	23,774	0	(86)	0	(86)	023,	8880	0	0	826	08/25/2035 .	. 1.A FM
12669H-AA-7	CWL 2007-QH1 A1 - RMBS		. 09/25/2023 .	Paydown		23,062	23,062	15,013	22,616	0	446	0	446	023,		0	0	558	02/25/2037 .	. 1.A FM
12669T-AA-1	CWL 2007-SD1 A1 - RMBS		. 09/25/2023 .	Paydown		17,225		12,252	17,200	0	24	0	24	0 17,	2250	0	0	502	03/25/2037 .	. 1.A FM
14040H CV 0	CAPITAL ONE FINANCIAL CORP		. 08/07/2023 .	BANC OF AMERICA/FIXED INCOME		143,912	150,000	150,000	0	١ ,				0 150.	0000	(6,089)	(6,089)	4,557	02/01/2034 .	. 2.A FE
140401-01-9	CAFITAL ONE FINANCIAL CONF		. 00/0//2023 .	CITIGROUP GLOBAL		140,912	130,000	130,000	0					150,		(0,009)	(0,009)	4,557	. 02/01/2004 .	2.A FE
14307P-AL-9	CGMS C17 CR - CD0		. 09/14/2023 .	MARKETS, INC		2,833,594	2,925,000	2,640,427	0	0	19,810	0	19,810	02,660,	2370	173,357	173,357		04/30/2031 .	. 2.C FE
				SG AMERICAS SECURITIES,																
14316E-AU-3	CGMS 2019-2 CR - CD0		. 07/24/2023 .	LLC		962,500	1,000,000	977,500	500,000	0	0	0	0	0977,		(15,000)	(15,000)	32, 177	07/15/2032 .	
14856C-AA-7	CLAST 2018-1 A - ABS		. 07/15/2023 .	Paydown		27	27	20	24	0	3	0	3		270	0	0	1	06/15/2043 .	. 2.A FE
14856G-AA-8	CLAST 2021-1 A - ABS		. 07/18/2023 . . 09/25/2023 .	Paydown		129,053	140,860	140,856	140,851	0	0.070	0	0.070	0140,		(11,799)	(11,799)	2,922 458	01/15/2046 .	
14986P-AE-3 15033T-AN-5	CEDF XII A1R - CD0	C	. 09/25/2023 .	PaydownBNP PARIBAS S A	•	5,320,193		5,309,483	17,852	0 n	2,278		2,278(9,372)	020,		20,082	20,082		07/25/2036 . 10/25/2034 .	. 1.A FM . 1.A FE
15089Q-AX-2	CELANESE US HOLDINGS LLC		. 08/18/2023 .	Various		366,793	370,000	3,369,815	n	n	0	n		0369,		(3,022)	(3,022)	 Ω	11/15/2030 .	
15089Q-AY-0	CELANESE US HOLDINGS LLC		. 08/10/2023 .	RBC CAPITAL MARKETS		2.008.040	2.000.000	1,999,840	0		0		0	01.999.		8.200	8,200	0	11/15/2033 .	. 2.0 FE
15135U-AR-0	CENOVUS ENERGY INC		. 09/14/2023 .	Call @ 88.04		52,823	60,000	62,550	62,447	0	(39)	0	(39)	062.		(9,585)	(9,585)	1,620	06/15/2047 .	
				MILLENNIUM ADVISORS LLC		,0	,	,	,		(30)		(22,	,		1,1,130,	(-,)	,	•	
15189X-AQ-1	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC		. 08/24/2023 .			266,962	290,000	289,664	289,871	0	22	0	22	0289,	3930	(22,931)	(22,931)	6,825	09/01/2026 .	. 1.F FE

					Show All Lo	ng-Term Bo	onds and Stoo	ck Sold, Rec	deemed or (Otherwise	Disposed (of During t	he Current	Quarter							
1	2	3	4	5	6	7	8	9	10	CI	nange In Bo	ok/Adjusted	Carrving Va	lue	16	17	18	19	20	21	22
-	_	_			-		-	-		11	12	13	14	15							NAIC
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												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
152314-DR-8	CXHE 2001-B A7 - RMBS		. 09/25/2023 .	Paydown		394	394	278	339	0	56	0	56	0	394	0	0	0	13	. 07/25/2032 .	. 1.A FM
152314-EQ-9	CXHE 2002-A AV - RMBS		. 09/25/2023 .	Paydown		437	437	356	401	0	36	0	36	0	437	0	0	0	14	. 01/25/2032 .	. 1.A FM
152314-FS-4	CXHE 2002-C M1 - RMBS		. 09/25/2023 .	Paydown		4,936	4,936	3,947	4,620	0	316	0	316	0	4,936	0	0	0	172	. 09/25/2032 .	. 1.A FM
152314-JH-4	CXHE 2004-A M5 - RMBS		. 09/25/2023 .	Paydown		1,545	1,545	1 , 159		0	310	0	310	0	1,545	0	0	0	50	. 01/25/2034 .	. 1.A FM
152314-JX-9	CXHE 2004-B M3 - RMBS		. 09/25/2023 .	Paydown		7,303	7,303	6 , 133	6,947	0	357	0	357	0	7,303	0	0	0	268	. 03/25/2034 .	. 1.A FM
152314-KR-0	CXHE 2004-C M1 - RMBS		. 09/25/2023 .	Paydown		409	409 .	306	361	0	48	0	48	0	409	0	0	0	12	. 06/25/2034 .	. 1.A FM
152314-KS-8	CXHE 2004-C M2 - RMBS		. 09/25/2023 .	Paydown		927	927	704	830	0	96	0	96	0	927	0	0	0	28	. 06/25/2034 .	. 1.A FM
152314-KT-6	CXHE 2004-C M3 - RMBS		. 09/25/2023 .	Paydown		1,835		1,431	1,669	0	166	0	166	0		0	0	0	55	. 06/25/2034 .	. 1.A FM
152314-LQ-1	CXHE 2004-D MV1 - RMBS		. 09/25/2023 .	Paydown		1,525	1,525	1,158		0	169	0		0		0	0	0	46	. 09/25/2034 .	. 1.A FM
152314-MH-0	CXHE 2005-A M1 - RMBS		. 09/25/2023 . . 09/25/2023 .	Paydown				7,015	7,720		440		1.048	0		0	0		285	. 01/25/2035 .	
152314-NC-0 152314-PQ-7	CXHE 2005-B M2 - RMBS		. 09/25/2023 .	Paydown		14,277	14,277 . 14,188 .	11,703	13,230		1,048		418	0	14,277	0	0		496	. 03/25/2035 .	. 1.A FM
152314-PQ-7	CXHE 2006-A M1 - RMBS		. 09/25/2023 .	Paydown		14, 188	11,188		11.055						11, 188				317	. 10/25/2035 . . 06/25/2036 .	. 1.A FM
161175-CJ-1	CHARTER COMMUNICATIONS OPERATING LLC		. 07/18/2023 .	DND Daribae		158,969	180,000	179,341	179,383		26		26		179,409		(20,440)	(20,440)	6,358	. 04/01/2033 .	. 2.C FE
161546-DZ-6	CFAB 2003-1 IA5 - RMBS		. 09/01/2023 .	Paydown		27.006	27,006	24,238	26,051	0				0	27.006	0	(20,440)	(20,440)	1,131	. 10/25/2032 .	
161546-HC-3	CFAB 2003-6 1A7 - RMBS		. 08/01/2023 .	Paydown		4.938	4.938	4.000	4.133	0	805	0		0	4.938	0	0	0	159	. 11/27/2034 .	. 1.A FM
16162W-LF-4	CHASE 2005-S1 M - CMO/RMBS		. 09/01/2023 .	Paydown		6.940	14,524	6,042	6.178	0		0	761	0	6.940	0	0	0	544	. 05/25/2035 .	1.A FM
16163E-AE-8	CHASE 2007-S2 1A5 - CMO/RMBS		. 07/01/2023	Pavdown		83.789	90.496	90.493	100 . 137	0	(16.348)	0	(16.348)	0	83.789	0	0	0		. 03/25/2037 .	. 1.A
16163E-AE-8	CHASE 2007-S2 1A5 - CMO/RMBS		. 09/01/2023 .	Paydown		(90,449)	255	255	(21,313)	0	(69, 136)	0	(69, 136)	0	(90,449)	0	0	0	254	. 03/25/2037 .	. 1.A FM
17216*-AB-0	CINCINNATI LIFE INSURANCE COMPANY - CMO		. 09/20/2023 .	Direct		301	301 .	122	295	0	7	0	7	0	301	0	0	0	0	. 08/24/2041 .	. 1.E
				CITIGROUP GLOBAL MARKETS																	
172967-MD-0	CITIGROUP INC		. 07/28/2023 .	. INC		35,916	40,000	39,981	39,983	0	0	0	0	0	39,984	0	(4,068)	(4,068)	1,901	. 07/23/2048 .	. 1.G FE
	CMSI 2005-3 B1 - CMO/RMBS		. 08/01/2023 .	Paydown		252	549	450	150	97	4	0	101	0	252	0	0	0	20	. 04/25/2035 .	5.C FM
	CMSI 2005-3 B1 - CMO/RMBS		. 09/01/2023 . . 09/01/2023 .	Paydown			440 .	361	238	/8	5	0	83	0	322	0	0	0	21	. 04/25/2035 .	. 6. FM
17306S-AA-1 17307G-4H-8	CMLTI 2006-WF1 A2C - RMBS		. 09/01/2023 .	Paydown		1, 187	1,255	762			39		39		1 196				36	. 06/25/2036 .	. 1.A FM
	CMLTI 2006-WF1 A2F - RMBS		. 09/01/2023 .	Paydown		43.405													720	. 03/25/2036 . . 03/25/2036 .	. 1.A FM
	CMLT1 2004-NCM2 1A2 - CMO/RMBS		. 09/01/2023 .	Paydown		80.313			80.481	0	(168)		(168)	0		0		0	3.492	. 08/25/2034 .	. 4.A FM
	CMLT1 2005-9 213 - CMO/RMBS		. 09/01/2023 .	Paydown		(1,205)			(1,217)	0	13	0	13	0	(1,205)	0	0	0	166	. 09/25/2035 .	1.A FM
17307G-MJ-4	CMLT1 2004-HYB4 WA - CMO/RMBS		. 09/01/2023 .	Pavdown		458	458	357	376	n	82		82		458		0	0		. 12/26/2034 .	1.A FM
	CMLT1 2005-WF1 A5 - RMBS		. 09/01/2023 .	Paydown		2	2	2	2	0	0	0	0	0	2	0	0	0	0	. 11/27/2034 .	. 1.A FM
17307G-Y8-5	CMLTI 2005-12 2A3 - CMO/RMBS		. 09/01/2023 .	Paydown		(3,698)	9,619	6 , 136	(4, 120)	0	422	0	422	0	(3,698)	0	0	0	400	. 12/30/2035 .	. 1.A FM
17309R-AA-0	CMLTI 2006-AR6 1A1 - CMO/RMBS		. 09/01/2023 .	Paydown		490	558 .	404	325	0	165	0	165	0	490	0	0	0	14	. 08/25/2036 .	. 1.A FM
17310N-AH-1	CRMSI 2006-3 M2 - RMBS		. 09/01/2023 .	Paydown		(853)	35,844	23,341	(912)	0	59	0	59	0	(853)	0	0	0	999	. 11/25/2036 .	. 1.A FM
17310V-AC-4	CMLT1 2006-HE3 A2C - RMBS		. 09/25/2023 .	Paydown		12,344	12,344	6,600	9,394	0	2,950	0	2,950	0	12,344	0	0	0	182	. 12/25/2036 .	. 1.A FM
17310V-AD-2	CMLTI 2006-HE3 A2D - RMBS		. 09/25/2023 .	Paydown		14,767	14,767	7,896	11,236	0	3,531	0	3,531	0	14,767	0	0	0	218	. 12/25/2036 .	. 1.A FM
1	CMLTI 2007-AR5 1A2 - CMO/RMBS		. 09/01/2023 .	Paydown		1,472	1,515	697	0	0	1,472	0	1,472	0	1,472	0	0	0	45	. 04/25/2037 .	. 1.A FM
17311Y-AA-1	CBASS 2007-CB3 A1 - RMBS		. 09/01/2023 .	Paydown		54,421	54,421	20,415	57,216	0	425	3,220	(2,795)	0	54,421	0	0	0	475	. 03/25/2037 .	. 1.A FM
17313N-AD-7	CMLTI 2007-9 1A4 - CMO/RMBS		. 09/01/2023 .	Paydown		22,856	22,963	12,228	23,061	0	(205)	0	(205)	0	22,856	0	0	0	986	. 10/25/2047 .	. 1.A FM
	CMLTI 2009-6 102 - CMO/RMBS		. 09/01/2023 .	Paydown		8,720		5,441	8,711	0	9	0	9	0	8,720	0	0	0	341	. 01/25/2037 .	. 1.A FM
	CMLT1 2009-9 5A2 - CMO/RMBS		. 09/01/2023 .	Paydown		32,805	36,367	20,561	32,465	0	340	0	340	0	32,805	0	0	0	1,386	. 01/25/2037 .	. 1.A FM
	CMLTI 2010-10 1A4 - CMO/RMBS		. 08/25/2023 .	Paydown		88,565	101,654		88,140	0	425	0	425	0	88,565	0	0	0	2,356	. 11/25/2035 .	. 1.A FM
	CMLT1 2013-8 1A2 - CMO/RMBS		. 09/01/2023 .	Paydown		10,282	10,812		9,646	J0	636	0	636	0 	10,282	J0	0	0	320	. 05/25/2035 .	. 2.B
	CMLTI 22A A1 - CMO/RMBS		. 09/01/2023 . . 09/01/2023 .	Paydown		1,649		1,649		0	0	0	0	0		0	0	0	67	. 05/25/2062 .	2.B
	CMALI 2007-A6 A6 - CMO/HMBS		. 09/01/2023 .	Paydown		31,831	40,817 .	32,464	31,096	0	735	0		0	31,831	0	0	0		. 06/25/2037 02/25/2067 .	
1ISDBSE-AU-5	TWILL 222 83 - UNU/HMD5	1	U9/U1/2023	Pavdown		4 452	4 952	4 952	4 959	. ()	. (/)	. 0	1(/)	1 0	4.952	1	1 0	U .	120	uzzza/20b/	. I I.F FE

					Show All Lor	ng-Term Bo	onds and Sto	ck Sold, Rec	deemed or C	Otherwise	Disposed o	of During th	he Current Quarter							
1	2	3	4	5	6	7	8	9	10	CI	nange In Boo	ok/Adiusted	Carrying Value	16	17	18	19	20	21	22
	_		-	-	_	-		_		11	12	13	14 15							NAIC
																				Desig-
																				nation,
																				NAIC [°]
													Total Total							Desig-
												Current	Change in Foreign					Bond		nation
												Year's	Book/ Exchange					Interest/		Modifier
									Prior Year		Current	Other Than			Foreign			Stock	Stated	and
									Book/	Unrealized		Temporary	Carrying Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	t Value /Adjuste		Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	`				(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eian		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	tization)/ Accretion	Recog- nized	(11 + 12 - Carrying 13) Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	<u> </u>	eigii		+	Stock					(Decrease)		nizeu			Disposai	Disposai	Disposai			
19688M-AA-8	COLT 228 A1 - CMO/RMBS		. 09/01/2023 .	Paydown		448,262	448,260	448,254	448,320	0	(59)	0	(59)	0448,262	0	0	0	18,850	. 08/25/2067 .	. 1.A FE
19688M-AC-4 19688N-AC-2	COLT 228 A3 - CMO/RMBS		. 09/01/2023 . . 09/25/2023 .	Paydown		172,416	172,416	169,759	169,585		2,831	0	2,831	0172,416 0248,471	0				. 08/25/2067 . . 05/25/2068 .	. 1.F FE
200447-AM-2	COMISION FEDERAL DE ELECTRICIDAD	······	. 09/23/2023 .	PaydownGOLDMAN		1,683,000	2,000,000	2,000,000	2,000,000					02,000,000		(317,000)	(317,000)	134,676	. 03/23/2006 . . 02/15/2052 .	
	CONTOTORY LEGISLE SE ELECTRICIONS	0	. 00/00/2020 .	NOMURA SECURITIES INTL		1,000,000										(017,000)	(017,000)		. 02/ 10/ 2002 .	2.5 12
202712-BN-4	COMMONWEALTH BANK OF AUSTRALIA	C	. 09/21/2023 .	INC		384,000	500,000	500,000	500,000	0	0	0	0	0 500,000	0	(116,000)	(116,000)	13,851	. 03/11/2031 .	. 2.A FE
20753W-AF-3	CAS 2019-R07 1M2 - CMO/RMBS		. 09/25/2023 .	Paydown		1,635	1,635	1,634		0	(2)	0	(2)	0	0	0	0	75	. 10/25/2039 .	
				MILLENNIUM ADVISORS, LLC										1			l			
21036P-BG-2	CONSTELLATION BRANDS INC		. 09/26/2023 .			179, 113	250,000	251,072	251,015	0	(17)	0	(17)	0250,997	0	(71,885)	(71,885)	8,516	. 05/01/2050 .	
21075W-KC-8	CONHE 991 B - RMBS		. 09/01/2023 .	Paydown		11,069	11,069		10,231	0	838	0	838	011,069	0	0	0	364	. 04/25/2030 .	. 1.A FM
210885-B*-9	WILCAC LIFE INSURANCE COMPANY - CMO		. 09/12/2023 .	Direct		4,352	4,352	2,804	4, 166	0	186	0	186	0	0	0	0	0	. 05/16/2024 .	
210885-C*-8	WILCAC LIFE INSURANCE COMPANY - CMO		. 08/27/2023 .	Maturity @ 100.00		30,000	30,000	20,609	29,011	0	989	0	989	030,000	0	0	0	0	. 08/27/2023 .	. 1.D
21121#-AD-8	CONTINENTAL CASUALTY COMPANY - CMO		. 09/12/2023 .	Direct		1,560	1,560	673	1,513	0	47	0	47	0	0	0	0	0	. 09/15/2033 .	. 1.E
21121#-AF-3	CONTINENTAL CASUALTY COMPANY - CMO		. 09/12/2023 .	Direct		900	900	394	859	0	41	0	41	0900	0	0	0	0	. 09/15/2033 .	. 1.E
21121#-AG-1	CONTINENTAL CASUALTY COMPANY - CMO		. 09/12/2023 .	Direct		750	750	386	727	0	23	0	23	0750	0	0	0	0	. 09/15/2033 .	. 1.E
21121#-AH-9	CONTINENTAL CASUALTY COMPANY - CMO		. 09/13/2023 .	Direct		4,200	4,200	2,167	4,073	0	127	0	127	0	0	0	0	0	. 10/12/2032 .	. 1.E
21121#-AK-2	CONTINENTAL CASUALTY COMPANY - CMO		. 09/20/2023 .	Direct		1,500	1,500	936		0	58	0	58	0	0	0	0	0	. 03/20/2028 .	
21121#-AL-0	CONTINENTAL CASUALTY COMPANY - CMO		. 09/13/2023 .	Direct		3,000	3,000	1,591	2,914	0	86	0	86	0	0	0	0	0	. 10/12/2032 .	. 1.E
21121#-AN-6	CONTINENTAL CASUALTY COMPANY - CMO		. 09/13/2023 .	Direct		2,250		1,609	2,171	0		0		0	0	0	0	0	. 12/12/2025 .	
22540V-3D-2 22541N-QN-2	CSFB 2002-18 1M2 - RMBS		. 09/01/2023 08/25/2023 .	Paydown		108	108	70 49	110	0	(2)	0	(2)	0108 074	0	0	0	3	. 06/25/2032 . . 03/25/2033 .	. 5.A FM
22541N-W9-6	CSFB 2003-8B 4P1 - CMO/RMBS	0	. 07/24/2023 .	Paydown		47,432	47,432	47 ,751	47,696	o	(265)		(265)	047.432				1,591	. 04/22/2033 .	
225410-30-4	CSFB 2003–29 1A1 – CMO/RMBS		. 09/01/2023 .	Paydown		16.340		14.706		0	1.073	0	1.073	0	0	0	0	685	. 12/25/2033 .	
22541Q-PZ-9	CSFB 2003-21 4A1 - CMO/RMBS		. 09/01/2023 .	Paydown		1.810	1,810	1,625		0	146	0		0	0	0	0	66	. 08/25/2033 .	
22541S-FH-6	CSFB 2004-AR4 5M1 - RMBS		. 09/25/2023 .	Pavdown		237 . 114	237 . 114	223.793	136.377	0	12.589	0	12.589	0237 . 114	0	0	0	7,085	. 05/25/2034 .	. 1.A FM
22541S-XR-4	CSFB 2004-AR8 8M1 - RMBS		. 09/25/2023 .	Paydown		11,964	11,964	11,994	11,860	0	104	0		0	0	0	0	393	. 09/25/2034 .	
225470-QX-4	HEMT 2005-5 A2A - RNBS		. 07/25/2023 .	Pavdown		4.702	4.702	1.406	4.707	0	(5)	0	(5)	04.702	0	0	0	7	. 04/25/2036 .	
225470-QX-4	HEMT 2005-5 A2A - RMBS		. 09/25/2023 .	Pavdown		5.488	5.488	1.641	5.494	0	(6)	0	(6)	0 5.488	0	0	0	11	. 04/25/2036 .	
225470-VM-2	CSMC 2006-1 321 - CMO/RMBS		. 08/01/2023	Pavdown		985	985	926	997	0	(12)	0	(12)	0985	0	0	0	35	. 02/25/2036 .	. 1.A FM
23242W-AN-9	CWALT 2006-J4 2A6 - CMO/RMBS	1	. 09/25/2023 .	Pavdown		17.873	18,003	9,316	17,758	0	115	0		0	0	0	0	516	. 07/25/2036 .	
	CWL 06SD4 A1 - RMBS	1	. 09/25/2023 .	Pavdown		11.206	11,466	7,639	11,441	0	(235)	0	(235)	011,206	0	0	0	475	. 12/26/2036 .	
23245C-AD-2	CWL 2007-1 2A3 - RMBS	1	. 09/25/2023 .	Paydown		4,911	4,911		1,972	0	2,939	0	2,939	04,911	0	0	0	114	. 08/25/2033 .	
23332Q-AS-2	DSLA 2006AR2 2A3 - RMBS		. 09/19/2023 .	Paydown		42,829	94,242	77,481	42,586	0	243	0	243	042,829	0	0	0	1,509	. 10/19/2036 .	. 1.A FM
23332U-BN-3	DSLA 2004-AR3 B3 - CMO/RMBS	1	. 08/21/2023 .	Paydown		121	765	569	127	0	(6)	0	(6)	0121	0	0	0	24	. 07/19/2044 .	. 1.A FM
23332U-BN-3	DSLA 2004-AR3 B3 - CMO/RMBS	1	. 09/19/2023 .	Paydown		79	529	394	84	0	(5)	0	(5)	079	0	0	0	12	. 07/19/2044 .	. 5.C FM
25150Q-AB-3	DBALT 2006-0A1 A2 - RMBS	1	. 08/25/2023 .	Paydown		4,443	9,546	5,681	4,426	0	17	0	17	0	0	0	0	242	. 02/25/2047 .	. 3.C FM
25150Q-AB-3	DBALT 2006-0A1 A2 - RMBS	1	. 09/25/2023 .	Paydown		11,145	51,995	37,357	11,034	0	112	0	112	011,145	0	0	0	1,285	. 02/25/2047 .	. 1.A FM
25150Q-AB-3	DBALT 2006-0A1 A2 - RMBS		. 09/25/2023 .	Paydown		22, 128	22, 128	16,128	22, 129	0	(1)	0	(1)	022, 128	0	0	0	680	. 02/25/2047 .	. 4.A FM
25150U-AB-4	DBALT 2007-0A2 A2 - RMBS		. 09/25/2023 .	Paydown		2,458	2,458	1,270	2,441	0	17	0	17	0	0	0	0	37	. 04/25/2047 .	. 5.A FM
25150X-AC-6	DBALT 2007-0A5 A3 - RMBS		. 09/25/2023 .	Paydown		23,773	23,773	16,609	22,660	0	1,113	0	1,113	023,773	0	0	0	566	. 08/25/2047 .	. 5.B FM
251510-HP-1	DBALT 2005-5 1A4 - CMO/RMBS		. 08/01/2023 .	Paydown		28,568	59,744	60,640	26,766	0	1,802	0	1,802	028,568	0	0	0	1,865	. 11/26/2035 .	. 4.C FM
251510-HP-1	DBALT 2005-5 1A4 - CMO/RMBS		. 09/01/2023 .	Paydown		28,703	46,556	47,255	26,900	0	1,803	0	1,803	028,703	0	0	0	1,798	. 11/26/2035 .	
	DBALT 2007-0A1 A1 - RMBS		. 09/25/2023 .	Paydown		32,920	32,920	20,493	32,829	0	91	0	91	032,920	0	0	0	617	. 02/25/2047 .	. 1.A FM
25151X-AG-6	DBALT 2007-0A4 A2B - RMBS		. 09/25/2023 .	Paydown		31,797	29,537	33,672	31,833	0	(36)	0	(36)	031,797	0	0	0	748	. 08/26/2047 .	. 5.B FM
0547011 11: 5	DEVOLUENTEDOV CODO		00 (04 (00==	NATL FINANCIAL SERVICES			00.555		00.715	_	,	_	(400)		_	/4 ===:	(4 555)		40 /45 /0055	a p 55
251/9M-AV-5	DEVON ENERGY CORP	1	. 08/24/2023 .	CORP (NFS)		30,093	30,000	33,714	32,116	J0	(489)	0	(489)	031,628	0	(1,535)	(1,535)	1,214	. 12/15/2025 .	. 2.B FE

SCHEDULE D - PART 4

					Show All Lo	ng-Term Bo	inds and Stoo	ck Sold, Red	deemed or C	Otherwise	Disposed o	of During th	he Current Quarte	r						
1	2	3	4	5	6	7	8	9	10	CI	nange In Boo	ok/Adjusted	Carrying Value	16	17	18	19	20	21	22
										11	12	13	14 15							NAIC
																				Desig-
																				nation,
																				NAIC
													Total Total	ı						Desig-
												Current	Change in Forei	ın İ				Bond		nation
												Year's	Book/ Excha	ige Book/				Interest/		Modifier
									Prior Year		Current	Other Than	Adjusted Chang	in Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying Boo	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value /Adjus	ed Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 - Carry	ng Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13) Valu	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
				NATL FINANCIAL SERVICES																
25470D-AL-3	DISCOVERY COMMUNICATIONS LLC		. 09/28/2023 .	CORP (NFS)		194,866	200,000	189,544	189,975	0	2, 152	0	2, 152	0192, 127	0	2,739	2,739	10,290	. 03/11/2026 .	
25755T-AP-5	DPABS 2021-1 AII - RMBS		. 07/25/2023 .	PaydownNOMURA SECURITIES/FIXED		1,250	1,250	1,250	1,250	0	0	0	0	0 1,250	0	0	0	30	. 04/25/2051 .	. 2.A FE
26251N-AE-0	DRSLF 60 D - CD0		. 09/20/2023 .	INCOME		967,500	1,000,000	963,438	250,000	n	468		468	0963.906	n	3.595	3,595	30,585	. 07/15/2031 .	. 2.0 FE
26252Q-AL-6	DRSLF 68 BR - CD0		. 08/23/2023	BNP PARIBAS, S.A		2.955.000	3.000.000	2,951,400	0	n		0		02.951.518		3.482	3.482	23,626	. 07/15/2035 .	
268432-AC-5	EFMT 224 A3 - CMO/RMBS		. 09/01/2023 .	Paydown		64,097	64,097	62,387	62,388	0	1,709	0	1,709	064,097	0	0	0,	2,559	. 09/25/2067 .	. 1.F FE
26844Q-AC-1	EFMT 2023-1 A3 - CMO/RMBS		. 09/01/2023 .	Paydown		246,027	246,027	247,992	0	0	(1,965)	0	(1,965)	0246,027	0	0		9,693	. 02/27/2068 .	
28000X-AA-6	EDGE 221 A2 - ABS		. 09/25/2023 .	Paydown		2, 188	2,188	2,128		0	53	0	53	0	0	0	0	62	. 03/25/2052 .	
1				DEUTSCHE BANK																
281020-AR-8	EDISON INTERNATIONAL		. 08/24/2023 .	SECURITIES, INC		187,023	190,000	189,561	189,789	0	57	0	57	0189,846	0	(2,824)	(2,824)	8,073	. 04/15/2025 .	
288547-AS-1	ELAT 2007-2 A2F - RMBS		. 09/25/2023 .	Paydown		1,294	1,294	1,106	1, 163	0	131	0	131	0	0	0	0 .	37	. 05/26/2037 .	. 1.A FM
29379V-BL-6	ENTERPRISE PRODUCTS OPERATING LLC		. 09/14/2023 .	DEUTSCHE BANK SECURITIES, INC		477 . 840	500,000	498,800	499.483	0	83	0	83	0499.566	0	(21,726)	(21,726)	21,396	. 02/15/2027 .	. 2.A FE
2007 57 DE 0	ENTERNINGE THOSOURGE OF ENAMENGE EED		. 03/ 14/ 2020 .	BAIRD, ROBERT W &		477,040										(21,720)	(21,720)	21,000	. 02/ 13/ 2021 .	2.A 1L
294429-AT-2	EQUIFAX INC		. 07/26/2023 .	COMPANY IN		207,347	260,000	259,301	259,390	0	36	0	36	0259,426	0	(52,079)	(52,079) .	5,286	. 09/15/2031 .	. 2.B FE
29445F-BZ-0	EMLT 2004-3 M3 - RMBS		. 08/25/2023 .	Paydown		1,454		1,381	1,442	0	12	0	12	0	0	0	0 .	33	. 12/25/2034 .	. 1.A FM
29445F-CR-7	EMLT 2005-1 M4 - RMBS		. 09/25/2023 .	Paydown		7, 198	7, 198	6,045	6,941	0	257	0	257	0	0	0	0 .	186	. 04/25/2035 .	
	ERIE FAMILY LIFE INSURANCE COMPANY - CMO		. 09/26/2023 .	Direct		1,800	1,800	1,028	1,737	0	63	0	63	0	0	0	0 .	0	. 12/01/2030 .	
295242-B*-1	ERIE FAMILY LIFE INSURANCE COMPANY - CMO		. 09/25/2023 .	Direct		158,787	158,787	91,080	151, 196	0	7,591	0	7,591	0 158,787	0	0	0 .	0	. 09/26/2023 .	
30247D-AE-1	FFML 2006-FF13 A2D - RMBS		. 09/25/2023 .	Paydown		18,679	18,679	10,530	18,516	0	164	0	164	0 18,679	0	0	0 .	357	. 10/25/2036 .	. 1.A FM
302635-AL-1	FS KKR CAPITAL CORP		. 09/21/2023	MUFG SECURITIES AMERICAS		430.000	500.000	496.840	497.347			0	398	0497.745		(67.745)	(67.745)	19,274	. 07/15/2027 .	. 2.C FE
30265A-AQ-7	FREME 2013-K33 C - CMBS		. 07/25/2023 .	Pavdown		2.000.000	2.000.000	1.853.359	1.986.888		13. 112		13. 112	02.000.000		(67,743)	(67,743)		. 07/13/2027 . . 08/27/2046 .	
	THEM 2010 ROS 0 WIDO		. 01/25/2020 .	STIFEL NICOLAUS &		2,000,000	2,000,000	1,000,000			10, 112		10, 112						. 00/21/2040 .	
303901-BJ-0	FAIRFAX FINANCIAL HOLDINGS LTD		. 08/17/2023 .	COMPANY INC		411,615	500,000	506,068	505,427	0	(391)	0	(391)	0505,036	0	(93,421)	(93,421) .	16,313	. 03/03/2031 .	. 2.B FE
30605Y-AB-7	FLCON 171 A - ABS	D	. 09/15/2023 .	Paydown		94,094	94,094	87,303		0	8,648	0	8,648	094,094	0	0	0 .	3,378	. 02/15/2042 .	
30610G-AA-1	FLCON 2019-1 A - ABS	D	. 09/15/2023 .	Paydown		27,635	27,635	25,623	26,260	0		0	1,375	027,635	0	0	0	669	. 09/15/2039 .	. 2.B FE
307650-AA-8	FARM BUREAU LIFE INSURANCE COMPANY - CMO		. 07/18/2023 09/08/2023 .	Direct		30,000	30,000		30,947		(947)		(947)	030,000		0		0	. 07/12/2028 . . 08/01/2028 .	. I.E
310225-A*-8 310225-B*-7	FARMERS NEW WORLD LIFE INSURANCE COMPANY		. 09/08/2023 .	Direct Maturity @ 100.00			6,000 783	542	5,796		34	0	204	0			u	0	. 08/01/2028 . . 07/01/2023 .	. 1.E
31503A-AA-2	ESENTIA GAS ENTERPRISES S DE RL DE CV	C	. 09/30/2023 .	Pavdown			119.976	121,785	121,233	n	(1,257)		(1,257)	0			0	3,824	. 07/01/2023 . . 03/30/2038 .	
31659E-AC-2	FMIC 2006-2 2A2 - RMBS		. 09/25/2023	Paydown		38,113	38,113	20,797	37,482	0	631	0	631	038,113	0	0		92	. 07/25/2036 .	
31659T-EJ-0	FMIC 2005-3 M1 - RMBS		. 09/25/2023 .	Paydown		98,239	98,239	63,335	84,423	0	13,816	0	13,816	098,239	0	0	0 .	362	. 02/25/2036 .	. 1.A FM
31659T-EZ-4	FMIC 2006-1 A3 - RMBS		. 09/25/2023 .	Paydown		37,278	37,278	23,682		0	839	0	839	0	0	0	0 .	141	. 05/25/2036 .	. 1.A FM
31825#-AA-2	ALLIANZ GLOBAL CORPORATE & SPECIALTY SE		. 09/25/2023 .	Direct		3,909	3,909		3,746	0	163	0	163	0	0	0	0 .	0	. 12/01/2026 .	. 1.C
31825#-AB-0	ALLIANZ GLOBAL CORPORATE & SPECIALTY SE		. 09/25/2023 .	Direct		5,320	5,320	3,083	5, 141	0	180	0	180	0	0	0	0 .	0	. 11/01/2030 .	. 1.C
31825#-AC-8	ALLIANZ GLOBAL CORPORATE & SPECIALTY SE		. 09/25/2023 .	Direct		8,322	8,322	4,888	8,060	0	262	0	262	0	0	0	0 .	0	. 11/01/2030 .	. 1.C
32027G-AA-4	FFML 2006-FF12 A1 - RMBS		. 09/25/2023 .	Paydown		16, 121	16, 121	11,199	13,500	0	2,621	0	2,621	0	0	0	0 .	521	. 09/25/2036 .	. 1.A FM
32027G-AE-6	FFML 2006-FF12 A5 - RMBS		. 09/25/2023 .	Paydown		40,721	40,721	25,846	34,509	0	6,213	0	6,213	040,721	0	0	0 .	1,090	. 09/25/2036 .	
32027N-LA-7	FFML 2004-FF7 M1 - RMBS		. 07/25/2023 .	Paydown		47	47	43	21	0	26	0	26	047	0	0	0 .	1	. 09/25/2034 .	
32027N-QM-6	FFML 2005-FF1 M2 - RMBS		. 09/25/2023 .	Paydown		22,984	22,984	18,840	21,799	0	1, 185	0	1, 185	022,984	0	0	0 .	848	. 12/25/2034 .	. 1.A FM
32028G-AA-3	FFML 2006-FF15 A1 - RMBS		. 09/25/2023 .	Paydown		65,634	65,634	44,283	54,790	0	10,844	0	10,844	065,634	0	0	0 .	1,911	. 11/25/2036 .	
32028G-AB-1	FFML 2006-FF15 A2 - RMBS		. 09/25/2023 .	Paydown		33,811	33,811	23,826	28,726	0	5,085	0	5,085	033,811	0	0	0 .	1,023	. 11/25/2036 .	
32028G-AE-5	FFML 2006-FF15 A5 - RMBS		. 09/25/2023 .	Paydown		51,280	51,280		49, 120	0	2, 160	0	2, 160	051,280	0	0	0	1, 125	. 11/25/2036 .	
32051G-2Z-7	FHAMS 2006-FA2 1A5 - CMO/RMBS		. 09/01/2023 .	Paydown		25,057	25,012	21,542	25,285	0	(227)	0	(227)	025,057	0	0	0	877	. 05/25/2036 .	. 1.A FM
32051G-3A-1	FHAMS 2006-FA2 1A6 - CMO/RMBS		. 09/01/2023 .	Paydown		21,088	21,050	12,306	21,437	0	(349)	0	(349)	021,088	0	0	0	738	. 05/25/2036 .	
32051G-AC-9	FHAMS 2004-AA4 B1 - CMO/RMBS	l	. 09/01/2023 .	Paydown		14,544	27,336	18,379	14,354	0	190	0	190	0 14,544	0	0	0 .	898	. 10/25/2034 .	. 1.A FM

					Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Red	leemed or C	Otherwise	Disposed o	of During th	he Current (Quarter							
1	2	3	4	5	6	7	8	9	10	Cl	nange In Boo	ok/Adjusted	Carrying Valu	ue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's		Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than	, ,	Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized		Temporary	Carrying	Book	Carrying	Exchange			Dividends	Con-	SVO
CUSIP		l_			Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-	5	For-	Disposal	Name	Shares of	Consid-	5 1/1	Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	, ,	(Loss) on	During	Maturity	
ification	Description	eign		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
32051G-BD-6	FHASI 2004-AR6 2A1 - CMO/RMBS		. 09/01/2023 .	Paydown		1,501	1,501	1,053	1,110	0	390	0	390	0	1,501	0	0	0	40	. 12/25/2034 .	. 1.A FM
32051G-FE-0	FHAMS 2004-AA7 B1 - CMO/RMBS		. 09/01/2023 .	Paydown		(29)	2,860	976	(10)	0	(19)	0	(19)	0	(29)	0	0	0	103	. 02/25/2035 .	. 1.A FM
32051G-S8-9	FHAMS 2006-FA1 1A5 - CMO/RMBS		. 09/01/2023 .	Paydown		17,485	16,752	12,796	17,500	0	(16)	0	(16)	0	17,485	0	0	0	745	. 04/25/2036 .	. 1.A FM
32115B-AA-8	FNLC 2007-1 A1 - RMBS		. 09/25/2023 .	Paydown		9,759	9,759	5,412	9,692	0	67	0	67	0	9,759	J0	0	0	132	. 08/25/2037 .	. 1.A FM
32115B-AC-4	FNLC 2007-1 A3 - RMBS		. 09/25/2023 .	Paydown	•	30,735	30,735	17 , 179	30,535	l0	201	0	201	0	30,735	l	0	0	416	. 08/25/2037 .	. 1.A FM
34354P-AF-2	FLOWSERVE CORP	l	. 08/17/2023 .			379,638	450,000	453,593	452.909	n	(228)	n	(228)	n	452.681	n	(73,043)	(73,043)	14,000	. 10/01/2030 .	. 2.C FE
	FORD MOTOR CREDIT COMPANY LLC	l	. 09/26/2023 .	Stifel Nicolaus & Co		2,485,625	2.500.000	2,440,625	2.454.823	n	38.086	n	38.086	n	2.492.909	n	(73,043)	(73,043)	72,783	. 10/01/2030 . . 11/17/2023 .	
				MORGAN STANLEY & COMPANY				2, 1.0, 520									(,,204)	(,,204)		, ,	
34959E-AA-7	FORTINET INC		. 09/28/2023 .			213,806	240,000	238,711	239, 171	0	189	0	189	0	239,360	0	(25,554)	(25,554)	2,493	. 03/15/2026 .	. 2.A FE
35564K-HE-2	STACR 2021-DNA5 M2 - CMO/RMBS		. 09/25/2023 .	Paydown		1, 168		1,168	1,168	0	0	0	0 .	0	1, 168	0	0	0	49	. 01/25/2034 .	. 1.A
35564K-JA-8	STACR 2021-DNA5 B1 - CMO/RMBS		. 09/21/2023 .	ML		50,219	50,000	50,000	50,000	0	0	0	0 .	0	50,000	0	219	219	2,938	. 01/25/2034 .	. 3.B FE
35565K-AH-1	STACR 2020-DNA2 M2 - CMO/RMBS		. 09/25/2023 .	Paydown		2,916	2,916	2,916	2,916	0	0	0	0 .	0	2,916	0	0	0	131	. 02/25/2050 .	. 1.A
35565T-AH-2	STACR 2020-HQA5 M2 - CMO/RMBS		. 09/25/2023 .	Paydown		14,658	14,658	14,658	14,658	0	0	0	0 .	0	14,658	0	0	0	710	. 11/25/2050 .	. 1.A
35565X-BD-1	STACR 2020-DNA4 B1 - CMO/RMBS		. 08/02/2023 .	Various		130,923	117,484	117,484	117,484	0	0	0	0 .	0	117,484	0	13,438	13,438	7,768	. 08/25/2050 .	. 2.C FE
36169C-AA-2	GCAT 211 A1 - RMBS		. 09/25/2023 .	Paydown		11,610	11,610	11,610	11,610	0	0	0	0 .	0	11,610	0	0	0	195	. 11/25/2049 .	. 4.B
36169D-AA-0	GCAT 23NQM2 A1 - CMO/RMBS		. 09/25/2023 .	Paydown		3,926	11, 185	10,719	0	0	(6,794)	0	(6,794)	0	3,926	0	0	0	25	. 11/25/2067 .	. 1.A FE
36169D-AC-6	GCAT 23NOM2 A3 - CMO/RMBS		. 09/25/2023 .	Paydown		178,962	178,962	178,951	0	0	11	0	11 .	0	178,962	0	0	0	7,627	. 11/25/2067 .	. 1.F FE
36170H-AC-4	GCAT 2022-NQM4 A3 - RMBS		. 09/01/2023 . . 07/31/2023 .	Paydown		179,788	179,788	176,779	176,900	0	2,888	0	2,888 .	0	179,788	0	0	0	6,518	. 08/25/2067 .	. 1.F FE
36190C-AA-5 36228F-4U-7	GNL QUINTERO SA	b	. 07/31/2023 .	Paydown		(1,646)	164,640	166,514	(36,510)	35.500	(636)		34.864		(1.646)				7,629	. 07/31/2029 . . 06/25/2034 .	. 2.A FE . 6. FM
36228F-7F-7	GSAA 2004-6 M1 - RMBS		. 09/25/2023 .	Paydown			844	548	728			0			844	0			23	. 06/25/2034 . . 06/25/2034 .	. 1.A FM
36228F-K2-1	GSR 2004–3F B1 – CMO/RMBS		. 09/01/2023 .	Paydown		6.887	6.887	6.793	6.728	0	159	0	159	0		0	0	0	263	. 02/25/2034 .	. 1.A FM
36228F-R4-0	GSAMP 2004-HE1 M2 - RMBS		. 09/25/2023 .	Paydown		4.141	4,138	2,498	4, 133	0	7	0	7	0	4.141	0	0	0	44	. 05/25/2034 .	. 1.A FM
36228F-US-3	GSR 2003-7F 5A5 - CMO/BMBS		. 09/25/2023 .	Paydown			18	19	10	0	8	0	8	0		0	0	0	1	. 10/25/2032 .	. 1.A FM
3622E8-AD-7	GSAA 2006-15 AF4 - RMBS	1	. 09/01/2023 .	Pavdown		111.817	111.817	47 .428	111,646	0	171	0	171	0	111.817	0	0	0		. 09/25/2036 .	. 1.A FM
3622EC-AA-4	GSAA 2007-5 AV1 - RMBS		. 09/25/2023 .	Paydown		441	441	157	59	0	383	0	383	0	441	0	0	0	4	. 05/26/2037 .	. 1.A FM
3622EL-AF-3	GSAA 2006-18 F5A - RMBS		. 09/01/2023 .	Paydown		6,953	6,953	4,919	6,909	0	43	0	43	0	6,953	0	0	0	49	. 11/25/2036 .	. 1.A FM
3622EU-AD-8	GSAA 2007-2 A4A - RMBS		. 09/01/2023 .	Paydown		7 , 179	7, 179		7,161	0	17	0	17 .	0	7, 179	0	0	0	43	. 03/25/2037 .	. 1.A FM
3622EU-AE-6	GSAA 2007-2 A5A - RMBS		. 09/01/2023 .	Paydown		24,987	24,987		24,958	0	29	0	29	0	24,987	0	0	0	150	. 03/25/2037 .	. 1.A FM
3622MA-AB-7	GSAMP 2007-FM1 A2A - RMBS		. 09/25/2023 .	Paydown		6,654	6,654	3,543	6,606	0	48	0	48 .	0	6,654	0	0	0	72	. 12/25/2036 .	. 1.A FM
3622MW-BG-7	GSR 2007-3F 1A3 - CMO/RMBS		. 09/01/2023 .	Paydown		4,943	6,246	5,777	4,661	0	282	0	282 .	0	4,943	0	0	0	206	. 05/26/2037 .	. 1.A FM
362334-ED-2	GSAMP 2006-NC1 M1 - RMBS		. 09/25/2023 .	Paydown		64,522	64,522	47,081	59,400	0	5, 121	0	5, 121	0	64,522	0	0	0	2,694	. 02/25/2036 .	. 1.A FM
362334-NV-2	GSRPM 2006-1 M1 - RMBS		. 09/25/2023 .	Paydown		154,640	154,640	131,444	154,463	0	177	0	177 .	0	154,640	0	0	0	4, 121	. 03/25/2035 .	. 1.A FM
362334-QE-7	GSAA 2006-7 F5B - RMBS		. 09/01/2023 .	Paydown		41,459	41,459	20 , 186	41,416	0	42	0	42 .	0	41,459	0	0	0	593	. 03/25/2046 .	. 1.A FM
362341-2J-7	GSAMP 2006-S1 A1 - RMBS		. 09/25/2023 .	Paydown		13,770	13,770	2,410	13,836	0	(66)	0	(66)	0	13,770	0	0	0	70	. 11/25/2035 .	. 1.A FM
362341-6T-1	GSR 2006-1F 111 - CMO/RMBS		. 08/01/2023 .	Paydown		1,699	2, 175	2,014		0	405	0	405	0	1,699	0	0	0	80	. 02/25/2036 .	. 4.A FM
362341-6T-1	GSR 2006-1F 111 - CMO/RMBS		. 09/01/2023 .	Paydown		3,392	4,364	4,042	2,579	0	814 40	0		0	3,392	J0	0	0	160	. 02/25/2036 .	. 6. FM
362341-WX-3	GSR 2005-AR7 1A1 - CMO/RMBS		. 09/01/2023 .	Paydown		30,519	30,050	17,072	0	0		0		0	30,519	0	0	0	625	. 11/25/2035 .	. 6. FE
362341-WZ-8 362341-X4-6	GSR 2005-AR7 2A1 - CMO/RMBS		. 09/01/2023 .	Paydown		3,224 725		3,091	3,060	0	164 725	0		0	3,224 725	0	0	0	88	. 11/25/2035 .	. 1.A FM
362341-X4-6 362341-ZD-4	GSAMP 2005-HF5 M3 - RMBS		. 09/01/2023 .		•		4, / 18	, .	378.688	0		0		0		0	0	0		. 12/25/2035 .	. 1.A FM
362341-ZD-4 36242D-CH-4	GSR 2004-8F 2A3 - CMO/RMBS		. 09/25/2023 .	Paydown	•	416,837		230,511	3/8,688		38,149	0	38,149	0			0		9,328	. 11/25/2035 . . 09/25/2034 .	. 1.A FM
36242D-CH-4 36245D-AD-2	GSAMP 2006-FM2 A2C - RMBS		. 09/01/2023 .	Paydown		13,094		10,329					3, 120						291	. 09/25/2034 . . 09/25/2036 .	. 1.A FM
36245T-AC-9	GSAMP 2006-FM2 A2C - HMBS		. 09/25/2023 .	Paydown		34,093	34,093			n		n		٥	34,093	o	u	n	352	. 11/25/2036 . . 11/25/2036 .	. 1.A FM
	GSR 2006-4F 3A1 - CMO/RMBS		. 09/23/2023 .	Pavdown	•••••	92.776	152.654	246.882	68.477	47.769	5.843	29.314	24.298	٥	92.776	n	n	n	6.026	. 05/25/2036 .	. 6. FM
002030-MM-3	COLL EGGG TI ON I OHIO/ NINDO	1	1. 00/01/2020 .	1 u y u v m 11		52,110	102,004			41,109		23,014		0			U				. V. IM

					Show All Lo	ng-Term Bo	onds and Stoo	ck Sold, Red	leemed or C	Otherwise I	Disposed o	of During tl	he Current Qua	ıarter							
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current		oreign					Bond		nation
												Year's			Book/				Interest/		Modifier
									Prior Year		Current				djusted	Foreign			Stock	Stated	and
												Other Than		5	,	Foreign	Dealized				
OLICID					NI				Book/	Unrealized	Year's	Temporary	, ,		Carrying	Exchange		T-4-1 O-i-	Dividends	Con-	SVO
CUSIP		l	Diamaga	Name -	Number of	0		A -41	Adjusted	Valuation	(Amor-	Impairment			/alue at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-	Description	For-	Disposal	Name	Shares of	Consid-	Dor Value	Actual	Carrying	Increase/	tization)/	Recog-			isposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eign		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	-,	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
362650-AN-3	GSR 2006-4F 4A1 - CMO/RMBS		. 09/25/2023	Paydown		(16,135)	148,628	25,638	(16,115)	0	(20)	0	(20)	0	(16,135)	0	0		1,544	. 05/25/2036 .	. 1.A FM
362669-BM-4	GSR 2007-4F 311 - CMO/RMBS		. 09/01/2023	Paydown		9,706	12,617	10,472	9,421	0	285	0	285	0	9,706 .	0	0	0	572	. 07/25/2037 .	. 1.A FM
36297T-AC-6	GSR 2006-AR2 2A2 - CMO/RMBS		. 09/01/2023	Paydown		22,401	13,599	7,162	0	0	22,401	0	22,401	0	22,401 .	0	0	0	287	. 04/25/2036 .	. 1.A FM
36297T-AN-2	GSR 2006-AR2 1B2 - CMO/RMBS		. 09/25/2023	Paydown NOMURA SECURITIES/FIXED		628	628	408	616	0	12	0	12	0	628	0	0	0	24	. 12/25/2035 .	. 1.A FM
36318W-AH-3	GALXY XV DR - CDO	1	. 08/23/2023	INCOME		1,016,600	1.040.000	936,738	0	n	5,316	n	5,316	0	942.055	0	74,545	74,545	31,370	. 10/15/2030 .	. 2.C FE
36321P-AA-8	GALAXY PIPELINE ASSETS BIDCO LTD	C	. 09/30/2023	Paydown		248,310	248,310	248,310	248,310	0	0	0	0	0	248,310	0	0	0			
		1		BANK OF NEW		**	**	,-	**						,				,		
				YORK/BARCLAYS LONDON, NY																	
36830D-AD-3	GC TREASURY CENTER CO LTD	D	. 08/25/2023			305,055	358,000	331,078	0	0	1,275	0	1,275	0	332,353 .	0	(27,298)	(27,298)	14,396	. 03/30/2032 .	
368770-A*-4	GENERAL AMERICAN LIFE INSURANCE COMPANY,		. 09/25/2023	Direct		849	849	466	819	0	30	0	30	0	849 .	0	0	0	0	. 10/25/2026 .	. 1.D
37249@-AA-9	GENWORTH LIFE INSURANCE COMPANY - CMO		. 09/08/2023	Direct		4,500	4,500	1,308	4,395	0	105	0	105	0	4,500 .	0	0	0	0	. 12/09/2040 .	. 5.A
37249@-AB-7	GENWORTH LIFE INSURANCE COMPANY - CMO		. 09/14/2023	Direct		5,733	5,733	3,383	5,506	0	227	0	227	0	5,733 .	0	0	0	0	. 02/15/2026 .	. 5.A
37249@-AC-5	GENWORTH LIFE INSURANCE COMPANY - CMO		. 09/14/2023	Direct		2,625		1,618	2,510	0	115	0	115	0	2,625 .	0	0	0	0	. 12/15/2024 .	. 5.A
37249@-AD-3	GENWORTH LIFE INSURANCE COMPANY - CMO		. 09/26/2023	Direct		30,536	30,536	15,962	29,350	0	1, 186	0	1, 186	0	30,536 .	0	0	0	0	. 03/28/2026 .	. 5.A
37249@-AF-8	GENWORTH LIFE INSURANCE COMPANY - CMO		. 09/14/2023	Direct		2, 100	2,100	598	2,051	0	49	0	49	0	2,100	0	0	0	0	. 02/15/2042 .	. 5.A
37249@-AH-4	GENWORTH LIFE INSURANCE COMPANY - CMO		. 09/25/2023	Direct		1,650	1,650	808	1,589	0	61	0	61	0	1,650 .	0	0	0	0	. 06/27/2027 .	. 5.A
37249@-AM-3	GENWORTH LIFE INSURANCE COMPANY - CMO		. 09/25/2023	Direct		3,000	3,000	1,610	2,911	0	89	0	89	0	3,000	0	0	0	0	. 06/27/2027 .	. 5.A
37249@-AV-3	GENWORTH LIFE INSURANCE COMPANY - CMO		. 09/27/2023	Direct		1,791	1,791	1,096	1,726	0	65	0	65	0	1,791 .	0	0	0	0	. 01/01/2027 .	. 5.A
37250@-AD-9	GENWORTH LIFE AND ANNUITY INSURANCE COMP		. 09/20/2023	Direct		2,250	2,250	1,035		0	142	0	142	0	2,250 .	0	0	0	0	. 03/24/2028 .	. 4.C
37250@-AE-7	GENWORTH LIFE AND ANNUITY INSURANCE COMP		. 09/20/2023	Direct		2,400	2,400	1,267	2,315	0	85	0	85	0	2,400 .	0	0	0	0	. 11/21/2028 .	. 4.C
37250@-AF-4	GENWORTH LIFE AND ANNUITY INSURANCE COMP		. 09/28/2023	Direct		3,001	3,001	1,787	2,861	0	139	0	139	0	3,001	0	0	0	0	. 12/03/2026 .	. 4.C
37250@-AK-3	GENWORTH LIFE AND ANNUITY INSURANCE COMP		. 09/20/2023	Direct		1,200	1,200	387	1,167	0	33	0	33	0	1,200	0	0	0	0	. 02/21/2034 .	. 4.C
37250@-AL-1	GENWORTH LIFE AND ANNUITY INSURANCE COMP		. 09/25/2023	Direct		1,050	1,050	639	1,009	0	41	0	41	0	1,050	0	0	0	0	. 08/27/2027 .	. 4.C
37250@-AP-2	GENWORTH LIFE AND ANNUITY INSURANCE COMP		. 09/27/2023	Direct		4, 156	4, 156	1,773	3,984	0	171	0	171	0	4, 156	0	0	0	0	. 07/01/2028 .	. 4.C
37250@-AT-4	GENWORTH LIFE AND ANNUITY INSURANCE COMP		. 09/11/2023	Direct		2,397	2,397	1,064		0	75	0	75	0	2,397	0	0	0	0	. 03/13/2031 .	. 4.C
37250@-AX-5	GENWORTH LIFE AND ANNUITY INSURANCE COMP		. 09/26/2023	Direct		1,325	1,325	642	1,286	0	38	0	38	0	1,325	0	0	0	0	. 12/02/2035 .	. 4.C
37250@-BE-6	GENWORTH LIFE AND ANNUITY INSURANCE COMP		. 09/11/2023	Direct		2, 163	2,163	931	2, 102	0	61	0	61	0	2, 163	0	0	0	0	. 03/13/2034 .	. 4.C
37250@-BL-0	GENWORTH LIFE AND ANNUITY INSURANCE COMP		. 09/14/2023	Direct		2,850	2,850	1,507	2,763	0	87	0	87	0	2,850	0	0	0	0	. 10/16/2032 .	. 4.C
37250@-BQ-9	GENWORTH LIFE AND ANNUITY INSURANCE COMP		. 09/27/2023	Direct		3,000	3,000	1,780	2,907	0	93	0	93	0	3,000	0	0	0	0	. 02/01/2031 .	. 4.C
37250@-BR-7	GENWORTH LIFE AND ANNUITY INSURANCE COMP		. 09/14/2023	Direct		1,323	1,323	709	1,284	0	39	0	39	0	1,323	0	0	0	0	. 10/16/2032 .	. 4.C
37250@-CA-3	GENWORTH LIFE AND ANNUITY INSURANCE COMP	1	. 09/20/2023	Direct		40,000	40,000	26,678	38, 191	0	1,809	0	1,809	0	40,000	0	0	0	0	. 09/23/2023 .	. 4.C
37250@-CC-9	GENWORTH LIFE AND ANNUITY INSURANCE COMP	1	. 09/01/2023	Direct		2, 100	2,100	1,262	2,041	0	59	0	59	0	2,100	0	0	0	0	. 08/06/2031 .	. 4.C
37250@-CD-7	GENWORTH LIFE AND ANNUITY INSURANCE COMP		. 09/14/2023	Direct		1,140	1,140	662	1,109	0	32	0	32	0	1,140	0	0	0	0	. 10/16/2032 .	. 4.C
37250@-CF-2	GENWORTH LIFE AND ANNUITY INSURANCE COMP		. 09/15/2023	Direct		2,401	2,401	1,316	2,334	0	67	0	67	0	2,401	0	0	0	0	. 01/19/2031 .	. 4.C
37252E-A#-3	GENWORTH LIFE INSURANCE COMPANY OF NEW Y		. 09/14/2023	Direct		1,800	1,800	758	1,753	0	47	0	47	0	1,800	0	0	0	0	. 06/15/2036 .	. 5.A
37252E-A*-7	GENWORTH LIFE INSURANCE COMPANY OF NEW Y		. 09/14/2023	Direct		1,800	1,800	668		0	55	0	55	0	1,800	0	0	0	0	. 06/15/2036 .	. 5.A
37252E-A@-5	GENWORTH LIFE INSURANCE COMPANY OF NEW Y		. 09/08/2023	Direct		405	405	242	387	0	18	0	18	0	405 .	0	0	0	0	. 11/12/2024 .	. 5.A
37252E-B#-2	GENWORTH LIFE INSURANCE COMPANY OF NEW Y		. 09/27/2023	Direct		2, 100	2,100	1,263	2,028	0	72	0	72	0	2,100	0	0	0	0	. 11/01/2027 .	. 5.A
37252E-B*-6	GENWORTH LIFE INSURANCE COMPANY OF NEW Y		. 09/14/2023	Direct		1,502	1,502	808		0	56	0	56	0	1,502	0	0	0	0	. 12/15/2024 .	. 5.A
37252E-C#-1	GENWORTH LIFE INSURANCE COMPANY OF NEW Y		. 09/27/2023	Direct		5,927	5,927	3,060	5,738	0	189	0	189	0	5,927	0	0	0	0	. 02/01/2031 .	. 5.A
37252E-C*-5	GENWORTH LIFE INSURANCE COMPANY OF NEW Y		. 09/27/2023	Direct		2,603	2,603	1,439	2,515	0	88	0	88	0	2,603	0	0	0	0	. 02/01/2030 .	. 5.A
37252E-D*-4	GENWORTH LIFE INSURANCE COMPANY OF NEW Y		. 09/14/2023	Direct		2, 187	2, 187	1,405		0	84	0	84	0	2, 187	0	0	0	0	. 11/15/2024 .	. 5.A
37252E-E*-3	GENWORTH LIFE INSURANCE COMPANY OF NEW Y		. 09/27/2023	Direct		14,840	14,840	6,387	14,530	0	310	0	310	0	14,840 .	0	0	0	0	. 03/01/2043 .	. 5.A
	GLENCORE FUNDING LLC	1	. 09/13/2023	Various		237.833	240.000	244 .200	240.843	0	(438)	0	(438)	0	240.404	0	(2.571)	(2.571)	9.674	. 04/29/2024 .	. 2.A FE

					Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Red	deemed or C	Otherwise	Disposed o	of During th	he Current Q	uarter							
1	2	3	4	5	6	7	8	9	10	Cl	nange In Bo	ok/Adjusted	Carrying Value	Э	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/ E	xchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than	Adjusted C	Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary		Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP		1_			Number of				Adjusted	Valuation	(Amor-	Impairment		Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-		Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-		Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
378272-AX-6	GLENCORE FUNDING LLC		. 09/14/2023 .	DEUTSCHE BANK SECURITIES, INC		258,524	280,000	278,597	279,238		197		197	0	279,434	0	(20,910)	(20,910)	4,714	. 09/01/2025 .	2 / EE
3/02/2-84-0	GLENCONE I ONDING EEC		. 09/ 14/ 2023 .	SG AMERICAS SECURITIES.		230,324	200,000	270,397	2/9,200				197		27 5, 404		(20,910)	(20,910)	4,714	. 03/01/2023 .	. 2.A IL
38138T-AE-1	GLM 10 B - CD0	C	. 07/28/2023 .	LLC		5,892,000	6,000,000	5,889,000	0	0	0	0	0	0 .	5,889,000	0	3,000	3,000 .	14,376	. 07/20/2034 .	. 1.0 FE
		1		PERSHING DIV OF DLJ SEC														,			
38141G-VR-2	GOLDMAN SACHS GROUP INC		. 09/13/2023 .	MERRILL LYNCH PIERCE		58,051	60,000	59,580	59,865	0	32	0	32	0	59,897	0	(1,846)	(1,846)	2,288	. 10/21/2025 .	. 2.B FE
38141G-YN-8	GOLDMAN SACHS GROUP INC	1	. 08/22/2023 .	FENNER & SMITH INC		23,606	30,000	30,000	30,000	n	n	0	0	n	30,000	n	(6.394)	(6,394)	667	. 10/21/2032 .	. 1.F FE
39538B-AJ-3	GPMF 2006-AR6 2A2 - RMBS		. 09/25/2023 .	Pavdown		1.838		1,448		210	(4)	0			1.838		n	0	105	. 10/21/2002 .	
39538R-BZ-1	GPMF 2005-AR3 2A1 - CMO/RMBS		. 08/25/2023 .	Pavdown		5.067	5,067	3.062	5. 109		(43)	0	(43)		5.067		n		162	. 08/25/2045 .	
39538W-EQ-7	GPMF 2005-AR5 4A2 - CMO/RMBS		. 09/01/2023	Pavdown		4.485	264	196	4.497	0	(12)	0	(12)	0	4.485	0	0	0	6	. 11/25/2045 .	
39538W-FK-9	GPMF 2006-AR1 A2A - RMBS		. 09/25/2023 .	Paydown		22,810	22,810	26,280	23,236	0	(426)	0	(426)	0 .	22,810	0	0	0 .	566	. 02/25/2036 .	
39538W-FL-7	GPMF 2006-AR1 A2B - RMBS		. 09/25/2023 .	Paydown		57,366	57,366	63,573	58,121	0	(755)	0	(755)	0	57,366	0	0	0 .	1,974	. 02/25/2036 .	. 1.A FM
39538W-GA-0	GPMF 2006-AR2 1A1 - RMBS		. 09/25/2023 .	Paydown		27,056	27,056	23,809	26,553	0	503	0	503	0 .	27,056	0	0	0 .	660	. 03/25/2036 .	. 1.A FM
39538W-GG-7	GPMF 2006-AR2 3A2 - RMBS		. 09/25/2023 .	Paydown		8,748	8,748	7,920	0	0	8,748	0	8,748	0	8,748	0	0	0 .	250	. 03/25/2036 .	. 1.A FM
39807U-AB-2	GREYSTAR REAL ESTATE PARTNERS LLC		. 08/31/2023 .	Direct		250,000	250,000	249,688	249,842	0	158	0	158	0 .	250,000	0	0	0 .	10,781	. 12/01/2025 .	. 3.C FE
				SG AMERICAS SECURITIES,						_						_				-	
39808P-AQ-9	GWOLF V BR - CDO		. 07/25/2023 .	MORGAN STANLEY &		1,946,600	2,000,000	1,925,000	0	0	1,293	0	1,293	0	1,926,293	0	20,307	20,307	37,525	. 01/27/2031 .	. 1.F FE
39810J-AG-1	GWOLF IV DR - CDO	С	. 07/25/2023	COMPANY. INC.		2.784.300	3.000.000	2,973,750	2.976.267	0	1.530	0	1.530	0	2.977.797	0	(193.497)	(193,497)	274,702	. 04/17/2034 .	. 3.C FE
	330	0	. 0.720,2020	JP MORGAN CHASE		2,101,000	,000,000										(100, 101)	(100, 101,)			0.0 . 2
404280-DV-8	HSBC HOLDINGS PLC	C	. 09/22/2023 .	BANK/HSBCSI		635,661	640,000	642,058	0	0	(82)	0	(82)	0 .	641,976	0	(6,315)	(6,315) .	21,458	. 03/09/2034 .	. 1.G FE
40431K-AE-0	HALO 2007-WF1 A5 - RMBS		. 09/01/2023 .	Paydown		10,821	10,821	5,914	10,852	0	(31)	0	(31)	0 .	10,821	0	0	0 .	139	. 12/25/2036 .	
-	HLM 1813 D - CDO	C	. 08/23/2023 .	SMBC SECURITIES INC		963,500	1,000,000	953,500	0	0	0	0	0		953,500	0	10,000	10,000	9,284	. 10/15/2030 .	
41161M-AC-4	HVMLT 2006-5 21A - CMO/RMBS		. 08/21/2023 .	Paydown		27,640	27,640	14,227	27,611	0	28	0	28	0	27,640	0	0	0	738	. 07/19/2046 .	
41161P-A5-2 41161P-QV-8	HVMLT 2005-16 11A - CMO/RMBS		. 09/19/2023 .	Paydown	•••••	2,606		875	2,616 5,342		(10)		(10)				0		64	. 01/19/2036 .	
41161P-UV-8	HVMLT 2005-8 12B - CMO/RMBS		. 07/20/2023	Paydown		92.676	92,564	32,900			2.963		2.963		92.676					. 09/19/2035 . . 06/20/2035 .	
41161P-TB-9	HVMLT 2005-9 B7 - CMO/RMBS		. 08/21/2023 .	Paydown		31, 152	31,152	11,059	30,039				1, 113		31, 152				860	. 06/20/2035 .	
41161P-YZ-0	HVMLT 2005-16 31A - CMO/RMBS		. 09/19/2023 .	Paydown		3.055		1,847	3,034	0	21		21						88	. 01/19/2036 .	
41162D-AG-4	HVMLT 2006-12 2AB - RMBS		. 07/19/2023	Paydown		10,284	10,186	17,443		1,275	306	181	1,400	0	10,284	0	0	0	744	. 12/19/2036 .	
41164M-AD-9	HVMLT 2007-1 2AB - RMBS		. 08/21/2023	Pavdown		7.019		8.844	6.796						7.019		n		135	. 03/19/2037 .	. 4.B FM
41164M-AD-9	HVMLT 2007-1 2AB - RMBS		. 09/19/2023 .	Paydown		871	79	110	868	0	4	0	4		871	0	0		2	. 03/19/2037 .	. 5.B FM
41660*-BH-7	TALCOTT RESOLUTION LIFE INSURANCE COMPAN		. 09/07/2023 .	Direct		1,350		788	1,302	0	48	0	48	0 .		0	0	0 .	0	. 09/01/2028 .	. 2.B
41660*-BJ-3	TALCOTT RESOLUTION LIFE INSURANCE COMPAN		. 09/20/2023 .	Direct		1,260	1,260	711	1,212	0	48	0	48	0 .		0	0	0 .	0	. 05/18/2028 .	. 2.B
41660*-BN-4	TALCOTT RESOLUTION LIFE INSURANCE COMPAN		. 09/20/2023 .	Direct		1,311	1,311	497	1,274	0	37	0	37	0 .	1,311	0	0	0 .	0	. 03/15/2035 .	. 2.B
41660*-BP-9	TALCOTT RESOLUTION LIFE INSURANCE COMPAN		. 09/07/2023 .	Direct		600	600	280	584	0	16	0	16	0	600	0	0	0 .	0	. 06/01/2035 .	. 2.B
41660*-BS-3	TALCOTT RESOLUTION LIFE INSURANCE COMPAN		. 09/07/2023 .	Direct		6,781	6,781	3, 183	6,542	0	240	0	240	0 .	6,781	0	0	0 .	0	. 05/01/2027 .	. 2.B
41660*-BU-8	TALCOTT RESOLUTION LIFE INSURANCE COMPAN		. 09/20/2023 .	Direct		2,344	2,344	934	2,274	0	70	0	70	0 .	2,344	0	0	0	0	. 04/18/2033 .	
41660*-BV-6	TALCOTT RESOLUTION LIFE INSURANCE COMPAN		. 09/07/2023 .	Direct		2,569	2,569	1,314		0	96	0	96	0 .	2,569	0	0	0 .	0	. 08/01/2026 .	. 2.B
41660*-BY-0	TALCOTT RESOLUTION LIFE INSURANCE COMPAN		. 09/07/2023 .	Direct		3, 169		1,444	3,063	0	106	0	106	0 .		0	0	0 .	0	. 12/01/2028 .	. 2.B
41660*-BZ-7	TALCOTT RESOLUTION LIFE INSURANCE COMPAN		. 09/26/2023 .	Direct		8,333	8,333	5,499	7,959	0	374	0	374	0		0	0	0 .	0	. 11/15/2023 .	
41660*-CD-5	TALCOTT RESOLUTION LIFE INSURANCE COMPAN		. 09/20/2023 .	Direct		4,500	4,500	2,699	4,336	0	164	0	164	0	4,500	0	0	0	0	. 06/18/2026 .	. 2.B
41660*-CF-0	TALCOTT RESOLUTION LIFE INSURANCE COMPAN		. 09/07/2023 .	Direct		1,353	1,353	805		0	47	0	47	0		0	0	0	0	. 08/01/2027 .	. 2.B
41660*-CH-6	TALCOTT RESOLUTION LIFE INSURANCE COMPAN		. 09/02/2023 .	Maturity @ 100.00		40,000	40,000	24,502	38,271	0	1,729	0	1,729	0	40,000	0	0	0	0	. 09/02/2023 .	. 2.B
41660*-CL-7	TALCOTT RESOLUTION LIFE INSURANCE COMPAN		. 09/12/2023 .	Direct		600	600	307	580	J	20	0	20	0	600	0	0	0	0	. 03/10/2029 .	
41660*-CM-5	TALCOTT RESOLUTION LIFE INSURANCE COMPAN		. 09/22/2023 .	Direct		2, 160	2,160	1,132		J0	76 64	0	76	0		0	0	0	0	. 02/20/2028 . . 12/18/2027 .	
41660*-CN-3	TALCOTT RESOLUTION LIFE INSURANCE COMPAN	1	. 09/20/2023 .	Direct		1.731	1.731	1 00/	1.66/	. 0	i 64	1 0	64	0	1.731	0	. 0	0	0	127 1872027	12 K

	T					ng-Term Bo	nds and Stoc														
1	2	3	4	5	6	7	8	9	10	CI	nange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized		Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on		(Loss) on	Durina	Maturity	
ification	Description	eian		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
41660*-CQ-6	TALCOTT RESOLUTION LIFE INSURANCE COMPAN	oigii	. 09/07/2023 .	Direct	Otook	2,313	2,313	1.438	2,225	(Decirease)	87	nized ^	87	Value	2,313	Diopodai	Diopodai	Diopodai	1001	. 06/01/2025 .	. 2.B
41660*-CR-4	TALCOTT RESOLUTION LIFE INSURANCE COMPAN		. 09/07/2023 .	Direct		1,500			1.448		52		52							. 12/01/2027 .	
41660*-CS-2			. 09/07/2023 .	5001		1,500		807	1,448		43		43		1,500					. 07/15/2038 .	. 2.B 2 B
	TALCOTT RESOLUTION LIFE INSURANCE COMPAN			Direct		,			,				43		,						
41660*-CV-5	TALCOTT RESOLUTION LIFE INSURANCE COMPAN		. 09/11/2023 .	Direct		5,250		3,333	5,058	0	192	0	192	0	5,250	J	0	0	0	. 12/06/2027 .	. 2.B
41660*-CW-3 41660*-CX-1	TALCOTT RESOLUTION LIFE INSURANCE COMPAN		. 09/12/2023 . . 09/19/2023 .	Direct		1,500 3.978	1,500 3,978	825		0		0	54	0	1,500 3.978	J	0	0	0	. 12/08/2033 .	2.B 2 B
	TALCOTT RESOLUTION LIFE INSURANCE COMPAN			5001		. , .		2,063		0	118	0	118	0		J	0	0	0	. 12/15/2033 .	. Z.B
41660*-CY-9	TALCOTT RESOLUTION LIFE INSURANCE COMPAN		. 09/07/2023 .	Direct		780	780	452	752	0	28	0	28	0	780	0	0	0	0	. 05/01/2027 .	. Z.B
41660*-CZ-6	HARTFORD LIFE INSURANCE COMPANY - ANNUIT		. 09/07/2023 .	Direct		4,500	4,500	2,651	4,331	0	169	0		0	4,500	0	0	0	0	. 01/01/2025 .	
41660*-DB-8	TALCOTT RESOLUTION LIFE INSURANCE COMPAN		. 08/30/2023 .	Direct		1,800	1,800	1,088		0	75	0	75	0	1,800	0	0	0	0	. 12/29/2025 .	
41660*-DG-7	TALCOTT RESOLUTION LIFE INSURANCE COMPAN		. 09/11/2023 .	Direct		12,959	12,959	7,827	12,559	0	401	0	401	0	12,959	0	0	0	0	. 12/06/2029 .	
41660*-DJ-1	TALCOTT RESOLUTION LIFE INSURANCE COMPAN		. 09/20/2023 .	Direct		1,500		887	1,447	0	53	0	53	0	1,500	0	0	0	0	. 12/15/2029 .	
41660*-DK-8	TALCOTT RESOLUTION LIFE INSURANCE COMPAN		. 09/11/2023 .	Direct		3,914	3,914	1,455	3,824	0	90	0	90	0	3,914	0	0	0	0	. 03/06/2039 .	. 2.B
41660*-DL-6	TALCOTT RESOLUTION LIFE INSURANCE COMPAN		. 09/20/2023 .	Direct		2,246		1,219	2, 168	0	78	0	78	0	2,246	0	0	0	0	. 06/15/2029 .	
41660*-DM-4	TALCOTT RESOLUTION LIFE INSURANCE COMPAN		. 08/30/2023 .	Direct		1,500	1,500	926	1,436	0	64	0	64	0	1,500	0	0	0	0	. 12/29/2025 .	
41660*-DN-2	TALCOTT RESOLUTION LIFE INSURANCE COMPAN		. 09/11/2023 .	Direct		1,391	1,391	559	1,352	0	39	0	39	0	1,391	0	0	0	0	. 12/02/2034 .	
41660*-DP-7	TALCOTT RESOLUTION LIFE INSURANCE COMPAN		. 09/07/2023 .	Direct		7,995	7,995	4,856	7,689	0	306	0	306	0	7,995	0	0	0	0	. 12/01/2025 .	
41660*-DQ-5	TALCOTT RESOLUTION LIFE INSURANCE COMPAN		. 09/07/2023 .	Direct		3,439		2,376	3,312	0	127	0	127	0	3,439	0	0	0	0	. 01/01/2025 .	
41660*-DR-3	HARTFORD LIFE INSURANCE CO - ANNUITY CCX		. 09/05/2023 .	Direct		600	600	316	578	0	22	0	22	0	600	0	0	0	0	. 01/31/2030 .	
41660*-DS-1	TALCOTT RESOLUTION LIFE INSURANCE COMPAN		. 09/15/2023 .	Direct		13,267	13,267	6,288	12,869	0	398	0	398	0	13,267	0	0	0	0	. 11/13/2032 .	. 2.B
41660*-DV-4	TALCOTT RESOLUTION LIFE INSURANCE COMPAN		. 09/20/2023 .	Direct		9,232	9,232	4,313		0	274	0	274	0	9,232	0	0	0	0	. 09/15/2032 .	. 2.B
41660*-DY-8	TALCOTT RESOLUTION LIFE INSURANCE COMPAN		. 09/20/2023 .	Direct		3,600	3,600	1,890	3,488	0	112	0	112	0	3,600	0	0	0	0	. 09/15/2032 .	
41660*-DZ-5	TALCOTT RESOLUTION LIFE INSURANCE COMPAN		. 09/07/2023 .	Direct		1,045	1,045	577	1,009	0	36	0	36	0	1,045	0	0	0	0	. 11/01/2029 .	. 2.B
41660*-EA-9	TALCOTT RESOLUTION LIFE INSURANCE COMPAN		. 09/15/2023 .	Direct		2,985		1,668	2,900	0	85	0	85	0	2,985	0	0	0	0	. 06/13/2033 .	
41660*-EB-7	TALCOTT RESOLUTION LIFE INSURANCE COMPAN		. 09/19/2023 .	Direct		2, 100	2,100		2,036	0	64	0	64	0	2, 100	0	0	0	0	. 10/15/2030 .	
41660*-EC-5	TALCOTT RESOLUTION LIFE INSURANCE COMPAN		. 09/12/2023 .	Direct		1,710	1,710	1,100	1,649	0	61	0	61	0	1,710	0	0	0	0	. 11/08/2026 .	. 2.B
41660*-ED-3	TALCOTT RESOLUTION LIFE INSURANCE COMPAN		. 09/15/2023 .	Direct		1,215	1,215	675	1,180	0	35	0	35	0	1,215	0	0	0	0	. 06/13/2033 .	. 2.B
41660*-EE-1	TALCOTT RESOLUTION LIFE INSURANCE COMPAN		. 09/19/2023 .	Direct		2,400	2,400	1,057		0	53	0	53	0	2,400	0	0	0	0	. 08/15/2038 .	
41660*-EF-8	TALCOTT RESOLUTION LIFE INSURANCE COMPAN		. 09/07/2023 .	Direct		1,800	1,800	1,059	1,749	0	51	0	51	0	1,800	0	0	0	0	. 05/01/2032 .	. 2.B
41660*-EJ-0	TALCOTT RESOLUTION LIFE INSURANCE COMPAN		. 09/20/2023 .	Direct		2,715	2,715	1,343	2,627	0	88	0	88	0	2,715	0	0	0	0	. 06/15/2029 .	. 2.B
41660*-EN-1	TALCOTT RESOLUTION LIFE INSURANCE COMPAN		. 09/07/2023 .	Direct		2,250		1,456		0	77	0	77	0	2,250	0	0	0	0	. 10/01/2025 .	
41660*-EV-3	TALCOTT RESOLUTION LIFE INSURANCE COMPAN		. 09/07/2023 .	Direct		1,800	1,800	1 , 122	1,751	0	49	0	49	0	1,800	0	0	0	0	. 05/01/2032 .	. 2.B
41660*-EW-1	TALCOTT RESOLUTION LIFE INSURANCE COMPAN		. 09/07/2023 .	Direct		9,247	9,247	5,760	8,992	0	255	0	255	0	9,247	0	0	0	0	. 05/01/2029 .	. 2.B
41660*-EX-9	TALCOTT RESOLUTION LIFE INSURANCE COMPAN		. 09/20/2023 .	Direct		3,000	3,000	1,642	2,920	0	80	0	80	0	3,000	0	0	0	0	. 06/15/2031 .	. 2.B
41660*-FA-8	TALCOTT RESOLUTION LIFE INSURANCE COMPAN		. 09/07/2023 .	Direct		11,340	11,340	6,563	11,031	0	308	0	308	0	11,340	0	0	0	0	. 05/01/2031 .	. 2.B
41660*-FB-6	TALCOTT RESOLUTION LIFE INSURANCE COMPAN		. 09/07/2023 .	Direct		2,400	2,400	1,329		0	101	0	101	0	2,400	0	0	0	0	. 10/01/2030 .	. 2.B
41660*-FD-2	TALCOTT RESOLUTION LIFE INSURANCE COMPAN		. 09/26/2023 .	Direct		1,863	1,863	854	1,825	0	38	0	38	0	1,863	0	0	0	0	. 05/25/2040 .	. 2.B
437084-QY-5	HEAT 2005-9 M1 - RMBS		. 09/25/2023 .	Paydown		426	426	383	413	0	12	0	12	0	426	0	0	0	11	. 04/25/2036 .	. 1.A FM
437084-VJ-2	HEAT 2006-4 1A1 - RMBS		. 09/25/2023 .	Paydown		52,690	52,690	47,142	50,454	0	2,236	0	2,236	0	52,690	0	0	0	1,675	. 08/25/2036 .	. 1.A FM
43730N-AE-6	HPA 221 C - CMBS		. 09/01/2023 .	Paydown		579	579	573	573	0	6	0	6	0	579	0	0	0	18	. 04/19/2039 .	. 1.G FE
43761K-AC-8	HOMES 23NQM2 A3 - CMO/RMBS		. 09/25/2023 .	Paydown		200,464	200,464	200,464	0	0	0	0	0	0	200,464	0	0	0	3,116	. 02/27/2068 .	
43789K-AC-6	HOF 221 A3 - CMO/RMBS		. 09/25/2023 .	Paydown		89,364		85,464	85,584	0	3,780	0	3,780	0		0	0	0	3,058	. 07/25/2067 .	. 1.F FE
		1		PERSHING DIV OF DLJ SEC		- , -	·	·		1							1				
444859-BF-8	HUMANA INC		. 08/30/2023 .	LNDING		143,949	150,000	149,816	149,917	0	12	0	12	0	149,930	0	(5,981)	(5,981)	5,695	. 03/15/2027 .	. 2.B FE
44931A-AJ-8	ICG 2015-1 A1R - CD0	C	. 08/28/2023 .	Paydown		234,486	234,486	220 , 183	228,804	0	5,683	0	5,683	0	234,486	0	0	0	11,377	. 10/19/2028 .	
	IPL 3 A - CD0	Ü	. 08/03/2023 .	Paydown		84,000 7 505	84,000	84,000	84,000	0	0	0	0	0	84,000	0	0	0		. 11/02/2026 .	

SCHEDULE D - PART 4

					Show All Lo	ng-Term Bo	nds and Stoc	k Sold, Red	leemed or C	Otherwise I	Disposed o	of During tl	he Current	t Quarter							
1	2	3	4	5	6	7	8	9	10	Cl	nange In Boo	ok/Adiusted	Carrying Va	alue	16	17	18	19	20	21	22
										11	12	13	14	15				-	-		NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current	Change in						Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	-	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eian	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
45073D-AD-0	IXIS 2007-HE1 A4 - RMBS		. 09/25/2023 .	Paydown		106,979	106,979	38,377	107 . 103	0	(124)	0	(124)		106,979	. 0	. 0	. 0	659	. 05/25/2037 .	. 1.A FM
45254N-MP-9	IMM 2005-1 2A2 - RMBS		. 09/25/2023 .	Paydown		4,465	4,465		4.242	0		0	223	0	4.465	0	0	0	174	. 04/25/2035 .	1.A FM
45254N-PG-6	IMM 2005-4 1M1 - CMO/RMBS	I	. 09/25/2023 .	Pavdown		294	294	68	51	0	244	0	244	0	294	0	0	0	11	. 05/25/2035 .	1.A FM
45254N-QK-6	IMM 2005-6 1M1 - RMBS		. 09/25/2023 .	Paydown		23,600	16,288	22,663	22,717	0	883	0	883	0	23,600	0	0	0	660	. 10/25/2035 .	6. FM
45254N-QQ-3	IMM 2005-6 2A1 - RMBS		. 09/25/2023 .	Paydown		995	995	554	995	0	0	0	0	0	995	0	0	0	37	. 10/25/2035 .	1.A FM
45257V-AB-2	IMSA 2007-3 A1B - RMBS		. 09/25/2023 .	Paydown		40,659	59,051	43,976	40,048	0	612	0	612	0	40,659	0	0	0	1,506	. 09/25/2037 .	1.A FM
45257V-AC-0	IMSA 2007-3 A1C - RMBS		. 09/25/2023 .	Paydown		5,582	8,106	4,335	5,358	0	223	0	223	0	5,582	0	0	0	207	. 09/25/2037 .	1.A FM
45276K-AA-5	IMPRL 22NQM3 A1 - RMBS		. 09/25/2023 .	Paydown		3,842			3,842	0	(1)	0	(1)	0	3,842	0	0	0	117	. 05/25/2067 .	. 1.A FE
45276R-AA-0	IMPRL 22NQM6 A1 - CMO/RMBS		. 09/01/2023 .	Paydown		524,961	524,961	524,961	525,039	0	(78)	0	(78)	0	524,961	0	0	0	22,854	. 10/25/2067 .	. 1.A FE
453247-AD-0	MMCFND 1 B2 - CD0		. 09/01/2023 .	Paydown		2,892	2,892	2,489	2,886	0	5	0	5	0	2,892	0	0	0	156	. 06/01/2033 .	3.B FE
45660L-3R-8 45660L-5S-4	RAST 2005-A15 2A1 - CMO/RMBS		. 08/25/2023 . . 09/01/2023 .	Paydown		227 587	227	67 150	228	0	(2)	0	(2)	0	227	0	0	0	6	. 02/25/2036 . . 03/25/2036 .	1.A FM
45660L-55-4	INDX 2006-AR3 21A - CMO/RMBS		. 09/01/2023 . . 09/01/2023 .	Paydown			20.013	18.176	20.739				(29)		20.710				12	. 10/25/2035 .	. 1.A FM
45660L-F8-7	INDX 2005–AR23 5A1 – CMO/RMBS		. 09/01/2023 .	Paydown		7,277			7,219		57		57		7,277				156	. 11/25/2035 .	. 1.A FM
45660L-QJ-1	INDX 2005-AR11 A4 - CMO/RMBS		. 09/01/2023 .	Paydown		64.091	61,621		60,913	o	3. 178		3. 178		64.091				1,557	. 08/25/2035 .	1.A FM
45660L-QW-2	INDX 2005-AR13 1A1 - CMO/RMBS		. 09/01/2023 .	Paydown		2.156	2.156	1.183	2.004	0	6	0	6	0	2.156	0	0	0	42	. 08/25/2035 .	1.A FM
45660L-RJ-0	INDX 2005-AR13 5A2 - CMO/RMBS		. 09/01/2023 .	Paydown		792	792	545	740	0	52	0	52	0	792	0	0	0	20	. 08/25/2035 .	1.A FM
45660L-VZ-9	INDX 2005-AR18 1A1 - CMO/RMBS		. 09/25/2023 .	Paydown		4,339	4,339	2,016	4,349	0	(10)	0	(10)	0	4,339	0	0	0	115	. 10/27/2036 .	. 1.A FM
45660L-WA-3	INDX 2005-AR18 1A2 - CMO/RMBS		. 08/25/2023 .	Paydown		5,965	4,311	2,092	5,973	0	(8)	0	(8)	0	5,965	0	0	0	113	. 10/27/2036 .	. 1.A FM
45660L-WF-2	INDX 2005-AR18 22C - CMO/RMBS		. 08/25/2023 .	Paydown		11,201		1,731	11, 183	0	18	0	18	0	11,201	0	0	0	93	. 10/27/2036 .	. 1.A FM
45660N-QA-6	RAST 2003-A5 A2 - CMO/RMBS		. 09/01/2023 .	Paydown		772	772	674	737	0	35	0	35	0	772	0	0	0	29	. 05/25/2033 .	. 1.A FM
45660N-UG-8	RAST 2003-A10 A4 - CMO/RMBS		. 09/01/2023 .	Paydown		7, 191	7,191	5,465	5,900	0	1,291	0	1,291	0	7, 191	0	0	0	260	. 09/25/2033 .	. 1.A FM
45661E-GL-2	INDX 2006-AR9 3A4 - CMO/RMBS		. 09/01/2023 .	Paydown		1,628			1,656	0	(28)	0	(28)	0	1,628	0	0	0	162	. 06/25/2036 .	. 4.B FM
45661J-AC-7	INDB 2006-1 A3A - RMBS		. 09/25/2023 .	Paydown		17,716	17,716	8,902	17,701	0	15	0	15	0	17,716	0	0	0	130	. 07/25/2036 .	1.A FM
456681-AE-5 456687-AB-8	INDX 2007-AR13 4A1 - CMO/RMBS		. 09/01/2023 . . 09/25/2023 .	Paydown		12,357	12,349		11,952	349	1.229		1,578	0	12,357				294	. 07/25/2037 07/25/2037 .	. 1.A FM . 5.A FM
45668L-AA-9	INDX 2007-FLX4 IA2 - NMBS		. 09/23/2023 .	Paydown			93.909	75.569	93.413						93.909				2.434	. 02/25/2037 .	1.A FM
45669E-AC-0	INDX 2000-AR37 IAT = CMO/RMBS		. 09/01/2023 .	Paydown		11,531		7,813	11,099	0		0		0	11.531			0	2,454	. 05/26/2037 .	. 1.A FM
45670B-AP-4	INDX 2007-AR21IP 7A2 - CMO/RMBS		. 09/01/2023 .	Paydown		4.602	4.602	3.034	4.560	0	42	0	42	0	4.602	0	0	0	105	. 09/25/2037 .	1.A FM
45684@-AA-4	VOYA RETIREMENT INSURANCE AND ANNUITY CO	I	. 09/18/2023 .	Direct		4,500	4,500	2,524	4,336	0	164	0	164	0	4,500	0	0	0	0	. 10/11/2030 .	1.F
45684@-AB-2	VOYA RETIREMENT INSURANCE AND ANNUITY CO		. 09/18/2023 .	Direct		2,250		1,209		0	81	0	81	0		0	0	0	0	. 12/11/2028 .	. 1.F
45684@-AC-0	VOYA RETIREMENT INSURANCE AND ANNUITY CO		. 09/18/2023 .	Direct		6,510	6,510		6,301	0	209	0	209	0	6,510	0	0	0	0	. 10/11/2030 .	. 1.F
				MARKETAXESS CORPORATION																	
45687V-AB-2	INGERSOLL RAND INC		. 09/19/2023 .			1,971,960	2,000,000	1,984,680	0	0	119	0	119	0	1,984,799	0	(12,839)	(12,839)	11,717	. 08/14/2033 .	. 2.C FE
45824#-AA-3	INTEGRITY LIFE INSURANCE COMPANY - CMO		. 09/25/2023 .	Direct		3,428				0	126	0	126	0		0	0	0	0	. 03/25/2028 .	. 1.D
45824#-AB-1	INTEGRITY LIFE INSURANCE COMPANY - CMO		. 09/25/2023 . . 09/25/2023 .	Direct		2,866	2,866	1,461 425	2,745	0	121	0	121	0	2,866	0	0	0	0	. 05/28/2026 . . 03/25/2034 .	1.D
45824#-AC-9 45824#-AD-7	INTEGRITY LIFE INSURANCE COMPANY - CMO		. 09/25/2023 . . 09/25/2023 .	Direct		1.174	1.174	738	1. 125		2/		50		1.174					. 03/25/2034 .	1 D
45824#-AF-2	INTEGRITY LIFE INSURANCE COMPANY - CMO		. 09/25/2023 .	Direct		373	373	163	364	0	q	0	q	0	373	0	0	0	0	. 03/25/2034 .	1.D
46590U-AB-8	HENDR 182 B - RMBS		. 09/15/2023 .	Pavdown		2,169	2,169		2.050	0	119	0	119	0		0	0	0	64	. 10/15/2077 .	2.B FE
				J.P. Morgan Securities			,		,						,						
46590X-AN-6	JBS USA LUX SA		. 09/21/2023 .	LLC		209,920	250,000	245,915	246,744	0	394	0	394	0	246,791	0	(36,871)	(36,871)		. 02/02/2029 .	2.0 FE
	JPMMT 2020-INV1 A3 - CMO/RMBS	-	. 09/01/2023 .	Paydown		5,055	5,055	5, 194	5,180	0	(124)	0	(124)		5,055	0	0	0	113	. 08/25/2050 .	1.A
465976-AB-4	JPMMT 22LTV1 A2 - CMO/RMBS HENDR 2015-1 A - RMBS		. 09/01/2023 . . 09/15/2023 .	Paydown		2,057	2,057 5,866	2,014 5,759		0	43	0		0		0	0	0	49	. 07/25/2052 . . 09/15/2072 .	1.A
	JPMMT 2005-S3 2A2 - CMO/RMBS	·····	. 09/15/2023 . . 09/01/2023 .	Paydown		5,866	5,866	5,759		o	აი	n	95	0 n			0 n	 n	127	. 09/15/2072 .	1.A FE

					Show All Lo	ng-Term Bo	onds and Stoo	ck Sold, Red	leemed or C	Otherwise I	Disposed o	of During th	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Cł	nange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total					DI		Desig-
												Current	Change in	Foreign	D1-/				Bond		nation
									Prior Year		Current	Year's	Book/	Exchange	Book/	Foreign			Interest/ Stock	Stated	Modifier
									Book/	Unrealized	Current Year's	Other Than Temporary	Adjusted Carrying	Change in	Adjusted Carrying	Foreign Exchange	Realized		Dividends	Con-	and SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	Book /Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on		(Loss) on	During	Maturity	
ification	Description	eian	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	JPMMT 2006-A2 2A1 - CMO/RMBS		. 09/01/2023 .	Paydown		10,954	10,953	8,982	10,658	0	297	0	297	0	10,954	0	0	0	279	. 04/25/2036 .	. 1.A FM
46627M-ER-4	JPALT 2006-S1 119 - CMO/PMBS		. 09/01/2023 .	Paydown		325	325	222	325	0	0	0	0	0	325	0	0	0	13	. 03/25/2036 .	
46628B-BC-3	JPMMT 2006-A6 31 - CMO/RMBS		. 09/01/2023 .	Paydown		1,518	1,518	1,018	695	0	823	0	823	0	1,518	0	0	0	43	. 10/25/2036 .	
46629C-AM-9	JPMMT 2006-A5 3A6 - CMO/RMBS		. 09/01/2023 .	Paydown		37,577	37,577	29,263	36,617	0	961	0	961	0	37,577	0	0	0 .	909	. 08/25/2036 .	
46629D-AD-7	JPMMT 2006-A7 1A4 - CMO/RMBS		. 09/01/2023 .	Paydown		24,715	24,715	20,637	0	0	264	0	264	0	24,715	0	0	0	742	. 01/25/2037 .	. 4.B
46629Q-AC-0	JPMAC 2006-CH2 AF2 - RMBS		. 09/01/2023 .	Paydown		12,111	12,111	9,969	11,763	0	347	0	347	0	12,111	0	0	0	258	. 01/27/2025 .	. 1.A FM
466302-AJ-5	JPALT 2006-S4 A6 - CMO/RMBS		. 09/01/2023 .	Paydown		1,950	2,392	2,105	1,544	0	406	0	406	0	1,950	0	0	0	79	. 12/25/2036 .	
46630G-AY-1	JPMMT 2007-A1 6A2 - CMO/RMBS		. 09/01/2023 .	Paydown		1 , 153		990	1, 106	0	47	0	47	0	1, 153	0	0	0	33	. 07/25/2035 .	
46630G-BG-9	JPMMT 2007-A1 7A4 - CMO/RMBS		. 09/01/2023 .	Paydown		783	783	686	763	0	21	0	21	0	783	0	0	0	21	. 07/25/2035 .	. 1.A FM
46632T-AB-1	JPMMT 2008-R2 1A2 - CMO/RMBS		. 07/01/2023 .	PaydownBANC OF AMERICA/FIXED		(3,688)	2,044	1,010	(3,678)	0	(11)	0	(11)	0	(3,688)	0	0	0	71	. 07/29/2037 .	. 1.A FM
46647P-BP-0	.IPMORGAN CHASE & CO		. 08/24/2023 .	INCOME		117.761	140,000	140,000	140,000	0	0	0	0	0	140.000	0	(22, 239)	(22.239)	3,242	. 05/13/2031 .	. 1.G FE
46651T-AA-9	HENDR 181 A - RMBS		. 09/15/2023 .	Pavdown		3,531				0	204	0	204	0		0	0	0	85	. 10/17/2072 .	
46654W-BS-9	JPMMT 221 A15 - CMO/RMBS		. 09/01/2023 .	Paydown		4, 151	4, 151	3,989		0	161	0	161	0	4, 151	0	0	0 .	67	. 07/25/2052 .	
46665R-AA-7	HENDR 2020-D A - ABS		. 09/15/2023 .	Paydown		8,315	8,315		8,315	0	0	0	0	0	8,315	0	0	0	168	. 01/01/2070 .	. 1.F FE
47232C-AY-0	JMAC 2009-R1 5A6 - CMO/RMBS		. 09/01/2023 .	Paydown		12,709	13,059	6,818	12,331	0	378	0	378	0	12,709	0	0	0	325	. 05/21/2036 .	. 1.A FM
475795-AC-4	JELD-WEN INC		. 07/05/2023 .	Call @ 100.00		24,000	24,000	23,340	0	0	39	0	39	0	23,379	0	621	621	626	. 12/15/2025 .	. 4.B FE
47808@-AB-9	JOHN HANCOCK LIFE INSURANCE COMPANY, INC		. 09/15/2023 .	Direct		2,700	2,700		2,585	0	115	0	115	0	2,700	0	0	0	0	. 01/15/2024 .	. 1.F
47808@-AD-5	JOHN HANCOCK LIFE INSURANCE COMPANY, INC		. 09/01/2023 .	Direct		750	750	293	730	0	20	0	20	0	750	0	0	0	0	. 12/01/2036 .	. 1.F
47808@-AE-3	JOHN HANCOCK LIFE INSURANCE COMPANY, INC		. 09/01/2023 .	Direct		9,566	9,566	5, 191		0	304	0	304	0	9,566	0	0	0	0	. 05/01/2030 .	. 1.F
47808@-AG-8	JOHN HANCOCK LIFE INSURANCE COMPANY, INC		. 09/01/2023 .	Direct		1,050	1,050	596	1,016	0	34	0	34	0	1,050	0	0	0	0	. 12/01/2029 .	. 1.F
47808@-AH-6 47808@-AJ-2	JOHN HANCOCK LIFE INSURANCE COMPANY, INC		. 09/01/2023 . . 09/07/2023 .	Direct		13,055	13,055	5,842 775	12,747	0	308		308		13,055					. 12/01/2039 . . 07/01/2030 .	. I.F
47808@-AJ-2	JOHN HANCOCK LIFE INSURANCE COMPANY, INC JOHN HANCOCK LIFE INSURANCE COMPANY, INC		. 09/01/2023 .	Direct		2.976		1,541			48		48							. 07/01/2030 . . 01/01/2039 .	1.5
478080-AL-7	JOHN HANCOCK LIFE INSURANCE COMPANY, INC		. 09/07/2023 .	Direct		1,500	1,500	865			50		50		1,500	0		0		. 05/03/2028 .	1 F
47808@-AN-3	JOHN HANCOCK LIFE INSURANCE COMPANY, INC		. 09/07/2023 .	Direct		2.446		1.459		0	71	0	71	0		0	0	0	0	. 07/01/2030 .	. 1.F
47808@-AQ-6	JOHN HANCOCK LIFE INSURANCE COMPANY, INC		. 09/20/2023 .	Direct		1,731		908		0	66	0	66	0	1,731	0	0	0	0	. 07/18/2027 .	. 1.F
47808@-AR-4	JOHN HANCOCK LIFE INSURANCE COMPANY, INC		. 09/01/2023 .	Direct		11,667	11,667	6,824	11,400	0	266	0	266	0	11,667	0	0	0 .	0	. 01/01/2033 .	. 1.F
47808@-AT-0	JOHN HANCOCK LIFE INSURANCE COMPANY, INC		. 09/01/2023 .	Direct		810	810	565	772	0	38	0	38	0	810	0	0	0	0	. 12/01/2023 .	. 1.F
47808@-AW-3	JOHN HANCOCK LIFE INSURANCE COMPANY, INC		. 09/07/2023 .	Direct		900	900	496	872	0	28	0	28	0	900	0	0	0	0	. 08/01/2032 .	. 1.F
47808@-AX-1	JOHN HANCOCK LIFE INSURANCE COMPANY, INC		. 09/01/2023 .	Direct		1, 125		444	1,098	0	27	0	27	0	1, 125	0	0	0 .	0	. 12/01/2039 .	. 1.F
47808@-AY-9	JOHN HANCOCK LIFE INSURANCE COMPANY, INC		. 09/07/2023 .	Direct		6,000	6,000	2,598	5,868	0	132	0	132	0	6,000	0	0	0	0	. 02/01/2043 .	. 1.F
478080-AZ-6	JOHN HANCOCK LIFE INSURANCE COMPANY, INC		. 09/15/2023 .	Direct		4,897	4,897	3,298	4,692	0	205	0	205	0	4,897	0	0	0	0	. 05/15/2025 .	. 1.F
47808@-BB-8	JOHN HANCOCK LIFE INSURANCE COMPANY, INC		. 09/18/2023 .	Direct		1,500	1,500	977		0	60	0	60	0	1,500	0	0	0	0	. 05/15/2025 .	. 1.F
47808@-BC-6	JOHN HANCOCK LIFE INSURANCE COMPANY, INC		. 09/01/2023 .	Direct		3,000	3,000	1,620	2,910	0	90	0	90	0	3,000	0	0	0	0	. 12/01/2032 .	. 1.F
47808@-BD-4 47808@-BF-9	JOHN HANCOCK LIFE INSURANCE COMPANY, INC		. 09/07/2023 . . 09/07/2023 .	Direct		1,200	1,200	688		0	45	0	45	0	1,200	0	0	0	0	. 11/05/2027 . . 11/05/2037 .	. 1.1
47808@-BF-9 47808@-BH-5	JOHN HANCOCK LIFE INSURANCE COMPANY, INC JOHN HANCOCK LIFE INSURANCE COMPANY, INC		. 09/07/2023 .	Direct	•	1,500		252		0	14	0	01	0			0	U		. 11/05/2037 . . 12/01/2039 .	1.5
47808@-BJ-1	JOHN HANCOCK LIFE INSURANCE COMPANY, INC		. 09/01/2023 .	Direct		1,500	1,500	528	1,470	0 n	nc	o	26		1,500	n				. 12/01/2039 . . 12/01/2039 .	1 F
47808@-BJ-1	JOHN HANCOCK LIFE INSURANCE COMPANY, INC		. 09/01/2023 .	Direct	•••••	1,125	1,125	698		n	3/	n	3/	n	1,125	n	n	n	n	. 12/01/2039 . . 09/07/2029 .	1 F
47808@-BL-0	JOHN HANCOCK LIFE INSURANCE COMPANY, INC		. 09/01/2023 .	Direct		750	750	527	604		146		146		750				n	. 12/01/2024 .	. 1.F
47808@-BS-1	JOHN HANCOCK LIFE INSURANCE COMPANY, INC		. 09/01/2023 .	Direct		3,348		2,070		0	93	0	93	0	3,348	0	0			. 12/01/2031 .	. 1.F
47808@-BV-4	JOHN HANCOCK LIFE INSURANCE COMPANY, INC		. 09/14/2023 .	Direct		450	450	188	441	0	9	0	9	0	450	0	0	0	0	. 11/07/2038 .	. 1.F
47808@-BW-2	JOHN HANCOCK LIFE INSURANCE COMPANY, INC		. 09/01/2023 .	Direct		1,500	1,500	1,068	1,398	0	102	0	102	0	1,500	0	0	0	0	. 12/01/2025 .	. 1.F
478120-AA-5	JOHN HANCOCK LIFE INSURANCE COMPANY OF N		. 09/22/2023 .	Direct		3,735	3,735	2,375		0	145	0	145	0	3,735	0	0	0	0	. 03/21/2027 .	. 1.D
48173*-AA-8	JUNE LANE CLO VI LLC ? CLASS A - CDO	1	. 08/15/2023 .	Paydown		41.332.045	41.332.045	41.332.045	41.332.045	0	0	0	0	0	41.332.045	0	0	0	2.119.378	. 12/17/2031 .	. 1.F

SCHEDULE D - PART 4

					Show All Lo	ng-Term Bo	inds and Stoc	k Sold, Red	deemed or C	Otherwise I	Disposed o	of During th	ne Current Quarter							
1	2	3	4	5	6	7	8	9	10				Carrying Value	16	17	18	19	20	21	22
	_	_		-	-		-	-		11	12	13	14 15	-						NAIC
																				Desig-
																				nation,
																				NAIC [°]
													Total Total							Desig-
												Current	Change in Foreign					Bond		nation
												Year's	Book/ Exchange					Interest/		Modifier
									Prior Year		Current	Other Than			Foreign			Stock	Stated	and
									Book/	Unrealized		Temporary	Carrying Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value /Adjuste		Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 - Carrying		(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13) Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
48255P-AE-5	KKR 41 C - CD0		07/24/2023 .	BMO CAPITAL MARKETS		3,854,000	4,000,000 .	3,805,000	0	0	404	0		03,805,404	0	48,596	48,596	7,558	04/16/2035 .	
				MORGAN STANLEY & COMPANY																
49177J-AJ-1	KENVUE INC		08/01/2023 .			199,726	200,000 .	199,554	0	0	13	0	13	0199,567	0	159	159		03/22/2033 .	. 1.F FE
49177J-AN-2	KENNIE INC		08/01/2023 .	STATE STREET GLOBAL MARKETS. L		19,817	20,000	19,872	0	_	4	_		019.872		(56)	(56)	368	03/22/2053 .	. 1.F FE
501550-AM-2	KANDBAI HULDINGS INC		09/20/2023 .	Various		74.858	110.000	108.940	108.985		26	^	26	0 109.011		(34, 153)	(34, 153)	4.187	10/15/2041 .	. 2.B FE
50201P-AA-4	LLPL CAPITAL PTE LTD		08/04/2023 .	Pavdown		60,750		64,049	63,016		(2.266)	0	(2,266)	0	0	(34, 133)	(34, 133)	4, 187		. 2.6 FE
52475K-AA-0	LMAT 2020-SL1 A - RMBS		09/25/2023 .	Pavdown		3.559					0		0	0			0	65	01/26/2060 .	2.B
52475P-AA-9	LMAT 21SL1 A - CMO/RMBS		09/25/2023 .	Paydown		3,439	5,377	5,377	5,377	0	(1,938)	0	(1,938)	0	0	0	0	65	07/01/2082 .	2.B
52520M-EF-6	LMT 2005-3 2A7 - CMO/RMBS		09/01/2023 .	Paydown		196	196 .	158	193	0	4	0	4	0196	0	0	0	8	01/25/2036 .	. 1.A FM
52520Q-AB-0	LMT 2006-7 1A2 - CMO/RMBS		09/25/2023 .	Paydown		1,665	1,799	955	1,668	0	(3)	0	(3)	0	0	0	0	66	11/25/2036 .	. 1.A FM
52520T-AB-4	LMT 2006-5 1A2 - CMO/RMBS		09/25/2023 .	Paydown		636	583	254	640	0	(4)	0	(4)	0636	0	0	0	19	09/25/2036 .	. 1.A FM
52520T-AN-8	LMT 2006-5 113 - CMO/RMBS		09/01/2023 .	Paydown		213	180	118	214	0	(1)	0	(1)	0213	0	0	0	6	09/25/2036 .	. 1.A FM
52521L-BG-8	LMT 2007-4 4A1 - CMO/RMBS		09/01/2023 .	Paydown		45	48	28	0	0	45	0	45	045	0	0	0	2	05/25/2037 .	. 1.A FM
52521M-AC-6	LABSM 2007-1 2A2 - RMBS		09/25/2023 .	Paydown		7,437	7,437	4,051	7,308	0	129	0	129	0	0	0	0	150	06/25/2037 .	. 1.A FM
52521M-AD-4	LABSM 2007-1 2A3 - RMBS		09/25/2023 .	Paydown		16,745	16,745 .	9, 121	16,453	0	291	0	291	016,745	0	0	0	338	06/25/2037 .	. 1.A FM
52521M-AE-2	LABSM 2007-1 2A4 - RMBS		09/25/2023 .	Paydown		21,407	21,407	17,339	21,390	0	17	0	17	021,407	0	0	0	432	06/25/2037 .	. 3.B FM
52521Y-AL-0	LMT 2007-8 3A1 - CMO/RMBS		07/01/2023 .	Paydown		(5)	0 .	0	(5)	0	0	0	0	0(5)	0	0	0	0	09/25/2037 .	. 1.A FM
525221-CD-7	LXS 2005-4 1M1 - RMBS		09/25/2023 .	Paydown		5,913	5,913	4 , 160	5,369	0	544	0	544	05,913	0	0	0	198	10/25/2035 .	. 1.A FM
	LXS 2005-7N A1B - RMBS		09/25/2023 .	Paydown		6,325	6,312	3,690	6,099	0	226	0	226	0	0	0	0	152	12/25/2035 .	
	LXS 2005-7N A1B - RMBS		09/25/2023 .	Paydown		192	192 .	112	184	0	8	0	8	0192	0	0	0	6	12/25/2035 .	. 2.B FM
	LXS 2005-7N A1B - RMBS		09/25/2023 .	Paydown		30,676	30,613 .	26,613	37,508	0	282	7,113	(6,831)	030,676	0	0	0	743	12/25/2035 .	1
	LXS 2006-GP2 A5B - RMBS		09/25/2023 .	Paydown		12,665	12,665 .	9,817	12,771	0	(106)	0	(106)	012,665	0	0	0	576	06/25/2046 .	. 3.B FM
525227-AJ-3	LXS 2006-GP2 A5B - RMBS		09/25/2023 .	Paydown		4,816	4,816	4,250	4,959	0	(143)	0	(143)	04,816	0	0	0	219	06/25/2046 .	. 5.A FM
525228-AP-7	LXS 2006-GP3 35B - RMBS		09/25/2023 . 09/25/2023 .	Paydown		20,062	20,062	28 , 180	18,394	7,811	451	6,594	1,668	020,062 069.888	0	0	0	4911.594	06/25/2046 .	5.C FM
52522C-AE-3	LXS 2006-14N 2A - CMO/RMBS			Paydown				63,118	68,991			0			0			,	09/25/2046 .	
52522C-AG-8	LXS 2006-14N 3A2 - RMBS		09/25/2023 .	Paydown		127	127	22	22		105	410,007	105	0127 0253.287	0		0	4	08/25/2036 .	. 1.A FM
52522R-AD-2 525241-AL-9	LXS 2006-GP1 A3A - RMBS		09/25/2023 . 09/01/2023 .	Paydown		253,287	253,287		875,604		(205,629)	416,687	(622, 316)	0					05/25/2046 . 01/25/2037 .	. 1.A FM
52524 I-AL-9 52524P-AH-5	LXS 2007-1 WF1 - HWBS	1 1	09/01/2023 .	Paydown		52, 167	52.167	41.979	49.087		3.079		3.079	0			n	1.565	05/25/2037 .	. 1.A FM
52524F-AG-4	LXS 2007-15N 2A1 - RMBS		09/25/2023 .	Paydown		52, 167	5,241			n	236	n		0	n	n	n	1,365	08/26/2047 .	. 1.A FM
52524V-AK-5	LXS 2007-15N AF2 - RMBS		09/25/2023 .	Pavdown		13.446		19.690		3.312	(302)	n	3.010	0	n	n	n	837	08/26/2047 .	. 5.A FM
52524V-AM-1	LXS 2007-15N 3A1 - RMRS		09/25/2023 .	Paydown		6.663	6,632	4,541	5,459	0		0	1,204	0	0	0	0	137	08/26/2047 .	. 1.A FM
52525B-AA-0	LXS 2007-16N 1A1 - RMBS		09/25/2023 .	Paydown		34,069	34,069	25,373	29,298	0	4.770	0	4.770	034.069	0	0	0	820	09/25/2047 .	1.A FM
52525L-AS-9	LXS 2007-14H A22 - BMBS		09/25/2023 .	Paydown		60.782	60.782	48.911	55.376	0	5.406	0	5.406	060.782	0	0	0	1.839	07/25/2047 .	. 1.A FM
53072@-AD-2	LINCOLN LIFE ASSURANCE COMPANY OF BOSTON		09/11/2023 .	Direct		151,500	151,500	74,212	145,873	0	5.627	0	5,627	0151.500	0	0	0	0	09/09/2031 .	. 1.E
530720-AE-0	LINCOLN LIFE ASSURANCE COMPANY OF BOSTON		09/11/2023 .	Direct		2,250				0	75	0	75	0	0	0	0	0	12/09/2030 .	. 1.E
53072@-AF-7	LINCOLN LIFE ASSURANCE COMPANY OF BOSTON		09/11/2023 .	Direct		1,050	1,050	397		0	26	0	26	0	0	0	0	o [07/09/2036 .	. 1.E
53072@-AG-5	LINCOLN LIFE ASSURANCE COMPANY OF BOSTON		09/25/2023 .	Direct		1,216	1,216	616		0	44	0	44	0	0	0	0	ò [11/27/2026 .	. 1.E
53072@-AH-3	LINCOLN LIFE ASSURANCE COMPANY OF BOSTON		09/11/2023 .	Direct		1,200	1,200	437	1,168	0	32	0	32	0	0	0	0	0	07/09/2036 .	. 1.E
53072@-AJ-9	LINCOLN LIFE ASSURANCE COMPANY OF BOSTON		09/08/2023 .	Direct		2, 100	2,100	1,018	2,042	0	58	0	58	0	0	0	0	0	12/07/2035 .	. 1.E
53072@-AK-6	LINCOLN LIFE ASSURANCE COMPANY OF BOSTON		09/25/2023 .	Direct		2,500	2,500		2,402	0	98	0	98	0	0	0	0	0	10/27/2026 .	. 1.E
53072@-AL-4	LINCOLN LIFE ASSURANCE COMPANY OF BOSTON		09/08/2023 .	Direct		1,380	1,380	667	1,342	0	38	0	38	0	0	0	0	0 .	12/07/2035 .	. 1.E
534221-A#-3	THE LINCOLN NATIONAL LIFE INSURANCE COMP		09/01/2023 .	Direct		4,304	4,304	1,866	4, 145	0	158	0	158	0	0	0	0	0	10/30/2026 .	. 1.E
53946J-AC-8	LNCR 2019-CRE2 AS - CDO/CMBS		07/15/2023 .	Paydown		11, 113	11,113	9,620	10,683	0	430	0	430	011,113	0	0	0	409	05/15/2036 .	. 1.A FE
	LOANME TRUST SBL 2019-1 - ABS		09/01/2023 .	Paydown		14,908	18,735	18,735	18,735	J0	(3,827)	0	(3,827)	014,908	0	0	0		08/15/2030 .	
54143M-AA-4	LOGONE 1 A1C - CMBS	I	09/10/2023 .	Paydown		30,808	30.808	30.808	30.808	1 0	10	1 0	l0	030.808	1 0	10	0	546 .	10/10/2042 .	. 1.D FE

					Show All Lo	ng-Term Bo	nds and Sto	ck Sold, Red	deemed or C	Otherwise	Disposed o	of During th	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10	CI	nange In Boo	ok/Adjusted	Carrying Val	ue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current					Foreign			Stock	Stated	and
											Current	Other Than	,	Change in	Adjusted	Foreign	Deelined				
CUSIP					NI				Book/	Unrealized		Temporary	Carrying	Book	Carrying	Exchange		T-4-1 O-1-	Dividends	Con-	SVO
		l	Diamaga	N	Number of	0		A -41	Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-	.	For-		Name	Shares of	Consid-	D 1/1	Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eign		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
55265K-2U-2	MASTR 2003-11 9A6 - CMO/RMBS		. 09/01/2023 .	Paydown		15, 101	15, 101	15,735	15,746	0	(645)	0	(645)	0	15, 101	0	0	0	529	12/25/2033 .	. 3.B FM
55265K-7C-7	MASTR 2004-1 B1 - CMO/RMBS		. 09/01/2023 .	Paydown		188	188	153	150	0	38	0	38	0	188	0	0	0	7	02/25/2034 .	. 1.A FM
55265K-7D-5	MASTR 2004-1 B2 - CMO/RMBS		. 07/01/2023 .	Paydown		(2,520)	803	421	(2,523)	2	0	0	2	0	(2,520)	0	0	0	86	02/25/2034 .	. 1.A FM
	[MARKETAXESS CORPORATION																	1 1
	MDC HOLDINGS INC		. 09/07/2023 .	D 1		854,220	1,000,000	949 , 120	948,964	0	588	0	588	0	949,552	0	(95, 332)	(95,332)	69,333	01/15/2043 .	
		C	. 09/15/2023 .	Paydown		27,088	27,089	24, 167	25,239	0	1,849	0	1,849	0	27,088	0	0	0	847	03/15/2044 .	. 2.C
55283T-AA-6 55283Y-AA-5	MF1 2021-FL6 A - CMBS		. 09/20/2023 .	Various		544,036	550,000	549,555	548,733	0		ļ0		0	549,208	0	(5, 173)	(5, 173)	25,695	07/18/2036 .	. 1.A FE
55283Y-AA-5 55286E-AA-6	MACON 211 A - ABS	υ	. 09/05/2023 .	Paydown	•	18,699		16,618		0	2,006	0	2,006	0		0		u	327	11/05/2035 .	. 1.F FE
				Paydown	•••••	. ,	. ,	568,485	. , .	0	,	0			. ,	0	0			09/26/2067 .	. 1.A FE
55286E-AC-2	MFRA 22NOM3 A3 - RMBS		. 09/25/2023 .	Paydown		155,890	155,890	151,873	152,093	0	3,798	0	3,798	0	155,890	0	0	0	6,004	09/26/2067 .	. 1.F FE
55316P-AN-7	MKT 2020-525M F - CMBS		. 09/21/2023 .	PERFORMANCE TRUST DEUTSCHE BANK		181,250	625,000	336,545	336,545	0	10,571	0	10,571	0	347,116	0	(165,866)	(165,866)	15,254	02/12/2040 .	. 3.C FE
55336V-AG-5	MPLX LP		. 09/25/2023 .	SECURITIES, INC		2,328,895	2,360,000	2,012,300	2,258,865	0	37.367	0	37,367	0	2,296,232	0	32,663	32,663	94,597	12/01/2024 .	2 R FF
	W LA LI		. 03/23/2020 .	MERRILL LYNCH PIERCE		2,020,030	2,000,000	2,012,000			07,007		07,007		2,230,202					12/01/2024 .	2.012
55903V-BC-6	WARNERMEDIA HOLDINGS INC		. 07/20/2023 .	FENNER & SMITH INC		35,252	40,000	40,000	40,000	0	0	0	0	0	40,000	0	(4,748)	(4,748)		03/15/2032 .	. 2.C FE
55903V-BD-4	WARNERMEDIA HOLDINGS INC		. 09/26/2023 .	Various		179,887	220,000	216,611	216,713	0	45	0	45	0	216,758	0	(36,871)	(36,871)		03/15/2042 .	. 2.C FE
55903V-BE-2	WARNERMEDIA HOLDINGS INC		. 09/26/2023 .	GOLDMAN		106,570	140,000	139,993	139,993	0	1	0	1	0	139,995	0	(33, 425)	(33,425)	6,698	03/15/2052 .	. 2.C FE
56576Q-AQ-1	MCLO V A2R - CDO	1	. 08/21/2023 .	Pavdown		158 . 173	158 . 173	158,094	158 . 154	0	19	0	19	0	158 . 173	0	0	0	7.724	11/22/2027 .	
575767-F#-0	MASSACHUSETTS MUTUAL LIFE INSURANCE COMP		. 08/14/2023 .	Direct		20,500	20,500	10,706	21,500	0	(1,000)	0	(1,000)	0	20,500	0	0	0	0	08/10/2028 .	. 1.C
576429-AD-6	MARM 2007-2 A4 - RMBS		. 09/25/2023 .	Pavdown		2. 123		1.486	2.008	0	114	0	114	0		0	0	0	53	03/25/2047 .	. 1.A FM
576433-GH-3	MARM 2003-6 4A2 - CMO/RMBS		. 09/01/2023 .	Pavdown		163	163	118	138	0	26	0	26	0	163	0	0	0	4	01/25/2034 .	. 1.A FM
576434-2G-8	MALT 2006-2 1A5 - CMO/RMBS		. 09/01/2023 .	Pavdown		845	27,307	7,332	0	0	845	0	845	0	845	0	0	0	960	03/25/2036 .	. 1.A FM
57643L-AM-8	MABS 2003-0PT1 M3 - RMBS		. 09/25/2023 .	Pavdown		161.855	161,855	160 , 186	160.891	0	964	0	964	0	161.855	0	0	0	3,538	12/25/2032 .	. 1.A FM
57643L-RK-4	MABS 2006-WMC1 A3 - RMBS		. 09/25/2023 .	Paydown		12.500	12,500	5.059	12,448	0	53	0	53	0		0	0	0	129	02/25/2036 .	. 1.A FM
57643L-RL-2	MARS 2006-WMC1 A4 - RMRS		. 09/25/2023 .	Pavdown		4.691	4,691	1,969	4.674	0	17	0	17	0	4.691	0	0	0	48	02/25/2036 .	. 1.A FM
57645K-AA-4	MASD 2007-1 A - RMBS		. 09/25/2023 .	Pavdown		42 408	42.408	24.278		0	(518)	0	(518)	0	42.408	0	0	0	925	03/25/2037 .	. 1.A FM
589929-YF-9	MLMI 2002-AFC1 BV1 - RMBS		. 09/25/2023 .	Paydown		32,462	32.462	23.799	31.829	0	633	0	633	0	32.462	0	0	0	877	09/25/2032 .	. 1.A FM
589962-DH-9	MESC 11 B3 - ABS		. 09/28/2023 .	Pavdown		7,172	7,172	4 . 420	5,983	0	1.189	0	1. 189	0	7.172	0	0	0	342	09/28/2032 .	
59020U-3Y-9	MLMI 2006-WMC1 A2D - RMBS		. 09/25/2023 .	Paydown		8.530		6.097	6.174	n	2.357	n	2.357	n	8.530	n	n	n	215	01/25/2037 .	. 1.A FM
59020U-4L-6	MLMI 2006-WMC1 A1A - RMBS		. 09/25/2023 .	Paydown		20.097	20.097	14.967		n	4.524	n	4.524	n	20.097	n	n	n	526	01/25/2037 .	. 1.A FM
59020U-6L-4	MLMI 2006-WMC2 A2C - RMBS	l	. 09/23/2023 .	Paydown		20,097	20,097	9,111	28.208	n	4,324	n	4, 524	٥	28,250	n	n	n	269	03/25/2037 .	. 1.A FM
59020U-G3-3	MI MI 2005-AR1 M2 - RMRS		. 09/25/2023 .	Paydown		53.155	39.537	23.908	52.477	0	678	0	678	٥	53.155	0	0	0	745	06/25/2036 .	1.A FM
59020U-WM-3	MLMI 2005-WMC2 M5 - RMBS		. 09/25/2023 .	Paydown		15.415	15,415	13.021	14.560	0	855	0		٥	15.415	0			399	04/25/2036 .	. 1.A FM
59020U-Z8-1	MLMI 2005-A10 M1 - CMO/RMBS		. 09/25/2023 .	Paydown		7,328		4,181	7,227		101		101	٥	7,328	۰			288	02/25/2036 .	. 1.A FM
	MLMI 2006-AR1 A1 - RMBS		. 09/25/2023 .	Paydown		21.630	21.630	7.997	21.566		101		101	٥	21.630				224	03/25/2037 .	. 1.A FM
59020V-AS-2	MLMI 2006-AR1 A2D - RMBS		. 09/25/2023 .	Paydown		7,722	7,722		7,717		04		04	٥	7,722				68	03/25/2037 .	. 1.A FM
59020V-AN-3	MLMI 2006-HE3 A2 - RMBS		. 09/25/2023 .	Paydowii							(11)		(11)		8. 125				86		. 1.A FM
590212-AB-2 590212-AC-0	MLMI 2006-HE3 A2 - HNBS		. 09/25/2023 .	Paydown		32,051					(11)		(80)		32,051				358	. 06/25/2037	. 1.A FM
590212-AC-0	MLMI 2006-HE3 A3 - HMBS		. 09/25/2023 .	Paydown	•	12.780					(80)	0	(80)						358		. 1.A FM
	MLMI 2006-HE3 A4 - HMBS		. 09/25/2023 .	Paydown	•••••	,		4,334	,	J		0		0		0				06/25/2037 .	
590216-AA-5 590216-AD-9	MLMI 2006-RM2 A1A - HMBS		. 09/25/2023 .	Paydown	• • • • • • • • • • • • • • • • • • • •	21,030	21,030	7 , 144 202	20,939	0	91	0	91	0	21,030	0	0	0	99	05/26/2037 .	. 1.A FM
				1 47 40 1111	• • • • • • • • • • • • • • • • • • • •	, .	1,036		,	0	(0)	0		0		0	0	0	4	05/26/2037 .	. 1.A FM
590217-AD-7	MLMI 2006-RM3 A2B - RMBS		. 09/25/2023 .	Paydown		9,783	9,783	3,070	9,769	0	14	0	14	0	9,783	0	0	0	44	06/25/2037 .	. 1.A FM
59022V-AA-9	MLMI 2006-0PT1 A1 - RMBS		. 09/25/2023 .	Paydown		83,037	83,037	58,516	70,995	0	12,042	0	12,042	0	83,037	0	0	0		08/25/2037 .	. 1.A FM
59022V-AD-3	MLMI 2006-0PT1 A2C - CD0/RMBS		. 09/25/2023 .	Paydown		11,378	11,378	9,611	12, 199	0	(822)	0	(822)	0	11,378	0	0	0	225	08/25/2037 .	. 1.A FM
590232-AA-2	MLMI 2007-SD1 A - RMBS		. 09/25/2023 .	Paydown		4,347	4,347	2,668	4,323	J0	24	0	24	0	4,347	0	0	0	62	02/25/2037 .	. 1.A FM
	MLMI 2007-HE3 A1 - RMBS		. 09/25/2023 .	Paydown		8,244	8,244	3,625		J0	57	0	57	0	8,244	0	0	0	79	04/25/2037 .	. 1.A FM
590238-AC-5	MLMI 2007-HE3 A3 - RMBS	1	. 09/25/2023 .	Pavdown		16.027	16.027	7.047	15.906	I0	122	10	122	0	16.027	l0	0	0	154	04/25/2037 .	. 1.A FM

					Show All Lo	ng-Term Bo	onds and Stoo	ck Sold, Red	leemed or C	Otherwise I	Disposed o	of During th	he Current C	Quarter							
1	2	3	4	5	6	7	8	9	10	Cł	nange In Boo	ok/Adjusted	Carrying Valu	ie	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
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												Current		Foreign	5				Bond		nation
									D=:			Year's		Exchange	Book/	:			Interest/	04-41	Modifier
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign	Dealized		Stock Dividends	Stated	and SVO
CUSIP					Number of				Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange		Total Gain	Received	Con-	
Ident-		For-	Disposal	Name	Number of Shares of	Consid-		Actual	Adjusted Carrying	Valuation	(Amor- tization)/	Impairment		/Adjusted	Value at Disposal	Gain (Loss) on	Gain (Loss) on	(Loss) on	During	tractual Maturity	Admini- strative
ification	Description	eian	Disposar	of Purchaser	Stock	eration	Par Value	Cost	Value	Increase/ (Decrease)		Recog- nized	(11 + 12 - 13)	Carrying Value	Disposal	Disposal	Disposal	Disposal	Year	Date	Symbol
59023M-AC-4	MANA 2007-A1 A2B - RWBS	cigii	. 09/25/2023 .	Pavdown	Otock	26,694	26,694	12,614	26,705	(Decrease)	(11)	n	(11)	value n	26,694	Лорозаг	О	Disposai	187	. 01/25/2037 .	. 1.A FM
59023R-AF-6	MLMI 2006-AF1 F3B - CMO/RMBS		. 09/01/2023 .	Paydown			2,010	1,108	142		(11)		(11)	٥	132		0		50	. 08/25/2036 .	. 1.A FM
59023W-AS-7	MLMI 2006-FF1 B3 - RMBS		. 07/13/2023 .	Stifel Nicolaus & Co		1,237,433	1, 156, 480	924,716	1,076,809	0	27,210	0	27,210	0	1,104,020	0	133,414	133,414	40,329	. 08/25/2036 .	. 1.A FM
59023X-AC-0	MLMI 2006-HE6 A2B - RMBS		. 09/25/2023 .	Paydown		13,332		5,062		0	5	0	5	0		0	0	0	150	. 11/25/2037 .	. 1.A FM
59024H-AC-4	MANA 2007-A3 A2B - RMBS		. 09/25/2023 .	Paydown		465	465	74	0	0	465	0		0	465	0	0	0	3	. 04/25/2037 .	. 1.A FM
59024V-AF-6	FFMER 2007-3 A2B - RMBS		. 08/25/2023 .	Paydown		2,061	2,061	1,698	2,075	0	(14)	0	(14)	0	2,061	0	0	0	28	. 06/25/2037 .	. 4.A FM
59024V-AF-6	FFMER 2007-3 A2B - RMBS		. 09/25/2023 .	Paydown		1,087	1,087	895	1,094	0	(8)	0	(8)	0	1,087	0	0	0	19	. 06/25/2037 .	. 3.C FM
59024V-AG-4	FFMER 2007-3 A2C - RMBS		. 09/25/2023 .	Paydown		20,979	20,979	14,110	20,864	0	115	0	115	0	20,979	0	0	0	311	. 06/25/2037 .	. 1.A FM
59025T-AB-9	FFMER 2007-H1 1A2 - RMBS		. 09/25/2023 .	PaydownSTIFEL NICOLAUS &		83,639	83,604	43,992	81,128	0	2,511	0	2,511	0	83,639	0	0	0	1,868	. 10/25/2037 .	. 1.A FM
59156R-CE-6	METLIFE INC		. 07/10/2023 .	COMPANY		1,991,280	2,000,000	1,987,920	0	0	0	0	0	0	1.987.920	0	3.360	3.360	0	. 07/15/2033 .	. 1.G FE
59181@-AB-1	BRIGHTHOUSE LIFE INSURANCE COMPANY - CMO		. 09/28/2023 .	Direct		1.988	1.988	1.068	1,914	0	74	0	74	0	1.988	0	0	0	0	. 07/01/2029 .	. 1.D
59181@-AE-5	BRIGHTHOUSE LIFE INSURANCE COMPANY - CMO		. 09/18/2023 .	Direct		1,624	1,624	1,028		0	71	0	71	0	1,624	0	0	0	0	. 01/17/2025 .	. 1.D
59181@-AF-2	BRIGHTHOUSE LIFE INSURANCE COMPANY - CMO		. 08/09/2023 .	Direct		2,333	2,333	1,548	2,229	0	104	0	104	0		0	0	0	0	. 08/14/2023 .	. 1.D
591810-AG-0	BRIGHTHOUSE LIFE INSURANCE COMPANY - CMO		. 09/13/2023 .	Direct		2, 100	2,100	1 , 123	2,024	0	76	0	76	0	2, 100	0	0	0	0	. 01/13/2029 .	. 1.D
59181@-AH-8	BRIGHTHOUSE LIFE INSURANCE COMPANY - CMO		. 09/06/2023 .	Direct		1,950	1,950	1,092	1,864	0	86	0	86	0	1,950	0	0	0	0	. 01/01/2024 .	. 1.D
591810-AM-7	BRIGHTHOUSE LIFE INSURANCE COMPANY - CMO		. 09/28/2023 .	Direct		786	786	426	760	0	26	0	26	0	786	0	0	0	0	. 05/01/2029 .	
591810-AN-5	BRIGHTHOUSE LIFE INSURANCE COMPANY - CMO		. 09/25/2023 .	Direct		1,576	1,576	446		0	33	0	33	0		0	0	0	0	. 09/23/2038 .	. 1.D
591810-AP-0	BRIGHTHOUSE LIFE INSURANCE COMPANY - CMO		. 09/27/2023 . . 09/28/2023 .	Direct		5,250	5,250 3,450	2,706 1.492	5,021	0	229	0		0	5,250	0	0		0	. 12/01/2024 .	. 1.D
591810-AQ-8 591810-AR-6	BRIGHTHOUSE LIFE INSURANCE COMPANY - CMO BRIGHTHOUSE LIFE INSURANCE COMPANY - CMO		. 09/28/2023 .	Direct		528	528	341	506		22		22	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	3,450					. 09/01/2042 . . 02/01/2024 .	. 1.D
591810-AS-4	BRIGHTHOUSE LIFE INSURANCE COMPANY - CMO		. 08/02/2023 .	Direct		1.000	1,000	552	975		25		25		1.000		0			. 02/01/2024 . . 05/01/2030 .	1 D
591810-AU-9	BRIGHTHOUSE LIFE INSURANCE COMPANY - CMO		. 09/18/2023 .	Direct		6.000	6.000	3.091	5.809	0	191	0	191	0	6.000	0	0	0	0	. 07/18/2030 .	1 D
591810-AV-7	BRIGHTHOUSE LIFE INSURANCE COMPANY - CMO		. 09/12/2023 .	Direct		7,500	7,500		7,281	0	219	0	219	0	7,500	0	0	0	0	. 09/12/2032 .	. 1.D
591810-AY-1	BRIGHTHOUSE LIFE INSURANCE COMPANY - CMO		. 09/25/2023 .	Direct		675	675	189	664	0	11	0	11	0	675	0	0	0	0	. 09/23/2041 .	. 1.D
59181@-BB-0	BRIGHTHOUSE LIFE INSURANCE COMPANY - CMO		. 09/26/2023 .	Direct		2,750	2,750	1,820		0	98	0	98	0	2,750	0	0	0	0	. 02/28/2025 .	. 1.D
591810-BF-1	BRIGHTHOUSE LIFE INSURANCE COMPANY - CMO		. 09/18/2023 .	Maturity @ 100.00		65,000	65,000	37,868	61,856	0	3, 144	0	3, 144	0	65,000	0	0	0	0	. 09/18/2023 .	. 1.D
59181@-BG-9	BRIGHTHOUSE LIFE INSURANCE COMPANY - CMO		. 09/26/2023 .	Direct		2,250	2,250	1,260	2, 177	0	73	0	73	0		0	0	0	0	. 12/29/2029 .	. 1.D
591810-BK-0	BRIGHTHOUSE LIFE INSURANCE COMPANY - CMO		. 09/13/2023 .	Direct		2,550		1,173		0	75	0	75	0		0	0	0	0	. 09/13/2033 .	. 1.D
591810-BL-8	BRIGHTHOUSE LIFE INSURANCE COMPANY - CMO		. 09/18/2023 .	Direct		9,054	9,054	3,331	8,805	0	250	0	250	0		0	0	0	0	. 07/15/2033 .	
59181@-BN-4 59181@-BQ-7	BRIGHTHOUSE LIFE INSURANCE COMPANY - CMO		. 09/25/2023 . . 09/12/2023 .	Direct	•••••	5,000		2,426		0	191	0	191	0	5,000	0			0	. 09/27/2025 . . 02/15/2032 .	. 1.D
59181@-BR-5	BRIGHTHOUSE LIFE INSURANCE COMPANY - CMO BRIGHTHOUSE LIFE INSURANCE COMPANY - CMO		. 09/06/2023 .	Direct		707	707	493	677		30		30	٥	707	٥				. 02/13/2032 . . 06/06/2025 .	1 D
591810-CD-5	BRIGHTHOUSE LIFE INSURANCE COMPANY - CMO		. 09/20/2023 .	Direct		15,000	15,000	9,392	14,451	0		0			15,000	0	0		0	. 12/12/2023 .	
59216@-AA-2	METROPOLITAN INSURANCE & ANNUITY CO - CM		. 09/15/2023 .	Direct		1.113	1.113	589	1.074	0	39	0	39	0	1.113	0	0	0	0	. 04/19/2030 .	. 1.D
59216@-AB-0	METROPOLITAN INSURANCE & ANNUITY CO - CM		. 09/22/2023 .	Direct		4,580	4,580	3,057	4,369	0	210	0	210	0	4,580	0	0	0	0	12/26/2023 .	. 1.D
592173-#A-6	METROPOLITAN LIFE INSURANCE COMPANY CO		. 09/15/2023 .	Direct		1,758	1,758	609	1,713	0	45	0	45	0	1,758	0	0	0	0	. 09/18/2040 .	. 1.D
592173-*A-8	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/13/2023 .	Direct		1,980	1,980	1,131	1,922	0	58	0	58	0	1,980	0	0	0	0	. 10/15/2033 .	. 1.D
592173-*B-6	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/25/2023 .	Direct		1,000	1,000	476	972	0	27	0	27	0	1,000	0	0	0	0	. 01/01/2036 .	. 1.D
592173-*E-0	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/20/2023 .	Direct		1,111	1,111	304	1,090	0	21	0	21	0	1,111	0	0	0	0	. 09/23/2040 .	. 1.D
592173-*F-7	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/25/2023 .	Direct		12,836	12,836	5,932	12,518	0	318	0	318	0	12,836	0	0	0	0	. 12/01/2039 .	. 1.D
592173-*G-5	METROPOLITAN LIFE INSURANCE COMPANY - AN		. 09/13/2023 . . 09/01/2023 .	Direct		1,882		1,034	1,814	0	68	0	68	0	1,882	0	0	0	0	. 07/16/2027 . . 12/05/2029 .	. 1.D
592173-*H-3 592173-*J-9	METROPOLITAN LIFE INSURANCE COMPANY - AN METROPOLITAN LIFE INSURANCE COMPANY - AN		. 09/01/2023 .	Direct				915		0	49	0	49	۰۰		0	0	ا		. 12/05/2029 . . 07/07/2033 .	. I.U
	METROPOLITAN LIFE INSURANCE COMPANY - AN		. 07/05/2023 .	Direct	•••••		1,800	700		n	42	n	41	 n		0 n	n	n	n	. 07/07/2033 . . 05/30/2037 .	1 D
	METROPOLITAN LIFE INSURANCE COMPANY - AN	l	. 09/22/2023 .	Direct		12.690	12.690	6.261	12.271	0	419	0	419	0	12.690	0	0	0	0	. 09/26/2033 .	1 D

					Show All Lo	ng-Term Bo	onds and Stoc	k Sold, Red	leemed or C	Otherwise	Disposed o	of During th	he Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Cl	nange In Boo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized		Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment		/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eian		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	METROPOLITAN LIFE INSURANCE COMPANY - AN	oigii	. 09/26/2023 .	Direct	Otook	2,250	2,250	1,220	2,176	(Decrease)	71001011011	nized n	7/	Value	2,250	Diopodai	Diopodai	Diopodai	1001	. 08/27/2031 .	. 1.D
592173-*N-0 592173-*P-5			. 09/20/2023 .	Direct				597			14		14							. 02/18/2028 .	. 1.D
	METROPOLITAN LIFE INSURANCE COMPANY - CM			Direct		1,170	1,170		1,126		44		44		1,170						
592173-*\$-9	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/28/2023 .	Direct		900	900	479	868		32		32		900					. 12/01/2031 .	. 1.D
592173-*T-7 592173-*U-4	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/25/2023 09/26/2023 .	Direct	•	4,800		3,700	4,811		(11)		(11)		4,800					. 04/01/2025 . . 02/27/2041 .	. 1.D
592173-*U-4 592173-*V-2	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/26/2023 .	Direct				2,649 625	8,651		187		187		8,838			<u>0</u> -		. 12/01/2026 .	. 1.D
592173-*V-2 592173-*W-0	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/23/2023 .	Direct			6,378				44		44		1,032					. 12/01/2026 . . 09/15/2040 .	
592173-*W-0 592173-*X-8	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/13/2023 .	Direct		6,378		2,731 542	1,352		144		144					<u>0</u> -		. 09/15/2040 . . 03/26/2040 .	. 1.D
II .	METROPOLITAN LIFE INSURANCE COMPANY - CM			Direct							32		32		-						
592173-*Y-6	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/25/2023 .	Direct		4,200	4,200	2,276	3,877		323	0	323	0	4,200	0				. 04/01/2025 .	. 1.D
592173-*Z-3	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/20/2023 .	Direct		1,534		673			34		34		1,534					. 01/23/2043 .	. 1.D
592173-@A-7	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 07/05/2023 .	Direct	•••••	4,271	4,271	1,958	4, 192	0	/9	0	/9		4,271	0				. 07/07/2034 .	. 1.D
592173-0B-5	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/18/2023 .	Direct		1,200		691			39	0	39	0	1,200	0				. 12/20/2030 .	. 1.D
592173-@D-1	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/13/2023 .	Direct		1,050	1,050	638	1,015	0	35	0	35	0	1,050	0	0		0	. 11/15/2029 .	. 1.D
592173-@F-6	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/13/2023 .	Direct	•••••	600	600	317	582	0	18	0	18		600	0				. 07/15/2032 .	. 1.D
592173-@H-2	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/25/2023 .	Direct		1,868	1,868	746			4/		4/		1,868					. 01/01/2039 .	. I.D
592173-@K-5	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/22/2023 .	Direct		4,562	4,562	2,105	4,445		11/	0	117	0	4,562	0				. 07/25/2035 .	. 1.D
592173-@L-3	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/22/2023 .	Direct		3,111	3,111	1,496	3,031		80		80		3, 111					. 07/25/2035 .	1.D
592173-@M-1 592173-@N-9	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/22/2023 .	Direct		455 1.418	455	204	442		13	0	13	0	455	0				. 02/26/2033 .	1.D
	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/25/2023 .	Direct		,	1,418	830							1,418					. 12/28/2028 .	. I.D
592173-@P-4	METROPOLITAN LIFE INSURANCE COMPANY - CM			Direct		1,500		745 4,466			53		53		1,500					. 12/01/2031 .	. 1.D
592173-@Q-2 592173-@R-0	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/25/2023 09/13/2023 .	Direct		12,788		7,027			274		274							. 09/01/2030 . . 08/16/2029 .	. 1.D
592173-@N-0 592173-@S-8	METROPOLITAN LIFE INSURANCE COMPANY - CM METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/13/2023 .	Direct			2,780	1,715	2,617											. 02/05/2025 .	1.D
592173-@5-8 592173-@U-3			. 09/01/2023 .	Direct			5,000	2,081	4,878						5,000					. 02/05/2025 .	. 1.D
592173-00-3	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/13/2023 .	Direct		9,691	9,691		9,310		122		122		9,691					. 02/26/2026 .	1 D
592173-0X-7	METROPOLITAN LIFE INSURANCE COMPANY - CM METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/22/2023 .	Direct		2,716	2,716	1,041			81		81		2,716					. 12/28/2032 .	. 1.D
592173-D#-2	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/22/2023 .	Direct		3,018	3,018								3,018					. 02/26/2033 .	. 1.D
592173-D#-2 592173-E#-1	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/22/2023 .	Direct		3,016	3,160						125							. 05/01/2027 .	. 1.D
592173-E#-1			. 09/29/2023 .	Direct		2,010	2,010	847			123		123		2,010					. 11/03/2037 .	1 D
592173-E^-5 592173-E@-3	METROPOLITAN LIFE INSURANCE COMPANY - CM METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/29/2023 .	Direct	•••••	1,035		534	995	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰									ا ۱۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	. 08/01/2028 .	. 1.D
592173-E#-0	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/22/2023 .	Direct		1,000	1,033	665			40		40							. 01/25/2028 .	. 1.D
592173-F@-2	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/26/2023 .	Direct			2,400	1,313			47		92		2,400					. 12/02/2030 .	1 D
592173-G0-1	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/25/2023 .	Direct		2,400	2,400				92		92		2,400					. 05/01/2027 .	. 1.D
592173-H*-2	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/25/2023 .	Direct				591												. 02/28/2031 .	. 1.D
592173-H0-0	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/25/2023 .	Direct		6,000	6,000	2,738	5,843		157		157		6,000					. 03/01/2026 .	. 1.D
592173-He-0 592173-J#-6	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 08/21/2023 .	Direct		1,152		616		n		n				n	n		۰	. 03/01/2028 .	1 D
592173-J#-0 592173-J*-0	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 07/05/2023 .	Direct				4,704	7,880	n		n		n		n	n		n	. 07/07/2030 .	1 D
592173-J*-0 592173-J@-8	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/22/2023 .	Direct				597		n	101	n				n	n		۰	. 01/07/2030 .	1 D
592173-K*-8	METROPOLITAN LIFE INSURANCE COMPANY - CM	l	. 09/22/2023 .	Direct		570	570	280	551	n	19	n	10	n	570	n	n	n	n	. 12/01/2029 .	1 D
592173-K@-6	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/13/2023 .	Direct	• • • • • • • • • • • • • • • • • • • •	1,500	1,500	829		n	52	n	52	n	1,500	n	n	n	n	. 12/01/2029 .	. 1.D
592173-L*-7	METROPOLITAN LIFE INSURANCE COMPANY - CM	l	. 07/05/2023 .	Direct			5,040	2,467		n		n		n	5,040	n	n	n	n	. 07/07/2031 .	1 D
592173-M#-2	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/14/2023 .	Direct	• • • • • • • • • • • • • • • • • • • •		764	2,407	746	n	19	n	19	n	764	n	n	n	n	. 12/15/2034 .	1 D
592173-M@-4	METROPOLITAN LIFE INSURANCE COMPANY - CM	l	. 09/25/2023 .	Direct		1,895		768	1,843	n	52	n	52	n	1,895	n	n	n	n	. 01/01/2036 .	1 D
592173-We-4	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/22/2023 .	Direct			848	476	815	n	33	n	32	n	848	n	n	n	n	. 01/25/2028 .	1 D
	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/25/2023 .	Direct		3, 151		1,257		n	99	n	99	n	3, 151	n	n	0	n	. 09/23/2031 .	1 D
	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/20/2023 .	Direct		26.950	26.950	15.901	26.408	1	542	n	542	0		1	0	0	0	. 05/23/2025 .	1 D

					Show All Lo	ng-Term Bo	onds and Stoo	k Sold, Red	deemed or C	Otherwise	Disposed o	of During th	he Current	Quarter							
1	2	3	4	5	6	7	8	9	10	CI	nange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized		Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment		/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eian		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	METROPOLITAN LIFE INSURANCE COMPANY - CM	oigii	. 09/22/2023 .	Direct	Otook	1,159		605	1,117	(Decirease)		nizeu n		Value	1,159	Diopodai	Diopodai	Diopodai	1001	. 01/25/2028 .	
				Direct							43		43			0					. 1.D
592173-Q@-0	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/25/2023 .	Direct		5,633		3,008			207		207		5,633	0				. 02/01/2030 .	. 1.D
592173-R#-7	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/25/2023 .	Direct		1,600	1,600	1,041	1,535		65		65		1,600	0			0	. 09/01/2025 .	. 1.D
592173-R*-1 592173-R@-9	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 08/07/2023 .	Direct	•	9,344	628	313	608		20		20	0	628	0			0	. 01/01/2029 . . 07/07/2034 .	. 1.D
592173-H9-9 592173-S#-6	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 07/05/2023 .	Direct	•			4,035 789			179		179		9,344					. 12/05/2027 .	. 1.D
592173-S#-6 592173-S*-0	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/01/2023 .	Direct	•					ļ	31									. 08/01/2036 .	
	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/25/2023 .	Direct	•		2,175 . 6,976 .		2,118		57		57								. 1.D
592173-S0-8	METROPOLITAN LIFE INSURANCE COMPANY - CM			Direct	•					ļ	329				6,976				0	. 06/01/2024 .	
592173-T#-5 592173-T@-7	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/01/2023 09/15/2023 .	Direct	•	1,343		811 618			54		54	0		0			0	. 03/05/2027 . . 12/18/2028 .	. 1.D
	METROPOLITAN LIFE INSURANCE COMPANY - CM										43		43			0			0		
592173-U*-7	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/25/2023 .	Direct	•••••	811	811	573	773		38		38	0	811	0		0	0	. 06/01/2024 .	. 1.D
592173-U0-5	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/13/2023 .	Direct	•••••	453	453	188	440		14		14	0	453	0	0	0	0	. 05/15/2029 .	
592173-V#-2	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/25/2023 .	Direct		4,578	4,578	2,683	4,389		189		189		4,578	0			0	. 12/01/2024 .	. 1.D
592173-V*-6	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/25/2023 .	Direct		1,425	1,425	632			3/		3/		1,425	0			0	. 08/01/2036 .	. 1.D
592173-V@-4	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/25/2023 .	Direct		4,901	4,901	2,778	4,719		182		182		4,901	0			0	. 05/01/2027 .	. I.D
592173-W*-5	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/25/2023 .	Direct	•••••	1,800	1,800	1,051	1,739					0	1,800	0		0	0	. 01/01/2030 .	. 1.D
592173-W@-3	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/29/2023 .	Direct		920	920	350	898		22		22		920	0			0	. 10/03/2041 .	. I.D
592173-X@-2 592173-Y#-9	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 07/05/2023 .	Direct	•••••	6,524		3,628			164		164	0	6,524	0		0	0	. 07/07/2028 .	. I.D
	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/22/2023 .	Direct		1,425		820							1,425	0			0	. 02/26/2026 .	. I.D
592173-Y@-1 592173-Z*-2	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/20/2023 .	Direct		50,000	50,000	24,299	50,978		(978)		(978)		50,000	0				. 09/23/2028 .	. 1.D
592173-Z^-2	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/25/2023 09/29/2023 .	Direct		2,250 855		307			8/		8/			0				. 12/01/2026 . . 10/03/2041 .	. 1.D
592173-20-0 59218*-AH-7	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/29/2023 .	Direct		2,508		964	834		21		21		855					. 09/15/2038 .	. I.D
59218*-AK-0	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/13/2023 .	Direct											2,508	0				. 10/03/2041 .	. 1.D
59218*-AL-8	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/29/2023 .	Direct			959 . 1,650 .	339			23		23		959					. 12/16/2028 .	
59218*-AY-0	METROPOLITAN LIFE INSURANCE COMPANY - CM METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/13/2023 .	Direct		1,650					00		00			0				. 06/18/2036 .	. 1.D
59218*-BB-9	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/15/2023 .	Direct	•••••	4,500	4,500						68		4,500					. 12/01/2031 .	. I.D
59218*-BD-5	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/23/2023 .	Direct	•••••	2,250					84		84						٥	. 09/12/2026 .	1 D
59218*-BE-3			. 09/29/2023 .	Direct			295		2, 100				6		295				٥	. 10/03/2041 .	. 1.D
59218*-BF-0	METROPOLITAN LIFE INSURANCE COMPANY - CM METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/29/2023 .	Direct	•	6,475	6,475	175	6,264		211		211		6,475				۰۰	. 03/01/2031 .	. 1.D
59218*-BG-8	METROPOLITAN LIFE INSURANCE COMPANY - AN		. 09/15/2023 .	Direct		2,831	2,831	1.148	2,760	0	71		71		2,831				٥	. 09/18/2036 .	. 1.D
59218*-BM-5	METROPOLITAN LIFE INSURANCE COMPANY - AN		. 09/13/2023 .	Direct		2,160	2,160	842		0	60		60			0		0	٥	. 07/15/2032 .	1 D
59218*-BP-8	METROPOLITAN LIFE INSURANCE COMPANY - AN		. 09/22/2023 .	Direct		15, 115	15,115	7,087	14,654		461				15, 115				٥	. 10/26/2032 .	
59218*-B0-6	METROPOLITAN LIFE INSURANCE COMPANY - AN		. 09/18/2023 .	Direct		2,375		835			401		401						٥	. 12/20/2040 .	1 D
59218*-BR-4	METROPOLITAN LIFE INSURANCE COMPANY - AN		. 09/25/2023 .	Direct		3,100	3,100	1,210			86		86		3,100				٥	. 03/01/2036 .	. 1.D
59218*-BS-2	METROPOLITAN LIFE INSURANCE COMPANY - AN		. 09/23/2023 .	Direct		3,100	3,100				74		74		3,100				۰	. 09/15/2038 .	1 D
59218*-BT-0	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/13/2023 .	Direct	•••••		1,500	619			20		39					o	۰۰	. 01/23/2038 .	1 D
59218*-BU-7	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/20/2023 .	Direct									170						۰	. 01/23/2036 .	1 D
59218*-CA-0	METROPOLITAN LIFE INSURANCE CO - ANNUITY		. 09/08/2023 .	Direct	•••••	3, 152	3,152				94		94					o	۰۰	. 04/18/2031 .	. ייייייי ע.ון
59218*-CF-9	METROPOLITAN LIFE INSURANCE CO - ANNOTTY		. 09/13/2023 .	Direct	•••••		5,632		5,503						5,632			o	۰۰	. 08/16/2031 .	. ייייייי ע.ון
59218*-CM-4	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/13/2023 .	Direct	•••••	5,632	5,632		5,374		218		218		5,593				۰۰	. 02/23/2024 .	ייייי עיון
59218*-CR-3			. 09/20/2023 .	Direct		3,000	3,000								3,000				۰۰	. 02/23/2024 .	1 D
59218*-CS-1	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/15/2023 .	Direct	•	12,138	12,138	7,094							12,138				٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠	. 06/19/2030 .	1 D
59218*-CW-2	METROPOLITAN LIFE INSURANCE COMPANY - CM METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/15/2023 .	Direct	•••••	12, 138	46, 174								46,174				2	. 09/01/2037 .	1 D
	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/25/2023 .	Direct	•••••		9,112	19,583											۰۰	. 07/01/2037 .	. 1.D
	METRO 2000-A M2 - RMBS		. 09/25/2023 .	Pavdown	•••••		50.867	33.731										o		. 06/25/2029 .	

					Show All Lo	ng-Term Bo	onds and Stoc	ck Sold, Red	deemed or C	Otherwise	Disposed o	of During tl	he Current Quarte	•						
1	2	3	4	5	6	7	8	9	10	CI	nange In Boo	ok/Adjusted	Carrying Value	16	17	18	19	20	21	22
										11	12	13	14 15							NAIC
																				Desig-
																				nation,
																				NAIC
													Total Tota							Desig-
												Current	Change in Foreign					Bond		nation
											_	Year's	Book/ Exchar		1			Interest/		Modifier
									Prior Year		Current	Other Than	, ,		Foreign			Stock	Stated	and
011015									Book/	Unrealized		Temporary	Carrying Book	, ,	Exchange			Dividends	Con-	SVO
CUSIP		_	D: 1		Number of	0			Adjusted	Valuation	(Amor-	Impairment	Value /Adjust		Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-	Di-ti	For-	Disposal	Name	Shares of	Consid-	D\/-l	Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 - Carryii		(Loss) on		(Loss) on	During	Maturity	
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13) Value		Disposal	Disposal	Disposal	Year	Date	Symbol
59218@-AC-6	METROPOLITAN LIFE INSURANCE COMPANY - CM		. 09/28/2023 .	Direct		1,408	1,408	758	1,355	0	53	0	53	.0	0	0	0	0	. 07/01/2029 .	. 1.D
595112-BZ-5	MICRON TECHNOLOGY INC		. 09/19/2023 .	Various		146,549	150,000 .	149,900	0	0	5	0	5	.0149,904	0	(3,355)	(3,355)	5,304	. 02/09/2033 .	
599191-AA-1	MILEAGE PLUS HOLDINGS LLC		. 09/20/2023 .	Paydown MORGAN STANLEY & COMPANY		2,500	2,500	2,704	2,620		(120)	0	(120)	.02,500		0		122	. 06/20/2027 .	. 2.C FE
610202-BN-2	MONONGAHELA POWER CO		. 08/24/2023 .			187,591	190,000	189,783	189,970	n	15	n	15	.0189,985	n	(2.394)	(2,394)	6,686	. 04/15/2024 .	. 1.G FE
615326-B*-5	TRANSAMERICA PREMIER LIFE INSURANCE COMP		. 09/12/2023 .	Direct		2.400	2,400	1,175			78	0	78	.0	0	0	0	0	. 05/13/2030 .	. 1.E
615326-C#-0	TRANSAMERICA PREMIER LIFE INSURANCE COMP		. 09/27/2023 .	Direct		1,200	1,200	840	1,148	0	52	0	52	.0	0	0	0	0	. 12/01/2024 .	. 1.E
615326-C*-4	TRANSAMERICA PREMIER LIFE INSURANCE COMP	[. 09/27/2023 .	Direct		4,500	4,500	2,554	4,330	0	170	0	170	.04,500	0	0		0	. 12/01/2030 .	. 1.E
615326-09-2	TRANSAMERICA PREMIER LIFE INSURANCE COMP		. 09/18/2023 .	Direct		1,500	1,500	738		0	61	0	61	.0	0	0	0	0	. 10/15/2025 .	. 1.E
615326-D#-9	TRANSAMERICA PREMIER LIFE INSURANCE COMP		. 09/12/2023 .	Direct		468	468	203	458	0	10	0	10	.0468	0	0	0	0	. 01/13/2037 .	. 1.E
615326-E#-8	TRANSAMERICA PREMIER LIFE INSURANCE COMP		. 09/13/2023 .	Direct		620	620 .	343	601	0	19	0	19	.0620	0	0	0	0	. 12/17/2031 .	. 1.E
615326-F*-1	TRANSAMERICA PREMIER LIFE INSURANCE COMP		. 09/27/2023 .	Direct		600	600 .	345	581	0	19	0	19	.0600	0	0	0	0	. 10/01/2034 .	. 1.E
615326-G#-6	TRANSAMERICA PREMIER LIFE INSURANCE COMP		. 09/05/2023 .	Direct		2,973	2,973	1,386	2,892	0	81	0	81	.0	0	0	0	0	. 02/03/2035 .	. 1.E
615326-J#-3	TRANSAMERICA PREMIER LIFE INSURANCE COMP		. 09/08/2023 .	Direct		1,613	1,613	948		0	47	0	47	.0	0	0	0	0	. 04/08/2033 .	. 1.E
615326-J@-5	TRANSAMERICA PREMIER LIFE INSURANCE COMP		. 09/27/2023 .	Direct		450	450 .	265	435	0	15	0	15	.0450	0	0	0	0	. 10/01/2034 .	. 1.E
615326-K*-5	MONUMENTAL LIFE INSURANCE COMPANY - ANNU		. 09/12/2023 .	Direct		3,965	3,965	2,316	3,831	0	134	0	134	.0	0	0	0	0	. 10/16/2029 .	. 1.E
615326-L@-2	MONUMENTAL LIFE INSURANCE COMPANY - ANNU		. 09/06/2023 .	Direct		1,370	1,370	696		0	3/	0	3/	.0	0	0	0	0	. 12/07/2034 .	. 1.E
615326-N#-8 615326-P*-0	TRANSAMERICA PREMIER LIFE INSURANCE COMP TRANSAMERICA PREMIER LIFE INSURANCE COMP		. 09/27/2023 . . 09/27/2023 .	Direct			450 . 18,380 .	243 9.737	436				14	.0		0		0	. 10/01/2034 . . 02/01/2032 .	. 1.E
615326-P@-8	TRANSAMERICA PREMIER LIFE INSURANCE COMP		. 09/21/2023 .	Direct		1.500	1,500	771	1,786				44	.0					. 10/26/2031 .	. 1.E
615329-A*-0	MONUMENTAL LIFE INSURANCE COMPANY - ANNU		. 09/27/2023 .	Direct		300	300	138	291	0	q	0	q	.0300	0	0	0	0	. 10/20/2001 .	
61745M-A5-2	MSM 2004–3 4A – CMO/RMBS		. 09/01/2023 .	Pavdown		41.648	41.649	34.568	34.972	0	6.676	0	6.676	.041.648	0	0	0	1.636	. 04/25/2034 .	. 1.A FM
61746W-PZ-7	MSDWC 2002-HE1 M2 - RMBS		. 09/25/2023 .	Paydown		3.048	0	0	0	0	3.048	0	3.048	.0	0	0	0		. 07/25/2032 .	
61748H-KG-5	MSM 2005-4 5A4 - CMO/RMBS		. 09/01/2023 .	Paydown		106,097	110,257	100,782	101,229	0	4,868	0	4,868	.0 106,097	0	0	0	4,021	. 08/25/2035 .	
61748H-PF-2	MSM 2005-7 6A1 - CMO/RMBS		. 09/01/2023 .	Paydown		8,657		7,553	8,300	0	357	0	357	.0	0	0	0	317	. 11/25/2035 .	. 1.A FM
61749C-AC-5	MSM 2006-6AR 1A3 - RMBS		. 09/25/2023 .	Paydown		28,833	28,833		28,867	0	(35)	0	(35)	.028,833	0	0	0	202	. 05/25/2036 .	. 1.A FM
61749K-AB-9	MSAC 2006-WMC2 A2F - RMBS		. 09/25/2023 .	Paydown		32,358		15,467	32,304	0	55	0	55	.032,358	0	0	0	237	. 07/25/2036 .	. 1.A FM
61749K-AD-5	MSAC 2006-WMC2 A2B - RMBS		. 09/06/2023 .	Various		908,018	2,548,012	1,301,079	1,027,077	0	11,944	0	11,944	.01,039,021	0	(131,003)	(131,003)	22,674	. 07/25/2036 .	. 1.A FM
61749L-AP-6	MSM 2006-8AR 5A4 - CMO/RMBS		. 08/01/2023 .	Paydown		15	15	12	14	0	2	0	2	.015	0	0	0	1	. 06/25/2036 .	
617505-AD-4	MSAC 2007-NC1 A2C - RMBS		. 09/25/2023 .	Paydown		90,989	90,989		89,698	0	1,290	0	1,290	.090,989	0	0	0	1,128	. 11/25/2036 .	. 1.A FM
61750F-AD-2	MSAC 2006-HE6 A2B - RMBS		. 09/25/2023 .	Paydown		46	46	17	46	0	0	0	0	.046	0	0	0	0	. 09/25/2036 .	
61750S-AB-8	MSAC 2006-HE8 A2F - RMBS		. 09/25/2023 .	Paydown		114,245	114,246 .	61,898	114,233	0	12	0	12	.0114,245	0	0	0	1,408	. 10/25/2036 .	. 1.A FM
61750Y-AD-1	MSM 2006–15XS A3 – RMBS		. 09/01/2023 .	Paydown		15,978	15,978	3,928	12,315	0	9	0	9	.0	0	0	0	116	. 11/25/2036 .	1
61751D-AG-9	MSM 2006-17XS A4 - RMBS		. 09/01/2023 . . 08/25/2023 .	Paydown			47,231	29,283	46,762	0		0	469	.0	0	0	0	349	. 10/25/2046 .	. 1.A FM
61751G-AD-9 61751J-AC-5	MSM 2007-5AX 2A3 - RMBS		. 08/25/2023 .	Paydown			4,832 . 24,310 .		4,819		(77)		(77)	.0		0		16	. 02/25/2037 . . 02/25/2047 .	. 1.A FM
61751M-AE-4	MSM 2007-10XS A4 - RMBS		. 09/01/2023 .	Pavdown		57.704	57,704	35,975	57,217					.0				634	. 02/25/2047 . . 02/25/2037 .	. 1.A FM
61751M-AE-4 61752J-AK-6	MSM 2007-10X5 A4 - HMB5		. 09/25/2023 .	Paydown		103,757	103,757	30,534		n		o	186	.0103.757	n	n	n	558	. 02/25/2037 . . 09/25/2046 .	. 1.A FM
61752R-AB-8	MSM 2007-1X3 2A3 - HIIBS		. 09/01/2023 .	Paydown	•••••	16,761	16,761	15,084	15,539	n	1,222	n	1,222	.016,761	n	0	n	230	. 03/25/2040 . . 01/25/2047 .	. 1.A FM
61753E-AP-5	MSAC 2007-HE2 A1 - RMBS		. 09/25/2023 .	Pavdown		20.086	20,086	10,428	20.146	n	(60)		(60)	.020.086			0	213	. 01/25/2047 . . 01/25/2037 .	
61753N-AC-4	MSAC 2007-NC2 A2A - RMBS		. 09/25/2023 .	Paydown		177	177	89	74		103	0	103	.0177	0	0	0	2	. 02/25/2037 .	. 1.A FM
61753V-AD-4	MSAC 2007-HE4 A2C - RMBS	[. 09/25/2023 .	Paydown		31,936	31,936	14,031	31,984	0	(48)	0	(48)	.031,936	0	0	0	259	. 02/25/2037 .	. 1.A FM
61753V-AE-2	MSAC 2007-HE4 A2D - RMBS		. 09/25/2023 .	Paydown		41,517	41,517	17,529	41,530	0	(13)	0	(13)	.041,517	0	0	0	337	. 02/25/2037 .	. 1.A FM
61754P-AA-2	MSM 2007-8XS A1 - RMBS		. 09/01/2023 .	Paydown		2,489	2,489	1,046	546	0	1,943	0	1,943	.0	0	0	0	29	. 04/25/2037 .	. 1.A FM
	MSM 2007-14AR 6A1 - CMO/RMBS		. 09/01/2023 .	Paydown		1,952	1,952	904	0	0	1,952	0	1,952	.0	0	0	0	50	. 11/25/2037 .	
61758V-AR-8	MSRR 2010-R2 2C - RMBS		. 09/25/2023 .	Pavdown		71.760		83.896	71.959	0	(199)	0	(199)	0 71 760	0	0	0	4 428	. 05/26/2036 .	1 A FM

					Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Red	deemed or (Otherwise 1	Disposed (of During th	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Cl	hange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
61765P-AH-4	MSRR 2015-R7 3B - CMO/RMBS		. 07/01/2023 .	Paydown		(904)	0	0	(904)	0	0	0	0	0	(904)	0	0	0	0	. 02/26/2036 .	. 5.B GI
61915R-AF-3	MHL 2005-2 2M1 - CMO/RMBS		. 09/25/2023 .	Paydown		129	129	62	76	0	54	0	54	0	129	0	0	0	5	. 05/25/2035 .	. 1.A FM
61915R-CK-0	MHL 2006-1 2AB - CMO/RMBS		. 09/25/2023 .	Paydown		49,799	49,799	34,704	0	0	(156)	0	(156)	0	49,799	0	0	0		. 04/25/2036 .	. 6. FE
629682-AA-3	NADG 191 A - ABS		. 09/28/2023 .	Paydown		2, 188	2, 188	2,087	2, 106	0	82	0	82	0	2, 188	0	0	0	49	. 12/28/2049 .	. 1.F FE
63172D-AA-9	CFOZ 2019 A - CDO		. 08/15/2023 .	Paydown		15,949	15,949	15,946	15,948	0	1	0	1	0	15,949	0	0	0	476	. 08/31/2034 .	. 1.F FE
63860K-AA-0	NSTR 2007-C 1A1 - RMBS		. 09/25/2023 .	Paydown		24,079	24,079	19,738	22,092	0	1,987	0	1,987	0	24,079	0	0	0	738	. 06/25/2037 .	. 1.A FM
63860L-AE-0	NSTR 2007-B 2A4 - RMBS		. 09/25/2023 .	Paydown		26 , 145	26,145	19,862	23,948	0	2, 197	0	2, 197	0	26,145	0	0	0	795	. 04/25/2037 .	. 1.A FM
				MARKETAXESS CORPORATION						1											1
63861C-AE-9	NATIONSTAR MORTGAGE HOLDINGS INC		. 09/06/2023 .	0.11.0.400.00		1,278,780	1,500,000	1,447,500	1,451,112	0	2,904	0	2,904	0	1,454,017	0	(175, 237)	(175,237)	70,198	. 11/15/2031 .	. 4.B FE
63861V-AC-1	NATIONWIDE BUILDING SOCIETY	C	. 08/01/2023 .	Call @ 100.00SG AMERICAS SECURITIES.	•••••	500,000	500,000	500,000	500,000			0	0	0	500,000	0	0		21,815	. 08/01/2024 .	. 1.G FE
64131J-AS-5	NEUB XXV DR - CDO		. 08/14/2023 .	LLC		979,500	1,000,000	949,500	954,552	0	5,281	0	5,281	0	959.833	0	19.667	19.667	64,401	. 10/18/2029 .	. 2.C FE
643528-AB-8	NCAMT 2006-ALT1 AF2 - RMBS		. 09/01/2023 .	Pavdown		1.237		813	1,221	0	16	0	16	0	1.237	0	0	0	11	. 07/25/2036 .	. 1.A FM
	NCHET 2003-5 M4 - RMBS		. 09/01/2023 .	Pavdown		1,322		852		0	12	0	12	0		0	0	0	37	. 11/25/2033 .	. 1.A FM
64360Y-AB-1	NCHET 2006-2 A2B - RMBS		. 09/25/2023 .	Pavdown		30,962	30,962		23,110	0	7,852	0	7,852	0	30,962	0	0	0	898	. 08/25/2036 .	. 1.A FM
64952*-AQ-7	NEW YORK LIFE INSURANCE COMPANY - CMO		. 09/11/2023 .	Direct		4,273	4,273	1,658	4,165	0	108	0	108	0	4,273	0	0	0	0	12/07/2037 .	. 1.B
64952*-AR-5	NEW YORK LIFE INSURANCE COMPANY - CMO		. 09/05/2023 .	Direct		1, 179	1, 179	755	1, 127	0	51	0	51	0	1, 179	0	0	0	0	. 08/01/2024 .	. 1.B
64952*-AS-3	NEW YORK LIFE INSURANCE COMPANY - CMO		. 09/27/2023 .	Direct		1,487	1,487	827		0	57	0	57	0	1,487	0	0	0	0	. 05/26/2026 .	. 1.B
64952*-AT-1	NEW YORK LIFE INSURANCE COMPANY - CMO		. 09/18/2023 .	Direct		450	450	146	436	0	14	0	14	0	450	0	0	0	0	. 10/15/2028 .	. 1.B
64952*-AU-8	NEW YORK LIFE INSURANCE COMPANY - CMO		. 09/05/2023 .	Direct		1,650		1,066	1,578	0	72	0	72	0	1,650	0	0	0	0	. 02/01/2024 .	. 1.B
64952*-AX-2	NEW YORK LIFE INSURANCE COMPANY - CMO		. 09/18/2023 .	Direct		8,459		5,381	8,107	0	352	0	352	0		0	0	0	0	. 01/15/2026 .	. 1.B
64952*-BC-7	NEW YORK LIFE INSURANCE COMPANY - CMO		. 09/01/2023 .	Direct		3,278	3,278	1,804		0	128	0	128	0	3,278	0	0	0	0	. 09/29/2025 .	. 1.B
64952*-BD-5	NEW YORK LIFE INSURANCE COMPANY - CMO		. 09/13/2023 .	Direct		2,340	2,340	1,238		0	88	0	88	0	2,340	0	0	0	0	. 03/10/2027 .	. 1.B
64952*-BE-3	NEW YORK LIFE INSURANCE COMPANY - CMO		. 09/08/2023 .	Direct		1,076	1,076	635	1,034	0	42	0	42	0	1,076	0	0	0	0	. 04/06/2027 .	. 1.B
64952*-BF-0	NEW YORK LIFE INSURANCE COMPANY - CMO		. 09/05/2023 .	Direct		1,200	1,200	676	1,161	0	39	0	39	0	1,200	0	0	0	0	. 07/01/2030 .	. 1.B
64952*-BH-6	NEW YORK LIFE INSURANCE COMPANY - CMO		. 09/28/2023 .	Direct		1,924	1,924	642	1,871	0	53	0	53	0	1,924	0	0	0	0	. 08/27/2034 .	. 1.B
64952*-BM-5	NEW YORK LIFE INSURANCE COMPANY - CMO		. 09/20/2023 .	Direct		2, 100	2,100	1,307	2,026	0	74	0	74	0	2,100	0	0	0	0	. 10/19/2028 .	. 1.B
64952*-BQ-6	NEW YORK LIFE INSURANCE COMPANY - CMO		. 09/11/2023 .	Direct		1,845	1,845	698	1,807	0	38	0	38	0	1,845	0	0	0	0	. 09/07/2042 .	. 1.B
64952*-BR-4	NEW YORK LIFE INSURANCE COMPANY - CMO		. 09/13/2023 .	Direct		1,800	1,800	1,066		0	65	0	65	0	1,800	0	0	0	0	. 03/10/2027 .	. 1.B
64952*-BU-7	NEW YORK LIFE INSURANCE COMPANY - ANNUIT		. 09/11/2023 .	Direct		1,005	1,005	288	989	0	16	0	16	0	1,005	0	0	0	0	. 11/07/2042 .	. 1.B
64952*-BW-3	NEW YORK LIFE INSURANCE COMPANY - ANNUIT		. 09/05/2023 .	Direct		791	791	456	771	0	19	0	19	0	791	0	0	0	0	. 07/01/2031 .	. 1.B
64952*-BZ-6	NEW YORK LIFE INSURANCE COMPANY - CMO		. 09/08/2023 .	Direct		12,422	12,422	6,553	12,054	0	368	0	368	0	12,422	0	0	0	0	. 12/06/2032 .	. 1.B
64952*-CB-8	NEW YORK LIFE INSURANCE COMPANY - CMO		. 09/08/2023 .	Direct		3,523	3,523			0	85	0	85	0		0	0	0	0	. 03/06/2039 .	. 1.B
64952*-CC-6	NEW YORK LIFE INSURANCE COMPANY - CMO		. 09/15/2023 .	Direct		15,657	15,657	7,200	15,221	0	437	0	437	0	15,657	0	0	0	0	. 06/13/2035 .	. 1.B
64952*-CF-9	NEW YORK LIFE INSURANCE CO - ANNUITY FP2		. 09/05/2023 .	Direct		6,576	6,576	4,278	6,312	0	264	0	264	0	6,576	0	0	0	0	. 10/01/2024 .	. 1.B
64952*-CH-5	NEW YORK LIFE INSURANCE COMPANY - ANNUIT		. 09/18/2023 .	Direct		11,685	11,685	7,057	11,406	0	279	0	279	0	11,685	0	0	0	0	. 12/01/2027 .	. 1.B
64952*-CJ-1	NEW YORK LIFE INSURANCE COMPANY - CMO		. 09/05/2023 .	Direct		900	900	458	873	J0	27	0	27	0	900	0	0	0	0	. 06/01/2031 .	. 1.B
64952*-CK-8	NEW YORK LIFE INSURANCE COMPANY - CMO		. 09/13/2023 .	Direct		5,693	5,693	2,851	5,548	0	145	0	145	0	5,693	0	0	0	0	. 02/09/2036 .	. 1.B
64952*-CL-6	NEW YORK LIFE INSURANCE COMPANY - CMO		. 09/05/2023 .	Direct		540	540	237	528	J	12	0	12	0	540	0	0	0	0	. 06/01/2037 .	. 1.B
64952*-CP-7	NEW YORK LIFE INSURANCE COMPANY - CMO		. 09/05/2023 .	Direct		1,006	1,006	670	970	0	36	0	36	0	1,006	0	0	0	0	. 02/01/2027 .	. 1.B
64952*-CQ-5	NEW YORK LIFE INSURANCE COMPANY - CMO		. 09/21/2023 .	Direct		1,652	1,652	968	1,607	J0	45	0	45	0		0	0	0	0	. 12/20/2033 .	. 1.B
64952*-CR-3	NEW YORK LIFE INSURANCE COMPANY - CMO		. 08/31/2023 .	Direct		3,324	3,324	1,303		J0	64	0	64	0	3,324	0	0	0	0	. 02/28/2043 .	. 1.B
64952V-18-8	NEW YORK LIFE INSURANCE AND ANNUITY CORP		. 09/20/2023 .	Direct		8,434	8,434	3,497		J0	221	0	221	0		0	0	0	0	. 02/17/2040 .	. 1.A
649530-AE-1	NEW YORK LIFE INSURANCE & ANNUITY CORP		. 09/24/2023 .	Maturity @ 100.00		4,000	4,000	3,088		J0	155	0	155	0	4,000	0	0	0	0	. 09/24/2023 .	. 1.A
	NYMT 2005-1 M1 - RMBS		. 09/25/2023 .	Paydown		4,412	4,412	3,618	4,314	J0	98	0	98	0	4,412	0	0	0	163	. 04/25/2035 .	. 1.A FM
L. 649603-AD-9	NYMT 2005-2 A - RMBS	1	. 09/25/2023 .	Paydown		3.085	3.085	1.943	2.016	10	1,068	10	1,068	0	3,085	J0	10	I0	93	. 08/25/2035 .	. 1.A FM

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

					Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Red	deemed or (Otherwise	Disposed o	of During t	he Current	Quarter							
1	2	3	4	5	6	7	8	9	10	CI	nange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-			isposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description		Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	`	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
65106F-AA-0	NCMT 2007-1 1A1 - RMBS		9/25/2023 .	Paydown		40,315	40,315	32,643	36,890	0	3,426	0	3,426	0	40,315	0	0	0	1,143	. 04/25/2037 .	. 1.A FM
65106F-AD-4	NCMT 2007-1 2A3 - RMBS)/25/2023 .	Paydown		20,417	20,417	17 , 859	18,970	0		0		0	20,417	0	0	0	609	. 04/25/2037 .	. 1.A FM
653938-AA-8 653950-AA-3	MUZ88 1 E - CD0		9/11/2023 . 9/12/2023 .	MIZUHO_SECURITIES MIZUHO SECURITIES		434,000	434,000	390,600	391, 178	0	3, 135	0	3, 135	0	394,313	0	39,687	39,687	49,675	. 10/15/2037 . . 10/15/2038 .	3.C FE
65536P-AD-2	NAA 2006-AF1 1A3 - RMBS		3/12/2023 . 3/15/2023 .	Various		283,318	3,679,978	1,035,011	976.073		3.470	0 n	3,470	u	979.543	0	(263,008)	(263,008)		. 10/15/2036 . . 05/27/2036 .	1.D
	OBX 23NQM1 A3 - CMO/RMBS		9/01/2023 .	Pavdown		126,534		1,035,011		n		0 n	1,557	n	126,534	n	(200,008)	(203,008) n	45,255	. 05/27/2036 . . 11/27/2062 .	1
070000 A0-9	ODA EGRANITA O ONIO/TINDO		,, 01, 2020 .	JANNEY MONTGOMERY SCOTT		120,304	120,004	127,377			1,557		1,35/		120,304					. 11/21/2002 .	
67108F-AU-0	OZLMF IV CR - CDO	07/	7/28/2023 .	INC		9,990,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(10,000)	(10,000)	638,264	. 10/22/2030 .	2.B FE
				JANNEY MONTGOMERY SCOTT																	
67109U-AY-8	OZLM XI CR - CDO		3/02/2023 .	INC		1,998,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(2,000)	(2,000)	130,039	. 10/30/2030 .	2.0 FE
67117D-AC-4	OBX 22NQM7 A3 - RMBS		0/01/2023 .	Paydown		88,596	88,596	87,551	87,594	0	1,002	0	1,002	0		0	0	0	3,363	. 08/25/2062 .	
67117P-AC-7	OBX 23NQM3 A3 - CMO/RMBS		9/25/2023 .	Paydown		195,555	195,555	195,555	0	0	0	0	0	0	195,555	0	0	0	4,554	. 02/26/2063 .	1.G FE
. 67117V-AB-6	OBX 2023-NQM6 A2 - RMBS		0/01/2023 .	Paydown		5,959	5,959	5,959	0	0	0	0	0	0	5,959	0	0	0	59	. 07/25/2063 .	1.0 FE
67117Y-AA-2	OBX 22NQM8 A1 - CMO/RMBS		0/01/2023 .	Paydown		156, 182	156, 182	155,010	155,064	0	1,118	0	1, 118	0	156, 182	0	0	0	6,492	. 09/25/2062 .	1.A FE
67117Y-AC-8 673919-AB-2	OBX 22NQM8 A3 - CMO/RMBS		9/01/2023 . 9/01/2023 .	i uyuumi		140,565	140,565	136,976	137,010		3,555		3,555	0	140,565	0	0		5,843	. 09/25/2062 .	1.F FE
	OBX 2023-NOM4 A3 - CMO/RMBS		9/01/2023 .	Paydown		142,891	142,891	142,890	0		2		2	0		0	0	0		. 06/25/2063 .	1.0 FE
0/448G-AC-/	UBA 2023-NUM4 A3 - UNU/HMBS	09/	1/01/2023 .	SG AMERICAS SECURITIES.		329,397	329,397	329,397	0						329,39/					. 03/26/2063 .	1.F FE
67590Q-BP-1	OCT21 XXI CR3 - CD0	08/	3/23/2023 .	LLC		1,428,000	1,500,000	1,423,950	0	0	0	0	0	0	1,423,950	0	4,050	4,050	3,841	. 02/14/2031 .	2.C FE
682680-BN-2	ONEOK INC	09/	9/27/2023 .	Various		128,321	130,000	129,359	0	0	1	0	1	0	129,360	0	(1,040)	(1,040)	826	. 09/01/2053 .	2.B FE
68377H-AA-2	OPTN 2022-2 A - ABS		9/08/2023 .	Paydown		29,862	29,862	29,861	29,861	0	1	0	1	0	29,862	0	0	0		. 10/09/2029 .	. 1.D FE
68389F-FW-9	OOMLT 2004-3 M4 - RMBS		9/25/2023 .	Paydown		1,594	1,594	1,451	1,539	0	54	0	54	0	1,594	0	0	0	22	. 11/27/2034 .	. 1.A FM
68389F-JJ-4	OOMLT 2005-4 M2 - RMBS		9/25/2023 .	Paydown		271,573	271,573	125,039	218,521	0	53,052	0	53,052	0	271,573	0	0	0	5,710	. 11/25/2035 .	. 1.A FM
68389F-JZ-8	OOMLT 2005-5 M2 - RMBS		9/25/2023 .	Paydown		27,231	27,231	19, 190	24,631	0	2,601	0	2,601	0	27,231	0	0	0	612	. 12/25/2035 .	. 1.A FM
68400D-AD-6	OOMLT 2007-1 2A2 - RMBS		9/25/2023 .	Paydown		79,068	79,068	46,281	78,270	0	799	0	799	0	79,068	0	0	0	886	. 01/25/2037 .	. 1.A FM
68400D-AF-1	OOMLT 2007-1 2A4 - RMBS		9/25/2023 .	Paydown		37,812	37,812	22,550	37,408	0	404	0	404	0	37,812	0	0	0	424	. 01/25/2037 .	. 1.A FM
68400X-AC-4	MESA 2001-5 M1 - RMBS		9/25/2023 .	Paydown		47,497	56,854	46 , 159	47,564	0	(67)	0	(67)	0	47,497	0	0	0	2, 108	. 11/25/2031 .	. 1.A FM
68401T-AD-0	OOMLT 2007-2 3A2 - RMBS		9/25/2023 .	Paydown		209,913	209,913	128,542	208,542	0	1,372	0	1,372	0	209,913	0	0	0	1,748	. 03/25/2037 .	1.A FM
68402B-AD-8	OOMLT 2007-3 2A3 - RMBS		9/25/2023 .	Paydown		29,327	29,327	14,168	29,079	0	248	0	248	0	29,327	0	0	0	400	. 04/25/2037 .	1.A FM
68402B-AE-6	OMLT 2007-3 2A4 - RMBS		9/25/2023 . 9/26/2023 .	Paydown		56,410		26,337	55,894	0	516	0	516	0	56,410	0	(7.022)	0	770	. 04/25/2037 .	1.A FM
68622T-AA-9	UMGANUN & CU	. 09/	1/20/2023 .	MCRGAN STANLEY & COMPANY		1/3,250	200,000	1/9,000	0	J0	1,2/2	0	1,2/2	0	180,2/2	0	(7,022)	(7,022)	3,392	. 04/30/2028 .	3.B FE
68902V-AK-3	OTIS WORLDWIDE CORP	087	3/30/2023 .			51.227	60.000		59.997	n		n	n	n		n	(8.770)	(8.770)	1.607	. 02/15/2030 .	2.B FE
69121T-AA-3	OWNIT 2006-6 A1 - RMBS		9/25/2023 .	Pavdown		13.846	13,846											0	158	. 09/25/2037 .	. 1.A FM
69121T-AD-7	OWNIT 2006-6 A2C - RMBS		9/25/2023 .	Paydown		5.010	5.010	2.303	4.949	0	61	0	61	0	5.010	0	0	0	66	. 09/25/2037 .	1.A FM
69144A-AA-7	0XFIN 201 A2 - ABS		9/15/2023 .	Pavdown		23.877	23.877	23,877	23.877	0	0	0	0	0	23.877	0	0	0	445	. 02/15/2028 .	1.F FE
69335Y-AJ-5	PHHMC 2006-4 B1 - CMO/RMBS		9/01/2023 .	Paydown		482	608	581	529	0	(47)	0	(47)	0	482	0	0	0	26	. 12/18/2036 .	1.A FM
69356U-AA-6	PMTCR 2021-1R A - CMO/RMBS	09/	9/27/2023 .	Paydown		7, 148	7,148	7 , 148	7,148	0	0	0	0	0	7,148	0	0	0	370	. 02/27/2024 .	2.B
69377T-AC-0	PRKCM 2022-AFC2 TRUST - RMBS	09/	0/01/2023 .	Paydown		120,753	120,753	119,989	119,954	0	799	0	799	0	120,753	0	0	0	4,795	. 09/25/2057 .	1.F FE
693965-AA-3	PRPM 23NQM1 A1 - RMBS	09/	9/25/2023 .	Paydown		139,899	139,899	139,899	0	0	0	0	0	0	139,899	0	0	0	5,211	. 01/25/2068 .	. 1.A FE
693965-AC-9	PRPM 23NQM1 A3 - RMBS		9/25/2023 .	Paydown		349,715	349,715	344,367	0	0	5,348	0	5,348	0	349,715	0	0	0	13,239	. 01/25/2068 .	. 1.F FE
694308-JB-4	PACIFIC GAS AND ELECTRIC CO		3/01/2023 .	Maturity @ 100.00		150,000	150,000	160,667	151,869	0	(1,869)	0	(1,869)	0	150,000	0	0	0	6,375	. 08/01/2023 .	2.C FE
69447#-AE-2	PACIFIC LIFE INSURANCE COMPANY - CMO		9/13/2023 .	Direct		2,795	2,795	1,302	2,704	0	91	0	91	0	2,795	0	0	0	0	. 08/16/2030 .	. 1.D
69447#-AF-9	PACIFIC LIFE INSURANCE COMPANY - CMO		9/13/2023 .	Direct		956	956	397	931	0	25	0	25	0	956	0	0	0	0	. 08/16/2033 .	. 1.D
69447#-AH-5	PACIFIC LIFE INSURANCE COMPANY - CMO		9/25/2023 .	Direct		1,533		912	1,478	0	54	0	54	0	1,533	0	0	0	0	. 07/01/2027 .	. 1.D
	PACIFIC LIFE INSURANCE COMPANY - CMO		9/25/2023 .	Direct		1,620	1,620	918	1,565	0	55	0	55	0	1,620	0	0	0	0	. 07/01/2027 .	. 1.D
69447#-AL-6	PACIFIC LIFE INSURANCE COMPANY - CMO	09/	9/25/2023 .	Direct		1.814	1.814	1. 155	1.738	0	75	0	75	0	1.814	0	0	0	0	12/01/2024 .	11 D

					Show All Lo	ng-Term Bo	onds and Stoc	k Sold, Red	deemed or C												
1	2	3	4	5	6	7	8	9	10	Ch	nange In Bo	ok/Adjusted	Carrying Val	lue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	svo
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
69447#-AN-2	PACIFIC LIFE INSURANCE COMPANY - ANNUITY		. 09/12/2023 .	Direct		1.275	1,275	901	1.211	0	64	0	64	0	1.275	0	0	0	0	. 09/14/2023 .	. 1.D
69447#-AQ-5	PACIFIC LIFE INSURANCE COMPANY - CMO		. 09/25/2023 .	Direct		1,200	1,200	807	1, 155	0	45	0	45	0	1,200	0	0	0	0	. 12/01/2024 .	. 1.D
69447@-AA-2	PACIFIC LIFE & ANNUITY COMPANY - CMO		. 09/13/2023 .	Direct		1.753	1,753	620	1.712	0	41	0	41	0	1.753	0	0	0	0	. 06/15/2041 .	. 1.D
69447@-AB-0	PACIFIC LIFE & ANNUITY COMPANY - CMO		. 09/25/2023 .	Direct		3,500		1,927	3,396	0	104	0	104	0	3,500	0	0	0	0	. 03/01/2030 .	. 1.D
69447@-AC-8	PACIFIC LIFE & ANNUITY COMPANY - CMO	ļ	. 09/13/2023 .	Direct		1,002	1,002	471	973	0	29	0	29	0	1,002	0	0	0		. 12/15/2032 .	
69447@-AE-4	PACIFIC LIFE & ANNUITY COMPANY - CMO		. 09/25/2023 .	Direct		2,337		1,102		0	51	0	51	0		0	0	0	0	. 06/01/2041 .	. 1.D
69447@-AF-1	PACIFIC LIFE & ANNUITY COMPANY - CMO		. 09/13/2023 .	Direct		2, 104	2,104	1, 132	2,032	0	73	0	73	0	2,104	0	0	0	0	. 12/17/2028 .	. 1.D
69447@-AH-7	PACIFIC LIFE & ANNUITY COMPANY - CMO		. 09/13/2023 .	Direct		999	999	449	970	0	30	0	30	0	999	0	0	0	0	. 10/15/2033 .	. 1.D
69447@-AK-0	PACIFIC LIFE & ANNUITY COMPANY - CMO		. 09/25/2023 .	Direct		600	600 .	433	579	0	21	0	21	0	600	0	0	0	0	. 07/01/2027 .	. 1.D
69447@-AL-8	PACIFIC LIFE & ANNUITY COMPANY - CMO		. 09/13/2023 .	Direct		2,888	2,888	1,509	2,796	0	92	0	92	0	2,888	0	0	0	0	. 09/15/2031 .	. 1.D
69447@-AM-6	PACIFIC LIFE & ANNUITY COMPANY - CMO		. 09/20/2023 .	Direct		3,212	3,212	1,562	3, 121	0	91	0	91	0	3,212	0	0	0	0	. 01/15/2035 .	. 1.D
69447@-AN-4	PACIFIC LIFE & ANNUITY COMPANY - CMO		. 09/13/2023 .	Direct		1,353		684	1,312	0	41	0	41	0	1,353	0	0	0	0	. 12/15/2032 .	. 1.D
69447@-AQ-7	PACIFIC LIFE & ANNUITY COMPANY - CMO		. 09/18/2023 .	Direct		4,076	4,076	2,342	3,939	0	137	0	137	0	4,076	0	0	0	0	. 02/24/2031 .	. 1.D
69447@-AR-5	PACIFIC LIFE & ANNUITY COMPANY - CMO		. 09/25/2023 .	Direct		2,200	2,200 .	1,594	2,118	0	82	0	82	0	2,200	0	0	0	0	. 12/01/2024 .	. 1.D
69447@-AS-3	PACIFIC LIFE & ANNUITY COMPANY - CMO		. 09/13/2023 .	Direct		2,425		1,064	2,369	0	56	0	56	0		0	0	0	0	. 01/15/2037 .	. 1.D
69447@-AT-1	PACIFIC LIFE & ANNUITY COMPANY - CMO		. 09/18/2023 .	Direct		1, 124		790	1,076	0	48	0	48	0	1,124	0	0	0	0	. 04/24/2024 .	. 1.D
69447@-AW-4	PACIFIC LIFE & ANNUITY COMPANY - CMO		. 09/12/2023 .	Direct		1,963		1,075	1,913	0	50	0	50	0	1,963	0	0	0	0	. 01/01/2035 .	. 1.D
69447@-AY-0	PACIFIC LIFE & ANNUITY COMPANY - CMO		. 09/13/2023 .	Direct		1,723	1,723	897	1,683	0	40	0	40	0	1,723	0	0	0	0	. 01/15/2037 .	. 1.D
000457 411 0	DADI 4740 DD 000		00 (00 (0000	WELLS FARGO SECURITIES		000 050	050,000	040.050			0.040		0.040		040.000		47.000	47.000	0.400	07 (00 (0000	0.0 55
69915X-AU-0 70069F-EL-7	PARL 171R DR - CD0	C	. 09/20/2023 09/25/2023 .	Davidson-	•	236,250	250,00079.975	216,250			2,010		2,010	0	218,260	0	17,990	17,990		. 07/20/2029 . . 12/26/2034 .	. 2.C FE
70069F-EL-7 70069F-HW-0	PPS1 2004-WHQ2 M4 - RMBS		. 09/25/2023 .	Paydown		79,975		27,097	31,101										612	. 05/25/2034 .	
70932M-AC-1	PENNYMAC FINANCIAL SERVICES INC		. 09/25/2023 .	Various		2.921.250	3,500,000	3,311,700	2,479,923		2.872				3.316.170		(394.920)	(394.920)	167,309	. 09/15/2031 .	. 1.A FM
709599-BB-9	PENSKE TRUCK LEASING CO LP		. 09/00/2023 .	Stifel Nicolaus & Co		2,921,230	2,500,000	2,494,900	2,479,923						2,499,647		(394, 920)	(394,920)	111,042	. 02/01/2024 .	
709399-00-9	PENORE INUCK LEASING CO LF		. 09/19/2023 .	MIZUHO SECURITIES		2,411,323	2,300,000	2,494,900	2,490,900		094		094		2,499,047		(22,322)	(22,322)	111,042	. 02/01/2024 .	. 2.D FE
71654Q-DB-5	PETROLEOS MEXICANOS	C	. 07/11/2023 .	USA/FIXED INCOME		49,728	56,000	60,564	58,840	0	(340)	0	(340)	0	58,500	0	(8,772)	(8,772)		. 01/23/2027 .	. 3.C FE
718546-AH-7	PHILLIPS 66		. 09/26/2023 .	BARCLAYS CAPITAL INC		98,330	100,000	140,784	137,529	0	(1,046)	0	(1,046)	0	136,483	0	(38, 153)	(38, 153)	5,336	. 05/01/2042 .	. 2.A FE
724060-AA-6	PIPELINE FUNDING COMPANY LLC		. 07/15/2023 .	Paydown		54, 120	54,120	64,464	60,597	0	(6,477)	0	(6,477)	0	54, 120	0	0	0	4,059	. 01/15/2030 .	. 2.B FE
729914-AA-9	PMT CREDIT RISK TRANSFER TRUST 2023-1R		. 09/01/2023 .	Paydown		5,072	5,072	5,072	0	0	0	0	0	0	5,072	0	0	0	188	. 05/05/2033 .	. 2.B
73316M-AE-7	POPLR 2006-C M1 - RMBS		. 09/25/2023 .	Paydown		16,007	16,007 .	11,600	15,655	0	352	0	352	0	16,007	0	0	0	370	. 07/25/2036 .	. 1.A FM
74352@-AA-5	CTL - AMZN PROJECT DIXIE FUNDED		. 09/10/2023 .	Paydown		6,900	6,900 .	6,900	6,900	0	0	0	0	0	6,900	0	0	0	137	. 10/10/2041 .	. 1.E
743917-#B-2	THE PRUDENTIAL INSURANCE COMPANY OF AMER		. 09/20/2023 .	Direct		1,500	1,500 .	974	1,447	0	53	0	53	0	1,500	0	0	0	0	. 03/20/2028 .	. 1.D
743917-#D-8	THE PRUDENTIAL INSURANCE COMPANY OF AMER		. 09/20/2023 .	Direct		4,482	4,482	2,415	4,362	0	120	0	120	0	4,482	0	0	0	0	. 07/20/2035 .	. 1.D
743917-#F-3	THE PRUDENTIAL INSURANCE COMPANY OF AMER		. 09/20/2023 .	Direct		9,750	9,750 .	6,008		0	300	0	300	0	9,750	0	0	0	0	. 05/15/2030 .	. 1.D
743917-#K-2	THE PRUDENTIAL INSURANCE COMPANY OF AMER		. 09/13/2023 .	Direct		9,300	9,300	5,620	9,031	0	269	0	269	0	9,300	0	0	0	0	. 12/10/2030 .	. 1.D
743917-#N-6	THE PRUDENTIAL INSURANCE COMPANY OF AMER		. 09/18/2023 .	Direct		3,377		1,614		0	83	0	83	0	3,377	0	0	0	0	. 07/15/2036 .	. 1.D
743917-#Q-9	THE PRUDENTIAL INSURANCE COMPANY OF AMER		. 09/25/2023 .	Direct		1, 158		705	1,119	0	39	0	39	0	1, 158	0	0	0	0	. 02/23/2030 .	. 1.D
743917-#S-5	THE PRUDENTIAL INSURANCE COMPANY OF AMER		. 09/18/2023 .	Direct		922	922 .	412	903	0	19	0	19	0	922	0	0	0	0	. 12/15/2044 .	
743917-#T-3	THE PRUDENTIAL INSURANCE COMPANY OF AMER		. 09/25/2023 .	Direct		962	962 .	607	931	0	32	0	32	0	962	0	0	0	0	. 02/23/2030 .	. 1.D
743917-*A-6	THE PRUDENTIAL INSURANCE COMPANY OF AMER		. 09/21/2023 .	Direct		1,501		645		0	27	0	27	0	1,501	0	0	0	0	. 08/21/2042 .	
743917-*B-4	THE PRUDENTIAL INSURANCE COMPANY OF AMER		. 09/08/2023 .	Direct		5, 100		2,042	4,956	0	144	0	144	0	5,100	0	0	0	0	. 02/01/2031 .	. 1.D
743917-*C-2	THE PRUDENTIAL INSURANCE COMPANY OF AMER		. 09/18/2023 .	Direct		3, 174	3,174	1,435	3,094	l0	80	0	80	0	3, 174	J0	0	0	0	. 07/15/2039 .	
743917-*D-0	THE PRUDENTIAL INSURANCE COMPANY OF AMER		. 09/08/2023 .	Direct		1,875	1,875			J0	62	0	62	J0	1,875	J0	0	0	0	. 02/01/2029 .	. 1.D
743917-*E-8	THE PRUDENTIAL INSURANCE COMPANY OF AMER		. 09/08/2023 .	Direct		4,500	4,500	1,714	4,371	0	129	0	129	0	4,500	0	0	0	0	. 12/06/2031 .	. 1.D
743917-*H-1	THE PRUDENTIAL INSURANCE COMPANY OF AMER		. 09/08/2023 .	Direct		1,047	1,047	596	1,010	J0	37	0	37	J0	1,047	J0	0	0	0	. 05/01/2028 . . 04/02/2039 .	. 1.D
743917-*J-7	THE PRUDENTIAL INSURANCE COMPANY OF AMER	1	. 09/07/2023 .	Direct		450	450 .	205	440		10	. 0	10	. 0	450	. 0	. 0	()	0	- nz/ny/2030	1.1.11

					Show All Lo	ng-Term Bo	onds and Stoc	k Sold, Red	deemed or C	Otherwise	Disposed o	of During th	he Current	: Quarter							
1	2	3	4	5	6	7	8	9	10	CI	nange In Bo	ok/Adjusted	Carrying Va	alue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current	Change in						Bond		nation
												Year's	Book/		Book/				Interest/		Modifier
									Prior Year		Current	Other Than		Exchange	Adjusted	Foreign			Stock	Stated	and
													,	Change in			Dealized				1
CUSIP					Number of				Book/	Unrealized		Temporary	Carrying	Book	Carrying	Exchange		Total Cain	Dividends	Con-	SVO
		_	D: 1		Number of	0			Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-	5	For-		Name	Shares of	Consid-	5	Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
743917-*K-4	PRUDENTIAL INSURANCE COMPANY OF AMERICA		. 09/08/2023 .	Direct		2,025			1,936	0	89	0	89	0		0	0	0	0	. 12/05/2023 .	. 1.D
743917-*M-0	PRUDENTIAL INSURANCE COMPANY OF AMERICA		. 09/06/2023 .	Direct		1,200	1,200	642	1,162	0	38	0	38	0	1,200	0	0	0	0	. 10/01/2030 .	. 1.D
743917-*P-3	PRUDENTIAL INSURANCE COMPANY OF AMERICA		. 09/08/2023 .	Direct		5,526	5,526	1,880	5,401	0	125	0	125	0	5,526	0	0	0	0	. 06/06/2041 .	. 1.D
743917-*Q-1	PRUDENTIAL INSURANCE COMPANY OF AMERICA		. 09/08/2023 .	Direct		2,700	2,700		2,623	0	77	0	77	0	2,700	0	0	0	0	. 06/01/2033 .	. 1.D
743917-*R-9	PRUDENTIAL INSURANCE COMPANY OF AMERICA		. 09/18/2023 .	Direct		3,000	3,000	1,652	2,892	0	108	0	108	0	3,000	0	0	0	0	. 05/15/2028 .	. 1.D
743917-*\$-7	PRUDENTIAL INSURANCE COMPANY OF AMERICA		. 09/19/2023 .	Direct		2,765	2,765	1,521	2,667	0	98	0	98	0	2,765	0	0	0	0	. 06/18/2028 .	. 1.D
743917-*U-2	THE PRUDENTIAL INSURANCE COMPANY OF AMER		. 09/01/2023 .	Direct		1,875	1,875	872	1,815	0	60	0	60	0	1,875	0	0	0	0	. 02/01/2029 .	. 1.D
743917-*V-0	THE PRUDENTIAL INSURANCE COMPANY OF AMER		. 09/19/2023 .	Direct		869	869	334	850	0	19	0	19	0	869	0	0	0	0	. 06/18/2040 .	. 1.D
743917-*W-8	THE PRUDENTIAL INSURANCE COMPANY OF AMER		. 09/07/2023 .	Direct		15,888	15,888			0	325	0	325	0	15,888	0	0	0	0	. 07/04/2030 .	. 1.D
743917-*X-6	THE PRUDENTIAL INSURANCE COMPANY OF AMER		. 09/13/2023 .	Direct		1,650		955	1,600	0	50	0	50	0	1,650	0	0	0	0	. 11/09/2031 .	. 1.D
743917-*Z-1	THE PRUDENTIAL INSURANCE COMPANY OF AMER		. 09/08/2023 .	Direct		10,767	10,767	6,457	10,571	0	195	0	195	0	10,767	0	0	0	0	. 06/01/2035 .	. 1.D
743917-@B-3	THE PRUDENTIAL INSURANCE COMPANY OF AMER		. 09/08/2023 .	Direct		2,925		1,974	2,816	0	109	0	109	0	2,925	0	0	0	0	. 08/01/2025 .	. 1.D
743917-@C-1	THE PRUDENTIAL INSURANCE COMPANY OF AMER		. 09/26/2023 .	Direct		5,958	5,958	2,379	5,818	0	141	0	141	0	5,958	0	0	0	0	. 06/25/2040 .	. 1.D
743917-@E-7	THE PRUDENTIAL INSURANCE COMPANY OF AMER		. 09/19/2023 .	Direct		696	696	233	681	0	14	0	14	0	696	0	0	0	0	. 06/18/2040 .	. 1.D
743917-@F-4	THE PRUDENTIAL INSURANCE COMPANY OF AMER		. 09/12/2023 .	Direct		750	750	400	720	0	30	0	30	0	750	0	0	0	0	. 01/08/2025 .	. 1.D
743917-@H-0	THE PRUDENTIAL INSURANCE COMPANY OF AMER	1	. 09/06/2023 .	Direct		1,050	1,050	692	1,010	0	40	0	40	0	1,050	0	0	0	0	. 02/01/2026 .	. 1.D
743917-@J-6	THE PRUDENTIAL INSURANCE COMPANY OF AMER	1	. 07/13/2023 .	Maturity @ 100.00		300.000	300,000	179,745	288,778	0	11,222	0	11,222	0	300,000	0	0	0	0	. 07/13/2023 .	. 1.D
743917-@K-3	THE PRUDENTIAL INSURANCE COMPANY OF AMER		. 08/06/2023 .	Maturity @ 100.00		80,720	80,720	40,470	77,384	0	3.336	0	3,336	0	80,720	0	0	0	0	. 08/06/2023 .	. 1.D
743917-@M-9	PRUDENTIAL INSURANCE COMPANY OF AMERICA	1	. 09/25/2023 .	Direct		2.100	2,100	1,303	2.015	0	85	0	85	0	2.100	0	0	0	0	. 02/22/2026 .	. 1.D
743917-@N-7	PRUDENTIAL INSURANCE COMPANY OF AMERICA		. 09/18/2023 .	Direct		5.035			4,856	0	179	0	179	0		0	0	0	0	. 07/15/2024 .	. 1.D
743917-@P-2	PRUDENTIAL INSURANCE COMPANY OF AMERICA	1	. 09/07/2023 .	Direct		1,620		1,058		0	64	0	64	0		0	0	0	0	. 05/03/2024 .	. 1.D
743917-@R-8	THE PRUDENTIAL INSURANCE COMPANY OF AMER	1	. 09/12/2023 .	Direct		1,630		1,014	1,568	0	62	0	62	0		0	0	0	0	. 12/08/2025 .	. 1.D
743917-@T-4	THE PRUDENTIAL INSURANCE COMPANY OF AMER	1	. 07/19/2023 .	Direct		35,000	35,000	14,673	34.762	0	238	0	238	0	35,000	0	0	0	0	. 07/13/2028 .	. 1.D
743917-@U-1	THE PRUDENTIAL INSURANCE COMPANY OF AMER		. 09/19/2023 .	Direct		696	696	137	685	0	10	0	10	0	696	0	0	0	0	. 11/18/2043 .	. 1.D
743917-0V-9	THE PRUDENTIAL INSURANCE COMPANY OF AMER		. 09/08/2023 .	Direct		1.950				0	60	0	60	0	1.950	0	0	0	0	. 06/01/2031 .	1 D
743917-@W-7	THE PRUDENTIAL INSURANCE COMPANY OF AMER	1	. 09/25/2023 .	Direct		1,061	1,061	404	1,029	0	32	0	32	0	1,061	0	0	0	0	. 04/22/2034 .	1.D
743917-@Y-3	THE PRUDENTIAL INSURANCE COMPANY OF AMER		. 09/13/2023 .	Direct		1,569		919	1,510	0	59	0	59	0		0	0	0	0	. 06/13/2027 .	1 D
743917-L#-1	THE PRUDENTIAL INSURANCE COMPANY OF AMER	l	. 09/18/2023 .	Direct		3.337		1.133		n	93	0	93							. 02/15/2036 .	1.D
743917-M*-4	THE PRUDENTIAL INSURANCE COMPANY OF AMER	1	. 09/08/2023 .	Direct			750	373	728	0	22	0	22	0	750	0	0	0	0	. 05/01/2030 .	1 D
743917-N#-9	THE PRUDENTIAL INSURANCE COMPANY OF AMER	l	. 09/08/2023 .	Direct		600	600	327	578	n	22	n	22	n	600	n	n	n	n	. 01/01/2027 .	1.D
743917-N*-3	THE PRUDENTIAL INSURANCE COMPANY OF AMER	l	. 09/08/2023 .	Direct		2.100	2,100	1.382	2,011	n	89	n	89	n	2.100	n	n	n	n	. 07/01/2024 .	1.D
743917-Q#-6	THE PRUDENTIAL INSURANCE COMPANY OF AMER	1	. 09/08/2023 .	Direct		8.100	8.100	3.041	7.896	0	204	0	204	0		0	0	0	0	. 08/01/2038 .	1 D
743917-Q*-0	THE PRUDENTIAL INSURANCE COMPANY OF AMER	1	. 09/08/2023 .	Direct		872	872	462	842	0	29	0	29	0	872	0	0	0	0	. 08/01/2030 .	. 1.D
743917-00-8	THE PRUDENTIAL INSURANCE COMPANY OF AMER	1	. 09/06/2023 .	Direct		2.400	2.400	1.308	2.322	0	78	0	78	0	2.400	0	0	0	0	. 06/01/2030 .	1 D
743917-R#-5	THE PRUDENTIAL INSURANCE COMPANY OF AMER	1	. 09/18/2023 .	Direct		1,950		996		0	65	0	65	0		0	0	0	0	. 02/15/2031 .	. 1.D
743917-R*-9	THE PRODENTIAL INSURANCE COMPANY OF AMER		. 09/08/2023 .	Direct	•••••						92		82				n	o		. 12/01/2028 .	1 D
743917-R*-9	THE PRODENTIAL INSURANCE COMPANY OF AMER		. 08/01/2023 .	Maturity @ 100.00	•••••	1,250		790			82		59					۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	. 08/01/2028 .	1 D
743917-5^-8	THE PRODENTIAL INSURANCE COMPANY OF AMER		. 08/01/2023 .	Direct	•••••	1,250		1,052							1,250					. 10/15/2028 .	1 D
743917-50-6 743917-T*-7	THE PRODENTIAL INSURANCE COMPANY OF AMER		. 09/18/2023 .	Direct	•••••	3,011	3,011								3,011			۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	. 05/01/2029 .	. 1.D . 1.D
743917-1*-7 743917-U#-1	THE PRODENTIAL INSURANCE COMPANY OF AMER		. 09/08/2023 .	Direct		2,150		872			102		102						۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	. 05/01/2029 .	1 D
743917-0#-1	THE PRODENTIAL INSURANCE COMPANY OF AMER		. 09/08/2023 .	Direct			750	414	727		23		40		750					. 05/01/2038 .	1 D
743917-0^-5			. 09/08/2023 .	Direct		1,050	1,050	414	1,020		20		აი		1.050				۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	. 12/21/2035 .	1 D
743917-V0-2 743917-W#-9	THE PRUDENTIAL INSURANCE COMPANY OF AMER		. 09/21/2023 .	Direct		450		458		ļ	30		30		, .						
743917-W#-9 743917-W*-3	THE PRUDENTIAL INSURANCE COMPANY OF AMER THE PRUDENTIAL INSURANCE COMPANY OF AMER		. 09/07/2023 .	Direct	•	1,611	450	908			9		9	0	450	0			0	. 05/02/2039 . . 04/05/2037 .	. 1.D
				Direct			1,611			ļ	42		42		-						1.D
743917-W0-1 743917-X*-2	THE PRUDENTIAL INSURANCE COMPANY OF AMER THE PRUDENTIAL INSURANCE COMPANY OF AMER		. 09/26/2023 .	Direct	•	3,213	3,213		3,067		146	0	146	0	3,213	0			0	. 10/27/2024 . . 01/04/2040 .	. 1.D
1/4391/-X^-2	TITE PRODESTIAL INSURANCE COMPANY OF AMER	1	1. 09/0//2023 .	DITECT				2/2		IU	1	1	1	1	1	IU	1	U		i. U i/U4/ZU4U .	. I.U

					Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Rec	deemed or C				ne Current Q								
1	2	3	4	5	6	7	8	9	10	CI	nange In Bo	ok/Adjusted	Carrying Value)	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's		xchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than		hange in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized		Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	svo
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment		Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-		Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eian		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	,			Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
743917-X0-0	THE PRUDENTIAL INSURANCE COMPANY OF AMER		. 09/21/2023 .	Direct		1,779	1,779	748	1,729	0	50	0	50	0	1,779	0	0	0	0	. 03/21/2035 .	1.D
743917-Y#-7	THE PRUDENTIAL INSURANCE COMPANY OF AMER		. 09/01/2023 .	Direct		1,800	1,800	1,049	1.745	0	55	0	55	0	1.800	0	0	0	0	. 10/01/2030 .	1 D
743917-Y*-1	THE PRUDENTIAL INSURANCE COMPANY OF AMER		. 09/08/2023 .	Direct		1,350		732	1,307	0	43	0	43	n	1,350	0	0	0	0	. 06/01/2030 .	1.D
743917-Y@-9	THE PRUDENTIAL INSURANCE COMPANY OF AMER		. 09/08/2023 .	Direct		1.800	1,800	1.053	1.746	0	54	0	54	0	1.800	0	0	0	0	. 05/01/2030 .	1 D
744300-10-7	PRUDENTIAL ASSIGNED SETTLEMENT SERVICES	1	. 09/08/2023 .	Direct		2,400		740		n	62	n	62	n	2,400	n	n	n	n	. 01/01/2038 .	. 1.D
	THOSENTIAL AGGIVAND GETTELINENT GENTIOES		. 00/00/2020 .	MERRILL LYNCH PIERCE				140	2,000		02		02		2,400					. 51/01/2000 .	
74456Q-BR-6	PUBLIC SERVICE ELECTRIC AND GAS CO		. 08/24/2023 .	FENNER & SMITH INC		82,611	90,000	89,704	89,883	0	20	0	20	0	89,903	0	(7,292)	(7,292)	1,907	. 09/15/2026 .	1.F FE
1				TRUIST SECURITIES, INC.		•	i '	•		I						1			•		
74460W-AG-2	PUBLIC STORAGE OPERATING CO		. 08/18/2023 .			77,780	80,000	79,862	0	0	1	0	1	0	79,863	0	(2,083)	(2,083)	283	. 08/01/2033 .	. 1.F FE
748940-AA-1	RALI 2006-QS7 A1 - CMO/RMBS		. 09/01/2023 .	Paydown		19,988	27,210	22, 108	19,737	0	251	0	251	0	19,988	0	0	0		. 06/25/2036 .	. 1.A FM
748940-AD-5	RALI 2006-QS7 A4 - CMO/RMBS		. 09/25/2023 .	Paydown		3,274	4,457	2,674	3, 155	0	119	0	119	0	3,274	0	0	0	159	. 06/25/2036 .	1.A FM
749228-AJ-1	RALI 2006-QS4 A9 - CMO/RMBS		. 09/01/2023 .	Paydown		10,882	13,731	10,031	10,689	0	192	0	192	0	10,882	0	0	0	567	. 04/25/2036 .	. 1.A FM
74922Q-AA-0	RALI 2006-QA8 A1 - RMBS		. 09/25/2023 .	Paydown		4,696	4,696		4,030	0	665	0	665	0	4,696	0	0	0	122	. 09/25/2036 .	. 1.A FM
74928B-AA-7	RBSGC 2008-B A1 - CMO/RMBS	C	. 09/01/2023 .	Paydown		22,382	28,734	23, 120	21, 196	0	1, 186	0	1, 186	0	22,382	0	0	0	1,163	. 06/25/2037 .	. 1.A FM
74928Q-AE-6	RBSSP 2009-9 3A1 - CMO/RMBS		. 09/01/2023 .	Paydown		10,352	10,352	17,856	4,991	5,929	(568)	0	5,361	0	10,352	0	0	0	1,815	. 04/26/2036 .	. 6. FM
74931N-AB-4	RBSSP 125 1A2 - CMO/RMBS		. 09/01/2023 .	Paydown		22,905	23,011	5, 106	22,954	0	(50)	0	(50)	0	22,905	0	0	0	257	. 11/26/2036 .	. 1.A FM
74935W-AP-9	RCKT 23CES1 A1B - CMO/RMBS		. 09/01/2023 .	Paydown		16,207	16,206	16,206	0	0	1	0	1	0	16,207	0	0	0	235	. 06/25/2043 .	. 1.A FE
74938F-AW-8	RCKT 2022-1 A21 - CMO/RMBS		. 09/01/2023 .	Paydown		4,275	4,275	4 , 157	4, 158	0	117	0	117	0	4,275	0	0	0	70	. 01/25/2052 .	. 1.A
74951P-BT-4	RESIF 2003-C B3 - CMO/RMBS		. 09/11/2023 .	Paydown		882	882	241	0	0	882	0	882	0	882	0	0	0	36	. 09/10/2035 .	. 1.A FM
749575-AG-1	RFMSI 2006-SA3 3A1 - CMO/RMBS		. 09/01/2023 .	Paydown		3,874	4,420		3,732	0	142	0	142	0	3,874	0	0	0	149	. 09/25/2036 .	. 1.A FM
749580-AA-4	RFMSI 2007-S5 A1 - CMO/RMBS		. 09/01/2023 .	Paydown		8,626	14, 197	12,271		0	467	0	467	0	8,626	0	0	0	567	. 05/25/2037 .	. 1.A FM
74958E-AK-2	RFMSI 2006-S12 3A2 - CMO/RMBS		. 09/25/2023 .	Paydown		161	529	354	131	0	30	0	30	0	161	0	0	0	22	. 12/25/2036 .	. 1.A FM
74958X-AE-4	RFMSI 2007-SA2 3A - CMO/RMBS		. 09/01/2023 .	Paydown		(1,817)	5,423	1,898	(1,745)	0	(72)	0	(72)	0	(1,817)	0	0	0	130	. 04/25/2037 .	. 1.A FM
74978F-AH-2	RAAC 2007-SP3 A2 - RMBS		. 09/25/2023 .	Paydown		30,607	30,607	9, 125	20 , 158	0	10,449	0	10,449	0	30,607	0	0	0	1,485	. 09/25/2037 .	. 1.A FM
75114P-AC-3	RALI 2006-Q09 A3A - RMBS		. 09/25/2023 .	Paydown		383,807	384,289	375,200	385,816	0	(2,009)	0	(2,009)	0	383,807	0	0	0	14,027	. 12/26/2036 .	. 1.A FM
751155-AA-0	RALI 2006-QS10 A1 - CMO/RMBS		. 09/01/2023 .	Paydown		167	184	55	0	0	167	0	167	0	167	0	0	0	8	. 08/25/2036 .	. 1.A FM
75115A-AD-3	RALI 2006-QS8 A4 - CMO/RMBS		. 09/25/2023 .	Paydown		4,835	9, 175	5,505	4,659	0	176	0	176	0	4,835	0	0	0	322	. 08/25/2036 .	. 1.A FM
75115G-AB-4	RALI 2006-QH1 A2 - RMBS		. 09/25/2023 .	Paydown		16,062	15,979	7,796	14,982	0	1,080	0	1,080	0	16,062	0	0	0	488	. 12/25/2036 .	. 1.A FM
75115Y-AB-5	RALI 2007-Q01 A2 - RMBS		. 07/25/2023 .	Paydown		10,527	10,527	6,325	9,631	0	896	0	896	0	10,527	0	0	0	265	. 02/25/2037 .	. 1.A FM
75116C-AF-3	RALI 2007-QS6 A6 - CMO/RMBS		. 09/01/2023 .	Paydown		56,119	66,058	54,581	55,515	0	605	0	605	0	56,119	0	0	0		. 04/25/2037 .	. 1.A FM
75116F-BH-1	RALI 2007-QS9 A33 - CMO/RMBS		. 09/01/2023 .	Paydown		54,319	66,778	55,926	54,272	0	48	0	48	0	54,319	0	0	0	2,908	. 07/25/2037 .	. 1.A FM
75156M-AD-7	RAMP 2006-RZ3 M1 - RMBS		. 09/25/2023 .	Paydown		6,423	6,423	4,784	5,705	0	719	0	719	0	6,423	0	0	0	210	. 08/25/2036 .	. 1.A FM
75156Q-AD-8	RAMP 2006-RS6 A4 - RMBS		. 09/25/2023 .	Paydown		7,374	7,374	4,901	6,069	0	1,304	0	1,304	0	7,374	0	0	0	219	. 11/25/2036 .	1.A FM
75405U-AA-4	RAS LAFFAN LIQUEFIED NATURAL GAS COMPANY	C	. 09/30/2023 .	Paydown		160,000	160,000	150 , 400	157,664	0	2,336	0	2,336	0	160,000	0	0	0	4,670	. 09/30/2027 .	. 1.D FE
	RCMT 2019-FL3 C - CMBS		. 07/25/2023 .	Paydown		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	20,009	. 03/25/2034 .	. 1.B FE
75606D-AQ-4	ANYWHERE REAL ESTATE GROUP LLC		. 08/24/2023 .	Direct		173,484	237,000	237 , 000	237,000	0	0	0	0	0	237,000	0	(63,516)	(63,516)	14,907	. 04/15/2030 .	4.C FE
758750-AC-7	REGAL REXNORD CORP		. 07/28/2023 .	JP MORGAN CHASE BANK/HSBCSI		30,074	30,000	29,958	0			0		0	29,966	_	108	100	943	. 02/15/2026 .	2.C FE
75886A-AJ-7	ENERGY TRANSFER I P		. 07/28/2023 .	Stifel Nicolaus & Co		4.990.300	5.000.000	4.615.130	4.951.599		41.843		41.843	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	4.993.442		(3.142)	(3, 142)		. 11/01/2023 .	2.0 FE
75968N-AE-1	RENAISSANCERE HOLDINGS LTD	С	. 09/19/2023 .	J P MORGAN SECURITIES		4,990,300	150,000	4,615,130	4,951,599	n	5	n	5	 n		n	(1,376)	(3, 142)		. 06/05/2033 .	. 1.G FE
759950-FE-3	RAMC 2005-1 AF4 - RMRS	J	. 09/01/2023 .	Pavdown		81.844	81,844	73,353	81.769	n	76	n	76	n	81.844	n	n (1,570)	n		. 05/25/2035 .	1.A FM
760985-3H-2	RAMP 2004-RS4 M21 - RMRS	1	. 09/25/2023 .	Paydown		1,172		1,084		n	22	n	22	n	1.172	n	n	n	37	. 04/25/2034 .	1.A FM
760985-86-9	RESC 04RP1 M3 - RMBS		. 09/25/2023 .	Paydown	•	68.936		55.321	70.192	n	(1.256)	n	(1.256)	n		n	n	n	4.019	. 11/25/2042 .	1.A FM
760985-W8-0	RAMP 2004-SL1 A7 - CMO/RMBS	l	. 08/01/2023 .	Paydown	•	4,718	4,718	4,246	4,276	n		0	(1,230)	n	4.718	n	n	n	206	. 11/25/2042 .	. 1.A FM
76110H-7D-5	RALI 2005-0A7 A22 - CMO/RMBS	1	. 09/01/2023 .	Pavdown		7. 183	7,277	4,246	6.891	n		n	292	n		n	n	n	206	. 07/25/2035 .	1.A FM
	RASC 2004-KS8 M21 - RMBS		. 09/01/2023 .	Paydown		2,275		1,763	2,039	n	232	n	236	n		n	n	n	73	. 09/25/2034 .	. 1.A FM
	RASC 2004-KS10 M2 - RMBS		. 09/25/2023 .	Paydown		9.373		7.168	8.721					n	9.373	n	n	o	318	. 11/25/2034 .	1.A FM

					Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Red	deemed or C												
1	2	3	4	5	6	7	8	9	10	CI	nange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
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																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized		Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eian		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
761118-EN-4	RALI 2005-Q01 A1 - CMO/RMBS	Cigii	. 09/25/2023 .		Otook	10,878	10,878	7,502		(Decrease)	1,881	nized	1,881	value	10,878	Disposai	Disposai	Disposai		. 08/25/2035 .	1.A FM
				Paydown											-				417		
. 761118-FL-7	RALI 2005-QA9 CB3 - CMO/RMBS		. 09/01/2023 .	Paydown		25,227	25,863	20,424	24,567	0	660	0	660	0	25,227	0	0	0	727	. 08/25/2035 .	1.A FM
761118-GW-2	RALI 2005-QS13 1A5 - CMO/RMBS		. 09/01/2023 .	Paydown		43,448	45,375	38,437	43,318		130	0	130	0	43,448	0			1,519	. 09/25/2035 .	1.A FM
761118-JJ-8	RALI 2005-QS14 3A1 - CMO/RMBS		. 09/01/2023 .	Paydown		28,698	29, 135	27 , 169	28,409	J0	290	0	290	0	28,698	J0	0		1,213	. 09/25/2035 .	1.A FM
761118-TB-4	RALI 2006-QA1 A21 - CMO/RMBS		. 09/01/2023 .	Paydown		494	687	208	0	0	494	0	494	0	494	0	0	0	25	. 01/25/2036 .	1.A FM
761119-AS-5	RAST 2006-A8 3A4 - CMO/RMBS		. 09/01/2023 .	Paydown		5,222	5,243	4,291	5,285	0	(63)	0	(63)	0	5,222	···········	0	U	214	. 08/25/2036 .	3.A FM
761119-AV-8	RAST 2006-A8 3A7 - CMO/RMBS		. 09/01/2023 .	Paydown		926	930	373	213	J0	713	0	713	J0	926	J0	0	0	38	. 08/25/2036 .	1.A FM
76111X-VZ-3	RFMSI 2005-SA3 1A - CMO/RMBS		. 09/01/2023 .	Paydown		10,855	10,182	6,009	10,810	J0	45	0	45	0	10,855	J	0		265	. 08/25/2035 .	1.A FM
76112B-AN-0	RAMP 2004-RS8 M22 - RMBS		. 09/25/2023 .	Paydown		3,472	3,472	2,308	3,389	0	83	0	83	0		0	0	0	121	. 08/25/2034 .	1.A FM
76112B-GM-6	RAMP 2004-SL4 A3 - CMO/RMBS		. 09/25/2023 .	Paydown		709	1,251		1,251	0	(543)	0	(543)	0	709	0	0	0	1,255	. 07/25/2032 .	1.B FM
76112B-KF-6	RAMP 2005-RS2 M5 - RMBS		. 09/25/2023 .	Paydown		38 , 191	38,191	26,149	34,284	0	3,907	0	3,907	0	38, 191	0	0	0	1,322	. 02/25/2035 .	1.A FM
76112B-RC-6	RAAC 2005-SP1 M1 - CMO/RMBS		. 07/01/2023 .	Paydown		9	75	56	(44)	53	(1)	0	52	0	9	0	0	0	4	. 09/25/2034 .	4.C FM
76112B-RC-6	RAAC 2005-SP1 M1 - CMO/RMBS		. 09/01/2023 .	Paydown		18	151	111	(87)	107	(1)	0	106	0	18	0	0	0	11	. 09/25/2034 .	1.A FM
76112B-X3-9	RAMP 2006-NC1 M1 - RMBS		. 09/25/2023 .	Paydown		75, 130	75, 130	44,280	68,332	0	6,798	0	6,798	0	75,130	0	0	0	2, 131	. 01/25/2036 .	1.A FM
76114H-AM-7	RAST 2007-A5 2A5 - CMO/RMBS		. 08/01/2023 .	Paydown		62,429	49, 134	38,699	62,535	0	(106)	0	(106)	0	62,429	0	0	0	1,850	. 05/25/2037 .	4.A FM
76116R-AD-3	RSMLT 2006-1 A2B - RMBS		. 09/25/2023 .	Paydown		7,241	7,241	2,847	7,229	0	12	0	12	0	7,241	0	0	0	64	. 02/25/2036 .	1.A FM
76116R-AE-1	RSMLT 2006-1 A2C - RMBS		. 09/25/2023 .	Paydown		4, 156	4, 156	1,487	4, 142	0	14	0	14	0	4, 156	0	0	0	37	. 02/25/2036 .	1.A FM
76116R-AF-8	RSMLT 2006-1 A2D - RMBS		. 09/25/2023 .	Paydown		14,342	14,342	5,834	14,320	0	23	0	23	0	14,342	0	0	0	127	. 02/25/2036 .	1.A FM
762009-AR-9	RFMSI 2007-S6 116 - CMO/RMBS		. 09/01/2023 .	Paydown		17, 142	19,891	17,281	17,094	0	48	0	48	0	17,142	0	0	0	655	. 06/25/2037 .	1.A FM
77341G-AQ-3	ROCKT 2019-2 DR - CD0	_	. 08/23/2023 .	NOMURA SECURITIES/FIXED		968.500	1.000.000	957.200	0		304		304	0	957 .504		10.996	10.996	21.877	. 08/20/2032 .	2.C FE
775109-BS-9	ROGERS COMMUNICATIONS INC	C	. 08/23/2023 .	Various		71,484	79,000	79,000			0		0		79,000		(7,516)	(7,516)			3.B FE
	ROYAL CARIBBEAN CRUISES LTD	0	. 08/15/2023 .	Call @ 100.00		1.137.870	1.076.000	1,172,107	1. 157.655	0	(21.460)	0	(21, 460)	0	1.136.195	0	(10.630)	(10.630)	164.622	. 06/01/2025 .	3.C FE
78434K-AC-1	SGR 222 A3 - CMO/RMBS		. 09/25/2023 .	Pavdown		82.419	82,419	79.641	79.726	0	2.694	0	2.694	0		0	0 (10,000)	0	2,902	. 08/25/2062 .	1.G FE
78442P-GD-2	SIM CORP		. 08/02/2023 .	MARKETAXESS		93.743	100,000	100,000	100,000	0	2,094		2,094		100.000	0	(6,257)	(6,257)	3,208	. 10/29/2025 .	3.A FE
785778-DA-6	SACO 2004-2 B2 - RMBS		. 09/25/2023 .	Pavdown		23.740	23.740	20,772	23.253	0				0		0	(0,237)	0,237)	1.007	. 10/25/2023 .	1.A FM
80286W-AG-1	SDART 2020-4 D - ABS		. 09/15/2023 .	Paydown		6.867	6.867	6.866	6.867	0	1	0	1	0		0	0	0	76	. 01/15/2027 .	1.A FE
80307A-AA-7	SAPA 201 A - ABS	C	. 09/15/2023 .	Paydown		11.260	11.260	11.260	11.270	0	(10)	0	(10)	0	11.260	0	0	0	240	. 03/15/2040 .	2.A FE
80382S-AL-2	SASNM 2003–BC2 C – ABS		. 09/27/2023 .	Paydown		19, 114	19,114	16.008	18.624		490	0	490	0	19.114		0		376	. 02/28/2033 .	1.A FM
81375W-GF-7	SABR 2005-HE1 M1 - RMBS	l	. 09/25/2023 .	Pavdown		25,515	23,006	14,832	25,096		419	0	419		25,515	0		0	429	. 10/25/2035 .	1.A FM
81376W-AC-9	CBASS 2006-CB5 A3 - RMBS		. 09/25/2023 .	Paydown		4.572	4.572		4 .493		79	0	79	0	4.572		0		72	. 06/25/2036 .	1.A FM
81377A-AE-2	SABR 2006-HE2 A2D - RMBS		. 09/25/2023 .	Pavdown		53.528	53.528	27.969	53.400	0	129	0	129	0	53.528	0	0	0	547	. 07/25/2036 .	1.A FM
81377C-AB-4	SABR 2006-NC3 A2B - RMBS		. 09/25/2023 .	Pavdown		28.704	28,704	14,352	28,732	0	(28)	0	(28)	0	28.704	0	0	0	248	. 09/25/2036 .	1.A FM
81377J-AB-9	SABR 2007-HE1 A2A - RMBS		. 09/25/2023 .	Pavdown		70.842	70.842	22.578		0	57.726	0	57.726	0	70.842	0	0	0	321	. 12/25/2036 .	1.A FM
81377J-AC-7	SABR 2007-HE1 A2B - RMBS		. 09/25/2023 .	Pavdown		12,241	12,241		12,246	0	(5)	0	(5)	0	12.241	0	0	0	57	. 12/25/2036 .	1.A FM
81377J-AE-3	SABR 2007-HE1 A2D - RMBS		. 09/25/2023 .	Paydown		34.016	34,016	12,225	33,984	0	32	0	32	0	34.016	0	0	0	170	. 12/25/2036 .	1.A FM
81378A-AA-9	SABR 2007-NC1 A1 - BMBS		. 09/25/2023 .	Pavdown		53.729	53.729	38.937	46.276	0	7.452	0	7.452	0	53.729	0	0	0	1.209	. 12/25/2036 .	1.A FM
81378E-AA-1	SABR 2007-BR4 A2A - RMBS		. 09/25/2023 .	Paydown		22,339	22,339	15,183	13,690		8.649	0	8.649	0			0		313	. 05/26/2037 .	1.A FM
81378E-AC-7	SABR 2007-BR4 A2C - RMBS	l	. 09/25/2023 .	Pavdown		94,790	94,790	59,771	93,333		1,457	0	1,457		94.790			0	1,329	. 05/26/2037 .	1.A FM
81441P-CB-5	SNMLT 2004-2 M1 - RMBS	l	. 09/01/2023 .	Pavdown		84.916	84.916	87.145	82.726	0	2.190	0	2.190	0	84.916	0	0		3.338	. 11/25/2034 .	1.A FM
81747C-AU-5	SEMT 2019-CH2 A19 - CMO/RMBS	l	. 09/01/2023 .	Pavdown		3.399		3,487			(123)	0	(123)	0	3.399		0		114	. 08/25/2049 .	1.A
	SPR0 2019–1 A2 – ABS	l	. 07/25/2023 .	Paydown		1,000	1,000	1,000	1,000		0	0	0	0	1.000		0		29	. 10/25/2049 .	2.C FE
	SHACK 2017-XI AR - CD0	C	. 08/15/2023 .	Paydown		101,497	101,497	101,497	101,497	0	0	0	0	0	101,497	0	0	0	4,634	. 08/15/2030 .	1.A FE
		1		MORGAN STANLEY & COMPANY		,	,	,	,	1				1	,	1					
822582-CH-3	SHELL INTERNATIONAL FINANCE BV	C	. 08/23/2023 .			95,599	140,000	136,896	137,069	0	43	0	43	0	137,112	0	(41,513)	(41,513)	4,014	. 04/06/2050 .	1.D FE
82283#-AA-0	SHELTER LIFE INSURANCE COMPANY - CMO		. 09/18/2023 .	Direct		1,677	1,677	776	1,626	0	51	0	51	0	1,677	0	0	0	0	. 12/12/2032 .	1.E
830867-44-5	SKYMILES IP LTD	1	07/13/2023	Direct		22 000	22 000	22 091	22 012	0	(12)	n	(12)	0	22.000	0	0	0	541	10/20/2025	2 B FF

					Show All Lo	ng-Term Bo	onds and Stoc	ck Sold, Rec	deemed or (
1	2	3	4	5	6	7	8	9	10	Ch	nange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	_
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eign		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	SONIC 2020-1 A21 - RMBS	eigii			Olock		1.250	1.127	555	(Decrease)		nizeu	121	value		Disposai	Disposai	Disposai		. 01/20/2050 .	. 2.B FE
			. 09/20/2023 .	Paydown	• • • • • • • • • • • • • • • • • • • •	1,250		,		0	121		121			0			26		
83609N-AW-0	SNDPT 14RR DR - CDO		. 09/25/2023 .	SMBC SECURITIES INC		500,250	500,000	500,000	500,000	0	0	0	0	0	500,000	0	250	250	50,577	. 01/23/2029 .	
	SVHE 2006-NLC1 A1 - RMBS		. 09/25/2023 .	Paydown		5,782	5,782	1,964	5,773	0	10	0	10	0	5,782	J0	0	U	42	. 11/25/2036 .	
83611D-AB-4	SVHE 2006-NLC1 A2 - RMBS		. 09/25/2023 .	Paydown		28,528	28,528	9,976	28,500	J0	28	0	28	0	28,528	J0	0	0	207	. 11/25/2036 .	
83611D-AC-2	SVHE 2006-NLC1 A3 - RMBS		. 09/25/2023 .	Paydown		5,569	5,569	1,948	5,564	J0	J5	0	5	0	5,569	J0	0	0	40	. 11/25/2036 .	
83611D-AD-0	SVHE 2006-NLC1 A4 - RMBS		. 09/25/2023 .	Paydown		7, 185	7,185	2,584	7,178	J0	7	0	7	0	7, 185	J0	0	0	52	. 11/25/2036 .	
83611M-AQ-1	SVHE 2003-2 A2 - RMBS		. 09/25/2023 .	Paydown		13, 121	13,121	8,201	11,224	0	1,897	0	1,897	0	13, 121	0	0	0	511	. 11/25/2033 .	
83611M-BX-5	SVHE 2004-WMC1 M3 - RMBS		. 09/25/2023 .	Paydown		1,065		750	791	0	274	0	274	0	1,065	0	0	0	27	. 01/25/2035 .	
83611M-GU-6	SVHE 2005-0PT3 M1 - RMBS		. 09/25/2023 .	Paydown		158 , 111	158,111	64,035	138,762	0	19,349	0	19,349	0	158 , 111	0	0	0	3,404	. 11/25/2035 .	
	SVHE 2006-3 A4 - RMBS		. 09/25/2023 .	Paydown		490	490	323	481	0	9	0	9	0	490	0	0	0	15	. 11/25/2036 .	
	SVHE 2007-NS1 A3 - RMBS		. 09/25/2023 .	Paydown		59,407	59,407	25,449	55,668	0	3,739	0	3,739	0	59,407	0	0	0	1,709	. 01/25/2037 .	. 1.A FM
83612T-AE-2	SVHE 2007-0PT1 2A4 - RMBS		. 09/25/2023 .	Paydown		52,596	52,596	20,677	51,473	0	1,122	0	1, 122	0	52,596	0	0	0	850	. 06/25/2037 .	. 1.A FM
040004 40 4	OTHER AD OD OO		07/07/0000	SG AMERICAS SECURITIES,		4 004 000	0.000.000	4 005 000			5 005		F 00F		4 000 005		00 405	00.405	00 504	07 (00 (0000	4 5 55
846031-AS-1	STHWK 1R CR - CD0		. 07/07/2023 . . 09/25/2023 .	LLU	• • • • • • • • • • • • • • • • • • • •	1,931,000	2,000,000	1,895,000	0	0	5,865		5,865		1,900,865	0	30 , 135	30,135	66,591	. 07/20/2032 .	
	SURF 2006-BC5 A1 - RMBS			Paydown	• • • • • • • • • • • • • • • • • • • •	33,681	33,681	21,672	33,084	0					33,681	0			452	. 11/25/2037 .	. 1.A FM
84751N-AB-0	SURF 2006-BC5 A2A - RMBS		. 09/25/2023 .	Paydown		60,227	60,227	35,225	59,611	0	616	0	616	0	60,227	0	0	0	578	. 11/25/2037 .	. 1.A FM
	SURF 2006-BC5 A2C - RMBS		. 09/25/2023 .	Paydown		2,221	2,221	1,087	2,187	0		0	34	0	2,221	0	0	0	21	. 11/25/2037 .	. 1.A FM
1	SURF 2006-BC5 A2D - RMBS		. 09/25/2023 .	Paydown		53,909	53,909	31,379	53,362	0	547	0	547	0	53,909	0	0	0	521	. 11/25/2037 .	. 1.A FM
	SURF 2006-BC5 A2E - RMBS		. 09/25/2023 .	Paydown		114, 166	114, 166	66,742	113,010	0		0	1, 156	0	114, 166	0	0	0	1,108	. 11/25/2037 .	. 1.A FM
84751P-EU-9	SURF 2005-BC1 M4 - RMBS		. 09/25/2023 .	Paydown		16,840	16,840 .	12,036	15,253	0	1,587	0	1,587	0	16,840	0	0	0	490	. 12/25/2035 .	
	SURF 2006-BC2 A2B - RMBS		. 09/01/2023 .	Paydown		23,338	23,338	13,128	23,284	0	54	0	54	0	23,338	0	0	0	226	. 02/25/2037 .	. 1.A FM
84751W-AD-6	SURF 2006-BC3 A2C - RMBS		. 09/25/2023 .	Paydown		6,212	6,212	2,856	6, 148	0	64	0	64	0	6,212	0	0	0	97	. 06/25/2037 .	. 1.A FM
	SURF 2006-BC4 A1 - RMBS		. 09/25/2023 .	Paydown		103,470	103,470	69,811	86,343	0	17, 127	0	17, 127	0	103,470	0	0	0	2,888	. 09/25/2037 .	. 1.A FM
	SURF 2006-BC4 A2C - RMBS		. 09/25/2023 .	Paydown		47,697	47,697	18,588	47,518	0	180	0	180	0	47,697	0	0	0	545	. 09/25/2037 .	. 1.A FM
	SPRINT LLC		. 09/15/2023 .	Maturity @ 100.00		375,000	375,000 .	411, 188	382,850	0	(7,850)	0	(7,850)	0	375,000	0	0	0	29,906	. 09/15/2023 .	
85208N-AD-2	SPRNTS 1A1 - RMBS		. 09/20/2023 .	Paydown		250,000	250,000 .	248,500	0	0	1,500	0	1,500	0	250,000	0	0	0		. 09/20/2029 .	. 1.F FE
85571B-AY-1	STARWOOD PROPERTY TRUST INC		. 08/04/2023 .	Morgan Stanley & Co. LLC		88.375	100.000	100.000	100.000				_		100.000		(11.625)	(11.625)	4.055	. 01/15/2027 .	0.0.55
			. 08/04/2023 .	D 4	• • • • • • • • • • • • • • • • • • • •	88,3/5				0	(588)		(588)			0	(11,625)	(11,625)			. 3.C FE
85765L-AB-5 86190B-AB-0	SMLT 2006-1 A2 - CMO/RMBS		. 09/25/2023 .	Paydown	• • • • • • • • • • • • • • • • • • • •				50,034	0	199		(588)		49,446	0			2,513	. 09/25/2037 . . 06/20/2051 .	
-	**** = ****			Paydown	• • • • • • • • • • • • • • • • • • • •	, .	, ,			0	199		199			0			22		
86212X-AC-4	STR 2019-1 A3 - ABS		. 09/20/2023 .	Paydown		313	313	312	312	0	0	0	0	0	313	0	0	0	/	. 11/22/2049 .	
863576-AC-8	SASC 2005-5 1A3 - CMO/RMBS		. 09/01/2023 .	Paydown		42,022	42, 104	25,592	42, 175	0	(152)	0	(152)	0	42,022	0	0	0	1,813	. 04/25/2035 .	
863576-AH-7	SASC 2005-5 2A4 - CMO/RMBS		. 09/01/2023 .	Paydown		4,055	4,428 .	2,966		0	400	0	400	0	4,055	0	0	0	162	. 04/25/2035 .	
863576-DV-3	SASC 2005-S7 M2 - RMBS		. 09/25/2023 .	Paydown		38,639	37,537	39,078	36,724	0	1,915	0	1,915	0	38,639	0	0	0	1,172	. 12/25/2035 .	
863576-FL-3	SASC 2006-WF1 M4 - RMBS		. 09/25/2023 .	Paydown		34, 191	34, 191	29,223		0	719	0	719	0	34, 191	0	0	0	1,162	. 02/25/2036 .	
863579-B3-1	SARM 2005-21 2A - CMO/RMBS		. 09/01/2023 .	Paydown		138,562	139,770 .	125 , 151	139, 171	0	(609)	0	(609)	0	138,562	0	0	0	4,802	. 11/25/2035 .	
863579-B7-2	SARM 2005-21 5A1 - CMO/RMBS		. 09/01/2023 .	Paydown		1, 127		912		0	25	0	25	0	1, 127	0	0	0	33	. 11/25/2035 .	
863579-BC-1	SARM 2004-12 B1 - CMO/RMBS		. 09/25/2023 .	Paydown		252,809	252,809 .	71,577	244,824	0	7,985	0	7,985	0	252,809	0	0	0		. 09/25/2034 .	. 1.A FM
863579-06-3	SARM 2005-21 7A1 - CMO/RMBS		. 09/01/2023 .	Paydown		39,960	40,279 .		39,823	0	137	0	137	0	39,960	0	0	0	1,213	. 11/25/2035 .	
863579-CQ-9	SARM 2004-14 M - CMO/RMBS		. 09/25/2023 .	Paydown		5,929	5,929	3,704	4,932	0	997	0	997	0	5,929	0	0	0	195	. 10/25/2034 .	. 1.A FM
863579-L4-8	SARM 2005-23 3A1 - CMO/RMBS		. 09/01/2023 .	Paydown		867	872	628	814	0	53	0	53	0	867	0	0	0	24	. 01/25/2036 .	
863579-NZ-7	SARM 2005-8XS M1 - RMBS		. 09/25/2023 .	Paydown		12,940	12,940	11,580	12,404	0	536	0	536	0	12,940	0	0	0	400	. 04/25/2035 .	. 1.A FM
863579-SM-1	SARM 2005-10 M1 - RMBS		. 09/25/2023 .	Paydown		3,001	3,001	2,385		0	473	0	473	0	3,001	0	0	0	89	. 06/25/2035 .	
863579-Y6-9	SARM 2006-3 4A - CMO/RMBS		. 09/01/2023 .	Paydown		35,456		31,499	34,890	0	566	0	566	0	35,456	0	0	0	918	. 04/25/2036 .	. 1.A FM
863579-ZE-1	SARM 2005-20 1A1 - CMO/RMBS		. 09/01/2023 .	Paydown		56	56	29	56	0	0	0	0	0	56	0	0	0	2	. 10/25/2035 .	. 1.A FM
96259E_A0_7	SAIL 2006-1 A4 - RMRS	1	09/25/2023	Paydown		15 026	15 026	11 115	13 065	٥.	1 961	0	1 961	١ ،	15 026	١ .	1	0	350	01/25/2036	1 A FM

SCHEDULE D - PART 4

					Show All Lo	ng-Term Bo	onds and Stoc	ck Sold, Red	deemed or C	Otherwise	Disposed o	of During tl	he Current	Quarter							
1	2	3	4	5	6	7	8	9	10				Carrying Va		16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	` 13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
86358E-CL-8	SAIL 2003-BC6 M1 - RMBS		. 08/25/2023 .	Pavdown		142	142	127	136	0	7	0	7	0	142	0	0	0	4	. 07/25/2033 .	1.A FM
86358E-CT-1	SAIL 2003-BC7 1A2 - RMBS		. 09/25/2023 .	Pavdown		29,376	29,376	23,492	26,825	0	2,551	0	2,551	0	29.376	0	0	0	1,275	. 07/25/2033 .	1.A FM
86358E-CW-4	SAIL 2003-BC7 3A2 - RMBS		. 09/25/2023 .	Paydown		29	29	25	28	0	0	0	0	0	29	0	0	0	1	. 07/25/2033 .	1.A FM
86358E-DV-5	SAIL 2003-BC8 2A - RMBS		. 09/25/2023 .	Paydown		30,826	30,826	25,268	28,442	0	2,384	0	2,384	0	30,826	0	0	0	832	. 08/25/2033 .	1.A FM
86358E-E7-7	SAIL 2006-2 A4 - RMBS		. 09/25/2023 .	Paydown		66,598	66,598 .	23,622	65,703	0	895	0		0	66,598	0	0	0	736	. 04/25/2036 .	1.A FM
86358E-KY-1	SAIL 2004-BNC1 A5 - RMBS		. 09/25/2023 .	Paydown		5,093	5,093	4,276	4,955	0	138	0	138	0	5,093	0	0	0	114	. 09/25/2034 .	1.A FM
86358E-PB-6	SAIL 2004-10 A11 - RMBS		. 09/25/2023 .	Paydown		90,877	90,877 .	75,855	85,378	0	5,499	0	5,499	0	90,877	0	0	0	2,783	. 11/25/2034 .	1.A FM
86358E-UW-4	SAIL 2005-HE1 M2 - RMBS		. 09/25/2023 .	Paydown		29,614	29,614	23,682	25,552	0	4,062	0	4,062	0	29,614	0	0	0	839	. 07/25/2035 .	1.A FM
86358E-VN-3	SAIL 2005-HE2 M2 - RMBS		. 09/25/2023 .	Paydown		38,923	38,923	31,711	35,684	0	3,239	0	3,239	0	38,923	0	0	0	760	. 07/25/2035 .	1.A FM
86358E-WD-4	SAIL 2005-7 M2 - RMBS		. 09/25/2023 .	Paydown		24,444	24,444	19, 181	22, 136	0	2,308	0	2,308	0	24,444	0	0	0	654	. 08/25/2035 .	1.A FM
86358E-ZP-4	SAIL 2005-11 A3 - RMBS		. 09/25/2023 .	Paydown		5,750	5,750 .	5,001	5,421	0	329	0	329	0	5,750	0	0	0	138	. 01/25/2036 .	1.A FM
86358R-MY-0	ARC 2001-BC6 A1 - RMBS		. 09/25/2023 .	Paydown		236	236	202	223	0	13	0	13	0	236	0	0	0	8	. 10/25/2031 .	1.A FM
86358R-Z6-7	ARC 2002-BC5 M1 - RMBS		. 09/25/2023 .	Paydown		552	552	507	533	0	19	0	19	0	552	0	0	0	19	. 07/25/2032 .	1.A FM
86358R-Z7-5	ARC 2002-BC5 M2 - RMBS		. 09/25/2023 .	Paydown		156	156 .	126	145	0	11	0	11	0	156	0	0	0	5	. 07/25/2032 .	1.A FM
86359A-CC-5	SASC 2002-21A 2B1 - CMO/RMBS		. 09/01/2023 .	Paydown		4,322	4,322 .	3,305	3,011	0	1,310	0	1,310	0	4,322	0	0	0	160	. 11/25/2032 .	1.A FM
86359A-G3-1	SASC 2003-24A 1A1 - CMO/RMBS		. 09/01/2023 .	Paydown		3,285		2,341	2,441	0	844	0	844	0		0	0	0	125	. 07/25/2033 .	. 1.A FM
86359A-HD-8	ARC 2002-BC10 A4 - RMBS		. 09/25/2023 .	Paydown		833	833 .	737	794	0	39	0	39	0	833	0	0	0	27	. 01/25/2033 .	. 1.A FM
86359A-RE-5	SASC 2003-9A 2A1 - CMO/RMBS		. 09/01/2023 .	Paydown		6	6 .	5	5	0	0	0	0	0	6	0	0	0	0	. 03/25/2033 .	. 1.A FM
86359A-RF-2	SASC 2003-9A 2A2 - CMO/RMBS		. 09/01/2023 .	Paydown		11	11 .	10	10	0	1	0	1	0	11	0	0	0	0	. 03/25/2033 .	1.A FM
86359A-RN-5	SASC 2003-9A 111 - CMO/RMBS		. 09/01/2023 .	Paydown		933	933	541	831	0	103	0	103	0	933	0	0	0	66	. 03/25/2033 .	. 1.A FM
86359B-4W-8	SASC 2005-4XS 15A - RMBS		. 09/01/2023 .	Paydown		2,671	2,671 .	2,571	2,696	0	(25)	0	(25)	0	2,671	0	0	0	96	. 03/25/2035 .	1.A FM
86359B-6S-5	SASC 2005-RMS1 M1 - RMBS		. 09/25/2023 .	Paydown		13,563	13,563	11,253	12,497	0	1,066	0	1,066	0	13,563	0	0	0	403	. 02/25/2035 .	. 1.A FM
86359B-EP-2	SASC 2003-40A 4A - CMO/RMBS		. 09/01/2023 .	Paydown		363	363 .	290	324	0	38	0	38	0	363	0	0	0	13	. 01/25/2034 .	. 1.A FM
86359B-U7-4	SASC 2004-23XS M1 - RMBS		. 09/25/2023 .	Paydown		47,872	47,872 .	35,650	43,494	0	4,378	0	4,378	0	47,872	0	0	0	1,714	. 01/25/2035 .	. 1.A FM
86359D-DU-8	SASC 2005-9XS M1 - RMBS		. 09/25/2023 .	Paydown		40,031	40,031 .	23,807	34,373	0	5,658	0	5,658	0	40,031	0	0	0	1,369	. 06/25/2035 .	. 1.A FM
86359D-TE-7	SASC 2005-SC1 1A1 - CMO/RMBS		. 09/25/2023 .	Paydown		6,931	6,833	4,030	6,877	0	54	0	54	0	6,931	0	0	0	236	. 05/25/2031 .	1.A FM
86359D-TG-2	SASC 2005-SC1 1A2 - CMO/RMBS		. 09/01/2023 .	Paydown		8,605	8,483	6,484	8,617	0	(13)	0	(13)	0	8,605	0	0	0	387	. 05/25/2031 .	1.A FM
86359D-TS-6	SASC 2005-S6 M2 - RMBS		. 09/25/2023 .	Paydown		13,441	11,952	24,994	19,537	0	3,456	9,552	(6,096)	0	13,441	0	0	0	463	. 11/25/2035 .	1.A FM
86359D-VD-6	SASC 2005-0PT1 A3 - RMBS		. 09/25/2023 .	Paydown		5,226	5,226	3, 186	5,111	J0	115	0	115	0		0	0	0	97	. 11/25/2035 .	1.A FM
86359L-JB-6	SAMI 2005-AR2 2A2 - CMO/RMBS		. 09/25/2023 . . 08/25/2023 .	Paydown		2,573	2,058			0		0		0		0	0	0	65 136	. 05/25/2045 .	. 1.A FM
86360Q-AC-9			. 08/25/2023 .	Tuyuomi	•	6,086	5,785			J		0		0	6,086	0	0		-	. 06/25/2036 .	5.A FM
86360Q-AC-9 86360X-AD-2	SAMI 2006-AR4 2A2 - RMBS		. 09/25/2023 .	Paydown	•	407	16221,113	138	385	0	22		22	0	407	0	0		4	. 06/25/2036 . . 07/25/2036 .	1.A FM
86361H-AH-7	SASC 2006-GEL3 MT - HMBS		. 09/25/2023 .	Paydown		12,267	21,113		18,749		14, 170				12.267				1,918	. 07/25/2036 . . 08/25/2036 .	4 B
86361W-AD-3	SAMI 2006-AR8 A3 - RMBS		. 09/25/2023 .	Paydown		55.998					14, 170		14, 170							. 08/25/2036 . . 10/25/2036 .	1.A FM
86362V-AA-0	SASC 2006-BC6 A1 - RMBS		. 09/25/2023 .	Paydown		33,998	43.718	32,929	36, 105		7.458		7.458						1,032	. 10/25/2036 .	1.A FM
86362V-AA-U	SASC 2006-BC6 AT - HMBS		. 09/25/2023 .	Paydown		43,719	514	34,306		u				U	514				1,001	. 01/25/2037 . . 01/25/2037 .	4.B FM
86362Y-AD-8	SASC 2007-BC2 A4 - RMBS		. 09/25/2023 .	Paydown		88,268			87,790						88.268				824	. 01/25/2037 .	1.A FM
86363L-AL-7	SASU 2007-BC2 A4 - HMBS		. 09/25/2023 .	Pavdown		5.867		6,834	9,751		119	4.345	(3,883)		5.867				396	. 03/25/2037 .	5.A FM
86364C-AD-4	SARM 2007-4 1A3 - HNBS		. 09/25/2023 .	Paydown		61.607	61,040	95,604		17.235		4, 040 n	(3,883)	n	61.607	n	u	n		. 05/25/2037 .	6. FM
86364D-AA-8	SARM 2007-7 1A1 - RMRS		. 09/25/2023 .	Paydown	•	3.650			2.082	n	1.568	n	1.568	n		n	n	n	110	. 08/25/2037 .	1.A FM
86364J-AD-9	SARM 2007-9 2A1 - CMO/RMBS		. 09/23/2023 .	Pavdown	•••••		309	121	0	n		n		n	292	n	n	n	8	. 10/25/2037 .	1.A FM
864486-AK-1	SUBURBAN PROPANE PARTNERS LP		. 08/02/2023 .	M	•	24.438	25.000	26,000	25.530	n	(143)	n	(143)	n	25.387	n	(949)	(949)	1,359	. 03/01/2027 .	4.A FE
	STALT 2005–1F 2A3 - CMO/RMBS		. 09/01/2023 .	Pavdown	•	29,662	31,440	23 ,826	28,650	n	1.011	n	1.011	n	29,662	n	(349)	(349)	1,166	. 12/25/2035 .	1.A FM
	SUZANO AUSTRIA GMBH	C	. 07/21/2023 .	CITIBANK NA		948.365	946.000	949.494	0	0	(238)	0	(238)		949.256	l	(891)	(891)		. 01/15/2029 .	2.C FE

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

					Show All Lo	ng-Term Bo	nds and Stoc	k Sold, Red	deemed or C	Otherwise I	Disposed o	of During t	he Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Cl	nange In Boo	ok/Adjusted	Carrying Val	lue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
				BANC OF AMERICA SECS																	
86964W-AK-8	SUZANO AUSTRIA GMBH		09/15/2023 .	LLC, CHARLOTTE		390 , 750	500,000	359,850	362,564	0	7,968	0	7,968	0	370,532	0	20,218	20,218	18,403	. 01/15/2032 .	2.C FE
87151#-AA-8	SYMETRA LIFE INSURANCE COMPANY - CMO		09/29/2023 .	Direct		2,611	2,611	1,568		0	145	0	145	0	2,611	0	0	0	0	. 12/30/2023 .	1.E
87151#-AB-6	SYMETRA LIFE INSURANCE COMPANY - CMO		09/11/2023 .	Direct		1,604		744		0	48	0	48	0	1,604	0	0	0	0	. 07/09/2034 .	1.E
87151#-AG-5	SYMETRA LIFE INSURANCE COMPANY - CMO		09/13/2023 . 09/11/2023 .	Direct		1,200 21,690	1,200	720		0	50	0	50	0		0	0		0	. 04/11/2027 . . 01/09/2024 .	1.E
87151#-AL-4 87151#-AM-2	SYMETRA LIFE INSURANCE COMPANY - CMO		09/11/2023 .	Direct			900	11,267	867	۰۰	33		33	U	900	۰۰				. 10/109/2024 .	1.E
87151#-AM-2	SYMETRA LIFE INSURANCE COMPANY - CMO		09/13/2023 .	Direct		900	973	496	936		33	u	33	u	973					. 02/01/2030 .	1 F
87151#-AP-5	SYMETRA LIFE INSURANCE COMPANY - CMO		09/01/2023 .	Direct		1,500		801	1.448	n	52	o	52	u	1,500	n	n	n	o	. 12/13/2030 .	1.E
87151#-AW-0	SYMETRA LIFE INSURANCE COMPANY - CMO		09/18/2023 .	Direct		3.600	3.600	1.591	3.477	0	123	0	123	0	3.600	0	0	0	0	. 12/15/2028 .	1 F
87151#-AX-8	SYMETRA LIFE INSURANCE COMPANY - CMO		09/27/2023 .	Direct		1,500		880		0	62	0	62	0	1,500	0	0	0	0	. 12/27/2027 .	1.E
87151#-BD-1	SYMETRA LIFE INSURANCE COMPANY - CMO		09/18/2023 .	Direct		2.100		1,206		0	80	0	80	0	2.100	0	0	0	0	. 08/15/2027 .	1 F
87151#-BE-9	SYMETRA LIFE INSURANCE COMPANY - CMO		09/01/2023 .	Direct		729	729	411	711	0	18	0	18	0	729	0	0	0	0	. 08/01/2033 .	1.E
87151#-BF-6	SYMETRA LIFE INSURANCE COMPANY - CMO		09/01/2023 .	Direct		1.712	1.712	1.104		0	66	0	66	0	1.712	0	0	0	0	. 12/01/2023 .	1.E
87151#-BG-4	SYMETRA LIFE INSURANCE COMPANY - CMO		09/01/2023 .	Direct		2,115	2,115	1,318	2,051	0	64	0	64	0		0	0	0	0	. 07/01/2028 .	1.E
87151#-BH-2	SYMETRA LIFE INSURANCE COMPANY - CMO		09/18/2023 .	Direct		600	600	294	579	0	21	0	21	0	600	0	0	0	0	. 08/13/2028 .	1.E
87151#-BM-1	SYMETRA LIFE INSURANCE COMPANY - CMO		09/28/2023 .	Direct		1,455		920	1,390	0	65	0	65	0	1,455	0	0	0	0	. 07/23/2024 .	1.E
87151#-BP-4	SYMETRA LIFE INSURANCE COMPANY - CMO		07/20/2023 .	Maturity @ 100.00		40,000	40,000	20,511	38,431	0	1,569	0	1,569	0	40,000	0	0	0	0	. 07/20/2023 .	1.E
87151#-BQ-2	SYMETRA LIFE INSURANCE COMPANY - CMO		09/06/2023 .	Direct		3,000	3,000	1,965	2,870	0	130	0	130	0	3,000	0	0	0	0	. 10/03/2023 .	1.E
87151#-BU-3	SYMETRA LIFE INSURANCE COMPANY - CMO		09/19/2023 .	Direct		1,233		636	1,190	0	43	0	43	0	1,233	0	0	0	0	. 11/18/2028 .	1.E
87151#-BV-1	SYMETRA LIFE INSURANCE COMPANY - CMO		09/25/2023 .	Direct		1,050		570	1,011	0	39	0	39	0	1,050	0	0	0	0	. 02/25/2030 .	1.E
87151#-BW-9	SYMETRA LIFE INSURANCE COMPANY - CMO		07/20/2023 .	Maturity @ 100.00		100,000	100,000	49,561	96,306	0	3,694	0	3,694	0	100,000	0	0	0	0	. 07/20/2023 .	1.E
87151#-BY-5	SYMETRA LIFE INSURANCE COMPANY - CMO		09/25/2023 .	Direct		1,800		1,137	1,721	0	79	0	79	0	1,800	0	0	0	0	. 02/25/2025 .	1.E
87151#-CB-4	SYMETRA LIFE INSURANCE COMPANY - CMO		09/26/2023 .	Direct		1,533		398		0	29	0	29	0	1,533	0	0	0	0	. 10/26/2041 .	1.E
87151#-00-2	SYMETRA LIFE INSURANCE COMPANY - CMO		09/26/2023 .	Direct		1,200		590	1,164	0	36	0	1.707	0	1,200	0	0	0	0	. 04/26/2034 .	1.E
87151#-CE-8 87151#-CF-5	SYMETRA LIFE INSURANCE COMPANY - CMO		07/26/2023 . 09/13/2023 .	Maturity @ 100.00			45,000	24,929			1,707	0		0	45,000	0	0		0	. 07/26/2023 . . 03/12/2030 .	1.E 1 F
87151#-CF-5	SYMETRA LIFE INSURANCE COMPANY - CMO		09/13/2023 .	Direct		2.588		1,795	2,900		100		100	0					0	. 10/03/2023 .	1.E
87151#-CH-1	SYMETRA LIFE INSURANCE COMPANY - CMO		09/05/2023 .	Direct		1,500		798			45		45							. 12/02/2028 .	1.E
87151#-CJ-7	SYMETRA LIFE INSURANCE COMPANY - CMO		09/03/2023 .	Direct			600	267	582	n	19	n	18	n	600	n	n	n		. 06/11/2032 .	1 F
87151#-CK-4	SYMETRA LIFE INSURANCE COMPANY - CMO		09/11/2023 .	Direct		915	915	518	882	n	33	n	33	n	915	n	n	n	n	. 08/09/2029 .	1.E
87151#-CM-0	SYMETRA LIFE INSURANCE COMPANY - CMO		09/26/2023 .	Direct		2.000	2,000	783	1.962	0	38	0	38	0	2.000	0	0	0	0	. 09/26/2038 .	1.E
87151#-CN-8	SYMETRA LIFE INSURANCE COMPANY - CMO		09/01/2023 .	Direct		1,500		857		0	48	0	48	0		0	0	0	0	. 02/01/2027 .	1.E
87151#-CR-9	SYMETRA LIFE INSURANCE COMPANY - CMO		09/01/2023 .	Direct		2,677	2,677			0	98	0	98	0	2,677	0	0	0	0	. 04/01/2026 .	1.E
87151#-DA-5	SYMETRA LIFE INSURANCE COMPANY - CMO		09/18/2023 .	Direct		1,275		699		0	43	0	43	0	1,275	0	0	0	0	. 04/15/2029 .	1.E
87151#-DF-4	SYMETRA LIFE INSURANCE COMPANY - CMO		09/01/2023 .	Direct		600	600	193	586	0	14	0	14	0	600	0	0	0	0	. 07/01/2036 .	1.E
87151#-DG-2	SYMETRA LIFE INSURANCE COMPANY - CMO		09/01/2023 .	Direct		1,050	1,050	551	1,016	0	34	0	34	0	1,050	0	0	0	0	. 05/01/2027 .	1.E
87151#-DK-3	SYMETRA LIFE INSURANCE COMPANY - CMO		09/01/2023 .	Direct		1,800		970	1,749	0	51	0	51	0	1,800	0	0	0	0	. 07/01/2031 .	1.E
87151#-DL-1	SYMETRA LIFE INSURANCE COMPANY - CMO		09/18/2023 .	Direct		1,320		543		0	35	0	35	0	1,320	0	0	0	0	. 09/15/2035 .	1.E
87151#-DN-7	SYMETRA LIFE INSURANCE COMPANY - CMO		09/01/2023 .	Direct		7,050	7,050	4 , 152	6,850	0	200	0	200	0	7,050	0	0	0	0	. 08/01/2030 .	1.E
87151#-DP-2	SYMETRA LIFE INSURANCE COMPANY - CMO		09/11/2023 .	Direct		4,500	4,500	2,689	4,370	0	130	0	130	0	4,500	0	0	0	0	. 02/04/2030 .	1.E
87151#-DQ-0	SYMETRA LIFE INSURANCE COMPANY - CMO		09/19/2023 .	Direct		1,409		958	1,351	0	58	0	58	0	1,409	0	0	0	0	. 10/17/2024 .	1.E
87151#-DY-3	SYMETRA LIFE INSURANCE COMPANY - CMO		09/18/2023 .	Direct		1,519	1,519	453	1,487	0	32	0	32	0	1,519	0	0	0	0	. 05/15/2043 .	1.E
87151#-DZ-0	SYMETRA LIFE INSURANCE COMPANY - CMO		07/26/2023 .	Direct		50,000	50,000	18,344	53,308	0	(3,308)	0	(3,308)	0	50,000	0	0	0	0	. 06/24/2034 .	1.E
	SYMETRA LIFE INSURANCE COMPANY - CMO		09/25/2023 .	Direct		3,000	3,000	2,017		0	138	0	138	0	3,000	0	0	0	0	. 02/25/2025 .	1.E
18/151#-EB-2	SYMETRA LIFE INSURANCE COMPANY - CMO	1	09/05/2023 .	Direct		2 100	2 100	1 . 194	2.037		63		63		2 100	. 0			0.1	11/02/2030	TIE I

							onds and Sto														
1	2	3	4	5	6	7	8	9	10				Carrying Val	lue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation, NAIC
													T-4-1	T-4-1							_
												Current	Total	Total					Bond		Desig- nation
												Current Year's	Change in Book/	Foreign Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized		Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on		(Loss) on	During	Maturity	
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	` 13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
87151#-EJ-5	SYMETRA LIFE INSURANCE COMPANY - CMO		. 09/01/2023 .	Direct		3,000	3,000	2,011	2,885	0	115	0	115	0	3,000	0	0	0	0	. 02/01/2025 .	. 1.E
87151#-EL-0	SYMETRA LIFE INSURANCE COMPANY - CMO		. 09/11/2023 .	Direct		2,400	2,400	1,032	2,337	0	63	0	63	0	2,400	0	0	0	0	. 02/04/2034 .	. 1.E
87151#-EM-8	SYMETRA LIFE INSURANCE COMPANY - CMO		. 09/28/2023 .	Direct		2,363	2,363	930	2,284	0	79	0	79	0	2,363	0	0	0	0	. 01/23/2031 .	. 1.E
87151#-EP-1	SYMETRA LIFE INSURANCE COMPANY - CMO		. 09/27/2023 .	Direct		548	548	328	525	0	24	0	24	0	548	0	0	0	0	. 06/27/2024 .	. 1.E
87151#-ER-7	SYMETRA LIFE INSURANCE COMPANY - CMO		. 09/25/2023 .	Direct		1,249	1,249	588		0	40	0	40	0	1,249	0	0	0	0	. 05/25/2035 .	. 1.E
87151#-EX-4	SYMETRA LIFE INSURANCE COMPANY - CMO		. 09/01/2023 .	Direct		1,350	1,350	570		J0	36	0	36	0		0	0	0	0	. 06/01/2034 .	1.E
87151#-FA-3 87151#-FC-9	SYMETRA LIFE INSURANCE COMPANY - CMO		. 09/18/2023 . . 09/18/2023 .	Direct		5,700	5,700 5,280	3,871 2,415		0	201	0	201	0	5,700 5.280	0	0	0	0	. 04/15/2027 . . 08/15/2033 .	. 1.E
87151#-F0-9	SYMETRA LIFE INSURANCE COMPANY - CMO SYMETRA LIFE INSURANCE COMPANY - CMO		. 09/18/2023 .	Direct				519			147		147							. 08/15/2033 .	1.5
87151#-FD-7	SYMETRA LIFE INSURANCE COMPANY - CMO		. 09/11/2023 .	Direct				1,521			34		34						٠	. 03/07/2034 . . 11/18/2024 .	1.E
87151#-FH-8	SYMETRA LIFE INSURANCE COMPANY - CMO		. 09/20/2023 .	Direct		2.052	2,052	1,360	1.982	0	69	0	69	0	2.052	0	0	0	0	. 05/20/2027 .	1 F
87151#-FJ-4	SYMETRA LIFE INSURANCE COMPANY - CMO		. 09/01/2023 .	Direct		1.435		1.069	1,386	0	50	0	50	0	1.435	0	0	0	0	. 02/01/2025 .	1.E
87151#-FK-1	SYMETRA LIFE INSURANCE COMPANY - CMO		. 09/01/2023 .	Direct		3. 192		1.271	3.117	0	75	0	75	0		0	0	0	0	. 10/01/2038 .	. 1.E
87151#-FN-5	SYMETRA LIFE INSURANCE COMPANY - CMO		. 09/18/2023 .	Direct		1,273		870	1,222	0	51	0	51	0	1,273	0	0	0	0	. 09/15/2024 .	. 1.E
87151#-FP-0	SYMETRA LIFE INSURANCE COMPANY - CMO		. 09/18/2023 .	Direct		41,369	41,369	19,715	40,486	0	883	0	883	0	41,369	0	0	0	0	. 09/15/2030 .	. 1.E
87151#-FQ-8	SYMETRA LIFE INSURANCE COMPANY - CMO		. 09/28/2023 .	Direct		4,545	4,545	3,169	4,396	0	149	0	149	0	4,545	0	0	0	0	. 08/23/2024 .	. 1.E
87151#-FR-6	SYMETRA LIFE INSURANCE COMPANY - CMO		. 09/11/2023 .	Direct		1,832	1,832	1,266	1,765	0	66	0	66	0	1,832	0	0	0	0	. 06/08/2025 .	. 1.E
87151#-FS-4	SYMETRA LIFE INSURANCE COMPANY - CMO		. 09/01/2023 .	Direct		600	600	295	586	0	14	0	14	0	600	0	0	0	0	. 06/01/2034 .	. 1.E
87151#-FX-3	SYMETRA LIFE INSURANCE COMPANY - CMO		. 09/01/2023 .	Direct		2, 100	2,100	1,180	2,043	0	57	0	57	0	2, 100	0	0	0	0	. 05/01/2032 .	. 1.E
87151#-GD-6	SYMETRA LIFE INSURANCE COMPANY - CMO		. 09/27/2023 .	Direct		2,576	2,576	1,787	2,473	0	103	0	103	0	2,576	0	0	0	0	. 06/27/2024 .	. 1.E
87151#-GG-9 87151@-AA-0	SYMETRA LIFE INSURANCE COMPANY - CMO		. 09/05/2023 . . 09/01/2023 .	Direct		690 985	690 985	318	678	0	12	0	12	0	690 985	0	0	0	0	. 05/02/2043 . . 08/01/2029 .	1.E
871510-AA-0	SYMETRA ASSIGNED BENEFITS SERVICE CO - C SYMETRA ASSIGNED BENEFITS SERVICE CO - C		. 09/01/2023 .	Direct			600	333	580		20		20		600				٥	. 05/01/2029 .	1.5
87151W-24-4	SYMETRA LIFE INSURANCE PRODUCTS ? ANNUIT		. 09/01/2023 .	Direct		2.250	2.250	799	2.179		71		71							. 12/01/2029 .	. 1.E
	CIMETIN ETTE THOUSINGE PHODOCIO : MINOTI		. 00/01/2020 .	CITIGROUP GLOBAL																. 12/01/2001 .	1.2
87165U-AQ-4	SYMP XVII BR - CDO		. 08/23/2023 .	MARKETS, INC		999,500	1,000,000	999,375	0	0	7	0	7	0	999,382	0	118	118	7,334	. 04/17/2028 .	. 1.A FE
87222E-AH-1	TBW 2007-1 A8 - CMO/RMBS		. 09/01/2023 .	Paydown		58,358	58,358	25,459	58,307	0	51	0	51	0	58,358	0	0	0	465	. 03/25/2037 .	. 1.A FM
87229W-AW-1	TSYMP 2016-1 DR2 - CD0		. 08/24/2023 .	PERFORMANCE TRUST CAP		1,904,500	2,000,000	1,902,075	350,000	0	540	0	540	0	1,902,615	0	1,885	1,885	39,372	. 10/13/2032 .	
87264A-CY-9	T-MOBILE USA INC		. 08/17/2023 .	GOLDMAN, SACHS & CO		236,013	250,000	246,048	0	0	94	0	94	0	246, 141	0	(10, 129)	(10,129)		. 07/15/2033 .	. 2.B FE
87271A-AA-4 87276V-AC-9	THMSR 19FT1 A - CMO/RMBS		. 07/06/2023 . . 08/17/2023 .	ML		116,100	120,000	96,600	110,927	0	3,030	0	3,030	0	113,958	0	2,142	2,142		. 06/25/2024 . . 10/17/2034 .	
872/6V-AC-9	BELL 2021-1 A23 - RMBS		. 08/17/2023 .	Paydown		59, 146	59, 146	49,091			3,4//		3,4//		59, 146				2,493	. 10/17/2034 . . 08/25/2051 .	. 1.A FE . 2.B FE
87404L-AA-0	TLWND 2019-1 A - ABS		. 09/15/2023 .	Paydown		6,595		5,189	5,461	0	1.133	0	1, 133	0		0	0	0	179	. 12/15/2044 .	. 2.A FE
880445-A*-2	TENNESSEE FARMERS LIFE INSURANCE COMPANY		. 09/05/2023 .	Direct		2,270	2,270	1,313		0	67	0	67	0	2,270	0	0	0	0	. 06/02/2033 .	1.D
				STIFEL NICOLAUS &											·						
880451-AZ-2	TENNESSEE GAS PIPELINE COMPANY LLC		. 09/07/2023 .	COMPANY		110,614	130,000	129,741	129,808	0	17	0	17	0	129,825	0	(19,210)	(19,210)	3,875	. 03/01/2030 .	. 2.B FE
881561-JF-2 88315L-AQ-1	TMTS 2004-13ALT 1M1 - RMBS		. 09/25/2023 . . 09/20/2023 .	Paydown		17,941		26,700	20,983	0	2,000	5,043	(3,043)	0	17,941 5,000	0	0	0 n	474	. 08/25/2034 . . 04/20/2046 .	. 1.A FM . 1.F FE
885220-EJ-8	TMST 2003-5 B2 - CMO/RMBS	·····	. 09/20/2023 .	Paydown		18.165	18.165		12.171	n	5.993	n	5.993	n		n	n	n	458	. 10/25/2043 .	
885220-HF-3	TMST 2005-1 B1 - CMO/RMBS		. 08/01/2023 .	Pavdown		12, 142	12,763	11,088	9.966	0	2.176	0	2. 176	0	12.142	0	0	0	306	. 04/25/2045 .	
885220-HF-3	TMST 2005-1 B1 - CMO/RMBS	[. 09/01/2023 .	Paydown		7,569	9,124	7,927		0		0	445	0	7,569	0	0	0	267	. 04/25/2045 .	
88522U-AH-0	TMST 2008-1 4A2 - CMO/RMBS	[. 09/01/2023 .	Paydown		197	197	0	0	0	197	0	197	0	197	0	0	0	5	. 04/25/2038 .	1.A FM
88579Y-BK-6	3M CO		. 08/02/2023 .	GOLDMAN, SACHS & CO		350,440	500,000	369,410	0	0	1,312	0	1,312	0	370,722	0	(20,282)	(20,282)	15,257	. 08/26/2049 .	. 1.F FE
004700 44 4	TOWER LIEALTH		00 /45 /0000	WELLS FARGO SECURITIES		000 005	540.000	400 644	444 440		000	_		_	444 070	_	(040 750)	(040 750)	05 707	00 (04 (0050	F A FF
891792-AA-1	TPHT 231 A1A - CMO/RMBS		. 09/15/2023 . . 09/01/2023 .	Pavdown		228,225	510,000 6,711		441,148	0		0	829	0	441,978 6,711	0	(213,753)	(213,753)	25,727	. 02/01/2050 . . 02/26/2063 .	. 5.A FE . 1.A FE
	TPMT 23CES1 A1A - RMBS		. 09/01/2023 .	Paydown		12.474			۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	o	(0)		(6)	u	12.474	n	n		88	. 02/26/2063 . . 07/25/2063 .	

					Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Red	deemed or C	Otherwise	Disposed of	of During tl	he Current C	Quarter							
1	2	3	4	5	6	7	8	9	10	Cl	nange In Bo	ok/Adjusted	Carrying Value	ie	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's		Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized		Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment		/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-		Carrying	Disposal	(Loss) on		(Loss) on	During	Maturity	
ification	Description	eian	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	,	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
89357#-AA-6	TRANSAMERICA OCCIDENTAL LIFE INSURANCE C		. 09/13/2023 .	Direct		4,100	4,100	2,109		0		0	154	0	4,100	0	0	0	0	. 05/18/2026 .	2 4
89361#-AK-8	TRANSAMERICA LIFE INSURANCE COMPANY - CM		. 09/11/2023 .	Direct		3,427	3,427	1,793		0	111	0		0	3,427	0	0	0	٥	. 01/10/2031 .	1 F
89361#-AM-4	TRANSAMERICA LIFE INSURANCE COMPANY - CM		. 09/11/2023 .	Direct		1,370	1,370	793		0	48	0	48	0	1,370	0	0	0	0	. 01/10/2028 .	. 1.E
89361#-AR-3	TRANSAMERICA LIFE INSURANCE COMPANY - CM		. 09/11/2023 .	Direct		806	806	403	781	0	26	0	26	0	806	0	0	0	٥	. 01/10/2030 .	1 F
89361#-AU-6	TRANSAMERICA LIFE INSURANCE COMPANY - CM		. 09/11/2023 .	Direct		5,896	5,896	3,130		n	215	n	215	n	5,896	n	n	n	٥	. 05/18/2026 .	1 F
89361#-AV-4	TRANSAMERICA LIFE INSURANCE COMPANY - CM		. 09/18/2023 .	Direct		2.250			2.149	n		n	101	n	2.250	n	n	n	٥	. 12/19/2023 .	
89361#-AW-2	TRANSAMERICA LIFE INSURANCE COMPANY - CM		. 09/11/2023 .	Direct		1.174	1.174	600		n	40	n	40	n	1, 174	n	n	n	n	. 01/10/2030 .	
89361#-AX-0	TRANSAMERICA LIFE INSURANCE COMPANY - CM		. 09/06/2023 .	Direct				837		n	65	n	65	n		n	n	n	٥	. 08/06/2034 .	1 F
89361#-AZ-5	TRANSAMERICA LIFE INSURANCE COMPANY - CM		. 09/11/2023 .	Direct		1.231		626		0	41	0	41	0	1.231	0	0	0	0	. 01/10/2031 .	1 F
89361#-BC-5	TRANSAMERICA LIFE INSURANCE COMPANY - CM		. 09/27/2023 .	Direct		1,262		797		0	55	0	55	0	1.262	0	0	0	0	. 06/01/2025 .	1 F
89361#-BD-3	TRANSAMERICA LIFE INSURANCE COMPANY - CM		. 09/01/2023 .	Direct		2.182		952		0	55	0	55	0		0	0	0	0	. 08/03/2032 .	1 F
89361#-BH-4	TRANSAMERICA LIFE INSURANCE COMPANY - CM		. 09/27/2023 .	Direct		1.360	1,360	845	1.302	0	58	0	58	0	1.360	0	0	0	٥	. 06/03/2002 .	
89361#-BK-7	TRANSAMERICA LIFE INSURANCE COMPANY - CM		. 09/27/2023 .	Direct		1.254	1,254	693	1,302			0	42	0	1,254	0	0	0	٥	. 06/01/2020 .	1 F
89361#-BM-3	TRANSAMERICA LIFE INSURANCE COMPANY - CM		. 09/18/2023 .	Direct		450	450	151	441	o	0		0	0	450		0		٥	. 05/19/2041 .	1 F
89361#-BN-1	TRANSAMERICA LIFE INSURANCE COMPANY - CM		. 09/18/2023 .	Direct		1.050	1.050	482	1.029	o	21		21	0	1.050		0		٥	. 06/19/2044 .	1 F
89655Y-AA-4	TRL 2009-1 A - ABS		. 09/16/2023 .	Pavdown		12.089	12,089	12,105	12.105		(15)		(15)		12.089				537	. 11/16/2039 .	
902905-AQ-1	MARATHON OIL CORP		. 07/15/2023 .	Maturity @ 100.00		2,000,000	2,000,000	2,291,240	2,024,474		(24,474)		(24, 474)		2,000,000				162,500	. 07/15/2023 .	. 2.0 FE
90783W-AA-1	INP 2006-1 1 - ABS		. 07/02/2023 .	Pavdown		2,000,000	2,000,000	2,291,240	2,024,474		18		(24,474)		2,000,000				15	. 07/02/2030 .	
909318-AA-5	UNITED AIRLINES 2018-1AA PASS THROUGH TR		. 09/01/2023 .	Paydown		53,952	53,952	48 , 152	0	o	5,800		5,800	0	53,952		0		1,888	. 09/01/2031 .	. 1.6 FE
909319-AA-3	UNITED AIRLINES PASS THROUGH TRUST 2013		. 08/15/2023 .	Pavdown		37.393	37,393	40,1324	39.065	0	(1.672)	0	(1.672)	0	37.393	0	0	0	1,608	. 02/15/2027 .	. 2.0 FE
90931L-AA-6	UNITED AIRLINES 2016-1 PASS THROUGH TRUS		. 07/07/2023 .	Paydown		39.337	39,337	40,279	40,106	0	(770)	0	(770)	0	39,337	0	0	0	1,219	. 01/07/2030 .	. 1.F FE
90932Q-AA-4	UNITED AIRLINES 2014-2 PASS THROUGH TRUS		. 09/03/2023 .	Pavdown		22,895	22,895	22,151	22,358	0	537	0		0	22,895	0	0	0	859	. 03/03/2028 .	. 1.F FE
90932V-AA-3	UNITED AIRLINES PASS THROUGH TRUST 2020		. 07/15/2023 .	Pavdown		17.710	17,710	18,350		0	(448)	0	(448)	0	17.710	0	0	0	648	. 07/15/2027	. 2.B FE
91115*-AB-7	UNITED OMAHA LIFE INSURANCE COMPANY - CM		. 09/18/2023 .	Direct		1.980	1.980	1.043	1.928	0	52	0	52	0	1.980	0	0	0	0	. 12/21/2034 .	1 F
91115*-AC-5	UNITED OMAHA LIFE INSURANCE COMPANY - AN		. 09/18/2023 .	Direct		1.800	1.800	833		0	45	0	45	0	1.800	0	0	0	0	. 12/21/2037 .	1 F
912137-A#-3	UNITED STATES LIFE INSURANCE COMPANY IN		. 09/18/2023 .	Direct		1,815	1,815	732	1,759	0	56	0	56	0	1,815	0	0	0	0	. 03/20/2033 .	1 F
912137-A@-5	UNITED STATES LIFE INSURANCE COMPANY IN		. 09/27/2023 .	Direct		1.500		902	1.448	0	52	0	52	0	1.500	0	0	0	0	. 12/27/2030 .	1 F
912137-B#-2	THE UNITED STATES LIFE INSURANCE COMPANY	l	. 09/06/2023 .	Direct		6,000	6,000	3,317	5,784	n	216	n		n	6,000	n	n	n	n	. 12/21/2000 .	. 1.F .
912137-B*-6	THE UNITED STATES LIFE INSURANCE COMPANY		. 09/18/2023 .	Direct		900	900	380	872	n	28	n	28	n	900	n	n	n	0	. 03/20/2033 .	1 F
912137-B0-4	UNITED STATES LIFE INSURANCE COMPANY IN		. 09/20/2023 .	Direct		600	600	326	579	0	21	0	21	0	600	0	0	0	0	. 06/21/2030 .	1 F
912137-C#-1	UNITED STATES LIFE INSURANCE COMPANY IN		. 09/08/2023 .	Direct		4,500	4,500	2,591	4,393	0	107	0	107	0	4.500	0	0	0	0	. 08/07/2038 .	1 F
	UNITED STATES LIFE INSURANCE COMPANY IN		. 09/27/2023 .	Direct		2,044	2,044	749	1,991	0	54	0	54	0	2.044	0	0	0	0	. 07/27/2039 .	. 1.F
	STATES STATES ETTE THOSE STATES THE THE		. 50/2//2525	MARKETAXESS CORPORATION			2,011								2,011					. 0., 2., 2000 .	
913229-AA-8	UNITED WHOLESALE MORTGAGE LLC		. 08/17/2023 .			862,600	1,000,000	854,240	0	0	5, 114	0	5, 114	0	859,354	0	3,246	3,246	19,250	. 04/15/2029 .	. 3.C FE
91324P-ES-7	UNITEDHEALTH GROUP INC		. 09/26/2023 .	GOLDMAN		50,330	50,000	49,621	49,618	0	1	0	1	0	49,620	0	710	710	2,693	. 02/15/2053 .	. 1.F FE
				Mitsubishi UFJ				•	·						·						
918204-BC-1	VF CORP		. 09/19/2023 .	Securities USA, Inc		262,022	325,000	324,301	324,470	0	47	0	47	0	324,517	0	(62,495)	(62,495)	8,735	. 04/23/2030 .	
92212C-AA-2	VARAGON IFN TR II - CMO		. 09/12/2023 .	DIRECT		7, 145,673	7,145,673	7, 145,673	7, 145,673	0	0	0	0	0	7, 145, 673	0	0	0	489,285	. 05/01/2040 .	. 2.B PL
92212Y-AA-4	VARAGON SR NT TR II - CMO		. 09/30/2023 .	DIRECT		487 , 936 , 477	487,936,477	487,936,477	439,500,549	0	0	0	0	0	487,936,477	0	0	0	24,309,401	. 05/01/2040 .	. 1.F PL
922167-A#-8	THE VARIABLE ANNUITY LIFE INSURANCE COMP		. 09/27/2023 .	Direct		6,796	6,796	3,338	6,613	0	183	0	183	0	6,796	0	0	0	0	. 07/24/2035 .	. 1.F
922167-A@-0	THE VARIABLE ANNUITY LIFE INSURANCE COMP		. 09/15/2023 .	Direct		6,315	6,315	2,289	6, 179	0	136	0	136	0	6,315	0	0	0	0	. 11/12/2042 .	
922167-B#-7	THE VARIABLE ANNUITY LIFE INSURANCE COMP		. 09/15/2023 .	Direct		1,791	1,791	676	1,754	0	37	0	37	0	1,791	0	0	0	0	. 11/12/2042 .	
922167-B@-9	THE VARIABLE ANNUITY LIFE INSURANCE COMP		. 09/27/2023 .	Direct		3,213	3,213	1,261	3, 133	0	80	0	80	0	3,213	0	0	0	0	. 07/24/2039 .	
92343V-CV-4	VERIZON COMMUNICATIONS INC		. 08/09/2023 .	CORPORATE ACTION		17,818	20,000	18,607	18,865	0	39	0	39	0	18,904	0	(1,085)	(1,085)	911	. 01/15/2036 .	. 2.A FE
924923-AC-9	VERUS 2022-INV2 A3 - CMO/RMBS		. 09/01/2023 .	Paydown		215,328	215,328	208,211	207,754	0	7,574	0	7,574	0	215,328	0	0	0	9,781	. 10/25/2067 .	. 1.F FE
924934-AB-8	VERUS 235 A2 - CMO/RMBS		. 09/01/2023 .	Paydown		140,079	140,079	140.074	0	I 0	L5	l0	5	0	140,079	0	0	0	1.708	. 06/25/2068 .	. 1.0 FE

					Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Red	deemed or C	Otherwise	Disposed o	of During th	ne Current Qua	ıarter							
1	2	3	4	5	6	7	8	9	10	Cl	nange In Boo	ok/Adjusted	Carrying Value		16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current	Change in Fo	oreign					Bond		nation
												Year's	Book/ Exc	change	Book/				Interest/		Modifier
									Prior Year		Current	Other Than	Adjusted Ch	nange in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized		Temporary			Carrying	Exchange			Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value /Ad		Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-		Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-			Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eign		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized		Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
92537K-AB-0	VERUS 2019-4 A2 - CMO/RMBS		. 09/01/2023 .	Paydown		8,366	8,366			0	(23)	0	(23)	0		0	0	0	159	. 10/27/2059 .	. 1.A
92539B-AC-6	VERUS 231 A3 - CMO/RMBS		. 09/01/2023 .	Paydown		233,284	233,284	233,220	0	0	64	0	64	0	233,284	0	0	0	9,588	. 12/26/2067 .	. 1.F FE
92539D-AC-2	VERUS-232-A3 - CMO/RMBS		. 09/01/2023 .	Paydown		22,786	22,786	22,785	0	0	0	0	0	0	22,786	0	0	0	651	. 03/26/2068 .	. 1.F FE
92539F-AA-1	VERUS 2023-INV1 A1 - CMO/RMBS		. 09/01/2023 .	Paydown		178,779	178,779	178,776	0	0	2	0	2	0	178,779	0	0	0	5,492	. 02/27/2068 .	
92539F-AC-7	VERUS 2023-INV1 A3 - CMO/RMBS		. 09/01/2023 .	Paydown		223,473	223,473	223,472	0	J0	1	0	1	0	223,473	0	0	0	7,733	. 02/27/2068 .	. 1.F FE
92539G-AC-5	VERUS 233 A3 - CMO/RMBS		. 09/01/2023 .	Paydown	•	104,671	104,671	104,670	U	0	1	0	I	······ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \	104,671	0	0		2,337	. 03/26/2068 .	
92539J-AA-3 92539J-AC-9	VERUS 2022-INV1 A1 - CMO/HMBS		. 09/01/2023 .	Paydown	•	79,921	79,921	79,920	79,945		(23)	0	(23)	v	79,921	0	0		2,691	. 08/25/2067 . . 08/25/2067 .	. 1.A FE
92539J-AC-9	VERUS 234 A2 - CMO/RMBS		. 09/01/2023 .	Paydown		13,314	13,314	13,314			1, 104		Λ		13,314	٥			215	. 05/25/2068 .	. 1.0 FE
92539T-AC-7	VERUS 234 A3 - CMO/RMBS		. 09/01/2023 .	Paydown		239.657	239.657	239.655	٥				2		239.657	٥				. 05/25/2068 .	
923031-40-7	VLNOS 254 AS - GWO/NWDS		. 09/01/2023 .	MILLENNIUM ADVISORS LLC		203,037	239,037	209,000	0		2				239,037					. 05/25/2000 .	
927804-FV-1	VIRGINIA ELECTRIC AND POWER CO	l	. 08/24/2023 .			111,420	120,000	119,650	119,853	0	23	0	23	0	119.877	0	(8,457)	(8,457)	2,744	. 11/15/2026 .	. 2.A FE
				SG AMERICAS SECURITIES,																	
92917A-AC-0	VOYA 181 A2 - CDO	C	. 07/28/2023 .	LLC		1,911,000	1,950,000	1,910,025	0	0	0	0	0	0	1,910,025	0	975	975	4,846	. 04/19/2031 .	. 1.C FE
92917N-AN-8	VOYA 2019-1 C1R - CDO	0	. 07/27/2023 .	JANNEY MONTGOMERY SCOTT		977.500	1.000.000	964.250	0	١ ,	62	0	62	0	964.312	0	13. 188	13. 188	2.944	. 04/15/2031 .	. 1.F FE
92922F-KY-3	WAMIJ 2003-AR12 R2 - CMO/RMRS	0	. 09/25/2023 .	Pavdown		(1.500)	40.341	34.794	32.687	99.462	(133.649)		(34. 187)		(1.500)	٥	13, 100 n	13, 100		. 02/25/2034 .	
92926S-AD-8	WMHE 2007-HE2 2A3 - RMBS		. 09/25/2023 .	Paydown				4,233		99,402	(100,049)	0	(34, 187)			٥	0		82	. 04/25/2037 .	. 1.A FM
92927B-AB-8	WAMU 2007-0A6 11B - CMO/RMBS		. 09/25/2023	Paydown		1.156	69.667	1.317	0,214	0	1. 156	0	1. 156	0	1.156	0	0	0		. 07/25/2047 .	. 1.A FM
92977Y-AY-7	WMLT 2005-WMC1 M2 - RMBS		. 09/25/2023	Pavdown		10.590		7.463	9.202	0	1.388	0	1.388	0	10.590	0	0	0	242	. 10/25/2035 .	
933634-AJ-6	WAMU 2007-HY3 4A1 - CMO/RMBS	l	. 09/01/2023	Pavdown		19,213		13,788	12,992	0	6,221	0	6,221	0	19.213	0	0	0	525	. 08/25/2036 .	. 1.A FM
93363E-AA-3	WAMU 2006-AR10 1A1 - CMO/RMBS		. 09/01/2023 .	Paydown		11,862	12, 187	8,775	11,406	0	456	0	456	0	11,862	0	0	0	280	. 09/25/2036 .	. 1.A FM
93363X-AC-7	WMHE 2007-HE4 2A2 - RMBS		. 09/25/2023 .	Paydown		22,627	22,627	13,900	22,460	0	167	0	167	0	22,627	0	0	0	367	. 06/25/2037 .	. 1.A FM
93363X-AD-5	WMHE 2007-HE4 2A3 - RMBS		. 09/25/2023 .	Paydown		7,442	7,442	4,717	7,390	0	52	0	52	0	7,442	0	0	0	121	. 06/25/2037 .	. 1.A FM
93364F-AA-9	WAMU 2007-HY7 1A1 - CMO/RMBS		. 09/01/2023 .	Paydown		7,291	7,473	5,797	7, 156	0	135	0	135	0	7,291	0	0	0	175	. 07/25/2037 .	. 1.A FM
93934F-AD-4	WMALT 2005-5 CB4 - CMO/RMBS		. 09/01/2023 .	Paydown		41, 174	43,705	41,822	41,205	0	(30)	0	(30)	0	41, 174	0	0	0	1,595	. 07/25/2035 .	
93934F-NT-5	WMALT 2006-3 4CB - CMO/RMBS		. 09/01/2023 .	Paydown		(250)	1,078	752	(277)	0	26	0	26	0	(250)	0	0	0	38	. 03/25/2036 .	
93934N-AJ-4	WMALT 2006-5 1A9 - CMO/RMBS		. 09/01/2023 .	Paydown		22, 114	24,678	17,275	21, 122	0	992	0	992	0	22, 114	0	0	0	1,028	. 07/25/2036 .	
93935K-AC-4	WMABS 2007-HE1 2A2 - RMBS		. 09/25/2023 .	Paydown		162,973	162,973	71,584	162,523	0	450	0	450	0	162,973	0	0	0		. 11/25/2036 .	
93936F-AA-8 93936H-AA-4	WMALT 2007-0C1 A1 - RMBS		. 09/25/2023 .	Paydown						0		0		······0 ·····		0	0	0	201	. 05/26/2037 .	. 1.A FM
				1 47 40 1111	•••••	. , .,	11,475				,	0	,							. 04/25/2037 .	
93936N-AA-1 93936P-AF-5	WMALT 2007-4 1A1 - CMO/RMBS		. 09/01/2023 .	Paydown	•••••	6,338		6,140 1,917	6,147 2,547		191	0	191 747		6,338				286	. 06/25/2037 . . 06/25/2037 .	. 3.B FM
93936F-AF-5	WAAV 2019-1 A - ABS		. 09/01/2023 .	Paydown		18.597							250		18.597	٥			459	. 06/25/2037 .	. 1.A FM
94004N-AA-0	WAAV 2019-1 A - ADS		. 09/13/2023 .	JANNEY MONTGOMERY SCOTT		10,397	10,397	10,200	10,340		200		200		10,397	0			439	. 09/13/2044 .	. 2.A FE
94949R-AY-3	WELF 2016-1 DR - CD0		. 09/26/2023 .	INC		250,000	250,000	246,750	248,030	0	489	0	489	0	248,519	0	1,481	1,481	18,657	. 04/20/2028 .	. 1.G FE
9497EN-AF-0	WFHET 2005-3 M6 - RMBS		. 09/25/2023 .	Paydown		717,986	717,986	404,096	706,394	0	11,592	0	11,592	0	717,986	0	0	0	22,263	. 11/25/2035 .	. 1.A FM
94984T-AG-4	WFALT 2007-PA1 A7 - CMO/RMBS		. 09/01/2023 .	Paydown		15,298	22,223	16,223	14,711	0	587	0	587	0	15,298	0	0	0	963	. 03/25/2037 .	. 1.A FM
94985F-AA-6	WFALT 2007-PA2 1A1 - CMO/RMBS		. 09/01/2023 .	Paydown		7,069	22,312	18,346	6,240	0	829	0	829	0	7,069	0	0	0	893	. 06/25/2037 .	
94985G-AH-9	WFALT 2007-PA3 3A1 - CMO/RMBS		. 09/01/2023 .	Paydown		27,382	44,691	37,271	27,031	0	351	0	351	0	27,382	0	0	0	1,926	. 07/25/2037 .	. 1.A FM
94985J-AK-6	WFMBS 2007-7 A10 - CMO/RMBS		. 09/01/2023 .	Paydown		10,597	11,278	9,762	10,338	0	259	0	259	0	10,597	0	0	0	434	. 06/25/2037 .	. 1.A FM
94985J-BM-1	WFMBS 2007-7 A36 - CMO/RMBS		. 09/01/2023 .	Paydown		14, 136	15,044	14,434		0	210	0	210	0	14, 136	0	0	0	579	. 06/25/2037 .	. 1.A FM
94985J-CA-6	WFMBS 2007-7 A49 - CMO/RMBS		. 09/01/2023 .	Paydown		15,296	16,279	14,570	14,982	0	314	0	314	0	15,296	0	0	0	627	. 06/25/2037 .	. 1.A FM
94986A-AX-6	WFMBS 2007-8 122 - CMO/RMBS		. 08/01/2023 .	Paydown		4,375	0	0	0	0	4,375	0	4,375	0	4,375	0	0	0	0	. 07/25/2037 .	. 1. FM
949922-AA-6	WFALT 2007-PA5 1A1 - CMO/RMBS		. 09/01/2023 .	Paydown		15, 125	19,782	18,026	15,087	J0	38	0	38	0	15, 125	0	0	0	773	. 11/25/2037 .	. 1.A FM
95000U-2M-4	WELLS FARGO & CO		. 09/26/2023 .	GOLDMAN		59, 172	70,000	97,440 901	96,029	J0	(462)	0	(462)	0	95,567 1.712	0	(36,395)	(36,395)	3,451	. 04/04/2051 . . 06/22/2029 .	. 2.A FE
95873*-AJ-3	WESTERN NATIONAL LIFE INSURANCE COMPANY	1	i. 09/22/2023 .	Direct		1.712	1,712	901	1.654	. 0	59	. 0	59 1	0 1	1 /12	0	. 0		0	Ub/22/2024	1 / A

					Show All Lo	ng-Term Bo	onds and Stoo	ck Sold, Red	deemed or C	Otherwise	Disposed o	of During tl	he Current Quarter							
1	2	3	4	5	6	7	8	9	10				Carrying Value	16	17	18	19	20	21	22
										11	12	13	14 15							NAIC
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												Current	Change in Foreign					Bond		nation
												Year's	Book/ Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than			Foreign			Stock	Stated	and
									Book/	Lineadizad			,	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of					Unrealized Valuation		Temporary	Carrying Book		Gain	Gain	Total Gain	Received	tractual	Admini-
		Far.	Disposal	Name	Shares of	Consid-		Actual	Adjusted		(Amor-	Impairment	t Value /Adjusted	Disposal			_	Durina	Maturity	
Ident-	D : "	For-					D 1/ 1		Carrying	Increase/	tization)/	Recog-	(11 + 12 - Carrying		(Loss) on	, ,	(Loss) on	5	,	
ification	Description	eign	+	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13) Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
981811-AE-2	WORTHINGTON INDUSTRIES INC		. 07/27/2023 .	Direct		465,000	465,000	474,921	469,071	0	(4,071)	0	(4,071)	465,000	0	0	0 .	16,632	. 04/15/2026 .	. 2.B FE
0000511 B4 0	CAIDT OD DD ODG		00 (00 (0000	JANNEY MONTGOMERY SCOTT		F04 000	500,000	400,000	400.050		132			499.388		1.612	4 040	44 400	40 (00 (0000	0.0.55
	GNRT 3R DR - CD0		. 09/28/2023 .			501,000	500,000	498,900	499,256			0					1,612	41,160	. 10/22/2029 .	
C54296-AC-9 E0R75Q-AA-6	MEGLOBAL CANADA ULC		. 09/15/2023 . 07/01/2023 .	CREDIT AGRICOLE CIB		976,850	1,000,000	981,875	0			0	(4,052(26,328)	985,927	0	(9,077)	(9,077)	41,806	. 05/18/2025 . . 12/15/2028 .	. 2.B FE . 4.A FE
E6R69L-AA-2	INTERNATIONAL AIRPORT FINANCE SA	n	. 09/15/2023	Paydown		2.268	0	2,245	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰		(26,328)		(20,328)	(26,328)				272	. 12/15/2028 . . 03/15/2033 .	
G2379J-AA-8	CONTEMPORARY RUIDING DEVELOPMENT LTD	D	. 08/04/2023	Australia & NZ Bank			539.000	494 .883			7.984		7.984	502.867	0	(3.376)	(3.376)	9.011		
G2379J-AB-6	CONTEMPORARY RUIDING DEVELOPMENT LTD	D	. 08/04/2023 .	Australia & NZ Bank		443,061	531,000	446,763	0	0	3, 183	0	3, 183	449,946	0	(6,885)	(6,885)	9,371	. 09/17/2030 .	. 2.A FE
G2519Y-AA-6	CREDICORP LTD	D	. 09/26/2023 .	Various		951,000	1,014,000	952,466	0	0	13, 199	0	13, 199	965,665	0	(14,665)	(14,665)	20,758	. 06/17/2025 .	. 2.B FE
G3R238-AB-9	GALAXY PIPELINE ASSETS BIDCO LTD	D	. 09/30/2023 .	Paydown		49,662	49,662	46,331	0	0	3,331	0	3,331	49,662	0	0	0 .	0	. 09/30/2027 .	. 1.C FE
G3R238-AC-7	GALAXY PIPELINE ASSETS BIDCO LTD	D	. 09/30/2023 .	Paydown		151,356	151,356	139,745	74,238	0	11,525	0	11,5250	151,356	0	0	0 .	1, 179	. 03/31/2034 .	. 1.C FE
	W. A. GOLT G. D. GOO.		. 09/26/2023	JANNEY MONTGOMERY SCOTT		500.000	500 000	404 050			259		050	404 500		0 404	0.404	7 770	04 (47 (0000	4 0 55
G4233J-AC-6 G519CR-AM-1	HLA 2017-2 B - CD0	C	. 09/26/2023 .	INC		500,000	500,000	491,250	0	0	4 040	0		491,509	0	8,491	8,491 .	7,776 4,062	. 01/17/2030 . . 10/15/2036 .	
GO 190H-AM- I	JUBIL 2022-XXVI F - CDU	Б	. 07/17/2023	JP MORGAN SECURITIES PLC		38,490	38,472	30,499	32,398		4,040		4,040 (1,780)34,038	3,838			4,002	. 10/15/2036 .	. 4.6 FE
G53540-AA-1	LAMAR FUNDING LTD	n	. 09/07/2023 .	OF WORDAN SCOONTITES FED		209.838	220,000	211,750	0	0	2,076	0	2,076	213.826	0	(3.988)	(3.988)	7,353	. 05/07/2025 .	. 3.B FE
G54897-AB-2	LIMA METRO LINE 2 FINANCE LTD	D	. 07/05/2023 .	Paydown		9.021	9,021	8,086	٥		935		935	9.021		(3,300)	(3,300)	162	. 04/05/2036 .	
	RUTAS 2 AND 7 FINANCE LTD	D	. 09/30/2023	Paydown		49. 167	49.167	32.619	0	0	16.548	0	16.548	49.167	0	0	0	0		
				BANK OF NEW			- 1	. , .			,,,,,,									
G7777B-AA-2	SAGICOR FINANCIAL CORPORATION LTD	D	. 09/18/2023 .	YORK/BARCLAYS		412,362	437,000	419,226	0	0	1,375	0	1,375	420,601	0	(8,239)	(8,239).	14,266	. 05/13/2028 .	. 3.A FE
				ING BANK N.V																
G87602-AB-7	TENGIZCHEVROIL FINANCE COMPANY INTERNATI	D	. 09/18/2023 .	AMSTERDAM		572,023	632,000	570,757	0	0	12,050	0	12,050	582,807	0	(10,784)	(10,784) .	15,289	. 08/15/2025 .	. 3.A FE
0000411 15 0	WINDS 2017 4 D CD0	_	. 08/23/2023 .	NOMURA SECURITIES/FIXED INCOME		4,875,000	5,000,000	4,610,000	0		20 . 145		20 . 145	4.630.145	0	244 . 855	244.855	106,086	11/00/0000	0.0 55
G8831M-AE-2 LOR800-AA-1	WINDR 2017-4 D - CDO	·	. 08/23/2023 .	Pavdown			7.356	4,610,000						7.356		244,833	244,800	276	. 11/20/2030 . . 07/13/2035 .	
	MC BRAZIL DOWNSTREAM TRADING SARL	D	. 07/13/2023 .	HSBC		1.065.292	1.449.377	1,325,629	1,333,872		8.312	0	8.312	1.342.183		(276.891)	(276,891)	79,649	. 07/13/2035 . . 06/30/2031 .	
	ENERGEAN ISRAEL FINANCE LTD	D	. 07/19/2023	Various		303 . 124	324.988	308.657	1,333,672	0	2.096		2.096	310.754	0	(7.629)	(7,629)	12,736		
			. 017 107 2020 1	JEFFERIES INTERNATIONAL												(,,020)	(,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		. 00, 00, 2020 .	. 0.0 . 2
M5753L-AB-3	OZTEL HOLDINGS SPC LTD	D	. 09/07/2023 .	LTD		431,659	420,000	442,226	0	0	(1,699)	0	(1,699)	440,527	0	(8,868)	(8,868)	17,876	. 04/24/2028 .	. 3.B FE
				TORONTO DOMINION BANK			•							·						
N8370T-AA-4	SURA ASSET MANAGEMENT SA	D	. 09/15/2023 .	LONDON		1,973,400	2,000,000	2,077,500	2,012,947	0	(7,078)	0	(7,078)	2,005,868	0	(32,468)	(32,468) .	89,917		
N9355B-AB-8	VIVO ENERGY INVESTMENTS BV	D	. 09/18/2023 .	HSBC Bank PLC		422,625	460,000	422,727	0	0	3,341	0	3,341	426,068	0	(3,443)	(3,443)	17,676		
P0606P-AC-9 P0R60Q-AA-1	AXTEL SAB DE CV	D	. 07/21/2023 .	Call @ 100.00			400,000	352,880	0	0	6,626 347	0	6,626	359,506	0	40,494	40,494	23,872	. 11/14/2024 .	
FUNUUU-AA-I	ALLA IMANONITOUNA DE ENERGIA SA	υ	. 09/2//2023 .	ICAP SECURITIES LTD	•	1,309	1,309	902	0	I	34/	0		1,309	J			30	. 09/27/2051 .	. 2.0 FE
P1926L-AA-3	TELECOMUNICACIONES DIGITALES SA	D	. 09/20/2023 .	LONDON		406,650	488,000	401,138	0	0	3, 183	0	3, 183	404,321	0	2,329	2,329	14, 152	. 01/30/2030 .	. 3.A FE
P29595-AE-8	COMISION FEDERAL DE ELECTRICIDAD	D	. 09/15/2023	JEFFRIES & CO		2,975,625	4,500,000	2,638,350	2,642,693	0	12, 138	0	12, 138	2,654,831	0	320,794	320,794	233,850	. 02/09/2051 .	
P39198-AA-7	ESENTIA GAS ENTERPRISES S DE RL DE CV	D	. 09/30/2023 .	Paydown		121,767	121,767	126,263	125,247	0	(3,480)	0	(3,480)	121,767	0	0	0 .	3,881		
P40070-AB-3	FENIX POWER PERU SA	D	. 09/20/2023 .	Paydown		216, 176	216, 176	220,276	219,576	0	(3,399)	0	(3,399)	216, 176	0	0	0 .	9,332		
P47718-AE-4	GLOBAL BANK CORP	D	. 09/18/2023 .	Direct		245,784	264,000	252,252	0	0	1,035	0	1,035	253,287	0	(7,503)	(7,503)	12,859		
	GNL QUINTERO SA	D	. 07/31/2023 .	Paydown		212,680	212,680	207,281	56,762	0	5,379	0	5,3790	212,680	0	0	0	7,110		
P5300P-AB-9 P66208-AA-0	HUNT OIL COMPANY OF PERU LLC (LIMA BRANC MEXICO GENERADORA DE ENERGIA S DE RL DE	ν	. 09/07/2023 . 07/01/2023 .	Call @ 100.00		975,936	998,400	955,968			2,869	0	2,869	958,837	0	39,563	39,563	28,454	. 06/01/2028 . . 12/06/2032 .	
r00200-AA-0	MILATOO GENERADORA DE ENERGIA 3 DE RE DE	J	. 01/01/2020	BARCLAYS BANK PLC.	•••••	(11,2//)			0		(11,2//)		(11,411)	(11,211)					. 12/00/2002 .	. L.A IL
P93077-AC-2	TRANSPORTADORA DE GAS INTERNACIONAL SA E	D	. 09/19/2023 .	LONDON BRANCH		424,650	447,000	432,620	0	0	1, 162	0	1,162	433,782	0	(9, 132)	(9, 132)	16,308	. 11/01/2028 .	. 2.0 FE
S25221-AC-6	ESKOM HOLDINGS SOC LTD	D	. 08/06/2023	Maturity @ 100.00		200,000	200,000	203,380	200,626	0	(626)	0	(626)	200,000	0	0	0	13,500	. 08/06/2023 .	
U5007T-AA-3	KOSMOS ENERGY LTD	 	. 07/20/2023 .	CITIBANK, NA		232, 188	250,000	225,000	0	0	2,806	0	2,806	227,806	0	4,382	4,382	14,349	. 04/04/2026 .	
				NOMURA INTERNATIONAL PLC		•		*					,				[
V6560A-AP-7	OCP SA	D	. 09/19/2023 .			598,311	733,000	622,875	0	0	5,476	0	5,4760	628,351	0	(30,040)	(30,040)	20,463	. 06/23/2031 .	. 3.A FE
	NETWORK 121 LTD	D	. 09/19/2023 .	UBS SECURITIES LLC		580,881	597,000	573,459	0	0	226	0	2260	573,685	0	7, 196	7, 196 .	25,634	. 12/29/2049 .	. 3.B FE
	UPL CORPORATION LTD	D	. 07/24/2023 .	Various		1, 135, 214	1,328,000	1,338,774	1,048,361	0	(1, 174)	0	(1, 174)	1,325,771	0		(190,558) .			
Y0606W-CA-6	BANGKOK BANK PUBLIC CO LTD (HONG KONG BR	D	. 09/19/2023 .	CITIBANK, NA		992,935	1,180,000	1,050,090	0	I0	8, 107	10	8. 107	1.058.197	0	(65.262)	(65.262)	37 . 121	. 09/25/2034 .	. 3.A FE

					Show All Lo	na-Term Bo	onds and Sto	ock Sold, Red	deemed or 0	Otherwise	Disposed of	of Durina tl	he Current	Quarter							
1	2	3	4	5	6	7	8	9	10		nange In Bo				16	17	18	19	20	21	22
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											12	10	1-7	10						1 '	Desig-
																				1 '	nation,
																				1 '	NAIC
													Total	Total						1 '	Desig-
												Current	Change in	Foreign					Bond	1 '	nation
												Year's	Book/	Exchange	Book/				Interest/	1 '	Modifier
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized		Temporary	,	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	,	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
Y51478-AA-6 LLPL CA		n D	. 08/04/2023 .	Paydown	Otook	33,750	33.750	32.135	32,131	0	1.619	0	1.619	0	33.750	0	0	0	2,320		2.0 FE
			. 00, 0 1, 2020 .	JP MORGAN SECURITIES PLC																1	2.0.2
Y6478N-AA-0 ONGC VI	DESH VANKORNEFT PTE LTD	D	. 09/18/2023 .			1,893,000	2,000,000	2,002,400	2,001,083	0	(207)	0	(207)	0	2,000,876	0	(107,876)	(107,876)	86,042	. 07/27/2026 .	. 2.C FE
				BNP PARIBAS SEC BOND,																1 '	
	DE INDUSTRIES LTD	D	. 09/18/2023 .	NEW YORK		976,230	1,000,000	1,018,300	1,013,551	0	(4,602)	0	(4,602)	0	1,008,949	0	(32,719)	(32,719)	47,208	. 01/28/2025 .	2.A FE
1109999999. Sub	ototal - Bonds - Industrial and M	liscella	aneous (Un			752, 143, 703	767,399,420	748,283,914	588,064,506	249,640	1,188,408	518,869	919, 179	4,518	754,829,602	2,447	(2,684,573)	(2,682,126)	33,347,018	XXX	XXX
65339K-BP-4 NEXTERA	ENERGY CAPITAL HOLDINGS INC		. 08/24/2023 .	DEUTSCHE BANK SECURITIES, INC		90,233	90,000	90,225	0	0	(52)	0	(52)	0	90.173	0	60	60	2,617	. 03/01/2025 .	2.A FE
	ENERGY CAPITAL HOLDINGS IN		. 08/21/2023 .	J P MORGAN SECURITIES		350,062	350,000	349,950	0	0	1	0	1	0	349,950	0	111	111	652	. 09/01/2025 .	2.A FE
	ototal - Bonds - Hybrid Securitie	es	. 00/21/2020	o i monarii ozodii i izo ii		440,295	440,000	440 , 175	0	0	(51)	0	(51)	0	440,123	0	171	171	3,269	XXX	XXX
	S:MBS ETF	Ī	. 09/28/2023 .	Piper Jaffrav Co	0.000	891.067	0	938.029	0	0	0	0	0		938.029	0	(46.963)	(46.963)	14.234		. 1 A
	ototal - Bonds - SVO Identified I	Funds		1. 1901 041114) 00. 111111		891.067	0	938.029	0	0	0	0	0		938.029	0	(46,963)	(46,963)	14.234	XXX	XXX
	SING FINCO - DELAYED DRAW	В	. 08/30/2023 .	Direct		315	316	266	327	0	4	0	4	0	348	(32)	0	(32)	0	. 10/01/2025 .	. 5.B
. 000000-00-0 1888 IN	DUSTRIAL SERVICES, LLC - PRIORITY		. 08/28/2023 .	Paydown		18,589	0	0	18,589	0	0	0	0	0	18,589	0	0	0	0	. 08/31/2024 .	6
. 000000-00-0 PR0PULS	ION ACQUISITION, LLC - 2020 TERM		. 09/29/2023 .	Direct		(18,404)	(18,404)	(18,404)	0	0	0	0	0	0	(18,404)	0	0	0	176	. 07/13/2024 .	4.B
. 000000-00-0 SELLERX	(- TERM LOAN		. 08/31/2023 .	Direct		735,227	735,227	735,227	735,227	0	0	0	0	0	735,227	0	0	0	106,857	. 11/30/2026 .	. 5.B GI
. 000000-00-0 SONIFI	SOLUTIONS, INC. (FKA LODGENET INT		. 09/29/2023 .	Direct		76,555	76,555	76,555	76,554	0	1	0	1	0	76,555	0	0	0	5,021	. 12/15/2026 .	4.C
. 000000-00-0 HOMEREN	IEW BUYER, INC FIRST AMENDMENT		. 09/29/2023 .	Direct		2,987	2,987		2,905	0	2	0	2	0	2,987	0	0	0	237	. 11/23/2027 .	. 5.B GI
. 000000-00-0 MOP GM	HOLDING, LLC - SECOND SUPPLEMENTA		. 09/29/2023 .	Direct		13	13	13	13	0	0	0	0	0	13	0	0	0	1	. 11/24/2026 .	3.A
. 000000-00-0 PETER C	C. FOY & ASSOCIATES INSURANCE SERV		. 09/29/2023 .	Direct		618	618	609	617	0	1	0	1	0	618	0	0	0	58	. 11/01/2028 .	. 5.B GI
. 000000-00-0 FOUNDAT	ION AUTOMOTIVE US CORP INITIAL		. 09/29/2023 .	Direct		113,703	113,703	111,997	113,505	0	198	0	198	0	113,703	0	0	0	8,950	. 12/24/2027 .	5.B
. 000000-00-0 PETER C	C. FOY & ASSOCIATES INSURANCE SERV		. 09/29/2023 .	Direct		1,545	1,545		1,347	0	0	0	0	0	1,545	0	0	0	143	. 11/01/2028 .	. 5.B GI
. 000000-00-0 FOUNDAT	ION AUTOMOTIVE US CORP DELAYED		. 09/29/2023 .	Direct		263	263	263	263	0	0	0	0	0	263	0	0	0	53	. 12/24/2027 .	5.B
. 000000-00-0 TEXAS H	TYDRAULICS HOLDINGS, INC TERM L		. 09/29/2023 .	Direct		614,480	614,480	602, 191	606,406	0	2,662	0	2,662	0	609,068	0	5,413	5,413	46,344	. 12/22/2026 .	5.B GI
. 000000-00-0 FOUNDAT	TION AUTOMOTIVE US CORP INITIAL		. 09/29/2023 .	Direct		45,929	45,929	45,241	45,849	0	80	0	80	0	45,929	0	0	0	3,041	. 12/24/2027 .	. 5.B
. 000000-00-0 LENOX H	HOLDINGS, INC INITIAL TERM LOAN		. 09/29/2023 .	Direct		30,301	30,301	29,695	30,205	0	96	0	96	0	30,301	0	0	0	3,080	. 07/08/2027 .	. 5.B
. 000000-00-0 SIGMATR	RON INTERNATIONAL, INC TERM LOA		. 07/31/2023 .	Direct		21,675	21,675	21,248	21,306	0	54	0	54	0	21,675	0	0	0	2,327	. 07/18/2027 .	. 4.B
. 000000-00-0 SYNTELL	IS PARENT, LLC - 2022 INCREMENTAL		. 08/08/2023 .	Direct		365,810	365,810	358,494	359,086	0	6,724	0	6,724	0	365,810	0	0	0	28,648	. 08/02/2027 .	. 5.B GI
	SOLUTION (ALPINE ACQ) - 2ND INCR		. 07/03/2023 .	Direct		1,586	1,586	1,522	1,578	0	8	0	8	0	1,586	0	0	0	114	. 11/30/2026 .	4.C
	LE BIDCO INC AMENDMENT NO. 4 D		. 09/29/2023 .	Direct		4,499	4,499	4,454	4,498	0	0	0	0	0	4,499	0	0	0	396	. 05/18/2029 .	5.B
. 000000-00-0 RGIS SE	RVICES, LLC - TERM LOAN (GBR)		. 07/01/2023 .	Direct		1,247	1,242		1,161	0	2	0	2	0	1, 163	84	0	84	54	. 08/03/2027 .	4.B
	RVICES, LLC - TERM LOAN (GBR)		. 09/29/2023 .	Direct		1,208	1,207			0	3	0	3	(61)	1, 162	46	0	46	87	. 08/03/2027 .	5.B
	RVICES, LLC - TERM LOAN (USA) RVICES, LLC - TERM LOAN (USA)	В	. 07/01/2023 . . 09/29/2023 .	Direct		3,474				0	5	0	5	0		234	0	234	151	. 08/03/2027 . . 08/03/2027 .	4.B
	RVICES, LLC - TERM LOAN (OSA)	B	. 07/01/2023 .	Direct									8	(1/0)		91		91	243	. 08/03/2027 .	3.B 4 B
	ERVICES, LLC - TERM LOAN (FRA)	B	. 09/29/2023 .	Direct		1,307		1,238	1,320	0	3	0	3	(66)	1,257	49	0	49	94	. 08/03/2027 .	5.B
	DAY, INC DELAYED DRAW TERM LOA		. 09/29/2023 .	Direct		180	180	180	180	0	0	0	0	0	180	0	0	0	15	. 02/16/2025 .	3.B PL
. 000000-00-0 MBS SER	RVICES HOLDINGS, LLC - FIFTH AMEND		. 09/29/2023 .	Direct		1,372,875	1,372,875	1,345,836	1,346,462	0	5,507	0	5,507	0	1,372,875	0	0	0	219,903	. 02/26/2026 .	4.B
. 000000-00-0 HARVEY	GULF HOLDINGS LLC - TERM LOAN B		. 08/22/2023 .	Direct		116,257	116,257	112,560	115,399	0	858	0	858	0	116,257	0	0	0	8,500	. 08/10/2027 .	. 4.B
. 000000-00-0 HARVEY	GULF HOLDINGS LLC - TERM LOAN B		. 09/29/2023 .	Direct		47,234	47,234	45,732	46,810	0	424	0	424	0	47,234	0	0	0	4,784	. 08/10/2027 .	. 5.B
. 000000-00-0 HARVEY	GULF HOLDINGS LLC - TERM LOAN A		. 08/22/2023 .	Direct		120,644	120,644	118,533	120 , 154	0	490	0	490	0	120,644	0	0	0	8,269	. 08/10/2027 .	4.B
. 000000-00-0 HARVEY	GULF HOLDINGS LLC - TERM LOAN A		. 09/29/2023 .	Direct		49,016	49,016	48 , 158	48,774	0	242	0	242	0	49,016	0	0	0	4,209	. 08/10/2027 .	5.B
. 000000-00-0 MODIGEN	IT, LLC - DELAYED DRAW TERM LOAN		. 09/29/2023 .	Direct		2,075	2,075	2,053	995	0	0	0	0	0	2,075	0	0	0	146	. 08/23/2028 .	5.B
. 000000-00-0 MODIGEN			. 09/29/2023 .	Direct		3,806	3,806	3,711	3,794	0	12	0	12	0	3,806	0	0	0	311	. 08/23/2028 .	5.B
. 000000-00-0 MODIGEN	.,		. 07/21/2023 .	Direct		18,506	18,506	18,506	0	0	0	0	0	0	18,506	0	0	0	726	. 08/23/2027 .	4.B
	NT, LLC - AMENDMENT NO. 3 REVOLVIN		. 09/19/2023 .	Direct		80 , 194	80,194	80 , 194	0	0	0	0	0	0	80, 194	0	0	0	7,289	. 08/23/2027 .	5.B
. 000000-00-0 AMERILI	FE HOLDINGS LLC - INITIAL TERM LO		. 09/29/2023 .	Direct		6.364	6,364	6,236	6.350	0	14	0	14	0	6.364	l0	0	l 0	508	. 08/31/2029 .	. 5.B GI

					Show All Lo	ng-Term Bo															
1	2	3	4	5	6	7	8	9	10	CI	nange In Bo	ok/Adjusted	Carrying Va	alue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
												_	Total	Total					. .		Desig-
												Current	Change in	Foreign					Bond		nation
									5: 1/		l	Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than	,	Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized		Temporary	Carrying	Book	Carrying	Exchange			Dividends	Con-	SVO
CUSIP		l_	<u> </u>		Number of				Adjusted	Valuation	(Amor-	Impairment	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-	5	For-		Name	Shares of	Consid-	D 1/ 1	Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on		(Loss) on	During	Maturity	
ification	Description	eign		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	1	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
. 000000-00-0	CHERRY BEKAERT ADVISORY LLC - TERM B LOA		. 09/29/2023 .	Direct		3,877	3,877	3,799	3,867	0	10	0	10	0	3,877	0	0	0	303	. 06/30/2028 .	. 5.B
. 000000-00-0	CHERRY BEKAERT ADVISORY LLC - DELAYED DR		. 09/29/2023 .	Direct		699	699	692	308	0	0	0	0	0	699	0	0	0	30	. 06/30/2028 .	. 5.B
. 000000-00-0	STREAMLAND MEDIA MIDCO LLC - TENTH AMEND		. 09/29/2023 .	Direct		5,700	5,700	5,586	5,622	0	77	0	77	0	5,700	0	0	0	561	. 12/31/2024 .	. 5.B
. 000000-00-0	REVEAL DATA CORPORATION - TERM LOAN		. 08/29/2023 .	Direct		1,362,829	1,362,829	1,328,758	1,333,390	0	29,439	0	29,439	0	1,362,829	0	0	0	145,338	. 03/09/2028 .	. 4.B
. 000000-00-0	BECKETT COLLECTIBLES HOLDINGS, LLC - FOU		. 09/29/2023 .	Direct		3,860	3,860	3,860	3,860	J0	0	0	0	0	3,860	0	0	0 -	501	. 12/07/2025 .	. 5.B
. 000000-00-0	TRIARC TANKS BIDCO, LLC - TERM LOAN		. 09/29/2023 .	Direct		21,875	21,875	21,219	21,746	0	129	0	129	0	21,875	0	0	0	2,019	. 10/03/2026 .	. D.B
. 000000-00-0	SEACOR HOLDINGS INC 2022 INCREMENTAL		. 09/14/2023 .	Direct		3,699		3,607	3,683	J0	16	ļ0	16	0		0	0	0	306	. 10/15/2026 .	. 4.B
. 000000-00-0	SEACOR HOLDINGS INC 2022 INCREMENTAL		. 09/14/2023 .	Di		7.780	17,604			J0	49	0	49	0		0	0	l	1,304	. 10/15/2026 . . 10/31/2027 .	. 4.B
	ARC NETWORK HOLDINGS CORP INITIAL TER		. 09/29/2023 .	Direct			41,491	41.491	7,749		30		30	0	41.491	0	0		1,551		. 5.B
. 000000-00-0	ARC NETWORK HOLDINGS CORP REVOLVING L		. 08/25/2023 .	Direct		41,491	18	41,491							40,491					. 10/31/2027 . . 12/22/2027 .	5 B
. 000000-00-0	DENALI MIDCO 2, LLC - 2022 INCREMENTAL D REACTION BIOLOGY CORPORATION - COMMITED		. 09/29/2023 .	Direct		147	147	1/17	147						147					. 03/15/2029 .	. D.B
. 000000-00-0	PINNACLE TREATMENT CENTERS. INC EIGHT		. 09/29/2023 .	Direct		60	60	147	60						60				داا	. 03/13/2029 .	. J.D
. 000000-00-0	DENALI MIDCO 2, LLC - 2022 INCREMENTAL D		. 09/29/2023 .	Direct		00	00	00	00						00					. 12/22/2027 .	. J.D
. 000000-00-0	MILESTONE TECHNOLOGIES INC _ TERM LOAN		. 09/29/2023 .	Direct		3.246	3.246												332	. 12/22/2027 .	. J.D
. 000000-00-0	MILESTONE TECHNOLOGIES, INC REVOLVING	1	. 08/11/2023 .	Direct		48.931	48,931												4.010	. 12/07/2028 .	4.B
. 000000-00-0	INTEGRITY MARKETING ACQUISITION, LLC - A	1	. 09/29/2023 .	Direct		5,037		4,949	5,012	0	25		25		5.037		0		4,010	. 08/27/2026 .	5 B
. 000000-00-0	MADISON LOGIC HOLDINGS. INC INITIAL T	1	. 09/29/2023 .	Direct		8.963			8.929	0	34	0	34	0		0	0	0	798	. 12/30/2028 .	5 B
. 000000-00-0	PINNACIE TREATMENT CENTERS INC - NINET		. 09/29/2023 .	Direct		229	229	229	229	0	0	0	0	0	229	0	0	0		. 01/02/2026 .	3 B
. 000000-00-0	PROJECT POWER BUYER, LLC - TERM LOAN		. 09/29/2023 .	Direct		6.048	6.048	5.957	0	0	20	0	20	0		0	0	0	625	. 05/14/2026 .	5 B
. 000000-00-0	PYRAMID HEALTHCARE ACQUISITION CORP D		. 09/29/2023 .	Direct		97	97	97	0	0	0	0	0	0	97	0	0	0	6	. 05/10/2027	2.C
. 000000-00-0	FSK PALLET HOLDING CORP SIXTH INCREME		. 09/29/2023 .	Direct		6.316	6,316		0	0	35	0	35	0	6.316	0	0	0	349	. 12/23/2026 .	. 5.B
. 000000-00-0	ISLAND ENERGY SERVICES, LLC - SECOND AME	1	. 09/29/2023 .	Direct		13.771	13,771		0	0	100	0	100	0	13.771	0	0	0	1,317	. 03/12/2026 .	. 5.B
. 000000-00-0	PLANET US BUYER LLC - INITIAL TERM LOAN	1	. 09/29/2023 .	Direct		15,971	15,971		0	0	46	0	46	0	15,971	0	0	0	930	. 02/01/2030 .	. 4.A
. 000000-00-0	SALON LOFTS GROUP, LLC - DELAYED DRAW TE		. 09/29/2023 .	Direct		212	212	210	0	0	0	0	0	0	212	0	0	0	10	. 08/31/2028 .	. 5.B
. 000000-00-0	HY CITE ENTERPRISES, LLC - LOAN		. 07/19/2023 .	Direct		88,277	88,277	85,629	88,019	0	259	0	259	0	88,277	0	0	0		. 11/10/2026 .	. 4.B
. 000000-00-0	HY CITE ENTERPRISES, LLC - LOAN		. 09/29/2023 .	Direct		53,012	53,012	51,422	52,777	0	235	0	235	0	53,012	0	0	0	4,029	. 11/10/2026 .	. 5.B
. 000000-00-0	GOETTL HOME SERVICES, LLC - DELAYED DRAW		. 09/29/2023 .	Direct		65	65	65	0	0	0	0	0	0	65	0	0	0	5	. 12/10/2027 .	. 5.B
. 000000-00-0	COASTAL FARM & HOME SUPPLY LLC - ADDITIO		. 09/29/2023 .	Direct		15,779	15,779	15,626	0	0	25	0	25	0	15,779	0	0	0	1, 186	. 12/23/2026 .	. 5.B
. 000000-00-0	ISLAND ENERGY SERVICES, LLC - DELAYED DR		. 09/29/2023 .	Direct		15,221	15,221	14,764	0	0	5	0	5	0	15,221	0	0	0	1,063	. 03/12/2026 .	. 5.B
. 000000-00-0	PT INTERMEDIATE HOLDINGS III, LLC - 2023		. 09/29/2023 .	Direct		186	186	186	0	0	0	0	0	0	186	0	0	0	12	. 11/01/2028 .	. 3.C
. 000000-00-0	PT INTERMEDIATE HOLDINGS III, LLC - 2023		. 09/29/2023 .	DIRECT		2,971	2,971	2,971	0	0	0	0	0	0	2,971	0	0	0	226	. 11/01/2028 .	. 3.B
. 000000-00-0	SPINAL USA, INC. (PRECISION MEDICAL, INC		. 09/01/2023 .	Direct		11,566	0	0	0	0	0	0	0	0	11,566	0	0	0	0	. 11/29/2024 .	. 5.B
. 000000-00-0	BACKOFFICE ASSOCIATES HOLDINGS, LLC - FI		. 07/03/2023 .	Direct		446	446	446	0	0	0	0	0	0	446	0	0	0	13	. 04/30/2026 .	. 4.B
. 000000-00-0	BACKOFFICE ASSOCIATES HOLDINGS, LLC - FI		. 09/29/2023 .	Direct		6,976	6,976	6,976	0	0	0	0	0	0	6,976	0	0	0	491	. 04/30/2026 .	. 5.B
. 000000-00-0	SLEEP OPCO LLC - SECOND AMENDMENT ADDITI		. 09/29/2023 .	Direct		815	815	791	0	0	4	0	4	0	815	0	0	0	52	. 10/12/2026 .	. 5.B
. 000000-00-0	FLORIDA MARINE, L.L.C TERM B LOAN		. 07/14/2023 .	Direct		177,826	177,826	172,828	0	0	681	0	681	0	177,826	0	0	0	7,328	. 03/17/2028 .	. 4.B
. 000000-00-0	FLORIDA MARINE, L.L.C TERM B LOAN		. 09/29/2023 .	Direct		64,462	64,462	62,650	0	0	356	0	356	0	64,462	0	0	0	5, 168	. 03/17/2028 .	. 5.B
. 000000-00-0	DEL REAL, LLC - TERM LOAN		. 09/29/2023 .	Direct		18, 147	18,147	17,651	0	0	51	0	51	0	18, 147	0	0	0		. 03/28/2028 .	. 5.B
. 000000-00-0	PYRAMID HEALTHCARE ACQUISITION CORP D		. 09/29/2023 .	Direct		49	49	49	0	0	0	0	0	0	49	0	0	0	2	. 05/10/2027 .	. 2.C
. 000000-00-0	PMC CONSOLIDATED HOLDINGS LLC - CONVERTE		. 08/01/2023 .	Paydown		644	0	0	0	0	0	0	0	0	644	0	0	0	0	. 05/16/2024 .	. 4.B
. 000000-00-0	LIMINEX, INC HEVOLVING LOAN		. 09/29/2023 .	DIRECT		1,518,749	1,518,749	1,518,749	0	0	0	0	0	0	1,518,749	0	0	0	45,426	. 11/16/2026 .	. 3.B
. 000000-00-0	SIGNATURE BRANDS, LLC - TERM LOAN		. 07/03/2023 .	DIHECI		507,853	521,648	509, 159	0	J0	434	0	434	0	509,562	0	(1,709)	(1,709)	11,283	. 05/04/2028 .	. 4.B
. 000000-00-0	SIGNATURE BRANDS, LLC - TERM LOAN		. 09/29/2023 .	Direct		789,727	798,262	779, 151	0	J0	1,544	0	1,544	0	780,992	0	8,735	8,735	35,864	. 05/04/2028 .	. 5.B
	FB ACQUISITION LLC - REVOLVING CREDIT LO		. 08/18/2023 .	Paydown		108	J	0	0	0	0	0	0	0	108	0	0		0	. 04/07/2028 .	. 4.b

SCHEDULE D - PART 4

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

					Show All Lo	ng-renn bo	nius anu Sioi	ok solu, nec	reemed or C	Juleiwise	Disposed (וו Duning נו	ne Curreni	Quarter							
1	2	3	4	5	6	7	8	9	10	Cl	nange In Boo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment		/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying		`			,	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eian		of Purchaser	Stock	eration	Par Value	Cost	Value	Increase/	tization)/	Recog-	(11 + 12 -	Carrying Value	Disposal	Disposal	Disposal	Disposal	Year	Date	Symbol
		eigii			SIUCK				value	(Decrease)	Accretion	nized	13)	value		Disposai	Disposai	Disposai			
. 000000-00-0	BAYSIDE OPCO, LLC - SUPERPRIORITY REVOLV		. 08/25/2023 .	Direct		29,095	29,095	28,801	0	0	0	0	0	0	29,095	0	0		18	. 05/31/2026 .	. 3.B
. 000000-00-0	BAYSIDE OPCO, LLC - SUPERPRIORITY REVOLV		. 09/29/2023 .	Paydown		14	0	0	0	0	0	0	0	0	14	0	0	0	0	. 05/31/2026 .	. 4.B
. 000000-00-0	NORTH HAVEN STACK BUYER, LLC - DDTL-3		. 09/29/2023 .	Direct		67	67	67	0	0	0	0	0	0	67	0	0	0	2	. 07/16/2027 .	. 3.B
. 000000-00-0	PMC CONSOLIDATED HOLDINGS LLC - REVOLVIN		. 08/30/2023 .	Paydown		73,211	73, 154	70,701	0	0	130	0	130	0	73,211	0	0	0	664	. 05/16/2024 .	. 4.B
. 000000-00-0	PMC CONSOLIDATED HOLDINGS LLC - REVOLVIN		. 09/28/2023 .	Paydown		61,844	61,817	59,743	0	0	3,523	0	3,523	0	61,844	J0	0	0	561	. 05/16/2024 .	. 5.0
. 000000-00-0	BAYSIDE OPCO, LLC - A-2 TERM LOAN		. 09/29/2023 .	Paydown		98	0	0	0	0	J0	0	0	0	98	J0	0	0	0	. 05/31/2026 .	. 4.B
. 000000-00-0	BAYSIDE OPCO, LLC - A-1 TERM LOAN		. 09/29/2023 .	Paydown		277	0	0	0	0	0	0	0	0	277	0	0	0	0	. 05/31/2026 .	. 4.B
. 000000-00-0	SILK HOLDINGS III CORP INITIAL TERM L		. 09/29/2023 .	Direct		5,000	5,000	4,888	0	0	6	0	6	0	5,000	0	0	0	190	. 05/01/2029 .	
. 000000-00-0	SALON LOFTS GROUP, LLC - DELAYED DRAW TE		. 09/29/2023 .	Direct		70	70	70	0	0	0	0	0	0	70	0	0	0	0	. 08/31/2028 .	. 5.B
. 000000-00-0	COBALT BUYER SUB, INC AMENDMENT NO. 2		. 09/29/2023 .	Direct		349	349	324	0	0	1	0	1	0	349	0	0	0	11	. 10/02/2028 .	. 3.A
. 000000-00-0	MARK' ANDY, INC INITIAL TERM LOAN		. 09/29/2023 .	Direct		10,216	10,216	9,960	0	0	14	0	14	0	10,216	0	0	0 .	383	. 06/16/2028 .	. 5.B
. 000000-00-0	COTTON HOLDINGS, INC FOURTH ADDITIONA		. 08/31/2023 .	Direct		4,717	4,717	4,670	0	0	5	0	5	0	4,717	0	0	0	39	. 12/31/2024 .	
. 000000-00-0	TECOSTAR HOLDINGS, INC CLOSING DATE T		. 07/11/2023 .	DIRECT		819,248	840,255	819,248	0	0	192	0	192	0	819,440	0	(192)	(192)	0	. 07/07/2029 .	. 4.B
. 000000-00-0	CSAT SOLUTIONS HOLDINGS LLC - TERM LOAN		. 09/29/2023 .	Direct		266,757	269,617	259,988	0	0	469	0	469	0	260,830	0	5,927	5,927	392	. 06/30/2028 .	. 5.B
. 000000-00-0	CSAT SOLUTIONS HOLDINGS LLC - REVOLVING		. 09/29/2023 .	DIRECT		69,526	69,526	69,526	0	0	0	0	0	0	69,526	0	0	0 .	1,752	. 06/30/2028 .	. 4.B
. 000000-00-0	LIGHT WAVE DENTAL MANAGEMENT, LLC - TERM		. 09/29/2023 .	Direct		5,000	5,000	4,880	0	0	4	0	4	0	5,000	0	0	0 .	155	. 06/30/2029 .	
. 000000-00-0	SONNY'S ENTERPRISES, LLC - RESTATEMENT D		. 09/29/2023 .	Direct		8,491	8,491	8,342	8,487	0	4	0	4	0	8,491	0	0	0 .	270	. 08/05/2028 .	. 5.B
. 000000-00-0	ACCORDION PARTNERS LLC - THIRD AMENDMENT		. 09/29/2023 .	Direct		477	477	472	0	0	0	0	0	0	477	0	0	0 .	14	. 08/29/2029 .	. 5.B
. 000000-00-0	CG BUYER, LLC - CLOSING DATE TERM LOAN		. 09/29/2023 .	Direct		7,383	7,383	7,181	0	0	8	0	8	0	7,383	0	0	0 .	177	. 07/19/2028 .	. 5.B
. 000000-00-0	JONES INDUSTRIAL HOLDINGS, INC TERM A		. 08/18/2023 .	DIRECT		532,926	545, 192	526,792	0	0	141	0	141	0	526,973	0	5,952	5,952	0	. 07/31/2028 .	. 4.B
. 000000-00-0	JONES INDUSTRIAL HOLDINGS, INC TERM A		. 09/29/2023 .	Direct		24,593	24,593	23,763	0	0	25	0	25	0	24,593	0	0	0	594	. 07/31/2028 .	. 5.B
. 000000-00-0	AMERIVET PARTNERS MANAGEMENT, INC DEL		. 09/29/2023 .	Direct		557	557	557	0	0	0	0	0	0	557	0	0	0 .	12	. 02/25/2028 .	. 5.A
. 000000-00-0	NORTH HAVEN STACK BUYER, LLC - DDTL-4		. 09/29/2023 .	Direct		5	5	5	0	0	0	0	0	0	5	0	0	0 .	0	. 07/16/2027 .	. 3.B
. 000000-00-0	STANADYNE OPERATING COMPANY LLC - REVOLV		. 08/09/2023 .	Direct		1, 103	1,103	1,103	0	0	0	0	0	0	1, 103	0	0	0 .	0	. 07/31/2028 .	. 4.B
. 000000-00-0	RGIS SERVICES, LLC - TERM LOAN		. 09/29/2023 .	Direct		1, 115	1,114	1,056	1,072	0	0	0	0	0	1,073	42	0	42	0	. 08/03/2027 .	. 5.B
. 000000-00-0	TIME MANUFACTURING HOLDINGS, LLC - 2022		. 09/29/2023 .	Direct		4,075	4,071	3,966	4,056	0	2	0	2	0	4,058	18	0	18	106	. 12/01/2027 .	. 4.B
. 000000-00-0	CADMUS GROUP LLC, THE - INITIAL TERM LOA		. 09/29/2023 .	Direct		8, 128		7,905	0	0	2	0	2	0	8, 128	0	0	0 .	84	. 02/16/2028 .	. 4.B
00027@-AC-1	ALL ABOARD AMERICA! HOLDINGS, INC. (FKA		. 07/01/2023 .	Direct		(2,932)	0	0	0	0	(2,932)	0	(2,932)	0	(2,932)	0	0	0 .	0	. 12/10/2023 .	. 5.B
00034#-AA-4	AAH TOPCO, LLC - INITIAL TERM LOAN		. 09/29/2023 .	Direct		453	453	449	453	0	1	0	1	0	453	0	0	0	36	. 12/22/2027 .	. 3.A PL
00034#-AC-0	AAH TOPCO, LLC - DELAYED DRAW TERM LOAN		. 09/29/2023 .	Direct		130	130	130	76	0	0	0	0	0	130	0	0	0	9	. 12/22/2027 .	. 3.A PL
00097#-AF-7	ADG ACQUISITION, LLC - INITIAL LOAN		. 09/29/2023 .	Direct		88,016	88,016	86,371	0	0	32	0	32	0	88,016	0	0	0	27	. 04/11/2028 .	. 4.B
00097#-AG-5	ADG ACQUISITION, LLC - DELAYED DRAW TERM		. 09/29/2023 .	Direct		1,969	1,969		0	0	0	0	0	0	1,969	0	0	0	65	. 04/11/2028 .	. 4.B
00156#-AA-6	AIDC INTERMEDIATECO 2, LLC - INITIAL TER		. 09/29/2023 .	Direct		7,931	7,931	7,788	7,909	0	22	0	22	0	7,931	0	0	0 .	662	. 07/22/2027 .	. 5.B
00217B-AB-0	PURCHASED ASP DREAM		. 07/31/2023 .	Redemption @ 100.00		625	625	619	620	0	1	0	1	0	620	0	5	5 .	34	. 12/15/2028 .	. 4.C FE
00230*-AA-0	REVALIZE, INC TRANCHE 1 DELAYED DRAW		. 09/29/2023 .	Direct		542	542	542	542	0	0	0	0	0	542	0	0	0 .	57	. 04/15/2027 .	. 3.B PL
00230*-AC-6	REVALIZE, INC INITIAL TERM LOAN		. 09/29/2023 .	Direct		928	928	919	927	0	1	0	1	0	928	0	0	0	98	. 04/15/2027 .	. 3.B PL
00230*-AD-4	REVALIZE, INC DDTL-1		. 09/29/2023 .	Direct		269	269	269	269	0	0	0	0	0	269	0	0	0	28	. 04/15/2027 .	. 3.B PL
00230*-AE-2	REVALIZE, INC DDTL-2		. 09/29/2023 .	Direct		162	162	162	162	0	0	0	0	0	162	0	0	0 .	17	. 04/15/2027 .	. 3.B PL
00254J-AC-5	A&V HOLDINGS MIDCO, LLC - INITIAL TERM L	[. 09/29/2023 .	Direct		34,703	34,703	29,665	34,055	0	648	0	648	0	34,703	0	0		2,738	. 03/10/2027 .	-
00458#-AA-1	ACCORDION PARTNERS LLC - TERM LOAN (FIRS		. 09/29/2023 .	Direct		5,984	5,984	5,824	5,979	0	5	0	5	0	5,984	0	0		164	. 08/29/2029 .	
00506@-AC-1	ACTIVE DAY, INC TERM LOAN		. 09/29/2023 .	Direct		3,618	3,618		3,618	0		0	0	0	3,618				297	. 02/16/2025 .	
00506@-AD-9	ACTIVE DAY, INC DELAYED DRAW TERM LOA	[. 09/29/2023 .	Direct		279	279	279	279	0	0	0	0	0	279	0	0		23	. 02/16/2025 .	
00506@-AF-4	ACTIVE DAY, INC DELAYED DRAW TERM LOA	[i	. 09/29/2023 .	Direct		124	124	124	124	0	0	0	0	0	124	0	0		10	. 02/16/2025 .	
00510@-AA-9	ACUITY EYECARE HOLDINGS, LLC - FOURTEENT		. 07/01/2023 .	Direct		248,415	248,415	245,931	0	0	2,666	0	2,666	0	248,415	0	0	0	12,076	. 03/27/2025 .	
	ACUITY EYECARE HOLDINGS, LLC - FOURTEENT		. 07/01/2023 .	Direct		10,174	10,174	10,174	0		0	0	0	0	10,174	0	0		461	. 03/27/2025 .	
	ACUITY EYECARE HOLDINGS. LLC - FOURTEENT	l	. 09/29/2023 .	Direct		10, 174			0	L	0	0	0	0		0	0	0	681	. 03/27/2025 .	

SCHEDULE D - PART 4

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

					SHOW All LO	ng-renn bo	onds and Stoo	sk Sola, Red	leemed of C	Juleiwise	Disposed (וו Duning נו	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Cl	nange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized		Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment		/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eian	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
013700-AA-6	ALCAMI CORPORATION - INITIAL TERM LOAN		09/29/2023 .	Direct	Otock	3,941	3,941	3,803	3,923	(Decrease)	Accretion	nizeu	10)	value	3,941	Disposai	Disposai	Disposar	370	. 12/21/2028 .	. 5.B
01370@-AA-0			07/03/2023 .	Direct				1,731			10		10		1.731				255	. 12/21/2026 . . 07/10/2024 .	-
01376*-AA-2 01376*-AB-0	ALCO MANUFACTURING HOLDING CORPORATION ALCO MANUFACTURING HOLDING CORPORATION		07/20/2023 .	Direct		70,374	70,374	70,374							70.374				6,762	. 07/10/2024 . . 07/10/2024 .	. 4.C PL
				Direct		70,374									70,374						4.0 FL
01376*-AB-0 01376*-AC-8	ALCO MANUFACTURING HOLDING CORPORATION		09/15/2023 . 07/03/2023 .	Direct			70,3745,257	70,374 5,192					⁰						8,643	. 07/10/2024 . . 02/01/2027 .	. 4.0 . 4.0 PL
01376*-AC-8			07/03/2023 .	Direct											5,25/					. 02/01/2027 . . 07/10/2024 .	
01376*-AD-6 01451*-AA-0	ALCO MANUFACTURING HOLDING CORPORATION		07/03/2023 .	Direct		1,709	1,709	1,709	1,709						1,709				130	. 07/10/2024 . . 10/02/2028 .	
01451*-AA-0 01451*-AB-8	ALERA GROUP, INC INITIAL TERM LOAN ALERA GROUP, INC DELAYED DRAW TERM LO		09/29/2023 .	Direct	•••••	510	510		510	0	2	0	2	0	510	0		0	150	. 10/02/2028 . . 10/02/2028 .	
1	1			Direct						l				0							
01451*-AC-6 01674#-AA-7	ALERA GROUP, INC 2021 DELAYED DRAW TE		09/29/2023 . 09/29/2023 .	Direct	•••••	576 2.148	576	575 2 . 123	576	0		0		0	576 2.148				54	. 10/02/2028 . . 07/07/2027 .	. 2.C PL
01674#-AA-7 01674#-AB-5	ALLCAT CLAIMS SERVICE, LLC - INITIAL TER			Direct	•••••			, ,		0	4		4	0							. 3.5
	ALLCAT CLAIMS SERVICE, LLC - DELAYED DRA		07/01/2023 .	Direct			796	790	197	0					796	0	0	0	65	. 07/07/2027 .	. 3.B
01674#-AB-5	ALLCAT CLAIMS SERVICE, LLC - DELAYED DRA		09/29/2023 .	Direct		4,203	4,203	4,172	1,041	0	0	0	0	0	4,203	0	0	0	262	. 07/07/2027 .	. 5.B
02053@-AA-8	ALORICA INC TERM LOAN		09/29/2023 .	Direct		57,005	57,005	55,481	0	0	262	0	262	0	57,005	0	0	0	5,872	. 12/21/2027 .	. 3.C PL
02082A-AM-6	ALPINE ACQUISITION CORP II - FIRST AMEND		07/03/2023 .	Direct		3, 121	3,121	3,059		0	/	0	/	0	3, 121	0	0	0	217	. 11/30/2026 .	4.0
02082A-AP-9	ALPINE ACQUISITION CORP II - SECOND AMEN		07/03/2023 .	Direct		1,546	1,546	1,492		0	б	0				0	0	0	107	. 11/30/2026 .	4.6
02369#-AA-5 02369#-AC-1	AMERICAN ACHIEVEMENT CORPORATION (AKA AA AMERICAN ACHIEVEMENT CORPORATION (AKA AA		09/01/2023 . 09/01/2023 .	Paydown		2,660			2,501 157					0		0				. 09/30/2026 . . 09/30/2026 .	
02369#-AC-1	AMERICAN ACHIEVEMENT CORPORATION (AKA AA		09/01/2023 .	Pavdown		215					215		215		215				115	. 09/30/2026 . . 09/30/2026 .	
02568@-AA-6	AMERICAN EQUIPMENT SYSTEMS LLC - INITIAL		07/03/2023 .	Direct		5.805	5,805	5,696	5,794		213		213		5,805				334	. 11/05/2026 .	. 0. FL
02568@-AB-4	AMERICAN EQUIPMENT SYSTEMS LLC - INITIAL		09/29/2023 .	Direct		2,238	2,238	2,221							2.238				124	. 11/05/2026 . . 11/05/2026 .	5 B
02569*-AA-7	AMERICAN EQUIPMENT SYSTEMS LLC - SECOND		07/03/2023 .	Direct		2.089	2.089	2.056		0	4	0	4	0	2.089	0	0	0	111	. 11/05/2026 .	
02569*-AB-5	AMERICAN EQUIPMENT SYSTEMS LLC - SECOND		07/01/2023 .	Direct		3.263		3,237		0	0	0	0	0		0	0	0	118	. 11/05/2026 .	-
02569*-AB-5	AMERICAN EQUIPMENT SYSTEMS LLC - SECOND		09/29/2023 .	Direct		3.263	3,263	3,237		0	0	0	0	0		0	0	0	260	. 11/05/2026 .	5 B
02569@-AA-5	AMERICAN EQUIPMENT HOLDINGS. LLC - INCRE		07/03/2023 .	Direct		179	179	176	179	0	0	0	0	0	179	0	0	0	10	. 11/05/2026 .	3.B
02968@-AA-2	AMERICAN SOCCER COMPANY. INCORPORATED		09/29/2023 .	Direct		7.500	7,500	7,331	7.474	0	26	0	26	0	7,500	0	0	0	674	. 07/20/2027 .	5 B
03782*-AF-5	APPFIRE TECHNOLOGIES. LLC - INITIAL TERM		09/29/2023 .	Direct		1.295	1,295	1.295	0	0	0	0	0	0	1.295	0	0	0	41	03/09/2027 .	. 3.B PL
03782*-AH-1	APPFIRE TECHNOLOGIES, LLC - SECOND SUPPL		09/29/2023 .	DIRECT		218.517	218,517	218,517	0	0	0	0	0	0	218,517	0	0	0	4,064	. 03/09/2027 .	3 B
03832*-AA-6	APPVION HOLDINGS CORP. (NEKOOSA ACQUISIT		07/03/2023 .	Direct		18.897				0	40	0	40	0		0	0	0	1,314	. 10/28/2027 .	. 4.A PL
03832*-AB-4	APPVION HOLDINGS CORP. (NEKOOSA ACQUISIT		07/03/2023 .	Direct		2.492	2,492	2,492			0	0		0	2.492	0	0		173	. 10/28/2027 .	. 4.B
03882@-AA-3	ARBORWORKS ACQUISITION LLC - INITIAL TER		07/10/2023 .	Pavdown		30.856	0	0	30.083	n		0			30.856					. 11/09/2026 .	
039430-AA-0	ARCH ALUMINUM & GLASS HOLDING CORP. F/K/		09/29/2023 .	Direct		11, 151	11,151	10,816	11,100		51	0	51		11.151			0	1.176	. 10/31/2027 .	-
03943@-AB-8	ARCH ALUMINUM & GLASS HOLDING CORP. F/K/		08/04/2023 .	Direct		44,603	44,603		9.631	0	52	0	52	0	44,603	0	0	0	1.920	10/31/2027	. 4.C PL
04627*-AD-7	ASTON ACQUISITION CORPORATION - REVOLVIN		08/08/2023 .	Direct		124,854	124,854	124,854	124,854	0	0	0	0	0	124.854	0	0	0		02/04/2024 .	. 4.B PL
04649V-AY-6	Asurion, LLC New B-9 Term Loans (eff 2/5		09/29/2023 .	Direct			88		87	0	0	0	0	0		0	0	0	6	. 08/05/2027 .	. 4.A FE
04887@-AA-6	ATLANTIC SQUARED SUPPLY LLC - EFFECTIVE		09/29/2023 .	Direct		59.958	59,958	58,759		0	307	0	307	0		0	0	0	5,855	. 05/28/2026 .	
04921T-AB-0	TERM LOAN B : CUBIC		07/26/2023 .	BARCLAYS CAPITAL INC		178,906	203,592	201,389	201,885	0	217	0	217	0	202, 102	0	(23, 196)	(23, 196)	9,078	. 05/25/2028 .	
04921T-AC-8	TERM LOAN C : CUBIC		07/26/2023 .	BARCLAYS CAPITAL INC		36.388	41,408	40,960	41,061	0	44	0	44	0	41, 105	0	(4.718)	(4.718)	7,349	. 05/25/2028 .	. 4.A FE
04963#-AD-5	ATRIA WEALTH SOLUTIONS, INC ADDITIONA		09/29/2023 .	Direct		2	2	2		0	0	0	0	0	2	0	0	0		. 02/29/2024 .	
05355@-AA-6	AMERIVET PARTNERS MANAGEMENT, INC FUN		09/29/2023 .	Direct		2,018	2,018	1,997	2,015	0	3	0	3	0	2,018	0	0	0	162	02/25/2028 .	
05355@-AB-4	AMERIVET PARTNERS MANAGEMENT, INC DEL		08/29/2023 .	Direct		78,079	78,079	77,872	0	0	208	0	208	0	78,079	0	0	0	3,027	. 02/25/2028 .	
05355@-AB-4	AMERIVET PARTNERS MANAGEMENT, INC DEL		07/12/2023 .	Direct		143,663	143,663	143,663	143,663	0	0	0	0	0	143,663	0	0	0	7,555	. 02/25/2028 .	. 5.A
05355@-AC-2	AMERIVET PARTNERS MANAGEMENT, INC INI	.	09/29/2023 .	DIRECT		14,614	14,614	14,614	0	0	0	0	0	0	14,614	0	0	0	426	. 02/25/2028 .	
05597@-AB-2	BJH HOLDINGS III CORP INITIAL REVOLVI		09/13/2023 .	Direct		80,709	80,709	80,709	29,404	0	0	0	0	0	80,709	0	0	0	2,742	. 08/19/2025 .	
05597@-AC-0	BJH HOLDINGS III CORP INITIAL TERM LO		07/03/2023 .	Direct		3,609	3,609			0	6	0	6	0	3,609	0	0	0	206	. 08/19/2025 .	. 3.B PL
05608@-AJ-2	BY LIGHT PROFESSIONAL IT SERVICES LLC		09/29/2023 .	Direct		3,566	3,566		2,491	0	14	0	14	0	3,566	0	0	0	252	. 05/16/2025 .	. 4.B PL
05608@-AK-9	BY LIGHT PROFESSIONAL IT SERVICES LLC		09/29/2023 .	Direct		23,873	23,873	23,873	0	0	0	0	0	0	23,873	0	0	0	439	. 05/16/2025 .	. 4.B

					Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Red	deemed or C												
1	2	3	4	5	6	7	8	9	10	Cl	nange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized		Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying		tization)/		(11 + 12 -	,	Disposal	(Loss) on	-	(Loss) on	During	Maturity	
ification	Description	eian		of Purchaser	Stock	eration	Par Value	Cost	Value	Increase/ (Decrease)		Recog- nized	13)	Carrying Value	Disposal	Disposal	Disposal	Disposal	Year	Date	Symbol
	'	eigii		1	Stock					(Decrease)		nizeu		value		Dispusai	Disposai	Disposai			. 4.B
05636#-AA-5	BACKOFFICE ASSOCIATES HOLDINGS, LLC - IN		. 07/03/2023 .	Direct		16,237	16,237		16, 175	0	62	0	62	0	16,237	0	0	0	996	. 04/30/2026 .	. 4.B
05636#-AA-5	BACKOFFICE ASSOCIATES HOLDINGS, LLC - IN		. 09/29/2023 .	Direct		253,020	253,020	247 ,829	251,664	0		0	1,356	0	253,020	0	0	0	24,759	. 04/30/2026 .	5.B
065916-AC-2	BANKER'S TOOLBOX, INC DELAYED DRAW TE		. 09/29/2023 .	Direct		106	106	106	92	0	0	0	0	0	106	0	0	0	/	. 07/27/2027 .	. 5.B GI
065916-AD-0	BANKER'S TOOLBOX, INC INITIAL TERM LO		. 09/29/2023 .	Direct		576	576	569	575	0	ļ1	0	1	0	576	0	0	0	35	. 07/27/2027 .	. 5.B GI
07014Q-AN-1	Great Outdoors Group (Huntsman Holdings		. 09/29/2023 .	Direct		381	381	374	0	0	0	0	0	0	381	0	0	0	4	. 03/06/2028 .	. 4.A FE
07385@-AG-3	BEARCOM ACQUISITION CORP SIXTH AMENDM		. 09/29/2023 .	Direct		20,789	20,789	20,656	20,770	0	19	0	19	0	20,789	0	0	0		. 07/05/2024 .	. 3.C PL
07573#-AA-6	BECKLAR, LLC - INITIAL TERM B LOAN		. 09/29/2023 .	Direct		7,838	7,838	7,662	7,811	0	27	0	27	0	7,838	0	0	0	718	. 12/21/2026 .	. 4.C PL
07573#-AB-4	BECKLAR, LLC - DELAYED DRAW TERM B LOAN		. 09/29/2023 .	Direct		3, 176	3, 176		3, 176	0	0	0	0	0	3, 176	0	0	0	313	. 12/21/2026 .	. 4.C PL
07587*-AA-4	BECO HOLDING COMPANY, INC REVOLVING C		. 09/29/2023 .	DIRECT		179,736	179,736	179,736	0	0	0	0	0	0	179,736	0	0	0	6,096	. 11/02/2027 .	. 3.B
07587*-AB-2	BECO HOLDING COMPANY, INC INITIAL TER		. 09/29/2023 .	Direct		13,433	13,433	13,299	13,426	0	7	0	7	0	13,433	0	0	0	715	. 11/02/2028 .	. 5.B
07735#-AC-7	BEL USA LLC - FOURTH AMENDMENT TERM LOAN		. 09/29/2023 .	Direct		8,558	8,558		8,416	0	44	0	44	0		0	0	0	822	. 06/02/2026 .	. 5.C
08039#-AC-8	BELMONT INSTRUMENT, LLC - TERM LOAN		. 09/29/2023 .	Direct		4,527	4,527	4,481	4,521	0	6	0	6	0	4,527	0	0	0	396	. 08/19/2028 .	. 5.B
08170#-AB-9	BENDON, INC TERM LOAN		. 09/29/2023 .	Direct		17,974	17,974	17,370	17,927	0	48	0	48	0	17,974	0	0	0	1,677	. 12/11/2025 .	. 5.B GI
09259G-AC-7	BLACKSTONE MORTGAGE TRUST, INC		. 09/29/2023 .	Direct		111	111	111	111	0	0	0	0	0	111	0	0	0	6	. 04/23/2026 .	. 3.C FE
09582E-AG-1	BLUE RIBBON, LLC TERM LOAN B (04/21) 1LI		. 09/29/2023 .	Redemption @ 100.00		3, 125	3, 125	3,047	3,065	0	8	0	8	0	3,074	0	51	51	259	. 05/08/2028 .	. 5.A FE
10921#-AA-9	BRIGHT INTERNATIONAL, LLC - REVOLVING LO		. 08/29/2023 .	Direct		350,469	350,469	342,908	327,319	0	994	0	994	0	350,469	0	0	0	27,783	. 02/26/2026 .	. 4.C PL
112013-A*-8	BRODER BROS., CO INITIAL NOTE		. 09/29/2023 .	Direct		10,355	10,355	10,355	10,355	0	0	0	0	0	10,355	0	0	0	874	. 12/04/2025 .	. 4.C
12508K-AD-9	SUNSOURCE (STS) TL 1L		. 09/29/2023 .	Redemption @ 100.00		258	258	255	257	0	1	0	1	0	257	0	1	1	15	. 12/11/2024 .	. 4.B FE
12510M-AB-5	CCRR PARENT, INC.		. 09/29/2023 .	Redemption @ 100.00		250	250	249	249	0	0	0	0	0	249	0	1	1	18	. 03/06/2028 .	. 4.B FE
12736*-AA-4	CCSL HOLDINGS, LLC - REVOLVING LOAN		. 09/29/2023 .	DIRECT		101,994	101,994	101,994	74,074	0	0	0	0	0	101,994	0	0	0	6,947	. 12/31/2026 .	. 2.C PL
12736*-AC-0	CCSL HOLDINGS, LLC - TERM LOAN		. 09/29/2023 .	Direct		1,717	1,717	1,685	1,713	0	4	0	4	0	1,717	0	0	0	130	. 12/31/2026 .	. 2.C PL
12736*-AD-8	CCSL HOLDINGS, LLC - DELAYED DRAW TERM L		. 09/29/2023 .	Direct		460	460	460	460	0	0	0	0	0	460	0	0	0	37	. 12/31/2026 .	. 2.C PL
12738*-AB-0	CADENCE INTERMEDIATE II LLC - TERM LOAN		. 07/03/2023 .	Direct		6,086	6,086	5,963	6,072	0	14	0	14	0	6,086	0	0	0	419	. 10/01/2025 .	. 4.A PL
12738*-AC-8	CADENCE INTERMEDIATE II LLC - ADDITIONAL		. 07/03/2023 .	Direct		788	788	766	785	0	3	0	3	0	788	0	0	0	54	. 10/01/2025 .	. 4.A PL
12738*-AD-6	CADENCE INTERMEDIATE II LLC - SECOND ADD		. 07/03/2023 .	Direct		948	948	922	944	0	4	0	4	0	948	0	0	0	65	. 10/01/2025 .	. 4.A PL
12745@-AB-9	CG GROUP HOLDINGS, LLC - INITIAL TERM LO		. 09/29/2023 .	Direct		1,789	1,789	1,771	1,750	0	2	0	2	0	1,789	0	0	0	246	. 07/19/2027 .	. 3.A PL
12748#-AA-6	CI (QUERCUS) INTERMEDIATE HOLDINGS, LLC		. 09/29/2023 .	Direct		1,455		1,446	1,371	0	1	0	1	0	1,455	0	0	0	70	. 10/12/2028 .	. 4.C
12748#-AB-4	CI (QUERCUS) INTERMEDIATE HOLDINGS, LLC		. 09/22/2023 .	Direct		26,587	26,587	26,516	0	0	71	0	71	0	26,587	0	0	0	128	. 10/12/2028 .	. 4.C
12752#-AA-9	CGI AUTOMATED MANUFACTURING. LLC - TERM		. 09/28/2023 .	Direct		12.539	12,539	12.341	12.508	0	31	0	31	0	12.539	0	0	0	1.226	. 12/17/2026 .	. 2.C
12752#-AB-7	CGI AUTOMATED MANUFACTURING, LLC - DDTL	1	. 09/28/2023 .	Direct		2,615	2,615	2,589	2,611	0	4	0	4	0	2.615	0	0	0	240	. 12/17/2026 .	. 2.C
12752#-AF-8	CGI AUTOMATED MANUFACTURING, LLC - 2022	1	. 09/28/2023 .	Direct		1.092	1.092	1.070	1.088	0	4	0	4	0	1.092	0	0	0	100	. 12/17/2026 .	. 2.C
12752#-AG-6	CGI AUTOMATED MANUFACTURING. LLC - FOURT		. 09/28/2023 .	Direct		6.936	6.936	6.825	6.916	0	20	0	20	0	6.936	0	0	0	817	12/17/2026 .	. 2.C PL
12759@-AA-4	COP COLLISIONRIGHT HOLDINGS. INC TERM		. 09/29/2023 .	Direct		3.596			2,921	0	3	0	3	0		0	0	0	260	. 04/14/2028 .	
12760#-AA-9	CC WDW BORROWER INC - INITIAL TERM LOA		. 09/29/2023 .	Direct		4.492	4.492	4.369	4.475	0	17	0	17	0	4 .492	0	0	0	398	01/27/2028 .	. 4.B PL
12765@-AA-6	CST HOLDING COMPANY (AKA INTOXALOCK) - I		. 09/29/2023 .	Direct		3,792	3,792		3,777	0	15	0	15	0	3,792	0	0	0	371	. 11/01/2028 .	. 4.B PL
12778*-AA-3	CADMIS GROUP LLC. THE - INITIAL TERM LOA		. 07/11/2023 .	DIRECT		1.816.186	1,863,359	1,812,116	0	0	4.723	0	4.723	0	1.816.839	0	(653)	(653)	85, 162	. 09/14/2027 .	4 B
12778*-AB-1	CADMUS GROUP LLC. THE - REVOLVING LOAN	l	. 08/16/2023 .	Direct		126 . 158		132,389	n	n	n	n	n	n	132.389	n	(6.230)	(6.230)		. 09/14/2027 .	. 4.C PL
12783*-AC-2	CB NEPTUNE HOLDINGS. LLC - REVOLVING LOA		. 09/28/2023 .	EXCHANGE		1,045,942	1,100,991	1,045,942	n	n	n	n	n	n	1.045.942	n	n (0,200)	(0,200)	40	. 09/05/2028 .	4 B
12868T-AF-9	CALCEUS ACQUISITION, INC INITIAL TERM		. 08/15/2023 .	Direct		1, 129, 966	1, 129, 966	1,095,157	1,107,603	n	22,363	0	22,363	n	1,129,966	n	n	n	83,874	. 02/12/2025 .	. 4.0 FE
14073#-AM-1	CAPTIVE RESOURCES MIDCO, LLC - INITIAL T		. 09/29/2023 .	Direct		5.468			5,239	n	22,500	0	22,505	n	5.468	n	n	n	426	. 02/12/2023 . . 07/01/2029 .	. 3.B PL
14727@-AH-4	CASCADE ENVIRONMENTAL LLC - REVOLVING LO		. 08/28/2023 .	Direct		76,934	76,934	76,934	25,997	n	n	0		n	76.934	n	n	n	2.789	. 05/31/2027 .	. 4.B PL
14727@-AJ-0	CASCADE ENVIRONMENTAL LLC - REVOLVTING LO		. 09/29/2023 .	Direct	•••••			5,020	5.107	n	16		16	o	5. 123	n		o	449	. 05/31/2027 . . 05/31/2027 .	. 4.B PL
14835*-AB-8	CAST-CRETE HOLDINGS, LLC - TERM LOAN		. 07/03/2023 .	Direct	•••••	20,522	20,522	20,162	20,478		45		45		20.522				1,438	. 11/29/2026 .	. 4.6 PL
14835*-AC-6	CAST-CRETE HOLDINGS, LLC - FIRST AMENDME		. 07/03/2023 .	Direct	•••••	3,489		3,419			11		40						332	. 11/29/2026 . . 11/29/2026 .	4.A FL
14835^-AC-6 15102@-AA-1			. 07/03/2023 .	Direct	•••••	24,312	24,312		24,272				11		24,312					. 11/29/2026 . . 11/05/2029 .	4.A
151029-AA-1	CELERION BUYER, INC INITIAL TERM LOAN CENTRIC BRANDS LLC - REVOLVING LOAN (FIR		. 09/29/2023 .	Direct	•	195.554	195.554	23,948	24,272		40		40		24,312	0				. 11/05/2029 . . 10/09/2024 .	. 4.B PL
1 IUU44U-D6-Z	TOLININIO DIMINUO LLO - NEVOLVINO LOAN (FIX	1	1. 09/20/2023 .	DII Col		180.004	1			I	120	I U	1 120	JU	190,004	LU	IU	U	5,5//	. 10/03/2024 .	. 14.6

					Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Red	leemed or C	Otherwise	Disposed o	of During th	he Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Cl	nange In Boo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eian	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
15651@-AB-4	CENTURY DISTRIBUTION SYSTEMS - TERM LOAN	0.9	. 07/10/2023 .	Direct	O LO GIA	393,667	393,667	385,762	392,377	0	1,289	111200	1,289	٥	393,667	0.000000	0	0	30,925	. 06/01/2026 .	. 4.B PL
15655@-AA-2	CENTURY DISTRIBUTION SYSTEMS - ADDITIONA		. 07/10/2023 .	Direct		28, 154	28 , 154	27,752	28,047						28, 154	0	0		2,178	. 06/01/2026 .	. 4.B PL
156550-AB-0	CENTURY DISTRIBUTION SYSTEMS - SECOND AD		. 07/10/2023 .	Direct		156,019	156,019	151,339	155,316		703		703		156,019				12,072	. 06/01/2026 . . 06/01/2026 .	. 4.B PL
18504*-AA-1	CLEARLY CLEAN HOLDINGS LLC - INITIAL TER		. 07/03/2023 .	Direct	• • • • • • • • • • • • • • • • • • • •	15,782	15,782		٥١٥,٥١٥	n	20	0	20		15.782	n	n		919	. 00/01/2020 . . 01/13/2028 .	4.B
18946@-AB-3	CLOWNFISH ACQUISITION VEHICLE. INC. (AKA		. 09/29/2023 .	Direct						n	35		35	o			n		737	. 01/13/2026 . . 05/22/2024 .	. 4.A PL
19076*-AA-7	COBALT BUYER SUB. INC CLOSING DATE TE		. 09/29/2023 .	Direct						n	2	n		n	1,291	n	n		103	. 10/02/2024 . . 10/02/2028 .	
19076*-AB-5	COBALT BUYER SUB, INC DELAYED DRAW TE		. 09/29/2023 .	Direct	• • • • • • • • • • • • • • • • • • • •	427	427	425	389	n	n	0	n	n	427	n	n	n	37	. 10/02/2028 . . 10/02/2028 .	. 3.A PL
19627*-AA-1	COLOR INTERMEDIATE LLC - TERM LOAN		. 09/29/2023 .	Direct	• • • • • • • • • • • • • • • • • • • •	2.558	2,558	2,507		n	e	n		n		n	n	o	204	. 10/02/2020 . . 10/04/2029 .	5 B
20337E-AQ-4	COMMSCOPE. INC INITIAL TERM LOAN		. 09/29/2023 .	Direct		6,250				0	1	0	1	0		0	0	0	347	. 04/06/2026 .	. 4.B FE
20937#-AA-0	CONSOLIDATED INFORMATION SERVICES SOLUTI		. 07/01/2023 .	Direct		15.446				0	0	0	0	0		0	0	0	621	. 03/12/2026 .	
20937#-AB-8	CONSOLIDATED INFORMATION SERVICES SOLUTI		. 07/01/2023 .	Direct		3.604		3,604		0	0	0	0	0	3.604	0	0	0	145	. 03/12/2026 .	. 4.C PL
218140-AB-6	PAVION CORP TERM LOAN A		. 09/29/2023 .	Direct		3.018	3,018	2,994	3,015	0	3	0	3	0	3.018	0	0	0	231	. 10/29/2027 .	. 4.B PL
218140-AC-4	PAVION CORP DELAYED DRAW TERM LOAN	1	. 09/29/2023 .	Direct		2, 120		2,103	2.118	0	2	0	2	0	2 120	0	0	0	170	. 10/29/2027 .	. 4.B PL
21814@-AD-2	PAVION CORP 2021 INCREMENTAL TERM LOA	1	. 09/29/2023 .	Direct		214	214	210	213	0	1	0	1	0	214	0	0	0	17	. 10/29/2027 .	. 4.B PL
218140-AE-0	PAVION CORP 2022-A INCREMENTAL TERM L	1	. 09/29/2023 .	Direct		116	116	115	116	0	0	0	0	0	116	0	0	0	9	. 10/29/2027 .	. 4.B PL
22112@-AB-3	PROCESS INSIGHTS, INC DELAYED DRAW TE		. 07/18/2023 .	Direct		1,019,655	1,019,655	1,011,498	1,014,953	0	4,702	0	4,702	0	1,019,655	0	0	0		. 10/30/2025 .	. 3.B PL
22112@-AC-1	PROCESS INSIGHTS, INC FIRST AMENDMENT		. 07/18/2023 .	Direct		31, 117	31, 117	30,619	30,709	0	408	0	408	0	31, 117	0	0	0		. 10/30/2025 .	. 3.B
22881#-AA-2	CRUNCH HOLDINGS, LLC - CLOSING DATE TERM		. 07/01/2023 .	Direct		6,543	6,543	6,406	6,489	0	12	0	12	0	6,543	0	0	0	399	. 06/27/2025 .	. 4.C PL
23246*-AC-0	BONTERRA LLC - DELAYED DRAW TERM LOAN		. 09/29/2023 .	DIRECT		3,491	3,491	3,491	0	0	0	0	0	0	3,491	0	0	0	358	. 09/08/2027 .	. 3.B PL
23246*-AC-0	BONTERRA LLC - DELAYED DRAW TERM LOAN		. 09/29/2023 .	DIRECT		33,333	33,333	33,000	0	0	333	0	333	0	33,333	0	0	0	3,667	. 09/08/2027 .	. 3.B PL
23338D-AP-1	DXP ENTERPRISES 1L TLB		. 09/29/2023 .	Redemption @ 100.00		625	625	617	619	0	1	0	1	0	620	0	5	5	32	. 12/16/2027 .	. 4.B FE
23363#-AB-5	DRS HOLDINGS III, INC INITIAL TERM LO		. 09/29/2023 .	Direct		19,745	19,745	19,310	19,694	0	51	0	51	0	19,745	0	0	0	1,240	. 11/01/2025 .	. 4.A PL
23363#-AC-3	DRS HOLDINGS III, INC 2021 TERM LOAN		. 09/29/2023 .	Direct		19,802	19,802	19,604	19,770	0	31	0	31	0	19,802	0	0	0	1,239	. 11/01/2025 .	. 3.A PL
23368@-AE-6	DP FLORES HOLDINGS, LLC - TERM A LOAN		. 09/29/2023 .	Direct		2,053	2,053	2,017	2,049	0	5	0	5	0	2,053	0	0	0	179	. 09/25/2028 .	. 5.B
23759#-AA-9	DATA AXLE, INC TERM LOAN		. 09/29/2023 .	Direct		16,887	16,887	16,423	0	0	65	0	65	0	16,887	0	0	0		. 01/20/2028 .	. 4.C PL
23946*-AB-5	DAXKO ACQUISITION CORPORATION - REVOLVIN		. 09/29/2023 .	DIRECT		53,071	53,071	53,071	0	0	0	0	0	0	53,071	0	0	0	858	. 10/15/2027 .	. 3.B PL
23946*-AC-3	DAXKO ACQUISITION CORPORATION - CLOSING		. 09/29/2023 .	Direct		2,337	2,337	2,314	2,334	0	3	0	3	0	2,337	0	0	0	207	. 10/16/2028 .	. 3.B PL
23946*-AD-1	DAXKO ACQUISITION CORPORATION - DDTL-1 (. 09/29/2023 .	Direct		196	196	194	196	0	0	0	0	0	196	0	0	0	17	. 10/16/2028 .	. 3.B PL
24822@-AA-2	DENALI MIDCO 2, LLC - INITIAL DDTL LOAN		. 09/29/2023 .	Direct		242	242	242	242	0	0	0	0	0	242	0	0	0	18	. 12/22/2027 .	. 5.B
24822@-AC-8	DENALI MIDCO 2, LLC - INITIAL TERM LOAN		. 09/29/2023 .	Direct		2,332	2,332	2,308		0	3	0	3	0	2,332	0	0	0	177	. 12/22/2027 .	. 5.B
24822@-AD-6	DENALI MIDCO 2, LLC - DDTL-1		. 09/29/2023 .	Direct		69	69	68	69	0	0	0	0	0	69	0	0	0	5	. 12/22/2027 .	. 5.B
24822@-AE-4	DENALI MIDCO 2, LLC - DDTL-2		. 09/29/2023 .	Direct		86	86	86	86	0	0	0	0	0	86	0	0	0	7	. 12/22/2027 .	. 5.B
248220-AF-1	DENALI MIDCO 2, LLC - DDTL-3		. 09/29/2023 .	Direct		69	69	68	69	0	0	0	0	0	69	0	0	0	5	. 12/22/2027 .	. 5.B
24822@-AG-9	DENALI MIDCO 2, LLC - DDIL-4		. 09/29/2023 .	Direct		57	57	5/	57	0	0	0	0	0	57	0	0	0	4	. 12/22/2027 .	. 5.B
24822@-AJ-3	DENALI MIDCO 2, LLC - DDIL-6		. 09/29/2023 .	Direct		98	98	98	98	0	0	0	0	0	98	0	0		/	. 12/22/2027 .	. 5.B
24822@-AK-0	DENALI MIDCO 2, LLC - DDTL-7		. 09/29/2023 .	Direct		570	570	570	570	0	0	0	0	0	570	0	0	0	43	. 12/22/2027 .	. 5.B
248220-AL-8	DENALI MIDCO 2, LLC - DDTL-8		. 09/29/2023 .	D:4	•••••		104	104	104	0	0	0	0	0	104	0	0	u	8	. 12/22/2027 .	. J.B
24822@-AN-4	DENALI MIDCO 2, LLC - 2022 INCREMENTAL T		. 09/29/2023 . . 09/29/2023 .	Direct	•	135		131		0	1	0	1	0	135	0			10	. 12/22/2027 .	. D.B
248220-AP-9 252480-AB-3	DENALI MIDCO 2, LLC - 2022 INCREMENTAL D DIAGNOSTIC SERVICES HOLDINGS, INC REV		. 09/29/2023 .	Direct		1,472,548	14,383	1,471,993	0		A10				14,352				61,893	. 12/22/2027 . . 03/15/2025 .	. 5.B . 4.C PL
252469-AB-3 25388*-AA-7	DIGITAL RIVER. INC REVOLVING A LOAN		. 09/28/2023 .	Direct	•••••	1,4/2,548			004,728	0	412 n		412			0 ^	^			. 03/15/2025 . . 06/01/2024 .	. 6. PL
25388^-AA-7 25403#-AA-4	DILIGENT CORPORATION (FKA DIAMOND MERGER		. 08/02/2023 .	Direct	•••••	25.944				n	n	o	o			0 n	n			. 08/01/2024 . . 08/04/2025 .	3.6
25403#-AB-2	DILIGENT CORPORATION (FKA DIAMOND MERGER		. 09/29/2023 .	Direct	•••••	19. 190		19, 190	19, 190	n	n	n	n	n	19.190	n	n			. 08/04/2025 . . 08/04/2025 .	. 3.C
25403#-AT-3	DILIGENT CORPORATION (FKA DIAMOND MERGER		. 09/29/2023 .	Direct		1,262				n	,	n	2	n	1,262	n	n		79	. 08/04/2025 . . 08/04/2025 .	
	DILIGENT CORPORATION (FKA DIAMOND MERGER		. 09/29/2023 .	Direct		4,630		4,584		n	ρ	n	ρ	n	4,630	n	n	n	290	. 08/04/2025 . . 08/04/2025 .	
	DILIGENT CORPORATION (FKA DIAMOND MERGER	1	. 09/29/2023 .	Direct		14	14	12		0	0	0	0	0	14	0	0	0	1	. 08/04/2025 .	

					Show All Lo	ng-Term Bo	nds and Stoo	ck Sold, Red	leemed or C												
1	2	3	4	5	6	7	8	9	10				Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
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												_	Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
									D: V			Year's	Book/	Exchange	Book/				Interest/	01.1.1	Modifier
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign	D !! !		Stock	Stated	and
CLICID					NI				Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange		T-4-1 O-:	Dividends	Con-	SVO
CUSIP Ident-		For- [Disposal	Name	Number of Shares of	Canaid		Actual	Adjusted	Valuation	(Amor-	Impairment	t Value	/Adjusted	Value at	Gain	Gain	Total Gain (Loss) on	Received During	tractual Maturity	Admini-
ification	Description	eign	Disposai	of Purchaser	Stock	Consid- eration	Par Value	Cost	Carrying Value	Increase/ (Decrease)	tization)/ Accretion	Recog- nized	(11 + 12 - 13)	Carrying Value	Disposal Date	(Loss) on Disposal	(Loss) on Disposal	Disposal	Year	Date	strative Symbol
25403#-AX-4	DILIGENT CORPORATION (FKA DIAMOND MERGER		09/29/2023 .	Direct	Stock	21	21	21	value 21	(Decrease)	Accietion	nizeu	13)	value	21	Disposai	Disposai	Disposai	ı caı	. 08/04/2025 .	. 3.0 PL
26634*-AB-5	DURA-SUPREME, LLC - INITIAL TERM LOAN		07/03/2023 .	Direct		25,774	25,774	25,524	12,908		35		35		25,774					. 05/31/2026 .	. 4.A PL
26634*-AC-3	DURA-SUPREME, LLC - ADDITIONAL TERM LOAN		07/03/2023 .	Direct		19,145	19,145	19,035	7,273	٥	15		15		19,145				800	. 05/31/2026 . . 05/31/2026 .	. 4.A PL
26634*-AD-1	DURA-SUPREME. LLC - SECOND ADDITIONAL TE		07/03/2023 .	Direct		14.880	14.880	14.828			11		11						893	. 10/10/2024 .	. 4.A PL
26862*-AA-0	EIS OPERATING ENTERPRISES. LLC - REVOLVI		08/22/2023 .	Direct		43.925			28.701	n	n	n	n	n		n	n	n	2.972	. 10/10/2024 . . 07/16/2026 .	4 B
26862*-AB-8	EIS OPERATING ENTERPRISES. LLC - INITIAL		07/03/2023 .	Direct		4.832	4,832	4.714	4.819		13	0	13	0	4.832				343	. 07/16/2026 . . 07/16/2026 .	. 4.B
26862*-AC-6	EIS OPERATING ENTERPRISES, LLC - ADDITIO		07/03/2023 .	Direct		1, 194	1,194	1,194		0	0	0		0	1.194	0	0		85	. 07/16/2026 .	. 4.C PL
26862*-AD-4	EIS OPERATING ENTERPRISES, LLC - SECOND		07/03/2023 .	Direct		907	907	885	904	0	3	0	3	0	907	0	0	0	66	07/16/2026 .	. 4.C PL
26862@-AA-8	EIS LEGACY, LLC - CLOSING DATE TERM LOAN	0	09/29/2023 .	Direct		5,327	5,327	5,243	5,317	0	11	0	11	0	5,327	0	0	0	407	. 11/01/2027 .	. 5.B
26885Q-AB-3	ERC TOPCO HOLDINGS, LLC - REVOLVING CRED	0	07/27/2023 .	Direct		7,597	7,597	7,597	7,597	0	0	0	0	0	7,597	0	0	0	643	. 11/10/2027 .	. 5.B GI
26885Q-AD-9	ERC TOPCO HOLDINGS, LLC - CLOSING DATE T	0	09/29/2023 .	Direct		1,118	1,118	1,100	1,116	0	2	0	2	0	1,118	0	0	0	89	. 11/10/2028 .	. 5.B GI
26909*-AA-5	ESN VENTURE HOLDINGS, LLC - INITIAL TERM	0	09/29/2023 .	Direct		1,995	1,995	1,971	1,611	0	3	0	3	0	1,995	0	0	0	156	. 10/07/2028 .	. 5.B
26909*-AB-3	ESN VENTURE HOLDINGS, LLC - DELAYED DRAW		09/29/2023 .	Direct		53	53	53	0	0	0	0	0	0	53	0	0	0	3	. 10/07/2028 .	. 5.B
26952@-AF-8	EAGLE FAMILY FOODS GROUP LLC - INITIAL R		08/25/2023 .	Direct		381,581	381,581	381,581	0	0	0	0	0	0	381,581	0	0	0	6,872	. 07/01/2028 .	. 4.B PL
269520-AG-6	EAGLE FAMILY FOODS GROUP LLC - INITIAL T		09/29/2023 .	Direct		73, 156	73, 156	71,327	73,002	0	155	0	155	0	73, 156	0	0	0	4 , 153	. 07/01/2028 .	. 4.B PL
27616@-AA-5	EASTERN WHOLESALE FENCE LLC - INITIAL TE		07/25/2023 .	Direct		16,494	16,494	16,206	16,455	0	38	0	38	0	16,494	0	0	0	1,085	. 10/30/2025 .	. 5.A
27616@-AB-3	EASTERN WHOLESALE FENCE LLC - DELAYED DR		07/25/2023 .	Direct		7,408	7,408	7,360	7,401	0	7	0	7	0	7,408	0	0	0	487	. 10/30/2025 .	. 5.A
27616@-AD-9	EASTERN WHOLESALE FENCE LLC - 2021 TERM		07/25/2023 .	Direct		4,610	4,610	4,596	4,610	0	1	0	1	0	4,610	0	0	0	503	. 10/30/2025 .	5.A
27672#-AA-4	EASTERN METAL SUPPLY, INC INITIAL TER		07/03/2023 .	Direct		14,260	14,260	14,042	14,208	0	51	0	51	0	14,260	0	0	0	973	. 09/24/2024 .	. 4.A PL
27672#-AB-2	EASTERN METAL SUPPLY, INC ADDITIONAL		07/03/2023 .	Direct		2,058	2,058	2,058	2,058	0	21	0	0	0	2,058	0	0	0	140	. 09/24/2024 .	. 4.A PL
27672#-AC-0 27721*-AA-9	EASTERN METAL SUPPLY, INC SECOND ADDI		07/03/2023 . 07/25/2023 .	Direct		4,665	4,665 . 1,003 .	4,595 983		0	21	0	21	0		0	0		322	. 09/24/2024 . . 10/30/2025 .	. 4.A PL
29102U-AB-5	EASTERN WHOLESALE FENCE LLC - 2021 TERM EMERALD TECHNOLOGIES (U.S.) ACQUISITIONC		07/25/2023 .	Direct		12.759	1,003	12.497	1,000		30		3						895	. 10/30/2025 . . 12/29/2027 .	. 4.C FE
29102U-AB-3	EMERALD TECHNOLOGIES (U.S.) ACQUISITIONC		09/29/2023 .	Direct		12,759	94,976	94,954	37.576						94.976				4,357	. 12/29/2027 . . 12/29/2026 .	. 4.0 FE
291020-AC-3	ENCOMPASS DIGITAL MEDIA. INC REVOLVIN		07/31/2023 .	Pavdown		34,370	94,970		0		(4)		(4)						4,557	. 12/23/2020 .	. 6. PL
29670*-AB-4	ESSENTIAL SERVICES HOLDING CORPORATION		09/29/2023 .	Direct		1,296	1,296	1,293		0	0	0	0	0		0	0	0	95	. 11/16/2026 .	. 3.B PL
29670*-AC-2	ESSENTIAL SERVICES HOLDING CORPORATION		09/30/2023 .	DIRECT		81,640	81.640	81.640		0	0	0	0	0	81.640	0	0	0	5.793	. 11/17/2025 .	
30066@-AB-2	EXADEL INC INITIAL TERM LOAN		07/03/2023 .	Direct		8.762	8.762			0	26	0	26	0	8.762	0	0	0	569	. 03/02/2026 .	1 -
30226#-AA-9	EXTREME PLASTICS PLUS HOLDINGS LLC - TER		08/01/2023 .	Direct		51.908	51,908	51,078	51,810	0	98	0	98	0	51.908	0	0	0	2,905	. 03/31/2024 .	. 2.A PL
30226#-AB-7	EXTREME PLASTICS PLUS HOLDINGS LLC - CAP		08/01/2023 .	Direct		35,713	35,713	35,809	35,729	0	(15)	0	(15)	0	35,713	0	0	0		. 03/31/2024 .	. 2.B PL
30297*-AC-3	FPG INTERMEDIATE HOLDCO, LLC - DELAYED D	0	09/29/2023 .	Direct		1, 137	1,137	991	1,000	0	25	0	25	0	1, 137	0	0	0	(61)	. 03/05/2027 .	. 5.B GI
30297*-AE-9	FPG INTERMEDIATE HOLDCO, LLC - TERM LOAN	0	09/29/2023 .	Direct		50,628	50,628	49,742	50,538	0	90	0	90	0	50,628	0	0	0	2,347	. 03/05/2027 .	. 5.B GI
30305#-AA-3	FCA, LLC - TERM LOAN	0	08/04/2023 .	Direct		58,065	58,065	57,368	57,882	0	182	0	182	0	58,065	0	0	0	4,854	. 01/21/2026 .	. 3.B
30305#-AA-3	FCA, LLC - TERM LOAN	0	09/29/2023 .	Direct		67,742	67,742	66,929	67,466	0	276	0	276	0	67,742	0	0	0	5,756	. 01/21/2026 .	. 5.B
30323K-AC-6	FR REFUEL LLC 1L TLB CL		09/29/2023 .	Redemption @ 100.00		279	279	276	277	0	0	0	0	0	277	0	2	2	21	. 11/02/2028 .	. 4.C FE
31190#-AA-9	FASTENER DISTRIBUTION HOLDINGS, LLC - TE		09/29/2023 .	Direct		148	148 .	145	147	0	1	0	1	0	148	0	0	0	10	. 10/01/2025 .	. 4.C
31190#-AC-5	FASTENER DISTRIBUTION HOLDINGS, LLC - TH		09/29/2023 .	Direct		110	110	109	3	0	0	0	0	0	110	0	0	0	3	. 10/01/2025 .	. 4.C
33852#-AB-2	FLASH TOPCO, INC. (AKA BEVERLY MERGER SU		09/29/2023 .	Direct		685	685	678	684	0	1	0	1	0	685	0	0	0	55	. 10/26/2028 .	. 5.B GI
34354*-AA-9	FLOWORKS INTERNATIONAL LLC - TERM LOAN		08/01/2023 .	Direct		(161,619)	37,655 .	36,714	0	0	(17,878)	0	(17,878)	0	19,673	0	(181, 291)	(181,291)	2,991	. 01/20/2028 .	4.B
34637#-AA-4	FORMERRA, LLC - INITIAL TERM LOAN		09/29/2023 .	Direct		16,013	16,013	15,493	15,948	0	65	0	65	0	16,013	0	0	0	1,459	. 11/01/2028 .	4.A
34637#-AB-2	FORMERRA, LLC - INITIAL DDTL LOAN		09/29/2023 .	Direct		477	477	469	0	0	J0	0	ļ0	0	477	0	0	0	26	. 11/01/2028 .	4.A
34955*-AH-7	FORTIS SOLUTIONS GROUP, LLC - DELAYED DR		09/29/2023 . 09/29/2023 .	Direct		8				0	······0	0	0	0	8	0	0			. 10/13/2028 . . 10/13/2028 .	. 2.C PL
34955*-AJ-3 34955*-AK-0	FORTIS SOLUTIONS GROUP, LLC - CLOSING DA		09/29/2023 . 09/29/2023 .	Direct						0	2	0	2	0		0	0		232	. 10/13/2028 . . 10/15/2027 .	. 2.C PL
	*		09/29/2023 .	Direct		30,482	30,482		30,482			0			30,482				2,902		
	FORTIS SOLUTIONS GROUP, LLC - FIRST AMEN FOUNDATION CONSUMER BRANDS, LLC - FIRST		09/29/2023 . 09/18/2023 .	Direct					29.700	0	0	0	0	0			0			. 10/13/2028 . . 02/12/2027 .	2.C
3004Z#-AB-8	FUUNDATION CONSUMER BRAINDS, LLC - FIRST	U	UB/ 18/ ZUZ3 .	Direct		29,/56	29,/50	29,494	29,700	0	56	U		JU	29,/56	J	JU			. 02/12/202/ .	4.0

				Show All Lo	ong-Term Bo	onds and Sto	ck Sold, Re	deemed or (
1	2	3 4	5	6	7	8	9	10	Ch	nange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
									11	12	13	14	15							NAIC
																				Desig-
																				nation,
																				NAIC
												Total	Total							Desig-
											Current	Change in	Foreign					Bond		nation
											Year's	Book/	Exchange	Book/				Interest/		Modifier
								Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
								Book/	Unrealized	Year's	Temporary		Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairmen		/Adjusted	Value at	Gain	Gain	Total Gain		tractual	Admini-
Ident-		For- Dispo	sal Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on		(Loss) on	During	Maturity	strative
ification	Description	eign Dat		Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion		13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	FOUNDATION CONSUMER BRANDS, LLC - 2023 T	09/18/2		Otock	28,398	28,398	27,546	Value	(Decrease)	53		53	value	28,398	Disposar	Disposai	Disposai	335	. 02/12/2027 .	4 R
		09/18/2					-	405.005				5,829							. 12/07/2023 .	
35091*-AC-0					501, 193	501, 193	489,165	495,365		5,829				501, 193	0	0		32,830		. 5.B
	GS ACQUISITIONCO, INC INITIAL TERM LO	09/29/2			14,696	14,696	14,566	14,674	0	21		21	0	14,696	0	0		1,189	. 05/25/2026 .	. 3.B PL
36457W-AD-3	GALWAY BORROWER LLC - CLOSING DATE TERM	09/29/2			20,841	20,841	20,499	20,803	0	38	0	38	0	20,841	0	0	0		. 09/29/2028 .	. 4.A PL
37255Q-AC-0	GEO PARENT CORPORATION - INITIAL TERM LO	09/29/2			19,201	19,201	19,084	5, 157	0	21	0	21	0	19,201	0	0	0	1,992	. 12/19/2025 .	. 4.B FE
37363#-AB-5	GEUNGICA PINE CLUIHIERS, LLC - IERM LOAN	07/20/2			4, 112	4,112	4,016	4,112	0	0	0	0	0	4,112	0	0	0	158	. 11/13/2023 .	. J.B
37363#-AC-3	GEORGICA PINE CLOTHIERS, LLC - CLOSING D	09/29/2			243	243	237	243	0	0	0	0	0	243	0	0	0	19	. 11/13/2023 .	. 3.A
	GEORGICA PINE CLOTHIERS, LLC - SECOND AM	09/29/2			170	170	165	170	0	0	0	0	0	170	0	0	0	13	. 11/13/2023 .	. 3.A
37363#-AE-9	GEORGICA PINE CLOTHIERS, LLC - THIRD AME	09/29/2			5, 189	5, 189	5,058	5, 188	0	0	0	0	0	5, 189	0	0	0	410	. 11/13/2023 .	. 3.A
37476Y-AB-8	GIBSON BRANDS 1L TLB CL	09/29/2			250	250	248	248	0	0	0	0	0	248	0	2	2	19	. 06/23/2028 .	. 5.A FE
38036@-AA-4	GOETTL HOME SERVICES, LLC - CLOSING DATE	09/29/2			11	11	11	0	0	0	0	0	0	11	0	0	0	1	. 12/10/2027 .	. 5.B
38036@-AC-0	GOETTL HOME SERVICES, LLC - TERM LOAN A	09/29/2			893	893	884	892	0	1	0	1	0	893	0	0	0	68	. 12/10/2027 .	. 5.B GI
38036@-AD-8	GOETTL HOME SERVICES, LLC - DELAYED DRAW	09/29/2			57	57	57	57	0	0	0	0	0	57	0	0	0	4	. 12/10/2027 .	. 5.B GI
38528#-AA-7	GRAND CIRCLE HOLDINGS, LLC - TERM LOAN (09/29/2			16,065	16,065	15,858	16,062	0	3	0	3	0	16,065	0	0	0	2,075	. 02/26/2026 .	. 5.B
38528#-AA-7	GRAND CIRCLE HOLDINGS, LLC - TERM LOAN (09/29/2			16,065	16,065	15,858	16,015	0	50	0	50	0	16,065	0	0	0	1,719	. 02/26/2026 .	. 5.B
40135@-AA-0	GUARDIAN DENTISTRY PRACTICE MANAGEMENT,	09/29/2			1,520		1,497	1,516	0	3	0	3	0	1,520	0	0	0	133	. 12/29/2026 .	. 5.A
40135@-AB-8	GUARDIAN DENTISTRY PRACTICE MANAGEMENT,	09/29/2			2,939	2,939	2,927	2,939	0	0	0	0	0	2,939	0	0	0	257	. 12/29/2026 .	. 5.A
40135@-AC-6	GUARDIAN DENTISTRY PRACTICE MANAGEMENT,	09/29/2			984	984	984	984	0	0	0	0	0	984	0	0	0	86	. 08/20/2026 .	. 5.A
40248@-AA-4	GULF PACIFIC ACQUISITION, LLC - TERM LOA	09/29/2			6,607	6,607	6,502	6,594	0	13	0	13	0	6,607	0	0	0	554	. 09/29/2028 .	. 5.B
40248@-AB-2	GULF PACIFIC ACQUISITION, LLC - DELAYED	09/29/2			429	429	424	0	0	0	0	0	0	429	0	0	0	20	. 09/29/2028 .	. 5.B
40331@-AA-2	GUSMER ENTERPRISES, INC TERM LOAN A	09/29/2			3,608	3,608	3,548	3,600	0	8	0	8	0	3,608	0	0	0	323	. 05/07/2027 .	. 4.C
40331@-AB-0	GUSMER ENTERPRISES, INC DELAYED DRAW	09/29/2	23 . Direct		2,370	2,370		2,368	0	2	0	2	0	2,370	0	0	0	196	. 05/07/2027 .	. 4.C
40331@-AB-0	GUSMER ENTERPRISES, INC 1ST AMENDMENT	09/29/2	23 . Direct		1,317	1,317	1,306	1,315	0	2	0	2	0	1,317	0	0	0	108	. 05/07/2027 .	. 4.C
40467A-AC-3	HELP AT HOME (HAH GROUP) 1L TL CL	09/29/2	23 . Redemption @ 100.00		222	222	218	219	0	0	0	0	0	220	0	2	2	17	. 10/22/2027 .	. 4.C FE
40467A-AD-1	HELP AT HOME 10/20 (DDTL 2) DE 0.000% 10	09/29/2			28	28	28	28	0	0	0	0	0	28	0	0	0	2	. 10/22/2027 .	. 4.C FE
42257*-AB-8	HEALTHPRO HOLDINGS INC REVOLVING LOAN	09/05/2	23 . Direct		113,902	113,902	113,681	89, 118	0	156	0	156	0	113,902	0	0	0	8,672	. 03/09/2026 .	. 4.B PL
43455#-AB-2	HOFFMASTER GROUP, INC TERM LOAN	07/11/2			4,652,933	4,838,774	4,652,136	0	0	14,352	0	14,352	0	4,669,428	0	(16,495)	(16,495)	208, 161	. 02/24/2028 .	. 4.B
43455#-AC-0	HOFFMASTER GROUP, INC REVOLVING LOAN	09/01/2	23 . DIRECT		258,591	258,591	248,517	0	0	13,702	0	13,702	0	258,591	0	0	0	10,364	. 02/24/2028 .	. 4.B
44414J-AB-2	HUDSON TECHNOLOGIES COMPANY - REVOLVING	08/21/2	23 . Direct		603,960	603,960	603,960	603,960	0	0	0	0	0	603,960	0	0	0	54,275	. 03/02/2027 .	. 4.B
44804@-AB-0	HUSKIES PARENT, INC CLOSING DATE TERM	09/29/2	23 . Direct		3,310	3,310		3,303	0	7	0	7	0	3,310	0	0	0	289	. 11/03/2028 .	. 3.B PL
44938*-AA-3	ICIMS, INC INTEREST DDTL	08/22/2	23 . Direct		85,719	85,719	85,719	0	0	0	0	0	0	85,719	0	0	0	0	. 08/18/2028 .	. 3.B
44938*-AA-3	ICIMS, INC INTEREST DDTL	08/22/2	23 . Direct		31,565	31,565	31,565	0	0	0	0	0	0	31,565	0	0	0	0	. 08/18/2028 .	. 4.B
44955@-AA-9	IF&P HOLDING COMPANY, LLC - INITIAL TERM	07/01/2	23 . Direct		4,640	4,640	4,549	4,633	0	8	0	8	0	4,640	0	0	0	223	. 10/03/2028 .	. 4.C
45582#-AC-1	BRADYIFS HOLDINGS, LLC - 2021 TRANCHE B	09/29/2	23 . Direct		3,993	3,993	3,953	3,984	0	9	0	9	0	3,993	0	0	0	336	. 11/22/2025 .	. 5.A PL
45582#-AF-4	BRADYIFS HOLDINGS, LLC - 2022-2 DELAYED	09/29/2	23 . Direct		6,729	6,729	6,729	3,337	0	0	0	0	0	6,729	0	0	0	420	. 11/22/2025 .	. 5.A PL
45582#-AG-2	BRADYIFS HOLDINGS, LLC - 2022 TRANCHE B	09/29/2	23 . Direct		408	408	387	402	0	5	0	5	0	408	0	0	0	44	. 11/22/2025 .	. 5.A PL
45582#-AH-0	BRADYIFS HOLDINGS, LLC - 2022-3 DELAYED	09/29/2	23 . Direct		215	215	215	0	0	0	0	0	0	215	0	0	0	12	. 11/22/2025 .	. 5.A PL
45633@-AA-6	INDUSTRIAL SERVICE SOLUTIONS WC, INC	09/01/2		.	77,446	77,446	77,446	0	0	0	0	0	0	77,446	0	0	0	2,957	. 12/14/2027 .	. 4.B PL
45633@-AB-4	INDUSTRIAL SERVICE SOLUTIONS WC, INC	07/03/2		.	11, 181	11,181	10,902	0	0	29	0	29	0	11, 181	0	0	0	760	. 12/14/2027 .	. 4.B
45720@-AA-0	INHABITIQ HOLDCO, INC (FKA PB-VB HOLDCO	09/29/2		.	11,932	11,932	11,812	11,905	0	27	0	27	0	11,932	0	0	0	963	. 07/24/2025 .	. 2.C PL
45720@-AB-8	INHABITIQ HOLDCO, INC (FKA PB-VB HOLDCO	09/29/2			6,818	6,818		6,805	0	13	0	13	0	6,818	0	0		550	. 07/24/2025 .	
45720@-AC-6	INHABITIQ HOLDCO, INC (FKA PB-VB HOLDCO	09/29/2			373	373	369	372	0	1	0	1	0	373	0	0	0	30	. 07/24/2025 .	. 2.C PL
45773#-AA-4	INNOPAK INDUSTRIES, INC DELAYED DRAW	09/28/2			3.828		3,797			7	0	7	0		0	0		317	. 03/05/2025 .	. 5.B
45773#-AB-2	INNOPAK INDUSTRIES, INC CLOSING DATE	09/28/2			3.589					15	0	15	0			0		302	. 03/05/2025 .	. 5.B
45773#-AB-2	INNOPAK INDUSTRIES, INC FIRST AMENDME	09/28/2			296	296	292	295	n	1	n	1	n	296	n		n	27	. 03/05/2025 .	
	INTEVA PRODUCTS, LLC - INITIAL TERM LOAN	09/29/2			12.581	12.581		12.541	0	40	0	40	0	12.581	0	0		1,172	. 06/27/2025 .	
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					Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Red	deemed or C												
1	2	3	4	5	6	7	8	9	10	Cł	nange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	svo
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on		(Loss) on	During	Maturity	
ification	Description	eian	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	,	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
46115@-AB-9	INTEVA PRODUCTS, LLC - FIRST AMENDMENT T	o.g	. 09/29/2023 .	Direct	Otook	5,752	5,752	5,666	5,734	0	18	111200	18	٥	5,752	0	0	0	536	. 06/27/2025 .	. 4.C PL
46115@-AC-7	INTEVA PRODUCTS, LLC - SIXTH AMENDMENT T		. 09/29/2023 .	Direct		13, 154		12,891			56		56						1,226	. 06/27/2025	
46488*-AB-0	ISOLVED, INC AMENDMENT NO. 4 DELAYED		. 09/29/2023 .	Direct		3,855		3,818			0		0						353	. 10/22/2026 .	
46488*-AD-6	ISOLVED, INC AMENDMENT NO. 4 TERM LOA		. 09/29/2023 .	Direct		2.891	2.891	2.862	2.886						2.891				220	. 10/22/2026 .	
46488*-AD-6 46650K-AB-7	JP INTERMEDIATE B. LLC - INITIAL TERM LO		. 09/29/2023 .	Pavdown			543,826	538,387			6.694		6.694		677.986			U	13,779	. 10/22/2026 .	
46650K-AB-7	JP INTERMEDIATE B, LLC - INITIAL TERM LO		. 07/14/2023 .	Paydown		25.446	ა4ა,620		25.446		0,094		0,094		677,986				13,779	. 11/15/2025 .	
47009@-AA-8	JAGUAR PARENT. INC INITIAL TERM LOAN		. 08/31/2023 .	Direct		7.562	7,562	7,373			46		46						748	. 08/31/2027	. 4.B
47009@-AA-8 47009@-AB-6	JAGUAR PARENT, INC INITIAL TERM LOAN		. 08/31/2023 .	Direct							46		46							. 08/31/2027 .	
47009@-AB-6 48262H-AC-8	Graduat Francist, 1861 Hitting Sections St. 1881		. 09/25/2023 .	Direct		14.622	1,901	1,834	1,901						1,901				817	. 04/21/2027	. 4.B FE
	WELLFUL INC INITIAL TERM LOAN (FIRST		. 09/29/2023 .	Direct		4,342		4, 183											358		
48773#-AA-8	KELLERMEYER BERGENSONS SERVICES, LLC - I			Direct																. 11/07/2026	. 4.A PL
50012#-AB-3	RODIAK CAKES, LLC - INTITAL TERM LOAN		. 09/29/2023 .	Direct		742	742	735	741	0		0				0			87	. 06/30/2027	
546240-AB-7	LOUISIANA FISH FRY PRODUCTS, LTD INIT		. 09/29/2023 .	Direct		702	702	695	701	0		0			702	0			86	. 07/30/2027	. 5.B GI
55392*-AC-4	MBS SERVICES HOLDINGS, LLC - FIRST AMEND		. 09/29/2023 .	Direct		99,601	99,601	97,661	98,521	0		0				0				. 02/26/2026 .	
55392*-AD-2	MBS SERVICES HOLDINGS, LLC - FIRST AMEND		. 09/29/2023 .	Direct		166,005	166,005	164,389	163,849	0	2/9	0	2/9		166,005	0			18,608	. 02/26/2026 .	
553980-AA-0	MUP GM HULDING, LLC - DELAYED DRAW TERM			Direct						0	0	0				0			14	. 11/24/2026 .	1
55398@-AC-6	MOP GM HOLDING, LLC - INITIAL TERM LOAN		. 09/29/2023 . . 09/29/2023 .	Direct		1,558 167	1,558 167		1,555	0	3	0	3		1,558 167	0			168	. 11/24/2026 .	
55398@-AD-4	MOP GM HOLDING, LLC - DELAYED DRAW TERM		. 09/29/2023 .	Direct		167		100	100	0	0	0		0	100	0	0		13	. 11/24/2026 .	. 3.A PL
55398@-AE-2 55398@-AF-9	MOP GM HOLDING, LLC - SUPPLEMENTAL DELAY			Direct			100	183	183	0	0	0			183	0			8	. 11/24/2026 .	
553980-AF-9	MOP GM HOLDING, LLC - SUPPLEMENTAL DELAY		. 09/29/2023 .	Direct		109	183	108	109						109				15	. 11/24/2026 .	
55398@-AG-7	MOP GM HOLDING, LLC - SUPPLEMENTAL DELAY MOP GM HOLDING, LLC - SUPPLEMENTAL DELAY		. 09/29/2023 .	Direct		21	21	108	21						21				9	. 11/24/2026 . . 11/24/2026 .	
55398@-AJ-1	MOP GM HOLDING, LLC - SUPPLEMENTAL DELAY		. 09/29/2023 .	Direct		37	37	36	37						37					. 11/24/2026 .	
55398@-AJ-1	MOP GM HOLDING, LLC - SUPPLEMENTAL TERM		. 09/29/2023 .	Direct		548	548	543	547						548				45	. 11/24/2026 .	
55398@-AL-6	MOP GM HOLDING, LLC - SUPPLEMENTAL TERM		. 09/29/2023 .	Direct		548	76	76	76						76				40	. 11/24/2026 .	
55398@-AN-2			. 09/29/2023 .	Direct		76	76	76	76						76				0	. 11/24/2026 .	
554060-AB-8	MOP GM HOLDING, LLC - SECOND SUPPLEMENTA MAPF HOLDINGS, INC REVOLVING LOAN		. 09/29/2023 .	Direct		3,256		3,256											126	. 12/16/2026 .	
55406@-AC-6	MAPE HOLDINGS, INC REVOLVING LOAN		. 09/29/2023 .	Direct		2.440		2,413	2,436						2,440				188	. 12/16/2026	
554080-AC-6	MBS SERVICES HOLDINGS, LLC - REVOLVING L		. 09/29/2023 .	DIRECT			415,771	415,413			559		559		415,771			n	51,934	. 02/26/2026	
55910R-AF-0	MAGENTA BUYER LLC - THIRD AMENDMENT INCR		. 09/29/2023 .	Direct		3.398	3.398	3.058	3.360	0	30		30		3.398	0		0	194	. 07/27/2028	
56532*-AC-3	MAPLE MOUNTAIN ENTERPRISES, INC ADDIT		. 07/01/2023 .	Direct		1,722			1,717		5		5		1,722				105	. 06/30/2026	
56629@-AA-9	MAPONE VELLOWSTONE BLIVED INC ADDIT		. 09/29/2023 .	Direct		896	896	878	894						896				77	. 06/23/2028	
566290-AB-7	MARCONE VELLOWSTONE BLIVED INC _ DELAYED		. 09/29/2023 .	Direct		296	296	296	296	0	0		0		296	0		0	25	. 06/23/2028	. 3.C PL
56629@-AC-5	MARCONE YELLOWSTONE BUYER INC ELEKT A		. 09/29/2023 .	Direct		924	924	906	922						924				79	. 06/23/2028	3.0 FL
566290-AD-3	MARCONE YELLOWSTONE BUYER INC FIRST A		. 09/29/2023 .	Direct		328	328	328	328						328				29	. 06/23/2028	. 3.C
56629E-AF-9	MARCONE YELLOWSTONE BUYER INC THIRD A		. 09/29/2023 .	Direct		528	528	507	525						528				46	. 06/23/2028 .	
56855*-AA-6	MARIO PURCHASER II.C - DELAYED DRAW TERM		. 09/29/2023 .	Direct		293	293	291	186						293				24	. 04/26/2029	
56855*-AC-2	MARIO PURCHASER, LLC - DELATED DRAW TERM		. 09/29/2023 .	Direct		1.204	1,204	1.180	1,201	n	2		2		1.204	n	o	n	24	. 04/26/2029 .	
57679*-AA-8	MATHNASIUM. LLC - REVOLVING FACILITY LOA		. 07/11/2023 .	Direct		2.930		2,711			40		40			^			197	. 11/15/2027	. 5.B GI
57679*-AB-6	MATHNASIUM, LLC - TERM B LOAN		. 09/29/2023 .	Direct		519	519	514	519	n	1		19		519	n	o	n	40	. 11/15/2027	
57722*-AB-3	MATTRESS WAREHOUSE, LLC - TERM LOAN		. 07/03/2023 .	Direct		10.036	10,036	9,914	10.019	n	17	n	17	o	10.036	n	n	n	646	. 12/15/2026 .	
57780#-AB-8	MAY MANUFACTURING. LLC (AKA ARTESIAN SPA		. 07/03/2023 .	Direct		5.332	5,332	5.251	5.320	n	10		10		5.332	n		n	358	. 09/23/2026 .	
57780#-AC-6	MAY MANUFACTURING TIC (AKA ARTEGIAN ODA		. 07/03/2023 .	Direct		3,438			3,320	n	12	n	0	o	3,438	n	n	n	231	. 09/23/2026 .	
57906H-AD-9	Modfee T/L R (01/22)		. 09/29/2023 .	Direct		500	500	498	500	n	n				500	n		n	28	. 02/02/2029	
58343*-AA-2	MESSENGER, LLC - DELAYED DRAW TERM LOAN		. 09/29/2023 .	Direct		43	43	498	43	n	n		n		43	n	n	o	20 1	. 12/28/2027 .	. 5.B GI
	MESSENGER, LLC - DELATED DRAW TENW LOAN		. 09/29/2023 .	Direct		769	769	761	768	n	1		1		769	n		n	63	. 12/28/2027 .	
	MESSENGER IIC - DELAYED DRAW TERM LOAN	1	09/29/2023 .	D:4		88		88		J	ļ		ļ			J				12/28/2027	

					Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Red	leemed or C	Otherwise I	Disposed o	of During th	he Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Cł	nange In Bo	ok/Adjusted	Carrying Val	lue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
60368*-AA-8	MINISTRY BRANDS HOLDINGS, LLC - INITIAL		. 09/29/2023 .	Direct		1,619	1,619	1,603	1,617	0	2	0	2	0	1,619	0	0	0 .	129	. 12/29/2028 .	. 5.B GI
60368*-AB-6	MINISTRY BRANDS HOLDINGS, LLC - DELAYED		. 09/29/2023 .	Direct		83	83	83	0	0	0	0	0	0	83	0	0	0 .	8	. 12/29/2028 .	. 5.B
60920#-AB-3	MONDEE, INC TERM LOAN A		. 07/01/2023 .	Direct		58,906	58,906	55,403	57,543	0	130	0	130	0	58,906	0	0	0 .	4,203	. 12/23/2024 .	. 5.B GI
61775N-AF-1	MORPHE, LLC - INITIAL TERM LOAN (FIRST L		. 07/01/2023 .	Direct		126	0	0	0	0	126	0	126	0	126	0	0	0 .	0	. 08/14/2026 .	. 6. PL
62982#-AA-6	NTI CONNECT, LLC - FIRST AMENDMENT TERM		. 09/29/2023 .	Direct		3,297	3,297			0	11	0	11	0	3,297	0	0	0 .	316	. 11/30/2024 .	. 5.B
62985#-AF-2	NSG BUYER, INC INITIAL TERM LOAN RETI		. 09/29/2023 .	Direct		21,746	21,746	21,537	20,862	0	28	0	28	0	21,746	0	0	0 .	1,841	. 11/01/2029 .	1 -
62985#-AG-0	NSG BUYER, INC DELAYED DRAW TERM LOAN		. 09/29/2023 .	DIRECT		35,813	35,813	35,813	0	0	0	0	0	0	35,813	0	0	0 .	4, 170	. 11/01/2029 .	
64072U-AE-2	CSC HOLDINGS, LLC (FKA CSC HOLDINGS INC		. 07/17/2023 .	Direct		123	123	122	123	0	0	0	0	0	123	0	0	0	6	. 07/17/2025 .	
64072U-AK-8	CSC HOLDINGS, LLC (FKA CSC HOLDINGS INC		. 07/17/2023 .	Direct		101	101	101	101	0	0	0	0	0	101	0	0	0	4	. 04/15/2027 .	. 4.B FE
64431#-AG-6	NEW ERA TECHNOLOGY, INC CLOSING DATE		. 09/29/2023 .	Direct		3,728	3,728	3,690		0	6	0	6	0	3,728	0	0	0	374	. 10/31/2026 .	
65500#-AC-8	NOBLE YOU GROUP HOLDING, LLC - ADDITIONA		. 07/01/2023 .	Direct		528	528	518	524	0	5	0	5	0	528	0	0	0	36	. 01/08/2024 .	. 4.C
65500#-AC-8	NOBLE YOU GROUP HOLDING, LLC - ADDITIONA		. 09/29/2023 .	Direct		617	617	605	609	0	8	0	8	0	617	0	0	0	61	. 01/08/2024 .	. 4.C PL
65500#-AD-6	NOBLE YOU GROUP HOLDING, LLC - SECOND AD		. 09/29/2023 .	Direct		16, 169	16, 169	15,947	0	0	20	0	20	0	16,169	0	0	0	322	. 01/31/2026 .	. 4.C
65960#-AA-5 65960#-AC-1	NORTH HAVEN STACK BUYER, LLC - INITIAL T		. 09/29/2023 . . 08/17/2023 .	Direct		5.808	605 5.808	599	604	0	1	0	1	0		0	0	0	37	. 07/16/2027 .	. 3.B PL
	NORTH HAVEN STACK BUYER, LLC - DELAYED D			Direct				- 1	4,628	0	0				5,808	0			368	. 07/16/2027 .	. 3.B PL
65960#-AD-9 66707R-AC-1	NORTH HAVEN STACK BUYER, LLC - DDTL-1		. 09/29/2023 . . 09/29/2023 .	Direct		10,473	67 10,473						0							. 07/16/2027 . . 11/12/2026 .	. 0.5
67096@-AD-4	INUTION OR OF SERVICES, INC IENN D		. 09/29/2023 .	Direct		10,473	526	516	524		9		9		526	٥			40	. 10/24/2025 .	
68347*-AA-7	OPCO BORROWER, LLC - TERM LOAN		. 07/17/2023 .	Direct		43,272	43,272	42,840	43,238		35		35	0	43,272	٥	0		2,490	. 10/24/2023 . . 08/19/2027 .	4 C
68572C-AC-2	ORCHID MERGER SUB II. LLC - INITIAL TERM		. 09/29/2023 .	Direct		29.604	29.604	27.979		0		0	252	0	29.604	0	0	0	2,202	. 07/27/2027 .	. 5.B FE
693270-AA-7	PCX HOLDING CORP INITIAL TERM LOAN		. 09/29/2023 .	Direct		6,200	6,200	6,045		0	20	0	20	0	6,200	0	0	0	533	. 04/22/2027 .	5.A
69327@-AB-5	PCX HOLDING CORP DELAYED DRAW TEM LOA		. 09/29/2023 .	Direct		3.100	3,100	3,061		0	5	0	5	0	3.100	0	0	0	267	. 04/22/2027 .	. 5.A
693940-AE-7	PT INTERMEDIATE HOLDINGS III, LLC - INIT		. 09/29/2023 .	Direct		7,864	7,864	7,864	7,864	0	0	0	0	0	7,864	0	0	0 .	655	. 11/01/2028 .	. 3.C PL
69394@-AF-4	PT INTERMEDIATE HOLDINGS III, LLC - 2022		. 09/29/2023 .	Direct		5,016	5,016	4,966	5,010	0	6	0	6	0	5,016	0	0	0 .	421	. 11/01/2028 .	. 3.C PL
69419*-AA-8	PT INTERMEDIATE HOLDINGS III, LLC - TERM		. 09/29/2023 .	Direct		13,063	13,063	12,856	13,036	0	27	0	27	0	13,063	0	0	0 .	1,088	. 11/01/2028 .	. 3.C PL
69433*-AA-0	PVI HOLDINGS, INC FIRST OUT TERM LOAN		. 09/29/2023 .	Direct		6,049	6,049	5,973	6,040	0	10	0	10	0	6,049	0	0	0 .	388	. 01/18/2028 .	. 3.A PL
69527@-AB-3	PADI HOLDCO, INC CLOSING DATE TERM LO		. 09/29/2023 .	Direct		735	1,020	1,004	733	0	0	0	0	0	735	0	0	0 .	102	. 04/26/2024 .	. 3.B PL
69916*-AA-6	PARAMEDICS LOGISTICS OPERATING COMPANY,		. 09/28/2023 .	Direct		181,515	181,515	181,515	74,718	0	0	0	0	0	181,515	0	0	0 .	9,749	. 07/08/2025 .	. 4.C PL
70217@-AA-8	PAS PARENT INC. (AKA PACE MIDCO CORP.)		. 09/29/2023 .	DIRECT		27,205	27,205	27,205	0	0	0	0	0	0	27,205	0	0	0 .	373	. 12/29/2028 .	. 5.B GI
70217@-AB-6	PAS PARENT INC. (AKA PACE MIDCO CORP.)		. 09/29/2023 .	DIRECT		236,219	236,219	236,219	55,991	0	0	0	0	0	236,219	0	0	0 .	19,346	. 12/30/2027 .	. 5.B GI
70217@-AC-4	PAS PARENT INC. (AKA PACE MIDCO CORP.)		. 09/29/2023 .	Direct		2,853	2,853	2,829	2,761	0	3	0	3	0		0	0	0 .	243	. 12/29/2028 .	
703220-AA-0	PATIENTPOINT NETWORK SOLUTIONS, LLC - CL		. 09/08/2023 .	Direct		1, 183,400	1, 183, 400	1, 150, 857	1 , 165 , 193	0	18,207	0	18,207	0	1,183,400	0	0	0 .	100, 191	. 03/07/2025 .	
70344E-AD-9	PATRIOT GROWTH INSURANCE SERVICES, LLC		. 09/29/2023 .	Direct		935	935	928	934	0	1	0	1	0	935	0	0	0 .	80	. 10/16/2028 .	
70382#-AB-3	SYSTEM PAVERS, LLC - TERM LOAN		. 09/29/2023 .	Direct		9,624	9,624	9,383		0	39	0	39	0	9,624	0	0	0 .	1,011	. 09/08/2027 .	. 4.A PL
. 70886@-AA-8	PENNSYLVANIA MACHINE WORKS, LLC - TERM L		. 09/26/2023 .	Direct		6,010	6,010	5,908	5,992	0	18	0	18	0	6,010	0	0	0	527	. 03/06/2027 .	. 5.B
71360H-AB-3	Peraton Corp (Peraton Inc.) Initial Term		. 07/11/2023 .	BANK/CHEM/CP/IPA. NY		94.933	95.961	95.309	95.467	0	56	0	56	0	95.522	0	(590)	(590)	4,435	. 02/23/2028 .	. 4.A FE
72350*-AA-3	PINNACLE TREATMENT CENTERS, INC DELAY		. 09/29/2023 .	Direct		462	462	462	462	0	0	0	0	0	462	0	0	(330)	29	. 02/20/2020 . . 01/02/2026 .	
72350*-AB-1	PINNACLE TREATMENT CENTERS, INC REVOL		. 08/31/2023 .	DIRECT		15.410	15.410		0										358	. 01/02/2026 .	
72350*-AC-9	PINNACLE TREATMENT CENTERS. INC ACOUI		. 09/29/2023 .	Direct		1,214	1,214			0	0	0	0	0		0	0		110	. 01/02/2026 .	1 -
73116*-AB-4	POLK ACQUISITION CORP INITIAL TERM LO		. 09/29/2023 .	Direct		1, 133		1,126		0	0	0	0	0		0	0		109	. 12/20/2024 .	
73116*-AF-5	POLK ACQUISITION CORP HOFFMAN DDTL		. 09/29/2023 .	Direct		90	90	90	89	0	0	0	0	0	90	0	0	0	9	. 12/20/2024 .	
73237@-AF-7	POND HOLDINGS, INC INITIAL TERM LOAN		. 07/03/2023 .	Direct		16,126	16,126	15,803	0	0	31	0	31	0	16,126	0	0	0 .	758	. 06/30/2027 .	. 4.B PL
73237@-AG-5	POND HOLDINGS, INC REVOLVER		. 08/03/2023 .	Direct		181,868	181,868	178,836	148,525	0	3,031	0	3,031	0	181,868	0	0	0 .	16,143	. 06/30/2027 .	. 4.B PL
	POND HOLDINGS, INC DELAYED DRAW TERM		. 07/03/2023 .	Direct		720	720	713	0	0	1	0	1	0	720	0	0	0 .	34	. 06/30/2027 .	. 4.B
73237@-AJ-9	POND HOLDINGS. INC ADDITIONAL TERM LO	1	. 07/03/2023 .	Direct		683	683	669	0	0	1 1	0	L1	0	683	0	0	0	20	. 06/30/2027 .	4 B

					Show All Lo	ng-Term Bo	onds and Stoo	ck Sold, Red	deemed or C	Otherwise	Disposed o	of During th	he Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Cl	nange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized		Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying		,			,	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eian		of Purchaser	Stock		Par Value	Cost	, ,	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	Disposal	` '	Disposal		Date	
	Description	eigii			SIUCK	eration			Value	(Decrease)		nized	13)	Value		Disposai	Disposal	Disposai	Year		Symbol
73936@-AA-2	POWERHOUSE INTERMEDIATE, LLC - INITIAL T		. 09/29/2023 .	Direct		10,602	10,602	10,363	10,560	0	41	0	41	0	10,602	0	0	0	914	01/12/2027 .	. 5.B
73936@-AB-0	POWERHOUSE INTERMEDIATE, LLC - REVOLVING		. 07/19/2023 .	Direct		65,925	65,925	63,871	65,701	0	224	0	224	0	65,925	0	0	0	3,918	01/12/2027 .	. 4.B PL
73938*-AA-2	POY HOLDINGS, LLC - INITIAL TERM LOAN		. 09/29/2023 .	Direct		1,401	1,401		1,397	0	4	0	4	0	1,401	0	0	0	112	11/16/2027 .	. 2.C PL
73938*-AB-0	POY HOLDINGS, LLC - DELAYED DRAW TERM LO		. 09/29/2023 .	Direct		66	66	66	66	0	0	0	0	0	66	0	0	0	6	11/16/2027 .	. 2.C PL
74016*-AA-5	PRECINMAC (US) HOLDINGS INC U.S. LOAN		. 09/29/2023 .	Direct		3,290			3,281	0	8	0	8	0	3,290	0	0	0	244	08/31/2027 .	. 4.C PL
74016*-AB-3	PRECINMAC (US) HOLDINGS INC DDTL		. 09/29/2023 .	Direct		954	954	946	952	0	ļ1	0	ļ1	0	954	0	0	0	80	08/31/2027 .	. 4.C PL
74016*-AC-1	PRECINMAC (US) HOLDINGS INC 2022 TERM		. 09/29/2023 .	Direct		40	40	39	40	0	0	0	0	0	40	0	0	0	3	08/31/2027 .	. 4.C PL
74280@-AC-8	PROCURE ACQUIRECO, INC TERM LOAN		. 09/29/2023 .	Direct		1,302		1,289	1,301	0	1	0	J1	0	1,302	0	0	0	57	12/20/2028 .	. 5.B
74356*-AC-9	PROJECT NIKE PURCHASER, LLC - TERM LOAN		. 07/01/2023 .	Direct		5	5	5	5	0	0	0	0	0	5	0	0	0	0	04/19/2029 .	. 3.B
74356*-AC-9	PROJECT NIKE PURCHASER, LLC - TERM LOAN		. 09/29/2023 .	Direct		7,882	7,882	7,827	6,586	0	6	0	6	0	7,882	0	0	0	606	04/19/2029 .	. 5.B
74379*-AC-2	PROVENANCE BUYER LLC - INITIAL TERM LOAN		. 09/29/2023 .	Direct		928	928	908	925	0	2	0	2	0	928	0	0	0	70	06/30/2027 .	. 5.B GI
74379*-AD-0	PROVENANCE BUYER LLC - FIRST AMENDMENT I		. 09/29/2023 .	Direct		707	707	700	706	0	1	0	1	0	707	0	0	0	53	06/30/2027 .	. 5.B GI
74714@-AA-8	PYRAMID HEALTHCARE ACQUISITION CORP T		. 09/29/2023 .	Direct		1, 136	1,136		1, 135	0	1	0	1	0	1,136	0	0	0	82	05/10/2027 .	. 2.C PL
747140-AC-4	PYRAMID HEALTHCARE ACQUISITION CORP D		. 09/29/2023 .	Direct		115	115	115	0	0	0	0	0	0	115	0	0	0	3	05/10/2027 .	. 2.C PL
74714@-AD-2	PYRAMID HEALTHCARE ACQUISITION CORP D		. 09/29/2023 .	Direct		54	54	53	53	0	0	0	0	0	54	0	0	0	4	05/10/2027 .	. 2.C PL
747140-AE-0	PYRAMID HEALTHCARE ACQUISITION CORP D		. 09/29/2023 .	Direct		33	33		33	0	0	0	0	0	33	0	0	0	2	05/10/2027 .	. 2.C PL
747140-AF-7	PYRAMID HEALTHCARE ACQUISITION CORP D		. 09/29/2023 .	Direct		4	4	4	4	0	0	0	0	0	4	0	0	0	0	05/10/2027 .	. 2.C PL
74714@-AG-5	PYRAMID HEALTHCARE ACQUISITION CORP D		. 09/29/2023 .	Direct		9	9	9	9	0	0	0	0	0	9	0	0	0	1	05/10/2027 .	. 2.C PL
74714@-AH-3	PYRAMID HEALTHCARE ACQUISITION CORP D		. 09/29/2023 .	Direct		9	9	9	9	0	0	0	0	0	9	0	0	0	1	05/10/2027 .	. 2.C PL
74714@-AJ-9	PYRAMID HEALTHCARE ACQUISITION CORP D		. 09/29/2023 .	Direct		11	11	11	11	0	0	0	0	0	11	0	0	0	1	05/10/2027 .	. 2.C PL
74714@-AK-6	PYRAMID HEALTHCARE ACQUISITION CORP D		. 09/29/2023 .	Direct		10	10	10	10	0	0	0	0	0	10	0	0	0	1	05/10/2027 .	. 2.C PL
74727D-A@-7	QAD INC INITIAL TERM LOAN		. 09/29/2023 .	Direct		3,660	3,660			0	5	0	5	0	3,660	0	0	0	291	11/05/2027 .	. 5.B GI
75007@-AB-9	RW AM HOLDCO LLC - TERM LOAN		. 09/29/2023 .	Direct		2,644	2,644	2,618	2,641	0	3	0	3	0	2,644	0	0	0	261	04/20/2028 .	. 5.B
75339@-AC-6	RAPID DISPLAYS, INC ADDITIONAL TERM L		. 09/05/2023 .	Direct		2,300	2,300			0	8	0	8	0	2,300	0	0	0	221	04/13/2026 .	. 4.B
75529#-AC-4	REACTION BIOLOGY CORPORATION - TERM LOAN		. 09/29/2023 .	Direct		625	625	619	625	0	1	0	l1	0	625	0	0	0	62	03/15/2029 .	. 5.B
75902@-AA-7	REGIMENT SECURITY PARTNERS LLC - CLOSING		. 07/01/2023 .	Direct		4. 198	4, 198	4 . 148	4, 193	0	5	0	5	0	4.198	0	0	0	317	09/15/2026 .	. 3.C
75902@-AA-7	REGIMENT SECURITY PARTNERS LLC - CLOSING		. 09/29/2023 .	Direct		4. 198	4.198	4.148	4,190	0	8	0	8	0	4.198	0	0	0	341	09/15/2026 .	. 5.B
759020-AB-5	REGIMENT SECURITY PARTNERS LLC - DELAYED	ļ	. 09/29/2023 .	Direct		1,425		1,417	1,424	0	2	0	2	0	1,425	0	0	0	119	09/15/2026 .	. 5.B
76090D-AF-9	RETAIL SERVICES WIS CORPORATION - INITIA	ļ	. 09/29/2023 .	Direct		65,966	65,966	64,997	65,653	0	312	0	312	0	65,966	0	0	0	8,608	05/20/2025 .	5.B
761330-AA-6	REVALIZE, INC TRANCHE 2 DELAYED DRAW	l	. 09/29/2023 .	Direct		339	339	339	339		0				339			0	36	04/15/2027 .	. 3.B PL
76133@-AB-4	REVALIZE, INC TRANCHE 3 DELAYED DRAW		. 09/29/2023 .	Direct			132	132	132		0				132			0	14	04/15/2027 .	. 3.A PL
78437@-AC-1	SEI GROUP, LLC - DELAYED DRAW TERM LOAN	l	. 07/03/2023 .	Direct		5.365	5.365	5.365	5.365	n	n		n	n	5.365	n	n		253	02/12/2026 .	. 4.B PL
78437@-AD-9	SEI GROUP, LLC - ADDITIONAL TERM LOAN	l	. 07/03/2023 .	Direct		213	213	209	212	n	n	n	n	n	213	n	n		10	02/12/2026 .	
784370-AE-7	SEI GROUP, LLC - SECOND ADDITIONAL TERM		. 07/03/2023 .	Direct		112	112	110	111	0	0	0	0	0	112	0	0	0	5	02/12/2026 .	. 4.B PL
78437@-AF-4	SEI GROUP, LLC - THIRD ADDITIONAL TERM L		. 07/03/2023 .	Direct		236	236	231	236	0	1	0	1	0	236	0	0	0	11	02/12/2026 .	. 4.B PL
78437@-AG-2	SEL GROUP LLC - FOURTH ADDITIONAL TERM		. 07/03/2023 .	Direct		649	649	636	647	0	2	0	2	0	649	0	0	0		02/12/2026 .	4.B 12
78495*-AA-6	SSG ACQUISITION. INC TERM LOAN		. 07/03/2023 .	Direct		20.835	20.835	20.366	20,721	n	114	0	114	n	20.835	n	n	n	(1,536)	05/26/2027 .	. 4.B PL
78496*-AA-5	SUPPORT SERVICES GROUP. INC INITIAL T		. 09/29/2023 .	Direct		9.280	9,280	9,048	9.244	n	26	0	26	0	9.280		n		959	08/16/2027 .	. 4.C PL
79548#-AA-7	SALON LOFTS GROUP, LLC - DELAYED DRAW TE		. 07/27/2023 .	Direct		106,679	106,679	106,679	410	n	(73)		(73)	n	106,679	n	n		1,580	08/31/2028 .	. 3.B
79548#-AA-7	SALON LOFTS GROUP, LLC - DELAYED DRAW TE		. 09/29/2023 .	Direct		53	53	53	۱۱۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	n	n (73)		n (73)	n	53	n	n		ر ۱٫۵۵۷	08/31/2028 .	. 5.B
79548#-AB-5	SALON LOFTS GROUP, LLC - TERM LOAN		. 09/29/2023 .	Direct		3,264	3,264	3,231											251	08/31/2028 .	5.D
79548#-AB-5 80565@-AB-3	TTSI LOGISTICS, LLC - INITIAL TERM LOAN	l	. 09/29/2023 .	Direct			7,341	7,176			10		10						500	12/30/2026 .	. 3.B . 4.B PL
81100#-AA-3	SCREENING ACQUISITION, LLC - REVOLVER		. 08/10/2023 .	Direct		215,751	215,751		0						215,751					11/18/2026 .	
81100#-AA-3	SCREENING ACQUISITION, LLC - REVOLVER		. 08/14/2023 .	Direct		137,296	137,296								137,296			ا ۱		11/18/2026 .	. 5.B
				Direct					۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰							J		u			4.0
	SCREENING ACQUISITION, LLC - TERM LOAN SEACOR HOLDINGS INC INITIAL LOAN		. 07/03/2023 .	Direct		6,031	6,031 8.580	5,895	6,017		14	0	14	0				u	412	11/18/2026 . 10/15/2026 .	. 5.B
1011904-A^-2	I DEACUR FULL/INGS INC INTITAL LUAN	1	1. 09/14/2023 .	DITECT			08c, 8	შ. პხხ	8,553	1	2/	1	2/	1	0,580	IU	iU	U I.		10/10/2026 .	. 4.D ML

					Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Red	leemed or C												
1	2	3	4	5	6	7	8	9	10	Cl	hange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For- D	isposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion		13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
811904-A*-2	SEACOR HOLDINGS INC INITIAL LOAN	09.	9/14/2023 .	Direct		19,881	19,881	19,682	19,852	0	29	0	29	0	19,881	0	0	0	1,692	. 10/15/2026 .	. 4.B PL
811904-A@-0	SEACOR HOLDINGS INC DELAYED DRAW LOAN	09.	9/14/2023 .	Direct		3,537	3,537	3,537	3,537	0	0	0	0	0	3,537	0	0	0	301	. 10/15/2026 .	. 4.B PL
81368N-AG-0	SECRETARIAT ADVISORS 1L TL CL	09.	9/29/2023 .	Redemption @ 100.00		216	216	215	215	0	0	0	0	0	215	0	1	1	22	. 12/13/2028 .	. 4.B PL
81368N-AH-8	SECRETARIAT 1L DDTL CL FUNDED	09.	9/29/2023 .	Redemption @ 100.00		34	34	34	34	0	0	0	0	0	34	0	0	0	2	. 12/29/2028 .	. 4.B PL
81579*-AA-9	SEGERDAHL CORP., THE - TERM LOAN	07.	7/03/2023 .	Direct		8,508	8,508	8,317		0	20	0	20	0	8,508	0	0	0	582	. 11/25/2024 .	. 4.A PL
816120-B#-5	SELECT INTERIOR CONCEPT, INC REVOLVIN	09.	0/01/2023 .	DIRECT		294,926	294,926	289,027	0	0	0	0	0	0	294,926	0	0	0	13,420	. 10/21/2026 .	. 4.B
817320-B#-0	SEQUA CORPORATION - INITIAL TERM LOAN	07.	7/01/2023 .	Direct		23, 119	23,119	21,940	23,019	0	100	0	100	0	23,119	0	0	0	1,346	. 11/23/2028 .	. 4.B
82540*-AA-3	SHOWTIME ACQUISITION, L.L.C INITIAL T		9/29/2023 .	Direct		14,624	14,624	14 , 186	0	0	51	0	51	0	14,624	0	0	0	929	. 08/07/2028 .	. 5.B
82540*-AA-3	SHOWTIME ACQUISITION, L.L.C INITIAL T	09.	9/29/2023 .	Direct		5,466	5,466	5,302	0	0	19	0	19	0	5,466	0	0	0	347	. 08/07/2028 .	. 5.B
82554#-AA-2	SHRIEVE CHEMICAL COMPANY, LLC - INITIAL	07.	7/03/2023 .	Direct		5,394	5,394	5, 133	5,364	0	29	0	29	0	5,394	0	0	0	368	. 12/02/2024 .	. 4.B PL
82554#-AB-0	SHRIEVE CHEMICAL COMPANY, LLC - DELAYED	07.	7/03/2023 .	Direct		1,003	1,003	1,003	1,003	0	0	0	0	0	1,003	0	0	0	68	. 12/02/2024 .	. 4.B PL
82554#-AD-6	SHRIEVE CHEMICAL COMPANY, LLC - ADDITION	07.	7/03/2023 .	Direct		584	584	571	583	0	2	0	2	0	584	0	0	0	40	. 12/02/2024 .	. 4.B PL
82554#-AE-4	SHRIEVE CHEMICAL COMPANY, LLC - SECOND A	07.	7/03/2023 .	Direct		1,979	1,979	1,979	1,979	0	0	0	0	0	1,979	0	0	0	95	. 12/02/2024 .	. 4.B PL
82554#-AF-1	SHRIEVE CHEMICAL COMPANY, LLC - THIRD AD	07.	7/03/2023 .	Direct		6,627	6,627	6,561	0	0	17	0	17	0	6,627	0	0	0	386	. 12/02/2024 .	. 4.B
82654#-AB-9	SIFFRON BUYER, LLC - TERM LOAN	07.	7/03/2023 .	Direct		11,270	11,270	11,016	11,243	0	27	0	27	0	11,270	0	0	0	780	. 08/31/2027 .	. 3.C
83007@-AB-3	OPALEYE ACQUISITION HOLDINGS, INC. (FKA	08.	3/18/2023 .	Direct		216,507	216,507	210,553	215,620	0	887	0	887	0	216,507	0	0	0	15,927	. 11/14/2027 .	. 4.B
83007@-AB-3	OPALEYE ACQUISITION HOLDINGS, INC. (FKA	09.	9/22/2023 .	Direct		21,930	21,930	21,327	21,791	0	139	0	139	0	21,930	0	0	0	2,019	. 11/14/2027 .	. 4.A PL
832682-A#-5	SMTC CORPORATION - ADDITIONAL TERM LOAN		9/29/2023 .	Direct		912	912	897	909	0	3	0	3	0	912	0	0	0	85	. 04/25/2026 .	. 4.C PL
84410H-AC-4	SOUTHERN VETERINARY PARTNERS, LLC INITIA		7/31/2023 .	Redemption @ 100.00		(274)	0	0	0	0	(1)	0	(1)	0	(1)	0	(273)	(273)	301	. 10/05/2027 .	. 4.C FE
84677*-AB-2	SPARTAN BUYER ACQUISITION CO TRANCHE		9/29/2023 .	Direct		4,074	4,074	4,019	4,003	0	6	0	6	0	4,074	0	0	0	355	. 12/02/2026 .	. 3.B PL
84677*-AC-0	SPARTAN BUYER ACQUISITION CO INCREMEN		9/29/2023 .	Direct		280	280	274	275	0	1	0	1	0	280	0	0	0	25	. 12/02/2026 .	. 3.B PL
84771#-AB-3	SPEEDSTAR HOLDING LLC - INITIAL TERM LOA		9/29/2023 .	Direct		3,228	3,228	3,170	3,221	0	7	0	7	0		0	0	0	301	. 01/22/2027 .	. 4.B PL
85286#-AA-0	STANADYNE LLC - REVOLVING LOAN		7/11/2023 .	Paydown		738 , 482	759,599	730 , 753	738,476	0	82	0	82	0	738,482	0	0	0	0	. 04/08/2024 .	. 6. PL
85286#-AB-8	STANADYNE LLC - INITIAL TERM LOAN		7/31/2023 .	Direct		2,732	17,283	16,490	16,613	0	2	0	2	0	16,654	0	(13,923)	(13,923)	41	. 04/08/2024 .	. 6. PL
86254*-AB-8	STRADA SERVICES, LLC - INITIAL TERM LOAN		7/12/2023 .	Direct		16,518	16,518	16,270	16,495	0	23	0	23	0	16,518	0	0	0	1,019	. 12/21/2027 .	. 4.B PL
86254*-AC-6	STRADA SERVICES, LLC - DELAYED DRAW TERM		9/01/2023 .	DIRECT		9,268	9,268			0	11	0	11	0	9,268	0	0	0	583	. 12/21/2027 .	. 4.B PL
86933@-AB-5	JACKSON PAPER MANUFACTURING COMPANY - IN		7/31/2023 .	Direct		44,492	44,492	43,491	44,367	0	125	0	125	0	44,492	0	0	0		. 08/26/2026 .	
86955#-AA-8	SUVETO BUYER, LLC - DELAYED DRAW TERM LO		9/29/2023 .	Direct		1,367	1,367	1,348	1,257	0	2	0	2	0	1,367	0	0	0	111	. 09/09/2027 .	. 3.A PL
86955#-AB-6	SUVETO BUYER, LLC - REVOLVING LOAN		9/07/2023 .	Direct		56,715	56,715	56,715	20,633	0	0	0	0	0	56,715	0	0	0	2,716	. 09/09/2027 .	. 3.A PL
87258W-AL-9	TMK HAWK PARENT, CORP INITIAL TRANCHE		9/29/2023 .	Direct		3, 175		2,810	3, 173	0	2	0	2	0		0	0	0	207	. 08/28/2024 .	. 5.B FE
87258Y-AC-5	TMC BUYER, INC DELAYED DRAW TERM LOAN		7/31/2023 .	Direct		673	673	673	0	0	0	0	0	0	673	0	0	0	29	. 06/30/2028 .	. 4.B FE
87258Y-AD-3	TMC BUYER, INC INITIAL TERM LOAN		7/31/2023 .	Direct		24,844	24,844	21,392	24,486	0	358	0	358	0	24,844	0	0	0	1,311	. 06/30/2028 .	
87326*-AA-2	TWAS HOLDINGS, LLC - DELAYED DRAW TERM L		9/29/2023 .	Direct		879	879	879	879	0	0	0	0	0	879	0	0	0	76	. 12/30/2026 .	. 3.B PL
87326*-AC-8	TWAS HOLDINGS, LLC - INITIAL TERM LOAN		9/29/2023 .	Direct		3,408	3,408			0	7	0	7	0	3,408	0	0	0	295	. 12/30/2026 .	. 3.B PL
87326*-AD-6	TWAS HOLDINGS, LLC - FIRST AMENDMENT TER		9/29/2023 .	Direct		4,562	4,562	4,516	4,555	0	7	0	7	0	4,562	0	0	0	395	. 12/30/2026 .	. 3.B PL
87326*-AE-4	TWAS HOLDINGS, LLC - TRANCHE 2 DELAYED D		9/29/2023 .	Direct		19,288	19,288	19,095	19,257	0	31	0	31	0	19,288	0	0	0	1,672	. 12/30/2026 .	
87330#-AA-2	TTSI LOGISTICS, LLC - ADDITIONAL TERM LO		3/10/2023 .	Direct		2, 151	2, 151	2,102		0	5	0	5	0	2, 151	0	0	0	147	. 12/30/2026 .	. 4.B PL
87330#-AC-8	TTSI LOGISTICS, LLC - THIRD AMENDMENT TE		3/10/2023 .	Direct		8,434	8,434		8,410	0	23	0	23	0		0	0	0	589	. 12/30/2026 .	4.C
87333@-AB-9	TCFIV BPS INTERMEDIATE HOLDCO LLC - TERM		7/03/2023 .	Direct		25,821	25,821	25,111	25,792	0	29	0	29	0	25,821	0	0	0	855	. 11/03/2027 .	. 4.B
874161-A*-3	TALBOTS, INC., THE - CLOSING DATE TERM L		7/28/2023 .	Direct		7, 183, 631	7, 183, 631	6,947,736	6,988,323	0	195,308	0	195,308	0	7, 183, 631	0	0	0	936,517	. 11/17/2026 .	. 4.B PL
87814*-AB-9	TEACHING COMPANY, LLC, THE - TERM LOAN		7/31/2023 .	Direct		188,323	188,323	187,449	188,323	0	0	0	0	0	188,323	0	0	0	14,240	. 01/06/2026 .	. 3.B
88033C-AH-2	TENEO HOLDINGS LLC 1L TLB CL		9/29/2023 .	Redemption @ 100.00		481	481	466	473	0	3	0	3	0	475	0	6	6	54	. 07/11/2025 .	. 4.B FE
88552X-AC-8	THRASIO, LLC - INITIAL TERM LOAN		9/29/2023 .	Direct		6,299	6,299	6,191	6,285	0	14	0	14	0		0	0	0	371	. 12/18/2026 .	. 5.B GI
88552X-AC-8	THRASIO, LLC - INITIAL TERM LOAN		9/29/2023 .	Direct			5, 153	5,127	5, 149	0	4	0	J4	0		0	0	0	304	. 12/18/2026 .	. 5.B GI
	NEW AMI I, LLC - INITIAL TERM LOAN (FIRS		9/29/2023 .	Direct		7, 145	7,145		7,113	0	32	0	32	0	7,145	0	0	0	591	. 03/08/2029 .	. 4.B FE
88/24*-AA-8	TIME MANUFACTURING HOLDINGS, LLC - INITI	09.	9/29/2023 .	Direct		6,895	6,895	6,740	6,876	0	20	0	20	0	6,895	0	0	0	606	. 12/01/2027 .	. J.B

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1	2	3	4	5	6	7	8	9	10	Cl		ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
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												Current	Change in	Foreign					Bond		nation
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									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	` 13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
88724*-AC-4	TIME MANUFACTURING HOLDINGS, LLC - INITI		. 09/29/2023 .	Direct		4,333	4,329	4,247	4,373	0	14	0	14	(42)	4,344	(11)	0	(11)	307	. 12/01/2027	. 4.B
88724*-AD-2	TIME MANUFACTURING HOLDINGS, LLC - REVOL		. 08/15/2023 .	Direct		1,051,020	1,051,020	1,046,143	498,746	0	3,001	0	3,001	0	1,051,020	0	0	0	58,265	. 12/01/2027	. 4.B
89103#-AA-3	TORCSILL FOUNDATIONS, LLC - TERM LOAN		. 09/29/2023 .	Direct		31,006	31,006	30,222	30,425	0	90	0	90	0	31,006	0	0	0	2,994	. 10/22/2024 .	. 5.B GI
89103#-AB-1	TORCSILL FOUNDATIONS, LLC - REVOLVING LO		. 07/12/2023 .	Direct		23,401	23,401	23,019	22,342	0	23	0	23	0	23,401	0	0	0	1,657	. 10/22/2024 .	. 5.B GI
89158H-AB-1	TOUCHSTONE ACQUISITION, INC FIRST LIE		. 09/29/2023 .	Direct		2,700	2,700	2,646	2,694	0	6	0	6	0	2,700	0	0	0	225	. 12/29/2028 .	. 5.B GI
89159#-AA-6	TOTALMED HOLDINGS LLC - TERM LOAN		. 09/20/2023 .	DIRECT		2,957,074	3,065,668	2,947,088	0	0	11,209	0	11,209	0	2,959,865	0	(2,790)	(2,790)	164,592	. 03/20/2028 .	
89440*-AB-7	TRAVEL LEADERS GROUP, LLC - TERM LOAN		. 09/29/2023 .	Direct		30,852	30,852	30,093	0	0	79	0	79	0	30,852	0	0	0		. 03/27/2028	
89446#-AB-7	TRAVEL NURSE ACROSS AMERICA, LLC - TERM		. 07/03/2023 .	Direct		20,558	20,558	20 , 177	20,516	0	42	0	42	0	20,558	0	0	0		. 12/16/2026	
89446#-AC-5	TRAVEL NURSE ACROSS AMERICA, LLC - ADDIT		. 07/03/2023 .	Direct		23,968	23,968	23,549	23,918	0	51	0	51	0	23,968	0	0	0	1,587	. 12/16/2026	. 4.A PL
89446#-AD-3	TRAVEL NURSE ACROSS AMERICA, LLC - SECON		. 07/03/2023 .	Direct		5,348	5,348	5,348	5,348	0	0	0	0	0	5,348	0	0	0	332	. 12/16/2026	
89609W-A#-4	TRIBUNE PUBLISHING COMPANY - SECOND ADDI		. 09/21/2023 .	Direct		1,012,536	1,012,536	998,614	0	0	2,610	0	2,610	0	1,012,536	0	0	0	14,890	. 05/24/2026 .	
89609W-A#-4	TRIBUNE PUBLISHING COMPANY - SECOND ADDI		. 09/29/2023 .	Direct		90,200	90,200	88,959	0	0	750	0	750	0	90,200	0	0	0	6,009	. 05/24/2026 .	. 3.C PL
89609W-A@-6	TRIBUNE PUBLISHING COMPANY - ADDITIONAL		. 09/21/2023 .	Direct		435,973	435,973	431,613	434, 196	0	1,776	0	1,776	0	435,973	0	0	0	23,581	. 05/24/2026 .	. 3.C
89609W-A@-6	TRIBUNE PUBLISHING COMPANY - ADDITIONAL		. 09/29/2023 .	Direct		38,838	38,838	38,449	38,543	0		0		0	38,838	0	0		4,924	. 05/24/2026 .	
89671#-AA-5	TURBO WHOLEONE TURBO INC. TERM A L			Direct	•••••	363,657		,			74		823	0		0			21,251	. 09/20/2025 .	. 4.A PL
90003#-AA-2 90324S-AB-4	TURBO WHOLESALE TIRES, INC TERM LOAN CB URS HOLDINGS CORPORATION (UNITED ROAD		. 09/29/2023 . . 07/01/2023 .	Direct		65,495	18,179	17,724	73,794		/4				73,966	0	(8.471)	(8,471)		. 08/31/2027 . . 09/01/2024 .	. 4.0 . 5.A FE
90364#-AE-7	USF S&H HOLDOO. LLC - TRANCHE B TERM LOA		. 09/29/2023 .	Direct		3.807					88		88		3.807		(0,4/1)	(0,4/1)	380	. 06/30/2025	
90376*-AB-3	USSC ACQUISITION CORP TERM LOAN		. 09/29/2023 .	Direct		2.997					5		5	0	2,997	0	0		272	. 09/30/2027	. 4.0 PL
90376*-AC-1	USSC ACQUISITION CORP FIRST DELAYED D		. 09/29/2023 .	Direct		397	397	395	157	0	0	0	0	0	397	0	0	0	17	. 09/30/2027	
90932R-AJ-3	UNITED AIR LINES (UNITED CONTINENTAL AIR		. 09/29/2023 .	Direct			76	75	76	0	0	0	0	0	76	0	0	0	26	. 04/14/2028	
912750-AB-1	U.S. ZINC CORP. – TERM LOAN		. 09/29/2023 .	Direct		35.055	35,055	34, 178	34,916	0	139	0	139	0		0	0	0	3.076	. 05/31/2027	. 4.A PL
914908-BD-9	UNIVISION COMMUNICATIONS INC 2022 INC		. 09/29/2023 .	Direct		1,250		1,213	1,246	0	4	0	4	0	1.250	0	0	0	87	. 06/24/2029 .	
91838L-AB-6	VT TOPCO T/L (07/21)		. 08/10/2023 .	Redemption @ 100.00		88,877	88,877		82,884	0	104	0	104	0		0	341	341	12,369	. 08/01/2025	
91838L-AE-0	VT TOPCO, INC 2021 TERM LOAN (SECOND		. 08/10/2023 .	Direct		582,057	582,057	577,023	578,403	0	3,654	0	3,654	0	582,057	0	0	0	41,918	. 07/31/2026	. 5.B FE
91865*-AB-9	VACATION RENTAL PROS PROPERTY MANAGEMENT		. 07/03/2023 .	Direct		3,070	3,070	3,009	3,064	0	6	0	6	0	3,070	0	0	0	252	. 02/01/2027	. 4.B PL
91865*-AC-7	VACATION RENTAL PROS PROPERTY MANAGEMENT		. 07/03/2023 .	Direct		3,796	3,796	3,758	3,630	0	4	0	4	0	3,796	0	0	0	307	. 02/01/2027	. 4.B PL
91865@-AA-9	VSG ACQUISITION CORP CLOSING DATE TER		. 07/01/2023 .	Direct		902	902	888	901	0	0	0	0	0	902	0	0	0	24	. 04/11/2028	. 3.B
91865@-AA-9	VSG ACQUISITION CORP CLOSING DATE TER		. 09/29/2023 .	Direct		902	902	888	901	0	1	0	1	0	902	0	0	0	50	. 04/11/2028	. 5.B
91865@-AB-7	VSG ACQUISITION CORP DELAYED DRAW TER		. 08/16/2023 .	Direct		171	324	324	113	0	0	0	0	0	171	0	0	0	9	. 04/11/2028	. 3.B
91865@-AB-7	VSG ACQUISITION CORP DELAYED DRAW TER		. 09/29/2023 .	Direct		128	128	128	85	0	0	0	0	0	128	0	0	0	7	. 04/11/2028	. 5.B
92025*-AA-6	POLYMER ADDITIVES HOLDINGS, INC. (AKA VA		. 09/29/2023 .	Direct		16, 193	16, 193	15,869	16,143	0	50	0	50	0	16, 193	0	0	0	1,493	. 07/30/2027	. 4.C PL
92178#-AD-1	VANDER-BEND MANUFACTURING, INC THIRD		. 09/27/2023 .	Direct		5, 151	5, 151	5,060	5, 141	0	10	0	10	0	5, 151	0	0	0	397	. 11/13/2025 .	
92178#-AF-6	VANDER-BEND MANUFACTURING, INC FOURTH		. 07/03/2023 .	Direct		2,313	2,313	2,295	2,311	0	2	0	2	0	2,313	0	0	0	170	. 11/13/2025 .	
92178#-AF-6	VANDER-BEND MANUFACTURING, INC FOURTH		. 09/27/2023 .	Direct		453	453	450	453	0	1	0	1	0	453	0	0	0	43	. 11/13/2025 .	
92178#-AG-4	VANDER-BEND MANUFACTURING, INC FIFTH		. 09/27/2023 .	Direct		832,227	842,988	830,343	0	0	1,964	0	1,964	0	832,316	0	(89)	(89)	35,214	. 11/13/2025 .	
92256@-AA-4	VEHICLE ACCESSORIES, INC TERM LOAN		. 09/29/2023 .	Direct		3,118	3,118	3,074	3,111	0	7	0	7	0	3,118	0	0	0	252	. 11/30/2026	
92263*-AB-5	VENDAVO HOLDINGS, INC INITIAL TERM LO		. 09/29/2023 .	Direct		1,389	1,389	1,377	1,387	J0	2	0	2	0	1,389	0	0	0	113	. 09/10/2027	. 5.B GI
92835@-AA-4	IMPERIAL UPTICAL MIDCO INC IWELFIH AM		. 07/01/2023 09/29/2023 .	Direct		23	23	23	0	0	0	0	0	0	23	0	0	0	0	. 05/21/2024 .	
92942L-AD-3 92988#-AA-7	APPVION II.C - INITIAL TERM LOAN		. 09/29/2023 .	Direct	•	13,597	13,597	13,053	150.181		75	0	75	0	13,597	0	0		496	. 02/15/2027 .	. 4.B FE
92988#-AA-7 96468#-AG-4	WHITERDINGS DET ROANDS LLC INITIAL TE		. 07/10/2023 .	Direct	•	150,4/0	150,470	148,000	150, 181		289	0	289	0	150,470	0	0		10, 134	. 10/28/2027 . . 07/29/2027 .	. 4.A PL . 5.B GI
98030#-AG-4	CATALENT USA WOODSTOCK INC - REVOLVING		. 09/13/2023 .	Direct		156,325	156,325		125,060	o	29		29	u	156.325	u	0			. 03/31/2026	
98739#-AB-4	YOSEMITE INTERMEDIATE I. INC TERM LOA		. 08/23/2023 .	Direct		136,323			77.412	o		o		n	77.649	0	n		12,293	. 12/13/2026 .	. 4.6 PL
	MONLEASING FINCO - TERM LOAN	В	. 08/30/2023 .	Redemption @ 75.60		16,804	16,820	14,078	17,464		3	0	3	0	18,514	(1,710)	0	(1,710)	0	. 10/01/2025	
	AVIATION TECHNICAL SERVICES. INC INIT		. 07/31/2023 .	Direct		19.785	19.785			0	1 0	1 0	1 0	0		0	0	,	1.417	. 03/31/2025	

					Show All Lo	ng-Term Bo	onds and Stoo	ck Sold, Red	deemed or C												
1	2	3	4	5	6	7	8	9	10	CI	nange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
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												Current	Change in	Foreign					Bond		nation
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									Prior Year		Current			Exchange		Foreign			Stock	Stated	and
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OLIOID									Book/	Unrealized		Temporary	Carrying	Book	Carrying	Exchange		T	Dividends	Con-	SVO
CUSIP		_	<u>.</u>		Number of				Adjusted	Valuation	(Amor-	Impairment	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-		Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
ATSITL-2L-2	AVIATION TECHNICAL SERVICES, INC INIT		. 07/31/2023 .	Direct		42,043	42,043	40,450	39,355	0	0	0	0	0	42,043	0	0	0	3,012	. 03/31/2025 .	. 5.B
B8A59Q-6T-4	ASURION LLC		. 09/29/2023 .	Direct		86	86	85	86	0	0	0	0	0	86	0	0	0	9	. 11/04/2024 .	. 4.A FE
BFGTLM-23-6	BAXTERS FOOD GROUP LTD - TERM LOAN		. 09/29/2023 .	Direct		12,579	12,579	12,245	0	0	22	0	22	0	12,579	0	0	0	386	. 05/10/2028 .	. 5.B
BGH6YW-CR-3	CTL - NAT LOGISITICS PT MI FUNDED		. 09/10/2023 .	Paydown		1,754	1,754	1,754	1,754	0	0	0	0	0	1,754	0	0	0	30	. 08/10/2042 .	. 1.D
BGH79X-BE-7	FAIRBANKS MORSE DEFENSE TERM LOAN (06/21		. 09/29/2023 .	Redemption @ 100.00		750	750	746	747	0	0	0	0	0	747	0	3	3	75	. 06/23/2028 .	. 4.B FE
BGH7DM-SF-5	EISNER ADVISORY GROUP LLC		. 09/11/2023 .	Various		245,627	245,627	265,577	262,362	0	(2, 156)	0	(2, 156)	0	260,205	0	(14,578)	(14,578)	20,589	. 07/28/2028 .	. 4.B FE
BGH7GZ-2Y-0	VECTOR (USNR WOOD FIBER) 1L TLB CL		. 09/28/2023 .	Redemption @ 100.00		250	250 .	246	247	0	0	0	0	0	247	0	3	3	19	. 10/08/2028 .	. 4.B FE
BGH7GZ-3V-5	FLORIDA FOOD 1L TLB CL		. 09/29/2023 .	Redemption @ 100.00		625	625 .	613	615	0	1	0	1	0	616	0	9	9	47	. 10/18/2028 .	. 4.C FE
BGH7JB-5F-8	MICHAEL BAKER T/L B 1L 11/21 - +500BP		. 09/29/2023 .	Redemption @ 100.00		250	250	248	248	0	0	0	0	0	248	0	2	2	17	. 12/01/2028 .	. 4.B FE
BRW7RH-JA-1	SUPERMAN HOLDINGS. LLC (AKA FOUNDATION S	1	. 09/29/2023 .	Direct		5.220	5.220	5. 121	5.204	0	16	0	16	0	5.220	0	0	0	566	. 08/31/2027 .	. 5.B
BRWBP6-Z4-4	CASEWARE INTERNATIONAL INC TERM LOAN		. 08/24/2023 .	Direct		4.532	4,532	4 . 419	4.520	0	12	0	12	0	4.532	0	0	0	14,993	. 06/07/2026 .	5 B
BRWBQR-S5-2	CASEWARE INTERNATIONAL INC TERM EUR L		. 07/31/2023 .	Direct		4.239	4,248		4.117	0	11	0	11	530	4.659	(420)	0	(420)	193	. 06/05/2026 .	5 B
BRWVHA-6A-8	HOMERENEW BUYER. INC DELAYED DRAW TER		. 09/29/2023 .	Direct		2.567				0	5	0	5	0.00		0	0	0	176	. 11/23/2027 .	. 5.B GI
BRWVHA-R7-2	HOMERENEW BUYER, INC REVOLVING LOAN		. 09/27/2023 .	Direct		49, 121	49.121	49.121	11.336	0	0	0	0	0	49.121	0	0	0	1.988	. 11/23/2027 .	. 5.B GI
BRWVR8-U7-2	SUITED CONNECTOR LLC - TERM LOAN		. 07/01/2023 .	Direct		5.718	5,718	5,606	5,608	0	10	0	10	0	5.718	0	0	0	424	. 12/01/2027 .	. 5.B GI
BRWW8S-98-9	WHARF STREET RATING ACQUISITION LLC - TE		. 07/01/2023 .	Direct		(7,921)	(7,921)	(7,788)	(7,908)	0	(13)	0	(13)	0	(7,921)	0	0	0	(488)	. 12/10/2027 .	4 B
BRWW8S-98-9	WHARE STREET RATING ACQUISITION LLC _ TE		. 09/29/2023 .	Direct		7.941		7,808	7,921	0	20	0	20	0	7.941		0	0	655	. 12/10/2027 .	5 B
BRY7L0-WS-8	FINALSITE HOLDINGS. INC TERM LOAN		. 09/29/2023 .	Direct		4,623	4,623	4,519	4,611	0	11	0	11	0	4.623			0	332	. 10/01/2029 .	5 B
BRYGSM-74-4	ACCORDION PARTNERS LLC - THIRD AMENDMENT		. 09/29/2023 .	DIRECT		259.320	263.269	256.246	256.967		128				257.095		2.225	2.225		. 08/29/2029 .	J.D
BRYGSM-75-1			. 09/29/2023 .	DIRECT		40.768	41,389	40,924			120		120		40.937					. 08/29/2029 .	4.D
C8738#-AA-3	ACCORDION PARTNERS LLC - THIRD AMENDMENT TECHINSIGHTS INC INITIAL LAST OUT TER	Δ	. 07/05/2023 .	Direct		6,739			0 6,727				12				(109)	(109)	570	. 08/29/2029 . . 11/09/2027 .	3 B
C8738#-AA-3	TECHINSIGHTS INC INITIAL LAST OUT TER	Α	. 09/29/2023 .	Direct		6.739	6.739	6.595	6.720	0	19	0	19	0	6.739	0	0	0	773	. 11/09/2027 .	4.B
C8738#-AB-1	TECHINSIGHTS INC DELAYED DRAW FIRST 0	C	. 07/01/2023 .	Direct		4,850	4,850	4,801	4,846	0	4	0	4	0	4,850	0	0	0	410	. 11/09/2027 .	. 3.B
C8738#-AB-1	TECHINSIGHTS INC DELAYED DRAW FIRST 0		. 09/29/2023 .	Direct		4,850	4,850	4,801	4,843	0	6	0	6	0	4,850	0	0	0	557	. 11/09/2027 .	. 4.B
C9196*-AA-0	PRECINMAC (US) HOLDINGS INC CANADIAN		. 09/29/2023 .	Direct		858	858	858	858	0	0	0	0	0	858	0	0	0	72	. 08/31/2027 .	. 4.C PL
C9288B-AC-0	INTOUCH MIDCO INC INITIAL TERM LOAN (. 09/29/2023 .	Direct		3.083	3.083	2,975	3.068	0	15	0	15	0	3.083	0	0	0	227	. 08/25/2025 .	. 4.B FE
CILATL-22-0	CADENCE INTERMEDIATE II LLC - THIRD ADDI	1	. 07/03/2023 .	Direct		1.870	1.870	1.819	1.864	0	6	0	6	0	1.870	0	0	0	125	. 10/01/2025 .	. 4.A
CLEATL-18-9	CORCENTRIC. LLC - EIGHTH AMENDMENT TERM	1	. 07/01/2023 .	Direct		35.547	35,547	35,014	0	0	19	0	19	0	35.547	0	0	0	370	. 05/09/2027 .	4.B
CLEATL-18-9	CORCENTRIC, LLC - EIGHTH AMENDMENT TERM	l	. 09/29/2023 .	Direct		35.547	35.547	35.014	0	0	55	0	55	0	35.547	0	0	0	1.533	. 05/09/2027 .	. 5.B
CLPITL-22-2	CENTR. LLC (AKA PROJECT IRON) - TERM LOA		. 07/03/2023 .	Direct		9.010	9,010	9,010	9.010	0	0	0	0	0	9.010	0	0	0	600	. 03/30/2027 .	. 4.B
H0PETL-22-0	HOP ENERGY. LLC - TERM LOAN	l	. 09/29/2023 .	Direct		28,785	28,785	28,213	25,762	0	111	0	111	0	28.785	0	0			. 06/11/2027 .	. 5.B
IDDTL3-19-7	ISOLVED. INC DELAYED DRAW TERM LOAN		. 09/29/2023 .	Direct		2.279	2.279	2.279		0	0	0	0	0	2.279	0	0	0	198	. 10/22/2026 .	3 B
L0001L-AC-3	AI MISTRAL HOLDCO LIMITED - 2022 EXTENDE	D	. 09/29/2023 .	Direct		5,696	5.696	3,830	5.686	0	10	0	10	0	5.696	0	0	0	471	. 09/30/2025 .	. 4.C FE
L0182L-AC-4	ALTISOURCE S.A R.L TERM B LOAN	D	. 09/15/2023 .	Direct		27,490	27,490	24,755	26,032	0	1,098	0	1,098	0	27,490	0	0	0	1,902	. 04/30/2025 .	. 5.C FE
. 000000-00-0	TRANSCENDIA HOLDINGS, INC. (TRANSCENDIA,		. 09/29/2023 .	Direct		5,964	5,964	5, 113	5,959	0	5	0	5	0	5,964	0	0	0	388	. 05/30/2024 .	. 5.C FE
. 000000-00-0	FITNESS AND LIFESTYLE GROUP BIDCO PTY LT	В	. 07/01/2023 .	Direct		2, 180		2,272	2,310	0	0	0	0	0	2,310	(130)	0	(130)	120	. 01/30/2024 .	. 5.B
. 000000-00-0	JACK COOPER VENTURES, INC INITIAL TER		. 08/10/2023 .	DIRECT		63,335	63,335	61,701	62,822	0	513	0	513	0	63,335	0	0	0	5,642	. 06/28/2024 .	. 5.B
. 000000-00-0	ESTRELLA MEDIA, INC TERM LOAN		. 09/29/2023 .	Direct		8,780	8,780	8,780	8,780	0	0	0	0	0	8,780	0	0	0	0	. 10/15/2024 .	. 5.B
. 000000-00-0	ESTRELLA MEDIA, INC TERM LOAN		. 09/29/2023 .	Direct		4,491	4,491	4,491	4,491	0	0	0	0	0	4,491	0	0	0	0	. 10/15/2024 .	. 5.B
. 000000-00-0	BGH BIDCO A PTY LTD - FACILITY B1	В	. 07/01/2023 .	Direct		71,993	71,922	71,414	73,432	0	234	0	234	0	73,666	(1,673)	0	(1,673)	4,003	. 07/02/2025 .	. 5.B
. 000000-00-0	PSEB LLC - INITIAL TERM LOAN (FIRST LIEN		. 07/31/2023 .	Direct		4,690	4,690	4,561	4,675	0	15	0	15	0	4,690	0	0	0	268	. 10/12/2023 .	. 5.B GI
. 000000-00-0	CALCEUS ACQUISITION, INC INITIAL NOTE		. 08/15/2023 .	Direct		2,062,500	2,062,500	2,000,625	2,034,027	0	28,473	0	28,473	0	2,062,500	0	0	0	126,801	. 02/19/2025 .	. 4.C
. 000000-00-0	KARMAN HOLDINGS LLC - REVOLVING LOAN		. 09/29/2023 .	Direct		107,386	107,386	107,386	0	0	0	0	0	0	107,386	0	0	0	4,478	. 12/21/2025 .	. 5.B GI
. 000000-00-0	CAREPATHRX MIDCO, INC AMENDMENT NO. 3		. 07/13/2023 .	Direct		878,504	878,504	860,934	853,792	0	24,712	0	24,712	0	878,504	0	0	0	152,974	. 05/14/2026 .	. 3.C
. 000000-00-0	ISLAND ENERGY SERVICES, LLC - INITIAL TE		. 09/29/2023 .	Direct		29,526	29,526	29,007	29,399	0	127	0	127	0	29,526	0	0	0	2,961	. 03/12/2026 .	. 5.B
. 000000-00-0	ISLAND ENERGY SERVICES, LLC - INITIAL TE		. 09/29/2023 .	Direct		29,526	29,526	29,007	29,399	0	127	0	127	0	29,526	0	0	0	2,961	. 03/12/2026 .	. 5.B
	RED LOBSTER MANAGEMENT LLC - INITIAL TER	1	. 09/29/2023 .	Direct		251,787	251,787	246,752	251,120	l0	668	0	668	0	251,787	0	0	l0	24.982	. 01/30/2026 .	

SCHEDULE D - PART 4

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

					SHOW All LO	ng-renn bo	onds and Stoo	sk Sola, Rea	leemed or C	Juliei wise i	Disposed (וו Duning נו	ie Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	nange In Bo	ok/Adjusted	Carrying Val	lue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eian	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
. 000000-00-0	WINEBOW HOLDINGS, INC. (VINTNER GROUP, I	Cigii	. 09/29/2023 .	Direct	Otock	8,737	8,737	8,656	8.714	(Decrease)	23	nizeu ^	23	value ^	8.737	Disposai	Disposar	Disposar	744	. 07/01/2025 .	. 5.B
. 000000-00-0	GP MIDCO. L.L.C. – TERM LOAN		. 09/29/2023 .	Direct		62.897	62,897	62,178	62.692	0					62.897				5,918	. 10/09/2025 .	5.D
. 000000-00-0	THUNDER PURCHASER. INC CLOSING DATE T		. 09/29/2023 .	Direct		3.686	3.686	3.612	3.678	0	204		204						405	. 10/09/2025 . . 06/30/2028 .	. 5.B GI
				Direct		. ,				0									-		
. 000000-00-0	THUNDER PURCHASER, INC DELAYED DRAW T		. 09/29/2023 . . 09/14/2023 .	D:#		974	974	964	972	0	ļ1	0	ļ1	0	974	0	0	0	107	. 06/30/2028 .	. 5.B GI
. 000000-00-0	SEACOR HOLDINGS INC 2021 INCREMENTAL			Direct		2,613	2,613	2,548	2,604	0	9	0	9	0	, ,	0	0	0	221	. 10/15/2026 .	. 4.B PL
. 000000-00-0	CIVICPLUS, LLC - REVOLVING LOAN		. 07/28/2023 .	DILECT		22,011	22,011	22,011	0	0	0	0	J	0	22,011	0	0	0	574	. 08/24/2027 .	4.B
. 000000-00-0	CIVICPLUS, LLC - REVOLVING LOAN		. 09/29/2023 .	DIRECT		9,783	9,783	9,783	0	0	0	0	0	0	9,783	0	0	0	162	. 08/24/2027 .	5.B
	BONTERRA LLC - REVOLVING CREDIT LOAN		. 09/29/2023 .	DIRECT		213, 183	213, 183	213, 183	80,583	0	0	0	0	0	213, 183	0	0	0	20,034	. 09/08/2027 .	3.B
. 000000-00-0	JAM CITY, INC CLOSING DATE TERM LOAN		. 09/29/2023 .	Direct		6,310	6,310	6,260	6,297	0	12	0	12	0	6,310	0	0	0	817	. 08/27/2027 .	5.B
	SB GROUP LTD FACILITY B1		. 09/29/2023 .	Direct		20,201	20 , 180 .	22,011	20,353	0	9/	0	9/	2, 172	22,622	(2,421)	0	(2,421)		. 09/02/2026 .	5.B
	SB GROUP LTD FACILITY B2		. 09/29/2023 .	Direct		18,500	18,481	20 , 157		0	89	0	89	1,989	20,717	(2,217)	0	(2,217)		. 09/02/2026 .	5.B
	SLEEP OPCO LLC - INITIAL TERM LOAN		. 09/29/2023 .	Direct		22,462	22,462	22,039	22,379	0	83	0	83	0	22,462	0	0	0	2,014	. 10/12/2026 .	5.B
	PETER C. FOY & ASSOCIATES INSURANCE SERV		. 09/29/2023 .	Direct		3,220		3,171	3,214	0	5	0	5	0		0	0	0	305	. 11/01/2028 .	. 5.B GI
	PETER C. FOY & ASSOCIATES INSURANCE SERV		. 09/29/2023 .	Direct		894	894 .	888	894	0	1	0	1	0	894	0	0	0	85	. 11/01/2028 .	. 5.B GI
. 000000-00-0	FRANCHISE EQUITY PARTNERS, LP, SERIES 1		. 07/06/2023 .	Direct		23,557	23,557	23,557	7,230	0	0	0	0	0	23,557	0	0	0	618	. 10/29/2027 .	. 5.B
. 000000-00-0	SONNY'S ENTERPRISES, LLC - AMENDMENT NO		. 07/01/2023 .	Direct		8,491		8,342	8,491	0	0	0	0	0	8,491	0	0	0	3	. 08/05/2028 .	. 4.C
. 000000-00-0	IG INVESTMENTS HOLDINGS, LLC - THIRD AME		. 09/29/2023 .	Direct		72	72	72	72	0	0	0	0	0	72	0	0	0	5	. 09/22/2028 .	. 5.B GI
. 000000-00-0	PROFRAC HOLDINGS II, LLC - TERM LOAN		. 09/29/2023 .	Direct		33,803	33,803		33,750	0	54	0	54	0	33,803	0	0	0	1,111	. 03/04/2025 .	. 3.C FE
. 000000-00-0	HUDSON TECHNOLOGIES COMPANY - TERM LOAN		. 08/21/2023 .	Direct		704, 116	704,116	687,548	681,386	0	22,730	0	22,730	0	704, 116	0	0	0	75,370	. 03/02/2027 .	. 4.B
. 000000-00-0	RED ROBIN INTERNATIONAL, INC INITIAL		. 07/01/2023 .	Direct		4,867	4,867	4,690	4,849	0	18	0	18	0	4,867	0	0	0	268	. 03/04/2027 .	. 4.B
. 000000-00-0	RED ROBIN INTERNATIONAL, INC INITIAL		. 09/05/2023 .	Direct		81,343	81,343	78,394	80,924	0	419	0	419	0	81,343	0	0	0	4,521	. 03/04/2027 .	. 5.B
. 000000-00-0	FOLLETT HOLDINGS 2022-1, LLC - TERM LOAN		. 09/29/2023 .	Direct		385,238	387,000	379,260	380,783	0	1, 132	0	1, 132	0	381,916	0	3,322	3,322		. 02/01/2027 .	. 5.B
. 000000-00-0	ELEVATE BRANDS OPCO LLC - INITIAL DELAYE		. 07/26/2023 .	Direct		2,007,467	2,028,000	1,998,360	2,003,025	0	4,425	0	4,425	0	2,007,451	0	16	16	221,030	. 03/15/2027 .	. 4.B
. 000000-00-0	CSG BUYER, INC INITIAL TERM LOAN		. 09/29/2023 .	Direct		4,351	4,351	4,264	4,340	0	11	0	11	0	4,351	0	0	0	368	. 03/31/2028 .	. 5.B
. 000000-00-0	PHC BUYER, LLC - INITIAL TERM LOAN		. 07/01/2023 .	Direct		5,034	5,034	4,933	5,026	0	8	0	8	0	5,034	0	0	0	272	. 05/04/2028 .	. 4.B
. 000000-00-0	PHC BUYER, LLC - INITIAL TERM LOAN		. 09/29/2023 .	Direct		5,034	5,034	4,933	5,021	0	13	0	13	0	5,034	0	0	0	417	. 05/04/2028 .	. 5.B
. 000000-00-0	WEALTH ENHANCEMENT GROUP, LLC - MAY 2022		. 07/03/2023 .	Direct		2,732	2,732	2,725	1,827	0	0	0	0	0	2,732	0	0	0	148	. 10/04/2027 .	. 4.B
. 000000-00-0	BLACK ROCK COFFEE HOLDINGS, LLC - TERM L		. 09/29/2023 .	Direct		7,200	7,200	6,996	7,094	0	40	0	40	0	7,200	0	0	0	684	. 04/29/2025 .	. 5.B
. 000000-00-0	HOMERENEW BUYER, INC FIRST AMENDMENT		. 09/29/2023 .	Direct		404	404	396	403	0	1	0	1	0	404	0	0	0	28	. 11/23/2027 .	. 5.B GI
MACITL-21-1	MY ALARM CENTER, LLC - INCREMENTAL TERM		. 09/14/2023 .	Direct		320,331	320,331	310,764	319,005	0	1,326	0	1,326	0	320,331	0	0	0	25,658	. 12/28/2026 .	. 5.B GI
P3562B-AD-4	Digicel Term Loan	D	. 07/03/2023 .	Direct		196	196 .	189	194	0	2	0	2	0	196	0	0	0	9	. 05/28/2024 .	. 6. FE
PMINCR-EV-1	SPINAL USA, INC. (PRECISION MEDICAL, INC		. 07/01/2023 .	Direct		36, 173	16,578	16,578	0	0	0	0	0	0	36, 173	0	0	0	0	. 11/29/2024 .	. 5.B GI
RBCCAL-22-5	REACTION BIOLOGY CORPORATION - COMMITED	<u>.</u>	. 09/29/2023 .	Direct		220	220 .	220	220	0	0	0	0	0	220	0	0	0	19	. 03/15/2029 .	5.B
	RGIS SERVICES, LLC - TERM LOAN	В	. 08/18/2023 .	Direct		1, 151		1,056	1,072	0	2	0	2	0	1,073	78	0	78	64	. 08/03/2027 .	4.B
	SALON LOFTS GROUP, LLC - DELAYED DRAW TE		. 09/29/2023 .	Direct		168	168 .	168	0	0	0	0	0	0	168	0	0	0	5	. 08/31/2028 .	. 5.B
	TOKEN BUYER, INC TERM LOAN B		. 09/29/2023 .	Direct		8,646		7,954		0	18	0	18	0		0	0	0	562	. 05/31/2029 .	. 5.B
	TIME MANUFACTURING HOLDINGS, LLC - INCRE	<u> </u>	. 07/01/2023 .	Direct		4,207	4, 189	3,966	4,051	0	9	0	9	0	4,060	147	0	147	212	. 12/01/2027 .	. 4.B
	99. Subtotal - Bonds - Unaffiliated Ban	ık Loai	ns			58,885,575	59,428,125	58,113,650	34,915,626	0	455,567	0	455,567	4,352	59, 136, 617	(7,698)	(243, 343)	(251,041)	4,236,016	XXX	XXX
	77. Total - Bonds - Part 4					846,852,396	882,239,485	837,441,096	696,618,367	249,640	2,642,134	518,869	2,372,905	(430,021)	848,010,135	1,363,210	(2,517,177)	(1,153,967)	40,846,875	XXX	XXX
	98. Total - Bonds - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	99. Total - Bonds			,		846,852,396	882,239,485	837,441,096	696,618,367	249,640	2,642,134	518,869	2,372,905	(430,021)	848,010,135	1,363,210		(1,153,967)	40,846,875	XXX	XXX
. 000000-00-0	ELEVATE BRANDS OPCO LLC - PREFERRED		. 08/31/2023 .	Direct	8,526.000	6,533	0.00	0	10,702	(10,702)	0	0	(10,702)	0	0	0	6,533	6,533	0		4.B
190750-86-2	COBANK ACD		. 07/20/2023 .	SEAPORT GROUP SECURITIES. LLC	2 400 000	222 000	0.00	240 000	220 400	0 600	_	_	0.600	_	240.000	_	(6 000)	(6,000)	11 100		2 / EE
	COBANK ACB		. 07/20/2023 .	SUMRIDGE PARTNERS LLC	2,400.000	233,998	0.00	240,000 .	230,400	9,600			9,600		240,000		(6,002)	(6,002)	11,160		2.A FE 2.C FE
			. 09/21/2023 .									0				0					
949880-12-8	WELLS FARGO & CO		. 01/21/2023 .	Various	2,875.000	53,420	0.00	71,875 .	51,990	19,885	J0	0	19,885	0	71,875	0	(18,455)	(18,455)	1,689		2.B FE

SCHEDULE D - PART 4

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

						9	onds and Sto	on cola, moc	accimod or c												
1	2	3	4	5	6	7	8	9	10	Ch	ange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For- D	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	` 13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
AMVEST-RP-0	US MULTIFAMILY, LLC (AMVESTAR) - EQUITY	08	3/22/2023 .	DIRECT	30.000.000		0.00	0	568.309	(568.309)	0	0	(568, 309)	0	0	0	798.990	798.990	118.437		. 5.B
G7498P-12-7	RENAISSANCERE HOLDINGS LTD	C 09	9/14/2023 .	Various	325.000	5,538	0.00	8 , 125	5, 190	2,935	0	0	2,935	0	8, 125	0	(2,587)	(2,587)	203		. 2.B FE
	SMART FINANCIAL OPERATIONS, LLC - CLASS		9/14/2023 .	DIRECT	333,333.330	465,780	0.00	253,333		119,999	0	0	119,999	0	253,333	0	212,447	212,447	1		. 4.B
401999999	9. Subtotal - Preferred Stocks - Indust	trial and	Miscellar	neous (Unaffiliated) F	Perpetual				•												
Preferred				(- /	•	2,046,978	XXX	1,073,333	1,471,274	(397,942)	0	0	(397,942)	0	1,073,333	0	973,645	973,645	143,865	XXX	XXX
450999999	7. Total - Preferred Stocks - Part 4					2,046,978	XXX	1,073,333	1,471,274	(397,942)	0	0	(397,942)	0	1,073,333	0	973,645	973,645	143,865	XXX	XXX
450999999	8. Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
450999999	9. Total - Preferred Stocks					2,046,978	XXX	1,073,333	1,471,274	(397,942)	0	0	(397,942)	0	1,073,333	0	973,645	973,645	143,865	XXX	XXX
	ARBOR REALTY REIT ORD			Piper Jaffray Co	34,233.000	559, 133		400,716	451,533	(50,817)	0	0	(50,817)	0	400,716	0	158,418	158,418	28,071		
	RITHM CAPITAL ORD			Piper Jaffray Co	622,906.000	6,023,168		4,511,181	5,089,142	(577,961)	0	0	(577, 961)	0	4,511,181	0	1,511,986	1,511,986	467, 180		
	9. Subtotal - Common Stocks - Indust	trial and I	Miscellar	neous (Unaffiliated) P	Publicly																
Traded						6,582,301	XXX	4,911,897	5,540,675	(628,778)	0	0	(628,778)	0	4,911,897	0	1,670,404	1,670,404	495,251	XXX	XXX
. 000000-00-0	INTERNAP HOLDING LLC		3/31/2023 .	Direct	424,474.990	0		419,642	0	419,642	0	0	419,642	0	419,642	0	(419,642)	(419,642)	0		
. 000000-00-0	FINANCIALFORCE.COM, INC WARRANTS	08	3/31/2023 .	DIRECT	15,000.000	7,451		0	7,511	(7,511)	0	0	(7,511)	0	0	0	7,451	7,451	9		
. 000000-00-0	ELEVATE BRANDS OPCO LLC - COMMON	08	3/31/2023 .	Direct	17,053.000	8, 138		0	15,493	(15,493)	0	0	(15,493)	0	0	0	8, 138	8, 138	0		
502999999	9. Subtotal - Common Stocks - Indust	trial and I	Miscellar	neous (Unaffiliated) C	Other	15,589	XXX	419,642	23,004	396,638	0	0	396,638	0	419,642	0	(404,053)	(404,053)	9	XXX	XXX
691543-10-2	OXFORD LANE CAPITAL ORD	09	9/29/2023 .	Piper Jaffray Co	593,726.000	3,038,835		2,985,064	0	0	0	0	0	0	2,985,064	0	53,771	53,771			
572999999	9. Subtotal - Common Stocks - Close	d-End Fu	unds - De	esignations Not Assig	gned by the																
SVO						3,038,835	XXX	2,985,064	0	0	0	0	0	0	2,985,064	0	53,771	53,771	42,362	XXX	XXX
	INVESCO: JAPANESE YEN			Piper Jaffray Co	2,800.000	178,485		183,322	0	0	0	0	0	0	183,322	0	(4,837)	(4,837)	0		
581999999	9. Subtotal - Common Stocks - Excha	ange Trad	ded Fund	ds		178,485	XXX	183,322	0	0	0	0	0	0	183,322	0	(4,837)	(4,837)	0	XXX	XXX
598999999	7. Total - Common Stocks - Part 4					9,815,210	XXX	8,499,925	5,563,679	(232, 140)	0	0	(232, 140)		8,499,925	0	1,315,285	1,315,285	537,622	XXX	XXX
598999999	8. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
598999999	9. Total - Common Stocks					9,815,210	XXX	8,499,925	5,563,679	(232, 140)	0	0	(232, 140)	0	8,499,925	0	1,315,285	1,315,285	537,622	XXX	XXX
599999999	9. Total - Preferred and Common Sto	cks				11,862,188	XXX	9,573,258	7,034,953	(630,082)	0	0	(630,082)	0	9,573,258	0	2,288,930	2,288,930	681,487	XXX	XXX
600999999	9 - Totals					858,714,584	XXX	847,014,354	703,653,320	(380,442)	2,642,134	518,869	1,742,823	(430,021)	857,583,393	1,363,210	(228, 247)	1,134,963	41,528,362	XXX	XXX

Showing all Ontions	Cans Floors	Collars Swans a	nd Forwards Open :	as of Current Statement Date	
Onowing an Options,	Caps. I louis.	Cullais, Gwabs a	ilu i diwalus Obeli (as of Current Statement Date	

					Showing a	all Option	s, Caps, Flo	oors, Colla	rs, Swaps	and Forwa	rds Open as	s of Currer	nt Stateme	nt Date								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												1
										Prior	Current											1
	Description								0	Year(s)	Year Initial											1
	of Item(s)								Strike	Initial Cost of Un-	Cost of						Total	Current	Adjustment		Credit	Hedge
	Hedged, Used for		Type(s)			Date of			Price, Rate or	discounted	Un- discounted		Book/			Unrealized	Foreign	Current Year's	Adjustment to Carrying		Quality	Effectiveness at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a) ´	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	` Paid ´	` Paid ´	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
0079999999. Subt	total - Purchased Op	tions - Hedg	ing Effective	Excluding Variable Annuity Guaran	tees Under S	SAP No.10	8			0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subt	total - Purchased Op	tions - Hedg	ing Effective	Variable Annuity Guarantees Unde	r SSAP No.10)8				0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
RBC MARC5 CALL LONG																						1
10/3/2023 RBC MARC5 CALL LONG	Index Annuity	N/A	Equity/Index	RBC ES71P3U3RH1GC71XBU11	. 10/04/2022	. 10/03/2023	6	192,742	350 . 44	4,367	0	0	172		172	(3,713)	0	0	0	0		
10/3/2023	Index Annuity	N/A	Equity/Index	RBC ES71P3U3RH1GC71XBU11	. 10/04/2022	. 10/03/2023	1	34.839	348 . 39	893	0	0	94		94	(724)	0	0	0	0		1
WF SP500 CALL LONG	mack minutely		Equity/Indox	EO/ IT GOOT IT TO STATE OF TABLE TO	. 10/ 04/ 2022	. 10/00/2020										(124)						1
10/3/2023	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	. 10/04/2022	. 10/03/2023	29	10,483,526	3678.43	1,382,336	0 .	0	1,744,623		1,744,623	441,739	0	0	0	0		
WF SP500 CALL LONG				WE KAN AND AND AND AND AND AND AND AND AND A	40 (04 (0000	40 (00 (0000		0 000 107	0070 40	475 070			074 400		074 400	400.004						1
10/3/2023 WF SP500 CALL LONG	Index Annuity	N/A	Equity/Index	WFKB1H1DSPRFMYMCUFXT09	. 10/04/2022	. 10/03/2023	6	2,023,137	3678.43	175,879	0	0	271, 103		271, 103	122,661	0	0	0	0		
10/3/2023	Index Annuity	N/A	Equity/Index	WFKB1H1DSPRFMYMCUFXT09	. 10/04/2022	. 10/03/2023	7	2,574,901	3678.43	342,755	0	0	428.504		428,504	108.497	0	0	0	0		il
RBC SP500 CALL LONG			,,.					, , , , ,		,			1		**	1						1
10/13/2023	Index Annuity	N/A	Equity/Index	RBC ES71P3U3RH1GC71XBU11	. 10/17/2022	. 10/13/2023	44	15,586,355	3583.07	2, 126, 150	0 .	0	3,093,119		3,093,119	801,272	0	0	0	0		
RBC SP500 CALL LONG 10/13/2023	Index Annuity	N/A	Earrity/Index	RBC ES71P3U3RH1GC71XBU11	. 10/17/2022	. 10/13/2023	128	45,684,143	3583.07	6,231,818	0	0	9,066,038		9,066,038	2,348,555	0			0		1
RBC SP500 CALL LONG	index annuity	N/A	Equity/Index	HBC ES/1P3U3HFIGC/1XBU11	. 10/1//2022	. 10/ 13/2023	128	40,084,143	3383.07	0,231,818	0	0	9,000,038		9,000,038	2,348,333			0	0		1
10/13/2023	Index Annuity	N/A	Equity/Index	RBC ES71P3U3RH1GC71XBU11	. 10/17/2022	. 10/13/2023	25	8,778,522	3583.07	775,793	0	0	1,490,038		1,490,038	621,226	0	0	0	0		1
RBC SP500 CALL LONG	ŕ																					1
10/17/2023	Index Annuity	N/A	Equity/Index	RBC ES71P3U3RH1GC71XBU11	. 10/18/2022	. 10/17/2023	6	2,022,873	3677.95	253,952	0 .	0	340,646		340,646	84,018	0	0	0	0		
RBC SP500 CALL LONG 10/17/2023	Index Annuity	N/A	Equity/Index	RBC ES71P3U3RH1GC71XBU11	. 10/18/2022	. 10/17/2023	22	8,091,490	3677.95	1,015,806	0	0	1,362,583		1,362,583	336,072	0		0	0		1
RBC MARC5 CALL LONG	muck Amounty	N/A	Equity/ index	LS/1F303hilldc/1/b011	. 10/ 10/ 2022	. 10/ 1//2023		0,031,430		1,015,000			1,302,303		1,302,303					0		1
10/17/2023	Index Annuity	N/A	Equity/Index	RBC ES71P3U3RH1GC71XBU11	. 10/18/2022	. 10/17/2023	3	86,568	346 . 27	2,035	0 .	0	810		810	(1,581)	0	0	0	0		
RBC SP500 CALL LONG												_					_					1
10/17/2023 RBC MARC5 CALL LONG	Index Annuity	N/A	Equity/Index	RBC ES71P3U3RH1GC71XBU11	. 10/18/2022	. 10/17/2023	4	1,287,283	3677.95	100,370	0	0	174,800		174,800	76,434	0	0	0	0		
10/17/2023	Index Annuity	N/A	Equity/Index	RBC ES71P3U3RH1GC71XBU11	. 10/18/2022	. 10/17/2023	3	104,427	348.09	2,202	0	0	668		668	(1,877)	0	0	0	0	ļ	1
WF SP500CALL LONG	Thurst of Things		Equity, maox		. 10, 10, 2022	. 10, 11, 2020																1
11/1/2023	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	. 11/02/2022	. 11/01/2023	28	10,604,275	3856 . 10	681,615	0 .	0	991,794		991,794	479,070	0	0	0	0		
BAC SP500CALL LONG 11/1/2023	Inday Appuitu	N/A	Earrity/Index	BAC B4TYDEB6GKMZ0031MB27	. 11/02/2022	. 11/01/2023	55	21,015,745	3856.10	2,348,460	0	0	2.477.498		2,477,498	460.348	0			0		1
WF SP500CALL LONG	Index Annuity	N/A	Equity/Index	BAC B411DEBOGKNIZUU31MB27	. 11/02/2022	. 11/01/2023		21,015,745	3830.10	2,348,400	0	0	2,477,498		2,477,498	400,348			0	0		1
11/1/2023	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	. 11/02/2022	. 11/01/2023	126	48,586,860	3856 . 10	5,411,322	0 .	0	5,728,772		5,728,772	1,083,068	0	0	0	0		1
CITI MARC5CALL LONG	·																					1
11/1/2023	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	. 11/02/2022	. 11/01/2023	22	763,400	347.00	16, 192	0	0	3,296		3,296	(15,215)	0	0	0	0		
CITI MARC5CALL LONG 11/1/2023	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	. 11/02/2022	. 11/01/2023	23	801,918	348.66	15,226	0	n	4,868		4,868	(14,989)	n	n	n	n		í l
JPM SP500CALL LONG	muck Amurty	N/A	Equity/ Index	LOTOBERETT GETTILL ATG	. 11/02/2022	. 11/01/2020	20			10,220			4,000			(14,303)						1
11/2/2023	Index Annuity	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	. 11/03/2022	. 11/02/2023	11	3,947,675	3759.69	248, 178	0	0	471,180		471, 180	210,776	0	0	0	0		
CITI SP500CALL LONG												_					_					1
11/2/2023	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	. 11/03/2022	. 11/02/2023	2	563,954	3759.69	64,215	0	0	82,376		82,376	18, 197	0	0	0	0		
11/2/2023	Index Annuity	N/A	Equity/Index	JPM	. 11/03/2022	. 11/02/2023	41	15,226,745	3759.69	1,693,710	0	0	2,223,399		2,223,399	485,264	0	0	0	0	ļ	il
RBC SP500CALL LONG			,,.					., ,		, ,			, , , , , , , , , , , , , , , , , , , ,		, .,							1
11/3/2023	Index Annuity	N/A	Equity/Index	RBC ES71P3U3RH1GC71XBU11	. 11/04/2022	. 11/03/2023	2	743,978	3719.89	57,830	0	0	99,556		99,556	45,016	0	0	0	0		ı
RBC SP500CALL LONG 11/3/2023	Index Annuity	N/A	Equity/Inde	RBC ES71P3U3RH1GC71XBU11	. 11/04/2022	. 11/03/2023		2,231,934	3719.89	282,402		^	353,283		353,283	81.416	_	^	_	^		í l
CITI SP500CALL LONG	muck Amulty	IV A	Equity/Index	INDO ES/ IFSUSHING/ IXBUTT	. 11/04/2022	. 11/03/2023		2,201,934		202,402	0	0			333,283	01,410		J				
11/15/2023	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	. 11/16/2022	. 11/15/2023	39	15,567,747	3991.73	1,670,760	0	0	1,318,984		1,318,984	142,287	0	0	0	0		ıI
WF SP500CALL LONG																[i l
11/15/2023	Index Annuity	N/A	Equity/Index	WFKB1H1DSPRFMYMCUFXT09	. 11/16/2022	. 11/15/2023	95	37,721,849	3991.73	4,088,826	0	0	3,208,655		3,208,655	354,844	0	0	0	0		i
WF SP500CALL LONG 11/15/2023	Index Annuity	N/A	Equity/Index	WFKB1H1DSPRFMYMCUFXT09	. 11/16/2022	. 11/15/2023	20	7,983,460	3991.73	491.060	0	n	452,524		452,524	206,396	n	n	n	n		ı l
CITI MARC5CALL LONG			Lagar 1.37 midex		. 11, 10, 2022	17 107 2020		, ,000, 400					102,024			200,000						ı
11/15/2023	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	. 11/16/2022	. 11/15/2023	l 1	35,310	353 . 10	801	0 .	0	59		59	(527)	0	0	0	0		ı

Showing all Options.	Caps, Floors	, Collars, Swaps	s and Forwards O	pen as of Curren	t Statement Date

				:	Showing a	all Option	s, Caps, Floors,	, Collars, S	waps and	d Forwar	ds Open as	s of Curre	nt Stateme	nt Date							
1	2	3	4	5	6	7	8	9	-	11	12	13	14	15 16	17	18	19	20	21	22	23
										ımulative Prior	Current										ı
	Description									Year(s)	Year Initial										i
	of Item(s)							St		itial Cost	Cost of									Credit	Hedge
	Hedged,								,	of Un-	Un-					Total	Current	Adjustment		Quality	Effectiveness
	Used for	Schedule/	Type(s)			Date of Maturity	Number			scounted remium	discounted Premium	Current	Book/ Adjusted		Unrealized Valuation	Foreign Exchange	Year's	to Carrying Value of		of Refer-	at Inception
	Income Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or					(Received)	Current Year	Carrying		Increase/	Change in	(Amorti- zation)/	Hedged	Potential	ence	and at Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration				Paid	Paid	Income	Value	Code Fair Value	(Decrease)	B./A.C.V.	Accretion		Exposure	Entity	(b)
CITI MARC5CALL LONG				0.17.1 F57207W77F5047W55170	44 (40 (0000	44 /45 /0000		444 040	054.07	0.070		•	400	400	(4.000)						' I
11/15/2023 HSBC SP500CALL LONG	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	. 11/16/2022	. 11/15/2023	4	. 141,948	354.87	2,872	0	0	133	133	(1,900)	0	0		0		I
11/16/2023	Index Annuity	N/A	Equity/Index	HSBC MP615ZYZBEU3UXPYFY54	. 11/17/2022	. 11/16/2023	239	, 105 , 217	958.79	971,244	0	0	849,986	849,986	113,624	0	0	0	0		
HSBC SP500CALL LONG 11/16/2023	Ladau Assuittu	N/A	F 4 / I = d=	HSBC MP615ZYZBEU3UXPYFY54	. 11/17/2022	. 11/16/2023		. 395 , 879	3958.79	42,228		0	36,956	36,956	4.940		•		0		i
HSBC SP500CALL LONG	Index Annuity	N/ A	Equity/Index	MF013Z1ZBE030AF1F134	. 11/11/2022	. 11/10/2023		. 393,679		42,220		0			4,940		0				
11/16/2023	Index Annuity	N/A	Equity/Index	HSBCMP615ZYZBEU3UXPYFY54	. 11/17/2022	. 11/16/2023	93	,364,972	958.79	202,487	0	0	212,469	212,469	96,875	0	0	0	0		
RBC SP500CALL LONG 11/17/2023	Index Annuity	N/A	Equity/Index	RBC ES71P3U3RH1GC71XBU11	. 11/18/2022	. 11/17/2023	2	. 789,312	3946.56	54,874	۸	n	52, 136	52, 136	23,387	^	n		0		1
RBC SP500CALL LONG		IWA	Equity/ Index	LOTH GOOR HIGH TABOTT	. 11/10/2022			. 100,012		54,074											
11/17/2023	Index Annuity	N/A	Equity/Index	RBC ES7 I P3U3RH I GC7 1 XBU11	. 11/18/2022	. 11/17/2023	82	,959,920	3946.56	336,788	0	0	286,248	286,248	41,064	0	0	0	0		
WF SP500CALL LONG 12/1/2023	Index Annuity	N/A	Equity/Index	WFKB1H1DSPRFMYMCUFXT09	. 12/02/2022	. 12/01/2023	17 6	,930 ,169	4076.57	395,012		n	273,392	273,392	103,817	n					
WF SP500CALL LONG		l																			
12/1/2023 WF SP500CALL LONG	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	. 12/02/2022	. 12/01/2023	25 10	, 191 , 425	4076.57	. 1,046,250	0	0	705,376	705,376	33,622	0	0	0	0		 I
12/1/2023	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	. 12/02/2022	. 12/01/2023	86 34	,854,674	4076.57	. 3,581,937	0	0	2,412,386	2,412,386	114,988	0	0	0	0		
CITI MARC5CALL LONG				6171 5570078775507855170	10 (00 (0000	40 (04 (0000	05	045 400	055 70	00.045			4 507	4 507	(45.045)						i
12/1/2023 CITI MARC5CALL LONG	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	. 12/02/2022	. 12/01/2023	1	,245 , 160	355.76	26,915	0	0	1,507	1,507	(15,345)	0	0		0		
12/1/2023	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	. 12/02/2022	. 12/01/2023	11	35,741	357 .41	697	0	0	27	27	(392)	0	0	0	0		
HSBC SP500CALL LONG 12/1/2023			Eauitu/Index	HSBCMP615ZYZBEU3UXPYFY54	. 12/05/2022	. 12/01/2023	61 24	,837,370	4071.70	. 2,566,819	0	0	1,741,054	1,741,054	92,196		0		0		i
HSBC SP500CALL LONG	Index Annuity	N/A	Equity/Index	MF013Z1ZBE030AF1F134	. 12/03/2022	. 12/01/2023	24	,037,370	40/1./0	2,300,019			1,741,034	1,741,034	92, 190		0				
12/1/2023	Index Annuity	N/A	Equity/Index	HSBC MP615ZYZBEU3UXPYFY54	. 12/05/2022	. 12/01/2023	72	,850 , 190	4071.70	167,720	0	0	117,660	117,660	46,909	0	0	0	0		
HSBC SP500CALL LONG 12/1/2023	Index Annuity	N/A	Equity/Index	HSBCMP615ZYZBEU3UXPYFY54	. 12/05/2022	. 12/01/2023	24 9	,772,080	4071.70	. 1,009,896	0	0	685,005	685,005	36,274	0	0	0	0		ı
WF SP500CALL LONG	,											•									1
12/15/2023 BAC SP500CALL LONG	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	. 12/16/2022	. 12/15/2023	249	,349,800	3895.75	943,848	0	0	1,087,738	1,087,738	191,563	0	0	0	0		
12/15/2023	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZ0031MB27	. 12/16/2022	. 12/15/2023	18 6	,817,563	3895.75	388,763	0	0	621,871	621,871	276,949	0	0	0	0		
BAC SP500CALL LONG												_					_				1
12/15/2023 RBC MARC5CALL LONG	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZ0031MB27	. 12/16/2022	. 12/15/2023		,854,613	3895.75	. 2,855,353	0	0	3, 239, 437	3,239,437	552,052	J 0	0	[0	0		
12/15/2023	Index Annuity	N/A	Equity/Index	RBC ES71P3U3RH1GC71XBU11	. 12/16/2022	. 12/15/2023	10	. 355,640	355.64	7,240	0	0	1, 195		(4, 160)	0	0	0	0		
RBC MARC5CALL LONG 12/15/2023	Index Annuity	N/A	Equity/Index	RBC ES71P3U3RH1GC71XBU11	. 12/16/2022	. 12/15/2023	٥	. 283 , 224	354.03	6,352	^	۸	1,270	1,270	(3,551)	^	^		0		1
JPM SP500CALL LONG	muox Amurty	IV A	Equity/ midex	Lot IT Gooding of TABOTT	. 12/ 10/ 2022			. 200,224	004.00	0,002					(0,331)	J					 I
12/15/2023	Index Annuity	N/A	Equity/Index	JPM	. 12/19/2022	. 12/15/2023	49 18	,683,946	3852.36	. 1,977,345	0	0	2,390,727	2,390,727	447,330	0	0	0	0		
JPM SP500CALL LONG 12/15/2023	Index Annuity	N/A	Equity/Index	JPM	. 12/19/2022	. 12/15/2023	9 3	,274,506	3852.36	198,220		n	332,760	332,760	143,246	n					l
JPM SP500CALL LONG	,	.,													-						1
12/15/2023 WF SP500CALL LONG	Index Annuity	N/A	Equity/Index	JPM	. 12/19/2022	. 12/15/2023	8	,475 , 192	3852.36	900,328	0	0	1,084,453	1,084,453	202,913	0	0	J0	0		 I
1/2/2024	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	. 01/03/2023	. 01/02/2024	61 23	,420,950	3839.50	0	2,429,996	0	3, 177, 852	3, 177,852	747,856	0	0	0	0		
WF SP500CALL LONG		N/A	F :4 // :	WE KNALIADODDEKANO EVTOO	04 (00 (0000	04 (00 (000)	04	000 450	0000 50		4 040 405	_	4 044 074	4 044 074	074 500		_				Í
1/2/2024 WF SP500CALL LONG	Index Annuity	N/A	Equity/Index	WFKB1H1DSPRFMYMCUFXT09	. 01/03/2023	. 01/02/2024	11	,902,450	3839.50	0	1,240,465	0	1,614,974	1,614,974	374,509	J 0	0	[0	0		 I
1/2/2024	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	. 01/03/2023	. 01/02/2024	4	,223 ,450	3839.50	0	249,722	0	481,780	481,780	232,058	0	0	0	0		
WF SP500CALL LONG 1/3/2024	Index Annuity	N/A	Equity/Index	WFKB1H1DSPRFMYMCUFXT09	. 01/04/2023	. 01/03/2024	7 0	.485.691	3824 . 14		166 . 855	^	294,604	294,604	127,749	_	^		0		İ
WF SP500CALL LONG	muck Ammunty	IN A	Lqui ty/ maex	III	. 01/04/2023	. 01/03/2024	2	,400,001					294,004	294,004	121,749						 I
1/3/2024	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	. 01/04/2023	. 01/03/2024	37 14	, 149 , 318	3824 . 14	0	1,597,179	0	1,981,415	1,981,415	384,236	0	0	0	0		
HSBC MARC5CALL LONG 1/3/2024	Index Annuity	N/A	Equity/Index	HSBCMP615ZYZBEU3UXPYFY54	. 01/04/2023	. 01/03/2024	7	. 229,535	353 . 13	n	5,571	n			(4,251)	n	n		0		İ
WF SP500CALL LONG	,	IV A					· · · · · · · · · · · · · · · · · · ·	•				0	•								 I
1/3/2024	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	. 01/04/2023	. 01/03/2024	7	,074,659	3824 . 14	0	797,332	0	990.707	990.707	193.376	l 0	0	l 0	0		

Showing all Ontions	Cans Floors	Collars Swans a	nd Forwards Open :	as of Current Statement Date	
Onowing an Options,	Caps. I louis.	Cullais, Gwabs a	ilu i diwalus Obeli (as of Current Statement Date	

				(Showing a	all Option:	s, Caps, Flo	ors, Colla	rs, Swaps	and Forwaı	rds Open a	s of Curre	nt Stateme	nt Date							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
										Cumulative	Current										
	Description									Prior Year(s)	Year Initial										
	of Item(s)								Strike	Initial Cost	Cost of									Credit	Hedge
	Hedged,								Price,	of Un-	Un-					Total	Current	Adjustment		Quality	Effectiveness
	Used for	Calaadula/	Type(s)			Date of	Nivershau		Rate or	discounted	discounted	C	Book/		Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income Generation	Schedule/ Exhibit	Risk(s)	Exchange, Counterparty	Trade	Maturity or	Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Current Year	Adjusted Carrying		Valuation Increase/	Exchange Change in	(Amorti- zation)/	Value of Hedged	Potential	Refer- ence	and at Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value	(Decrease)	B./A.C.V.	Accretion		Exposure	Entity	(b)
HSBC MARC5CALL LONG										_							_		_	-	
1/3/2024 HSBC SP500CALL LONG	Index Annuity	N/A	Equity/Index	HSBCMP615ZYZBEU3UXPYFY54	. 01/04/2023	. 01/03/2024	1/	603,075	354.75	0	13, 175	0	2,701	2,701	(10,474)	0	0	0	0		
1/4/2024	Index Annuity	N/A	Equity/Index	HSBC MP615ZYZBEU3UXPYFY54	. 01/05/2023	. 01/04/2024	1	385,297	3852.97	0	38,609	0	50,933	50,933	12,324	0	0	0	0		
HSBC SP500CALL LONG		N/A	F 14 (1 4	HSBCMP615ZYZBEU3UXPYFY54	04 (05 (0000	04 (04 (0004	45	E 770 4EE	0050 07		044 775		582.865	500 005	200 200		•		0		•
1/4/2024 HSBC SP500CALL LONG	Index Annuity	N/A	Equity/Index	HSBCMP615ZYZBEU3UXPYFY54	. 01/05/2023	. 01/04/2024	15	5,779,455	3852.97	0	314,775	0	582,865	582,865	268,090	0	0	u	0		
1/4/2024	Index Annuity	N/A	Equity/Index	HSBC MP615ZYZBEU3UXPYFY54	. 01/05/2023	. 01/04/2024	34	12,907,450	3852.97	0	1,293,402	0	1,706,270	1,706,270	412,869	0	0	0	0		
JPM SP500CALL LONG 1/12/2024	Index Annuity	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	. 01/17/2023	. 01/12/2024	82	32,792,538	3999.09	n	3,283,198	n	3,214,968	3,214,968	(68,230)	٥	n		0		i
JPM SP500CALL LONG	muck miliuity	IV A	Equity/ midex	or #	. 01/11/2020	. 01/12/2024		02,132,300			0,200, 190		3,214,900		(00,230)	J		I			
1/12/2024	Index Annuity	N/A	Equity/Index	JPM	. 01/17/2023	. 01/12/2024	36	14, 196, 770	3999.09	0	1,393,979	0	1,391,846	1,391,846	(2, 133)	0	0	0	0		
JPM SP500CALL LONG 1/12/2024	Index Annuity	N/A	Equity/Index	JPM	. 01/17/2023	. 01/12/2024	16	6, 198, 590	3999.09	n	224,843	n	435, 421	435,421	210,578	n	n		n		
WF SP500CALL LONG			=quity/index																		
1/17/2024	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	. 01/18/2023	. 01/17/2024	26	10,376,522	3990 . 97	0	964,990	0	1,048,649	1,048,649	83,659	0	0	0	0		
WF SP500CALL LONG 1/17/2024	Index Annuity	N/A	Equity/Index	WFKB1H1DSPRFMYMCUFXT09	. 01/18/2023	. 01/17/2024	9	3,591,873	3990.97	0	333,747	0	362,994	362,994	29,247	0	0	0	0		
WF SP500CALL LONG	,	.,																			
1/17/2024 HSBC SP500CALL LONG	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	. 01/18/2023	. 01/17/2024	4	1,596,388	3990.97	0	81,196	0	113,268	113,268	32,072	0	0	0	0		
1/18/2024	Index Annuity	N/A	Equity/Index	HSBC MP615ZYZBEU3UXPYFY54	. 01/19/2023	. 01/18/2024	4	1,571,544	3928.86	0	149,428	0	182,513	182,513	33,085	0	0	0	0		
HSBC SP500CALL LONG				LIBRO MEDILETIZARENIN DVENET	0.4 (40 (0000	0.4 /40 /0004		0.040.045	2000 00		200 470			242.044							
1/18/2024 HSBC SP500CALL LONG	Index Annuity	N/A	Equity/Index	HSBCMP615ZYZBEU3UXPYFY54	. 01/19/2023	. 01/18/2024	8	2,946,645	3928.86	0	280 , 178	0	342,211	342,211	62,034	0	0	0	0		
1/18/2024	Index Annuity	N/A	Equity/Index	HSBC MP615ZYZBEU3UXPYFY54	. 01/19/2023	. 01/18/2024	2	785,772	3928.86	0	41,992	0	70, 146	70,146	28, 154	0	0	0	0		
WF SP500CALL LONG 2/1/2024	Index Annuity	NI/A	F 4 / I = d=	WF KB1H1DSPRFMYMCUFXT09	. 02/02/2023	. 02/01/2024	128	52,519,928	4119.21	0	5 , 158 , 268	0	4,020,125	4,020,125	(1, 138, 143)		0		0		
WF SP500CALL LONG	index annuity	N/A	Equity/Index	WE KB IN IDSENTIMEDEX 109	. 02/02/2023	. 02/01/2024	120	32,319,920	4119.21	0	3, 130,200		4,020, 125	4,020,123	(1, 130, 143)		0				
2/1/2024	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	. 02/02/2023	. 02/01/2024	19	7,620,539	4119.21	0	451,234	0	334,224	334,224	(117,009)	0	0	0	0		
WF SP500CALL LONG 2/1/2024	Index Annuity	N/A	Equity/Index	WFKB1H1DSPRFMYMCUFXT09	. 02/02/2023	. 02/01/2024	43	17,506,643	4119.21	n	1,749,768	n	1,340,042	1,340,042	(409,726)	Λ	n		n		
RBC MARC5CALL LONG			=quity/index																		
2/1/2024	Index Annuity	N/A	Equity/Index	RBC ES71P3U3RH1GC71XBU11	. 02/02/2023	. 02/01/2024	6	199,040	361.89	0	4, 197	0	378	378	(3,818)	0	0	0	0		
WF SP500CALL LONG 2/2/2024	Index Annuity	N/A	Equity/Index	WFKB1H1DSPRFMYMCUFXT09	. 02/03/2023	. 02/02/2024	6	2,507,856	4179.76	0	229,908	0	162,248	162,248	(67,660)	0	0	J	0		
WF SP500CALL LONG	,		. ,																		
2/2/2024 HSBC SP500CALL LONG	Index Annuity	N/A	Equity/Index	WFKB1H1DSPRFMYMCUFXT09	. 02/03/2023	. 02/02/2024	2	835,952	4179.76	0	43,356	0	24,900	24,900	(18,456)	0	0	J 0	0		
2/2/2024	Index Annuity	N/A	Equity/Index	HSBC MP615ZYZBEU3UXPYFY54	. 02/06/2023	. 02/02/2024	2	827 , 296	4136.48	0	72,834	0	60,369	60,369	(12,465)	0	0	0	0		
HSBC SP500CALL LONG		N/A	F :4 // :	HODO HODO LEZIVADE LO MOVENE A	00 (00 (0000	00 (00 (000)		0 000 101	4400 40	_	457 400	_	404 075	40.4 075	(00. 105)		_		_		
2/2/2024 HSBC SP500CALL LONG	Index Annuity	N/A	Equity/Index	HSBCMP615ZYZBEU3UXPYFY54	. 02/06/2023	. 02/02/2024	8	3,309,184	4136 . 48	0	157,480	0	134, 375	134,375	(23, 105)	0	0	J 0	0		
2/2/2024	Index Annuity	N/A	Equity/Index	HSBC MP615ZYZBEU3UXPYFY54	. 02/06/2023	. 02/02/2024	12	4,756,952	4136.48	0	418,796	0	347, 122	347 , 122	(71,673)	0	0	0	0		
RBC MARC5CALL LONG 2/15/2024	Index Annuity	N/A	Equity/Index	RBC ES7 P3U3RH GC7 1 XBU11	. 02/16/2023	. 02/15/2024	2	53 , 189	354.59	0	1 170	^	345	345	(825)		^		^		
BAC SP500CALL LONG	muck minufty	IN/ A	Equity/ muex	EST IF SUSHITIDE TABUIT	. 02/ 10/2023	. 02/ 13/2024		33, 189	304.39		1, 1/0			340	(020)]·············			0		
2/15/2024	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZ0031MB27	. 02/16/2023	. 02/15/2024	13	5,391,880	4147.60	0	252,551	0	206,557	206,557	(45,994)	0	0	0	0		
RBC MARC5CALL LONG 2/15/2024	Index Annuity	N/A	Equity/Index	RBC ES71P3U3RH1GC71XBU11	. 02/16/2023	. 02/15/2024	22	783,728	356.24	n	15,532	n	4,076	4,076	(11,456)	n	n	0	n		
BAC SP500CALL LONG			=quity/index																		
2/15/2024	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZ0031MB27	. 02/16/2023	. 02/15/2024	36	14,931,360	4147.60	0	1,333,872	0	1,099,985	1,099,985	(233,887)	0	0	0	0		
BAC SP500CALL LONG 2/15/2024	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZ0031MB27	. 02/16/2023	. 02/15/2024	88	36,291,500	4147.60	0	3, 185, 525	0	2,673,576	2,673,576	(511,949)	0	0		0		
HSBC SP500CALL LONG	,																				
2/16/2024 HSBC SP500CALL LONG	Index Annuity	N/A	Equity/Index	HSBCMP615ZYZBEU3UXPYFY54	. 02/17/2023	. 02/16/2024	29	11,862,189	4090 . 41	0	1,086,746	0	1,015,687	1,015,687	(71,059)	0	0	0	0		
2/16/2024	Index Annuity	N/A	Equity/Index	HSBCMP615ZYZBEU3UXPYFY54	. 02/17/2023	. 02/16/2024	6	2,454,246	4090 . 41	0	122,298	0	127,221	127,221	4,923	0	0	0	0		

Showing all Options, Caps. Floors, Collars, Swaps and Forwards Open as of Current Statem
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					Showing a	all Option:	s, Caps, Floors, C	collars, Swaps	and Forwa	rds Open a	is of Curre	ent Stateme	ent Date							
1	2	3	4	5	6	7	8 9	10	11 Cumulative	12	13	14	15 16	17	18	19	20	21	22	23
	5								Prior	Current										
	Description of Item(s)							Strike	Year(s) Initial Cost	Year Initial Cost of									Credit	Hedge
	Hedged,							Price,	of Un-	Un-					Total	Current	Adjustment		Quality	Effectiveness
	Used for Income	Schedule/	Type(s)			Date of Maturity	Number	Rate or Index	discounted Premium	discounted Premium	Current	Book/ Adjusted		Unrealized Valuation	Foreign Exchange	Year's (Amorti-	to Carrying Value of		of Refer-	at Inception and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of Notion	al Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description HSBC SP500CALL LONG	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts Amou	nt (Paid)	Paid	Paid	Income	Value	Code Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
2/16/2024	Index Annuity	N/A	Equity/Index	HSBCMP615ZYZBEU3UXPYFY54	. 02/17/2023	. 02/16/2024	2 81	3,0824090.4	1 0	74,948	C	70,047	70,047	(4,901)	0	0	0	0		
HSBC SP500CALL LONG 2/16/2024	Index Annuity	N/A	Equity/Index	HSBC MP615ZYZBEU3UXPYFY54	. 02/21/2023	. 02/16/2024	176,73	0,4994079.0	90	594,462	C	592,530	592,530	(1,932)	0	0	0	0		
HSBC SP500CALL LONG 2/16/2024	Index Annuity	N/A	Equity/Index	HSBC MP615ZYZBEU3UXPYFY54	. 02/21/2023	. 02/16/2024		7.6824079.0	90	67.452		80.324	80.324	12.872	0	0	0	0		
HSBC SP500CALL LONG 2/16/2024	Index Annuity	N/A	Equity/Index	HSBCMP615ZYZBEU3UXPYFY54	. 02/21/2023	. 02/16/2024				342,266		341, 153	341, 153	(1,113)	0	0	0	0		
HSBC SP500CALL LONG 3/1/2024	Index Annuity	N/A	Equity/Index	HSBCMP615ZYZBEU3UXPYFY54	. 03/02/2023	. 03/01/2024	45 17.58			1,729,715		2,107,901	2,107,901	378, 186	0		0	0		
HSBC SP500CALL LONG	,						,	,												
3/1/2024 HSBC MARC5CALL LONG		N/A	Equity/Index	HSBCMP615ZYZBEU3UXPYFY54	. 03/02/2023	. 03/01/2024		9,794 3951.3		368,346	C	621,246	621,246	252,900	0	0	0	0		
3/1/2024 HSBC SP500CALL LONG	Index Annuity	N/A	Equity/Index	HSBCMP615ZYZBEU3UXPYFY54	. 03/02/2023	. 03/01/2024		5,967 352.8		5,012	C	2,219	2,219	(2,793)	0	0	0	0		
3/1/2024 RBC SP500CALL LONG	Index Annuity	N/A	Equity/Index	HSBCMP615ZYZBEU3UXPYFY54	. 03/02/2023	. 03/01/2024	116 45,83	6,124 3951.3	9 0	4,508,920	C	5,494,754	5,494,754	985,834	0	0	0	0		
3/1/2024 RBC SP500CALL LONG	Index Annuity	N/A	Equity/Index	RBC ES71P3U3RH1GC71XBU11	. 03/03/2023	. 03/01/2024	4, 18),4183981.3	50	444,392	C	471,818	471,818	27,427	0	0	0	0		
3/1/2024 RBC SP500CALL LONG	Index Annuity	N/A	Equity/Index	RBC ES71P3U3RH1GC71XBU11	. 03/03/2023	. 03/01/2024	1,59	2,5403981.3	50	101,616	C	137, 149	137 , 149	35,533	0	0	0	0		
3/1/2024 HSBC SP500CALL LONG	Index Annuity	N/A	Equity/Index	RBC ES7 I P3U3RH I GC71XBU11	. 03/03/2023	. 03/01/2024	6,56	9,2283981.3	50	698, 165	C	741,429	741,429	43,264	0	0	0	0		
3/1/2024 HSBC SP500CALL LONG	Index Annuity	N/A	Equity/Index	HSBC MP615ZYZBEU3UXPYFY54	. 03/06/2023	. 03/01/2024		3,423 4045.6	40	18,938	C	21,301	21,301	2,362	0	0	0	0		
3/1/2024 RBC SP500CALL LONG	Index Annuity	N/A	Equity/Index	HSBCMP615ZYZBEU3UXPYFY54	. 03/06/2023	. 03/01/2024	270	7,9874045.6	4 0	72,231	C	69,442	69,442	(2,790)	0	0	0	0		
3/15/2024 HSBC SP500CALL LONG	Index Annuity	N/A	Equity/Index	RBC ES7 I P3U3RH I GC71XBU11	. 03/15/2023	. 03/15/2024	1 42	3891.9	3 0	42,993	C	58,579	58,579	15,586	0	0	0	0		
3/15/2024 HSBC SP500CALL LONG	Index Annuity	N/A	Equity/Index	HSBCMP615ZYZBEU3UXPYFY54	. 03/16/2023	. 03/15/2024	41 15,95	6,9133891.9	3 0	1,793,586	C	2, 191, 199	2, 191, 199	397,613	0	0	0	0		
3/15/2024 HSBC SP500CALL LONG	Index Annuity	N/A	Equity/Index	HSBCMP615ZYZBEU3UXPYFY54	. 03/16/2023	. 03/15/2024	108 42,03	2,8443891.9	3 0	4,724,568	C	5,771,940	5,771,940	1,047,372	0	0	0	0		
3/15/2024 JPM SP500CALL LONG	Index Annuity	N/A	Equity/Index	HSBCMP615ZYZBEU3UXPYFY54	. 03/16/2023	. 03/15/2024),0713891.9	3 0	517,223	C	816,720	816,720	299,497	0	0	0	0		
3/15/2024	Index Annuity	N/A	Equity/Index	JPM	. 03/17/2023	. 03/15/2024	399),0703960.2	3 0	60,608	C	92,432	92,432	31,824	0	0	0	0		
3/15/2024 JPM SP500CALL LONG	Index Annuity	N/A	Equity/Index	JPM	. 03/17/2023	. 03/15/2024	9, 10	3,6443960.2	3 0	845,940	C	1,100,036	1,100,036	254,096	0	0	0	0		
3/15/2024 BAC SP500CALL LONG	Index Annuity	N/A	Equity/Index	JPM	. 03/17/2023	. 03/15/2024	7, 12	3,504 3960.2	3 0	660,978	C	860,898	860,898	199,920	0	0	0	0		
3/15/2024 BAC SP500CALL LONG	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZ0031MB27	. 03/20/2023	. 03/15/2024		9, 1603916.6	4 0	103,723	C	128,548	128,548	24,826	0	0	0	0		
3/15/2024 HSBC SP500CALL LONG	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZ0031MB27	. 03/20/2023	. 03/15/2024		1,6643916.6	4 0	26,073	C	41,529	41,529	15,456	0	0	0	0		
4/3/2024	Index Annuity	N/A	Equity/Index	HSBCMP615ZYZBEU3UXPYFY54	. 04/04/2023	. 04/03/2024	33 13,40	4,6584124.5	1 0	1,211,600	C	1, 185, 377	1,185,377	(26,223)	0	0	0	0		
4/1/2024 CITI SP500CALL LONG	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	. 04/04/2023	. 04/01/2024	121 49,72	2,6514109.3	1 0	4,672,536	C	4,534,561	4,534,561	(137,975)	0	0	0	0		
4/1/2024 HSBC MARC5CALL LONG	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	. 04/04/2023	. 04/01/2024	77 31,43	6,2224109.3	10	2,922,300	C	2,866,892	2,866,892	(55,408)	0	0	0	0		
4/3/2024HSBC MARC5CALL LONG	Index Annuity	N/A	Equity/Index	HSBC MP615ZYZBEU3UXPYFY54	. 04/04/2023	. 04/03/2024	1 3	6, 162 361.6	2 0	881	C	141	141	(740)	0	0	0	0		
4/3/2024RBC MARC5CALL LONG	Index Annuity	N/A	Equity/Index	HSBC MP615ZYZBEU3UXPYFY54	. 04/04/2023	. 04/03/2024		1,344 363.3	4 0	12,864	C	1,823	1,823	(11,041)	0	0	0	0		
4/1/2024 HSBC SP500CALL LONG	Index Annuity	N/A	Equity/Index	RBC ES71P3U3RH1GC71XBU11	. 04/04/2023	. 04/01/2024	17 59	9,033 363.0	5 0	13,580	C	1,639	1,639	(11,940)	0	0	0	0		
4/3/2024	Index Annuity	N/A	Equity/Index	HSBCMP615ZYZBEU3UXPYFY54	. 04/04/2023	. 04/03/2024	124.74	3. 187 4124 .5	1 0	428.720	l c	419,441	419.441	(9.279)	0	0	0	0		

Showing all Options, Caps. Floors, Collars, Swaps and Forwards Open as of Current Statem
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						Showing a	all Options	s, Caps, Flo	ors, Colla	rs, Swaps a	and Forwar	ds Open as	of Curre	nt Stateme	nt Date	;							
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	Description										Prior	Current Year Initial										1	i
	of Item(s)									Strike	Year(s) Initial Cost	Cost of										Credit	Hedge
	Hedged,									Price,	of Un-	Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying			at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
Description	Generation	Exhibit	Risk(s)	Exchange, Co		Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying	0-4-	F=:=\/=!	Increase/	Change in	zation)/	Hedged	Potential	ence Entity	Quarter-end
Description CITI SP500CALL LONG	or Replicated	Identifier	(a)	or Central Clea	aringnouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
4/1/2024	Index Annuity	N/A	Equity/Index	CITI E57	70DZWZ7FF32TWEFA76	. 04/04/2023	. 04/01/2024	25	10,273,275	4109.31	0	557,900	0	629,913		629,913	72,013	0	0	0	0		
HSBC SP500CALL LONG				uana una	0 F71/70F	04/04/0000	04/00/0004	_	4 050 000	4404 54		05 400		405.040		105.010	0.050						1
4/3/2024 RBC MARC5CALL LONG	Index Annuity	N/A	Equity/Index	HSBC MP6	615ZYZBEU3UXPYFY54	. 04/04/2023	. 04/03/2024	5	1,856,030	4124.51	0	95,490	0	105,349		105,349	9,859	0	0	0	0		
4/1/2024	Index Annuity	N/A	Equity/Index	RBC ES7	7 I P3U3RHIGC71XBU11	. 04/04/2023	. 04/01/2024	1	36,064	360 . 64	0	944	0	138		138	(807)	0	0	0	0		
BAC SP500CALL LONG											_		_					_	_		_	i	
4/15/2024 BAC SP500CALL LONG	Index Annuity	N/A	Equity/Index	BAC B41	TYDEB6GKMZ0031MB27	. 04/17/2023	. 04/15/2024	31	12,826,684	4137 . 64	0	1,190,090	0	1, 141, 589		1, 141,589	(48,501)	0	0	0	0		
4/15/2024	Index Annuity	N/A	Equity/Index	BAC B4T	TYDEB6GKMZ0031MB27	. 04/17/2023	. 04/15/2024	16	6,620,224	4137 . 64	0	349,408	0	376,902		376,902	27,494	0	0	0	0		
BAC SP500CALL LONG																							1
4/15/2024 WF SP500CALL LONG	Index Annuity	N/A	Equity/Index	BAC B4T	TYDEB6GKMZ0031MB27	. 04/17/2023	. 04/15/2024	72	29,791,008	4137 . 64	0	2,777,184	0	2,651,434		2,651,434	(125,750)	0	0	0	0		
4/17/2024	Index Annuity	N/A	Equity/Index	WF KB1	1H1DSPRFMYMCUFXT09	. 04/18/2023	. 04/17/2024	4	1,660,528	4151.32	0	87 . 160	0				1.333	0	0	0	0		
WF SP500CALL LONG	,											ŕ		,			,,,,,,						1
4/17/2024 RBC MARC5CALL LONG	Index Annuity	N/A	Equity/Index	WF KB1	1H1DSPRFMYMCUFXT09	. 04/18/2023	. 04/17/2024	12	4,981,584	4151.32	0	463,728	0	432,425		432,425	(31,303)	0	0	0	0		
4/17/2024	Index Annuity	N/A	Equity/Index	RBC ES7	7 I P3U3RH I GC7 1 XBU11	. 04/18/2023	. 04/17/2024	4	145, 188	362.97	0	3.012	0	446		446	(2,566)	0	0	0	0		
WF SP500CALL LONG									,,													i	
4/17/2024	Index Annuity	N/A	Equity/Index	WF KB1	1H1DSPRFMYMCUFXT09	. 04/18/2023	. 04/17/2024	34	14, 114, 488	4151.32	0	1,313,862	0	1,225,206		1,225,206	(88,657)	0	0	0	0		
RBC MARC5CALL LONG 4/17/2024	Index Annuity	N/A	Equity/Index	RRC ES7	7 I P3U3RHIGC71XBU11	. 04/18/2023	. 04/17/2024	1	36,119	361.19	0	835	0	140		140	(695)	0	0	0	0		1
CITI MARC5CALL LONG	mack milarty	10 /	Equity/ Illuox	207	THE COURT OF TABOTT	. 047 107 2020	. 04) 11/2024		00,110					110					v				
4/18/2024	Index Annuity	N/A	Equity/Index	CITI E57	70DZWZ7FF32TWEFA76	. 04/19/2023	. 04/18/2024	18	637 , 123	364.07	0	11,690	0	1,255		1,255	(10,435)	0	0	0	0		
BAC SP500CALL LONG 4/18/2024	Index Annuity	N/A	Equity/Index	BAC B4T	TYDEB6GKMZ0031MB27	. 04/19/2023	. 04/18/2024	6	2,285,179	4154.87	0	212, 152	0	197.340		197 , 340	(14,812)	0	0	0	0		
BAC SP500CALL LONG	,		Lquity, maox									•									•		
4/18/2024 CITI MARC5CALL LONG	Index Annuity	N/A	Equity/Index	BAC B4T	TYDEB6GKMZ0031MB27	. 04/19/2023	. 04/18/2024	1	415,487	4154.87	0	21,591	0	22,464		22,464	873	0	0	0	0		
4/18/2024	Index Annuity	N/A	Equity/Index	CITI E57	70DZWZ7FF32TWEFA76	. 04/19/2023	. 04/18/2024	3	108,498	361.66	0	2,310	0	305		305	(2,005)	0	0	0	0		
BAC SP500CALL LONG																							1
4/18/2024 HSBC SP500CALL LONG	Index Annuity	N/A	Equity/Index	BAC B4T	TYDEB6GKMZ0031MB27	. 04/19/2023	. 04/18/2024	9	3,531,640	4154.87	0	325,593	0	304,980		304,980	(20,613)	0	0	0	0		
5/1/2024	Index Annuity	N/A	Equity/Index	HSBC MP6	615ZYZBEU3UXPYFY54	. 05/02/2023	. 05/01/2024	107	44,387,816	4167.87	0	3,706,520	0	3,827,873		3,827,873	121,354	0	0	0	0		
BAC MARC5CALL LONG	,																·	• •					
5/1/2024 HSBC SP500CALL LONG	Index Annuity	N/A	Equity/Index	BAC B4T	TYDEB6GKMZ0031MB27	. 05/02/2023	. 05/01/2024	11	380,982	362.84	0	7,980	0	1,350		1,350	(6,630)	0	0	0	0		
5/1/2024	Index Annuity	N/A	Equity/Index	HSBC MP6	615ZYZBEU3UXPYFY54	. 05/02/2023	. 05/01/2024	65	27,091,155	4167.87	0	2,262,195	0	2,336,261		2,336,261	74,066	0	0	0	0		
HSBC SP500CALL LONG	·			Liano	0 E3/30E 0 /0/4=::= :	05 (00 (00 55	05 (04 (005)			4407	_		_				74.6	_	_		_	.	,
5/1/2024 BAC MARC5CALL LONG	Index Annuity	N/A	Equity/Index	HSBC MP6	615ZYZBEU3UXPYFY54	. 05/02/2023	. 05/01/2024	17	7,085,379	4167.87	0	314,636	0	385,721		385,721	71,085	0	0	0	0		
5/1/2024	Index Annuity	N/A	Equity/Index	BAC B4T	TYDEB6GKMZ0031MB27	. 05/02/2023	. 05/01/2024	12	433,284	361.07	0	10,116	0	1,887		1,887	(8,229)	0	0	0	0		
BAC MARC5CALL LONG		N.44		:-	TVDEDONVUZGGGAVE		05 (00 (000 :		000 42-	200	_	2 515	_				(7.05	_	_	.	_	,	,
5/2/2024 BAC SP500CALL LONG	Index Annuity	N/A	Equity/Index	BAC B41	TYDEB6GKMZ0031MB27	. 05/03/2023	. 05/02/2024	11	380 , 415	362.30	0	8,516	0	1,429		1,429	(7,087)	0	0	0	0		
5/2/2024	Index Annuity	N/A	Equity/Index	BAC B4T	TYDEB6GKMZ0031MB27	. 05/03/2023	. 05/02/2024	25	10,298,950	4119.58	0	998,650	0	995,607		995,607	(3,044)	0	0	0	0		
BAC SP500CALL LONG											_							_	_		_		1
5/2/2024BAC MARC5CALL LONG	Index Annuity	N/A	Equity/Index	BAC B4T	TYDEB6GKMZ0031MB27	. 05/03/2023	. 05/02/2024	4	1,647,832	4119.58	0	93 , 188	0	107, 146		107,146	13,958	0	0	0	0		
5/2/2024	Index Annuity	N/A	Equity/Index	BAC B4T	TYDEB6GKMZ0031MB27	. 05/03/2023	. 05/02/2024	12	419,244	364.56	0	8 , 142	0	1, 199		1 , 199	(6,943)	0	0	0	0		
BAC SP500CALL LONG					TVDED00//U====			_														,	
5/2/2024 BAC SP500CALL LONG	Index Annuity	N/A	Equity/Index	BAC B4T	TYDEB6GKMZ0031MB27	. 05/03/2023	. 05/02/2024	7	2,883,706	4119.58	0	281,484	0	278,770		278,770	(2,714)	0	0	0	0		
5/3/2024	Index Annuity	N/A	Equity/Index	BAC B4T	TYDEB6GKMZ0031MB27	. 05/04/2023	. 05/03/2024	1	409,075	4090.75	0		0	42,077		42,077	3,844	0	0	0	0		,
BAC SP500CALL LONG	Ladau Assult	N/A	Foreign (1) d	DAG ST	TVDEDCOVUZACANESZ	05 (04 (0000	05 (00 (000 (4 000 000	4000 75	_	454 000	•	400.000		400.000	40.040	_	•		_	,	
5/3/2024 BAC SP500CALL LONG	Index Annuity	N/A	Equity/Index	BAU B41	TYDEB6GKMZ0031MB27	. 05/04/2023	. 05/03/2024	4	1,636,300	4090.75	0	151,396	0	168,309		168,309	16,913	0	0		0		
5/3/2024	Index Annuity	N/A	Equity/Index	BAC B4T	TYDEB6GKMZ0031MB27	. 05/04/2023	. 05/03/2024	2	818, 150	4090.75	0		0	58,599		58,599	15,269	0	0	0	0		

Showing all Options	Cans Floors	Collars, Swaps and Forwards Open as of Cu	rrent Statement Date
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					Showing a	all Options	s, Caps, Floors, Col	ars, Swaps	and Forwa	rds Open a	s of Curre	nt Stateme	nt Date							
1	2	3	4	5	6	7	8 9	10	11 Cumulative	12	13	14	15 16	17	18	19	20	21	22	23
	Description								Prior	Current										İ
	Description of Item(s)							Strike	Year(s) Initial Cost	Year Initial Cost of									Credit	Hedge
	Hedged,		T (-)			Data of		Price,	of Un-	Un-		Dl-/		l lana alima d	Total	Current	Adjustment			
	Used for Income	Schedule/	Type(s) of			Date of Maturity	Number	Rate or Index	discounted Premium	discounted Premium	Current	Book/ Adjusted		Unrealized Valuation	Foreign Exchange	Year's (Amorti-	to Carrying Value of		of Refer-	at Inception and at
Description	Generation	Exhibit	Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade	or	of Notional	Received	(Received)	(Received)	Year	Carrying	Cada FaiaValua	Increase/	Change in B./A.C.V.	zation)/	Hedged	Potential	ence Entity	Quarter-end
Description CITI SP500CALL LONG	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Enuty	(b)
5/15/2024BAC MARC5CALL LONG	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	. 05/16/2023	. 05/15/2024	36 14,683,79	4 4136 . 28	0	1,357,911	0	1,395,605	1,395,605	37,694	0	0	0	0		
5/15/2024	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZ0031MB27	. 05/16/2023	. 05/15/2024	12 436,74	0 363.95	0	7,812	0	1,472	1,472	(6,340)	0	0	0 .	0		
CITI SP500CALL LONG 5/15/2024	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	. 05/16/2023	. 05/15/2024		44136.28	0	381,780	0	475,899	475,899	94,119	0	0	0	0		
BAC MARC5CALL LONG 5/15/2024	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZ0031MB27	. 05/16/2023	. 05/15/2024		9 362.17	0	5,082	0		1,050	(4,032)	0	0	0	0		1
CITI SP500CALL LONG 5/15/2024	,			CITI E570DZWZ7FF32TWEFA76	. 05/16/2023	. 05/15/2024			0	3.352.624		3,459,527	3,459,527	106,903		^				
WF SP500CALL LONG	•	N/A	Equity/Index							.,,						U				
5/17/2024 BAC MARC5CALL LONG	Index Annuity	N/A	Equity/Index	WFKB1H1DSPRFMYMCUFXT09	. 05/18/2023	. 05/17/2024		14158.77	0	119,517	0	114,048	114,048	(5,469)	0	0	0	0		
5/16/2024 WF SP500CALL LONG	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZ0031MB27	. 05/17/2023	. 05/16/2024		5 362.69	0		0	1,510	1,510	(6,596)	0	0	0	0		
5/17/2024 WF SP500CALL LONG	Index Annuity	N/A	Equity/Index	WFKB1H1DSPRFMYMCUFXT09	. 05/18/2023	. 05/17/2024		74158.77	0	23,002	0	24, 175	24, 175	1,173	0	0	0 .	0		
5/17/2024	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	. 05/18/2023	. 05/17/2024		74158.77	0	39,949	0	38,016	38,016	(1,933)	0	0	0 .	0		
BAC SP500 CALL LONG 5/16/2024	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZ0031MB27	. 05/17/2023	. 05/16/2024	29 11,713,2	54109.90	0	1, 199, 252	0	1, 183, 761	1,183,761	(15,491)	0	0	0	0		
BAC SP500 CALL LONG 5/16/2024	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZ0031MB27	. 05/17/2023	. 05/16/2024	62,260,4	54109.90	0	231,732	0	228,445	228,445	(3,286)	0	0	0	0		
BAC SP500 CALL LONG 5/16/2024	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZ0031MB27	. 05/17/2023	. 05/16/2024		54109.90	0	113,450	0	127,959	127,959	14,510	0	0	0 .	0		
BAC MARC5CALL LONG 5/31/2024	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZ0031MB27	. 06/02/2023	. 05/31/2024	18653,2	4 362.93	0	12,438	0	2,715	2,715	(9,723)	0	0	0	0		
BAC SP500CALL LONG 5/31/2024	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZ0031MB27	. 06/02/2023	. 05/31/2024	9,075,19	3 4221.02	0	541,973	0	446 , 137	446 , 137	(95,836)	0	0	0	0		
BAC SP500CALL LONG 5/31/2024	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZ0031MB27	. 06/02/2023	. 05/31/2024	133 56, 139, 56	6 4221.02	0	5,663,007	0	4,634,771	4,634,771	(1,028,236)	0	0	0	0		l
BAC MARC5CALL LONG 5/31/2024	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZ0031MB27	. 06/02/2023	. 05/31/2024			0	19,650	0	4,752	4,752	(14,898)	0	0	0	0		1
BAC SP500CALL LONG 5/31/2024	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZ0031MB27	. 06/02/2023	. 05/31/2024	42 17,517,2			1.777.113	0	1,446,188	1,446,188	(330,925)	0	0	0	0		1
WF SP500CALL LONG	,										u					U				
6/3/2024 JPM SP500CALL LONG	Index Annuity	N/A	Equity/Index	WFKB1H1DSPRFMYMCUFXT09	. 06/05/2023	. 06/03/2024			0	65, 184	0	47,549		(17,635)	0	0	0	0		
6/3/2024	Index Annuity	N/A	Equity/Index	JPM	. 06/05/2023	. 06/03/2024	24 10,277,68	8 4282.37	0	935,496	0	739,899	739,899	(195,597)	0	0	0	0		
6/3/2024 JPM SP500CALL LONG	Index Annuity	N/A	Equity/Index	JPM	. 06/05/2023	. 06/03/2024		84282.37	0	294, 173	0	231,219	231,219	(62,954)	0	0	0	0		
6/14/2024 RBC MARC5CALL LONG	Index Annuity	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	. 06/16/2023	. 06/14/2024	20 8,851,68	0 4425.84	0	494,460	0	152,668	152,668	(341,792)	0	0	0	0		
6/14/2024	Index Annuity	N/A	Equity/Index	RBC ES71P3U3RH1GC71XBU11	. 06/16/2023	. 06/14/2024	20723,74	0 361.87	0	15,360	0		3,450	(11,910)	0	0	0	0		
6/14/2024	Index Annuity	N/A	Equity/Index	JPM	. 06/16/2023	. 06/14/2024	33 14,605,2	2 4425 .84	0	1,313,928	0	760,330	760,330	(553,598)	0	0	0	0		
RBC MARC5CALL LONG 6/14/2024	Index Annuity	N/A	Equity/Index	RBC ES71P3U3RH1GC71XBU11	. 06/16/2023	. 06/14/2024	24 854,9	7 363.82	0	16,098	a	3,260	3,260	(12,838)	0	0	0	0		
JPM SP500CALL LONG 6/14/2024	Index Annuity	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	. 06/16/2023	. 06/14/2024	126 55,765,56	4 4425.84	0	4,945,500	0	2,903,077	2,903,077	(2,042,423)	0	0	0	0		
WF SP500CALL LONG 6/17/2024	Index Annuity	N/A	Equity/Index	WFKB1H1DSPRFMYMCUFXT09	. 06/20/2023	. 06/17/2024	72,866,2	4 4409.59	0	237,237	0	155,861	155,861	(81,376)	0	0	0	0		l
WF SP500CALL LONG 6/17/2024	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	. 06/20/2023	. 06/17/2024	198,378,2	1 4409.59	0	695,647	0	455,595	455,595	(240,052)	0	0	0	0		I
WF SP500CALL LONG 6/17/2024	Index Annuity	N/A	Equity/Index	WFKB1H1DSPRFMYMCUFXT09	. 06/20/2023	. 06/17/2024	4 1,763,8			75,420		33,462	33,462	(41,958)	0	n		0		
BAC SP500CALL LONG													·							
7/3/2024	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZ0031MB27	. 07/05/2023	. 07/03/2024	2,005,0°	6 4455.59	· J 0	93,992	J 0	32,567	32,567	(61,424)	J 0	0	J 0 .	0		

Showing all Ontions	Cans Floors	Collars Swans a	nd Forwards Open :	as of Current Statement Date	
Onowing an Options,	Caps. I louis.	Cullais, Gwabs a	ilu i diwalus Obeli (as of Current Statement Date	

				:	Showing a	all Option	s, Caps, Flo	ors, Colla	rs, Swaps	and Forwaı	rds Open a	s of Curre	ent Stateme	nt Date							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
										Cumulative Prior	Current										ĺ
	Description									Year(s)	Year Initial										İ
	of Item(s)								Strike	Initial Cost	Cost of									Credit	Hedge
	Hedged,		T (.)			D.4			Price,	of Un-	Un-		D I./			Total	Current	Adjustment		Quality	Effectiveness
	Used for Income	Schedule/	Type(s)			Date of Maturity	Number		Rate or Index	discounted Premium	discounted Premium	Current	Book/ Adjusted		Unrealized Valuation	Foreign Exchange	Year's (Amorti-	to Carrying Value of		of Refer-	at Inception and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or		Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/		Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a) ′	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	` Paid ´	` Paid ´	Income	Value	Code Fair Value	(Decrease)	B./A.C.V.	Accretion		Exposure	Entity	(b)
BAC SP500CALL LONG 7/3/2024	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZ0031MB27	. 07/05/2023	. 07/03/2024	20	8,911,180	4455.59	0	770 , 100	0	456,923	456,923	(313, 177)		,	0	0		ı
BAC MARC5CALL LONG	muex annuity	N/ A	Equity/ muex	BAC B411DEBOURNIZUU3 INIBZ1	. 01/05/2025	. 01/03/2024	20	0,911,100	4400.09		770, 100		430,923	430,923	(313, 177)	,					 I
7/1/2024	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZ0031MB27	. 07/05/2023	. 07/01/2024	7	233,552	359.31	0	5, 174	0	1,613	1,613	(3,561))0	0	0	0		
CITI MARC5CALL LONG 7/3/2024	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	. 07/05/2023	. 07/03/2024	35	1,256,465	358.99	0	28.875	0	7.486	7.486	(21,389))0	0	0	0		
BAC MARC5CALL LONG	· ·		' '																		i
7/1/2024 JPM SP500CALL LONG	Index Annuity	N/A	Equity/Index	BACB4TYDEB6GKMZ0031MB27	. 07/05/2023	. 07/01/2024	5	180,655	361.31	0	3,540	0	1,026	1,026	(2,514))0	0	0	0		 I
7/1/2024	Index Annuity	N/A	Equity/Index	JPM	. 07/05/2023	. 07/01/2024	18	7,788,165	4450.38	0	392,700	0	132, 182	132 , 182	(260,518)	00	0	0	0		
JPM SP500CALL LONG 7/1/2024	Index Annuity	N/A	Equity/Index	JPM	. 07/05/2023	. 07/01/2024	123	54,739,674		n	4,720,740	n	2,817,618	2,817,618	(1,903,122)	0	n		0		1
BAC SP500CALL LONG	muck Amurty	IV A	Equity/ midex		. 01/03/2023	. 01/01/2024	123	04,100,014			4,120,140		2,017,010	2,017,010	(1,500,122)	,					 I
7/3/2024	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZ0031MB27	. 07/05/2023	. 07/03/2024	38	16,931,242	4455 . 59	0	1,461,784	0	868 , 153	868 , 153	(593,631))0	0	0	0		
CITI MARC5CALL LONG 7/3/2024	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	. 07/05/2023	. 07/03/2024	11	396,858	360.78	0		0	1,948		(6,258))0	0	o	0		l
JPM SP500CALL LONG																					ı
7/1/2024 CITI SP500CALL LONG	Index Annuity	N/A	Equity/Index	JPM	. 07/05/2023	. 07/01/2024	32	14,018,697	4450.38	0	1,222,641	0	721,585	721,585	(501,056))0	0	0	0		I
7/15/2024	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	. 07/17/2023	. 07/15/2024	17	7,659,214	4505.42	0	377,570	0	95,005	95,005	(282,565))0	0	0	0		
CITI SP500CALL LONG 7/15/2024	Indox Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	. 07/17/2023	. 07/15/2024	26	11,488,821		0	1,011,917	0	532.660	532,660	(479,256)	0	,		0		İ
CITI MARC5CALL LONG	Index Annuity	N/A	Equity/Index	ESTODEWZTFFSZTWEFATO	. 01/11/2023	. 07/ 13/2024	20	11,400,021	4303.42		1,011,91/				(4/9,230)	,					
7/15/2024	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	. 07/17/2023	. 07/15/2024	4	145,600	364.00	0	3, 164	0	510	510	(2,654))0	0	0	0		
CITI SP500CALL LONG 7/15/2024	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	. 07/17/2023	. 07/15/2024	82	36,944,444		0	3,254,006	0	1,712,869	1,712,869	(1,541,137))0	0	0	0		
RBC SP500CALL LONG																					ı
7/17/2024 RBC SP500CALL LONG	Index Annuity	N/A	Equity/Index	RBC ES71P3U3RH1GC71XBU11	. 07/18/2023	. 07/17/2024	15	6,784,185	4522.79	0	613,920	0	304,315	304,315	(309,605))0	0	0	0		
7/17/2024	Index Annuity	N/A	Equity/Index	RBC ES71P3U3RH1GC71XBU11	. 07/18/2023	. 07/17/2024	3	1,356,837	4522.79	0	69,750	0	15,010	15,010	(54,740))0	0	0	0		
RBC MARC5CALL LONG 7/17/2024	Indox Annuity	N/A	Equity/Index	RBC ES71P3U3RH1GC71XBU11	. 07/18/2023	. 07/17/2024		00 529	262 11	0	2,350	0	470	470	(1,880)	0	,		0		1
RBC SP500CALL LONG	Index Annuity	N/A	Equity/Index	ES/ IF SUSHITION TABULT	. 01 / 10/2023	. 01/11/2024	s	90,528	362.11				4/0	470	(1,080)	, ⁰	u				
7/17/2024	Index Annuity	N/A	Equity/Index	RBC ES71P3U3RHIGC71XBU11	. 07/18/2023	. 07/17/2024	26	11,533,115	4522.79	0	1,043,664	0	517,336	517,336	(526,328)	0	0	0	0		
JPM SP500CALL LONG 8/1/2024	Index Annuity	N/A	Equity/Index	JPM	. 08/02/2023	. 08/01/2024	122	55,836,106	4576.73	0	4,532,300	0	2,300,763	2,300,763	(2,231,537))0	0	o	0		l
JPM SP500CALL LONG	· ·																				 I
8/1/2024 RBC MARC5CALL LONG	Index Annuity	N/A	Equity/Index	JPM	. 08/02/2023	. 08/01/2024	43	19,679,939	4576.73	0	1,614,134	0	810,925	810,925	(803,209))0	J0	J 0	0		 I
8/1/2024	Index Annuity	N/A	Equity/Index	RBC ES71P3U3RH1GC71XBU11	. 08/02/2023	. 08/01/2024	7	252,308	360 . 44	0	5, 152	0		1,626	(3,526)	00	0	0	0		
RBC MARC5CALL LONG 8/1/2024	Index Annuity	N/A	Equity/Index	RBC ES71P3U3RH1GC71XBU11	. 08/02/2023	. 08/01/2024	16	561,472	362.24	0	10,215	0	3,013	3,013	(7,201)				0		1
JPM SP500CALL LONG	· ·	.,	Equity/ mudx				10									,					 I
8/1/2024 CITI SP500CALL LONG	Index Annuity	N/A	Equity/Index	JPM	. 08/02/2023	. 08/01/2024	16	7,322,768	4576.73	0	377,792	0	62,965	62,965	(314,827))0	0	0	0		
8/2/2024	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	. 08/03/2023	. 08/02/2024	2	902,678	4513.39	0	44,618	0	12,608	12,608	(32,010)	0	0	0	0		
CITI SP500CALL LONG	· ·		' '							_	400.5==	_					_				İ
8/2/2024 CITI SP500CALL LONG	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	. 08/03/2023	. 08/02/2024	10	4,513,390	4513.39	0	403,970	0	220,644	220,644	(183,326))0	J0	J 0	0		 I
8/2/2024	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	. 08/03/2023	. 08/02/2024	5	2,256,695	4513.39	0	205,320	0	110,322	110,322	(94,998)	00	0	0	0		
RBC SP500CALL LONG 8/2/2024	Index Annuity	N/A	Equity/Index	RBC ES71P3U3RH1GC71XBU11	. 08/04/2023	. 08/02/2024	6	2,476,040	4501.89	0	116,611	n	37.769	37.769	(78,842)	0	0		0		İ
RBC SP500CALL LONG	muck Amounty	IV/	Equity/ Inuex	ES/ IF SUSHITION TABULT													u				 I
8/2/2024	Index Annuity	N/A	Equity/Index	RBC ES71P3U3RH1GC71XBU11	. 08/04/2023	. 08/02/2024	3	1,350,567	4501.89	0	118,413	0	68,284	68,284	(50, 129)	0	0	0	0		
RBC SP500CALL LONG 8/2/2024	Index Annuity	N/A	Equity/Index	RBC ES7 P3U3RH GC71XBU11	. 08/04/2023	. 08/02/2024	22	9,904,158	4501.89	0	867,922	0	500,749	500,749	(367, 173))0	0	0	0		l
RBC SP500CALL LONG	· ·]					1
8/16/2024	Index Annuity	N/A	Equity/Index	RBC ES71P3U3RH1GC71XBU11	. 08/17/2023	. 08/16/2024	L 4	1.761.732	4404 . 33	l 0	164 . 640	0	117.289	117 . 289	(47.351))[0	I 0	l 0	0		

Showing all Options.	Caps. Floors.	Collars. Swaps and	Forwards Open a	s of Current Statement Date

					Showing a	all Option	s, Caps, Flo	ors, Colla	rs, Swaps	and Forwar	ds Open as	s of Curre	nt Stateme	nt Date								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative	0											
	Description									Prior Year(s)	Current Year Initial											
	of Item(s)								Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,								Price,	of Un-	Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)			Date of	l		Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying			at Inception
	Income	Schedule/	of Dial/a)	Freshaura Carretamanti	Tuesda	Maturity	Number of	National	Index	Premium	Premium	Current Year	Adjusted			Valuation	Exchange	(Amorti-	Value of	Detential	Refer-	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	or Expiration	Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Income	Carrying Value	Code	Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Quarter-end (b)
RBC SP500CALL LONG	or replicated	identine	(α)	or ochiral olcarrighouse	Date	Expiration	Contracts	Amount	(i aiu)	1 alu	1 alu	IIICOIIIC	Value	Oouc	Tall Value	(Decrease)	<i>D./A</i> .O.V.	Accidion	item	Lxposure	Littly	(6)
8/16/2024	Index Annuity	N/A	Equity/Index	RBC ES71P3U3RH1GC71XBU11	. 08/17/2023	. 08/16/2024	2	880,866	4404 . 33	0	46,020 .	0	24,382		24,382	(21,638)	0	0	0	0		
RBC SP500CALL LONG 8/16/2024	Index Appuitu	N/A	Eauitu/Indov	RBC ES71P3U3RH1GC71XBU11	. 08/17/2023	. 08/16/2024	7	2,862,815	4404.33		267,501 .	0	190,594		190,594	(76,907)	0	0	١	0		
RBC SP500CALL LONG	Index Annuity	N/A	Equity/Index	BCES/TF303hF1GC/TXB0T1	. 06/1//2023	. 00/ 10/ 2024		2,002,013	4404.33		207,501.	0	190,394		190,394	(76,907)		0				
8/16/2024	Index Annuity	N/A	Equity/Index	RBC ES71P3U3RH1GC71XBU11	. 08/18/2023	. 08/16/2024	2	655,554	4370 . 36	0	60,951 .	0	47,080		47,080	(13,871)	0	0	0	0		
RBC SP500CALL LONG 8/16/2024	Index Annuity	N/A	Eauitu/Indov	RBC ES71P3U3RH1GC71XBU11	. 08/18/2023	. 08/16/2024	6	2,403,698			223,399 .	0	77,673		77,673	(145,726)	0	0	١	0		
RBC SP500CALL LONG	index annuity	N/A	Equity/Index	HBCES/1P303RFIGC/1XB011	. 08/18/2023	. 08/ 10/2024		2,403,698	4370.36	0	223,399 .	0				(145,726)		0	0			
8/16/2024	Index Annuity	N/A	Equity/Index	RBC ES71P3U3RH1GC71XBU11	. 08/18/2023	. 08/16/2024	17	7,429,612		0	690,778 .	0	533,579		533,579	(157, 199)	0	0	0	0		
RBC MARC5CALL LONG	Ladau Assuittu	N/A	F 11 - d	DD0 F071D010D1110074VD1144	00/10/0000	00/15/0004	_	150 054	055 00		0.001	0	1 704		1 704	(4 507)	0	٥		0		
8/15/2024 CITI SP500CALL LONG	Index Annuity	N/A	Equity/Index	RBC ES71P3U3RH1GC71XBU11	. 08/16/2023	. 08/15/2024		159,854	355.23	0	3,321	0	1,734		1,734	(1,587)		0	0			
8/15/2024	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	. 08/16/2023	. 08/15/2024	92	40,828,312	4437.86	0	3,811,100	0	2,505,016		2,505,016	(1,306,084)	0	0	0	0		
CITI SP500CALL LONG		N/4	5 14 /I I	0171	00/40/0000	00 (45 (0004		0.040.004	4407.00		000 540	•	444 404		444 404	(470.040)	0	0				
8/15/2024 CITI SP500CALL LONG	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	. 08/16/2023	. 08/15/2024	14	6,213,004	4437.86	0	323,540 .	0	144, 194		144, 194	(179,346)	0	0	0	0		
8/15/2024	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	. 08/16/2023	. 08/15/2024	37	16,420,082	4437.86	0	1,528,026	0	1,007,452		1,007,452	(520,574)	0	0	0	0		
RBC MARC5CALL LONG				507 1 00 100 11 007 4 7 0 11 4		00/45/0004		4 007 400	057.04		00.400	•	44 744		44 744	(44 740)						
8/15/2024 RBC SP500CALL LONG	Index Annuity	N/A	Equity/Index	RBC ES71P3U3RH1GC71XBU11	. 08/16/2023	. 08/15/2024	36	1,267,492	357.04	0	23,430 .	0	11,711		11,711	(11,719)	0	0	0	0		
9/4/2024	Index Annuity	N/A	Equity/Index	RBC ES71P3U3RH1GC71XBU11	. 09/05/2023	. 09/04/2024	16	7,225,232	4515.77	0	633,584 .	0	389,734		389,734	(243,850)	0	0	0	0		
CITI MARC5CALL LONG										_		_						_				
8/30/2024 RBC SP500CALL LONG	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	. 09/05/2023	. 08/30/2024	4	125,941	359.83	0	2,317	0	839		839	(1,478)	0	0	0	0		
9/3/2024	Index Annuity	N/A	Equity/Index	RBC ES71P3U3RH1GC71XBU11	. 09/05/2023	. 09/03/2024	23	10,386,271	4515.77	0	910,432	0	558,062		558,062	(352,370)	0	0	0	0		
RBC SP500CALL LONG																						
9/4/2024 CITI SP500CALL LONG	Index Annuity	N/A	Equity/Index	RBC ES71P3U3RH1GC71XBU11	. 09/05/2023	. 09/04/2024	32	14,224,676	4515.77	0	1,247,400	0	767,288		767,288	(480, 112)	0	0	0	0		
8/30/2024	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	. 09/05/2023	. 08/30/2024	95	42,899,815	4515.77	0	3,772,355 .	0	2,286,358		2,286,358	(1,485,997)	0	0	0	0		
RBC SP500CALL LONG																						
9/4/2024 CITI SP500CALL LONG	Index Annuity	N/A	Equity/Index	RBC ES71P3U3RH1GC71XBU11	. 09/05/2023	. 09/04/2024	6	2,709,462	4515.77	0	128 , 172 .	0	47,843		47,843	(80,329)	0	0	0	0		
8/30/2024	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	. 09/05/2023	. 08/30/2024	20	9,031,540	4515.77	0	420 . 180 .	0	150 . 441		150,441	(269,739)	0	0	0	0		
CITI SP500CALL LONG	,						1				,		,									
8/30/2024 RBC SP500CALL LONG	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	. 09/05/2023	. 08/30/2024	38	16,934,138	4515.77	0	1,510,313	0	902,510		902,510	(607,803)	0	0	0	0		
9/3/2024	Index Annuity	N/A	Equity/Index	RBC ES71P3U3RHIGC71XBU11	. 09/05/2023	. 09/03/2024	3	1, 128, 943	4515.77	0	53,405	0	19,742		19,742	(33,663)	0	0	0	0	,	
CITI MARC5CALL LONG																						
8/30/2024 RBC SP500CALL LONG	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	. 09/05/2023	. 08/30/2024	6	196,862	357.93	0	4,087	0	1,570		1,570	(2,516)	0	0	0	0		
9/3/2024	Index Annuity	N/A	Equity/Index	RBC ES71P3U3RHIGC71XBU11	. 09/05/2023	. 09/03/2024	12	5,418,924	4515.77	0	475,008	0	291, 163		291, 163	(183,845)	0	0	0	0		
JPM SP500CALL LONG																						
9/4/2024	Index Annuity	N/A	Equity/Index	JPM	. 09/06/2023	. 09/04/2024	2	677,366	4515.77	0	28,092	0	11,611		11,611	(16,481)	0	0	0	0		
8/30/2024	Index Annuity	N/A	Equity/Index	JPM	. 09/06/2023	. 08/30/2024	1	451,577	4515.77	0	37,554 .	0	24,211		24,211	(13,343)	0	0	0	0		
JPM SP500CALL LONG	,							•			. ,											
8/30/2024	Index Annuity	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	. 09/06/2023	. 08/30/2024	4	1,806,308	4515.77	0	145,272	0	96,843		96,843	(48,429)	0	0	0	0		
8/30/2024	Index Annuity	N/A	Equity/Index	JPM	. 09/06/2023	. 08/30/2024	l1	451,577	4515.77	0	18,828 .	0	7,405		7,405	(11,423)	0	0	0	0		
JPM SP500CALL LONG	,										•		, ,		,	. , , ,						
9/4/2024 JPM SP500CALL LONG	Index Annuity	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	. 09/06/2023	. 09/04/2024	6	2,483,674	4515.77	0	202,246 .	0	134,342		134,342	(67,904)	0	0	0	0		
9/3/2024	Index Annuity	N/A	Equity/Index	JPM	. 09/06/2023	. 09/03/2024	1	451.577		0		0	24.320	l	24.320	(12, 109)	0	0	0	0		
JPM SP500CALL LONG	,												1.		**							
9/4/2024 RBC SP500CALL LONG	Index Annuity	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	. 09/06/2023	. 09/04/2024	14	6,096,290	4515.77	0	493,250 .	0	329,748		329,748	(163,502)	0	0	0	0		
9/13/2024	Index Annuity	N/A	Equity/Index	RBC ES71P3U3RH1GC71XBU11	. 09/18/2023	. 09/13/2024	137	60.969.384		0	5 .448 .490 .	0	3.930.607	l	3.930.607	(1.517.883)	0	0	0	0		

Showing all Options	Cans Floors	Collars, Swaps and Forwards Open as of Cu	rrent Statement Date
Oriowing all Options,	Caps, Hools	Johans, Gwaps and i Grwards Open as or Gu	incin Glaternent Date

					Showing a	all Options	s, Caps, Fl	oors, Colla	rs, Swaps	and Forwai	ds Open a	is of Curre	ent Stateme	nt Date								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												ı
										Prior	Current											ı
	Description									Year(s)	Year Initial											1
	of Item(s)								Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,								Price,	of Un-	Un-						Total	Current	Adjustment		Quality	Effectivenes
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying	_		Increase/	Change in	zation)/	Hedged		ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fa	air Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
RBC SP500CALL LONG 9/13/2024	Index Annuity	N/A	Eauitu/Inday	RBC ES7 I P3U3RH I GC7 1 XBU11	. 09/18/2023	. 09/13/2024	10	8,455,608		0	410,780	, ا	223,673		223,673	(187, 107)	٥	0		0		ı
RBC SP500CALL LONG	index annuity	N/A	Equity/Index	HBC ES/1P3U3HHIGC/1ABU11	. 09/ 18/2023	. 09/13/2024	19	8,400,608		0	410,780		223,6/3		223,0/3	(187 , 107)	0	0		0		 I
	Index Annuity	N/A	Equity/Index	RBC ES71P3U3RHIGC71XBU11	. 09/18/2023	. 09/13/2024	45	20.026.440		0	1.789.650	c	1.291.075		. 1.291.075	(498,575)	0	0	0	0		
				Call Options and Warrants						47 . 168 . 136	143.820.114	(174.901.006		174.901.006	(9.477.401)	0	0	0	0	XXX	XXX
02199999999. Subto				Jan Optiono ana Trananto						47 . 168 . 136	-, ,		174.901.006		174.901.006	(9,477,401)	0	0	0		XXX	XXX
02899999999. Subto			, , ,							0	-, ,	(, , ,	XXX	0	0	0	0	0		XXX	XXX
0359999999. Subto				on						0	0	(0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subto	otal - Purchased Op	tions - Othe	r							0	0	(0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total	Purchased Options	s - Call Option	ons and Warr	rants						47, 168, 136	143,820,114	(174,901,006	XXX 1	174,901,006	(9,477,401)	0	0	0	0	XXX	XXX
0449999999. Total	Purchased Options	s - Put Optio	ns							0	0	(0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total	Purchased Options	s - Caps								0	0	(0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total	Purchased Options	s - Floors								0	0	(0	XXX	0	0	0	0	0		XXX	XXX
0479999999. Total	Purchased Options	s - Collars								0	0	(0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total	Purchased Options	s - Other								0	0	(0	XXX	0	0	0	0	0		XXX	XXX
0499999999. Total										47, 168, 136	143,820,114	(174,901,006		174,901,006	(9,477,401)	0	0	0		XXX	XXX
				cluding Variable Annuity Guarantees		P No.108				0	0	(0	XXX	0	0	0	0	0		XXX	XXX
	otal - Written Optior	ns - Hedging	Effective Va	riable Annuity Guarantees Under SS	AP No.108				1	0	0	(0	XXX	0	0	0	0	0	0	XXX	XXX
WF SP500 CALL SHORT	1.1.1.1.14	N/4	E // .	IIIE IZDALIADODDELZIAZA EXTAG	40 /04 /0000	40 (00 (0000	20	40.004.004	0047.04	(4 004 400)		l .	(4 000 707)		(4 000 707)	(000 000)		_				ı
10/3/2023 WF SP500 CALL SHORT	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	. 10/04/2022	. 10/03/2023	29 .	10,964,834	3847 .31	(1,094,486)	0	l	(1,263,707)		.(1,263,707)	(260,360)	0	0	0	0		
	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	. 10/04/2022	. 10/03/2023	6	2,096,375	3811.59	(130,801)	0	c) (197,908)		(197,908)	(98, 120)	0	0	0	0		
RBC SP500 CALL SHORT	,]													-		1
10/13/2023	Index Annuity	N/A	Equity/Index	RBC ES71P3U3RH1GC71XBU11	. 10/17/2022	. 10/13/2023	128	47,540,798	3728.69	(5, 121, 165)	0	C	(7,219,476)		(7,219,476)	(1,721,947)	0	0	0 .	0		
RBC SP500 CALL SHORT	Index Associate	NI/A	F	DD0 F071D010D1110074VD144	10 /17 /0000	10/10/0000	05	0 140 040	0704.00	(EE4 007)		l .	(4 404 404)		(4 404 404)	(E40 407)		_				ı
10/13/2023 RBC SP500 CALL SHORT	Index Annuity	N/A	Equity/Index	RBC ES7 I P3U3RH I GC7 1 XBU11	. 10/17/2022	. 10/13/2023	25	9, 148, 349	3734.02	(554,607)	0	J	(1,121,194)		. (1, 121, 194)	(518,437)	0	0	0	0		
10/17/2023	Index Annuity	N/A	Equity/Index	RBC ES7 I P3U3RH I GC7 1 XBU11	. 10/18/2022	. 10/17/2023	22	8,468,152	3849 . 16	(799,502)		L d) (989, 452)		(989, 452)	(196,589)	n	n				
RBC SP500 CALL SHORT				2011 0001110011		, , 2020		, 100, 102		(, 55, 662)			(000, 102)		(555, 152)	(, , , , , , ,						
10/17/2023	Index Annuity	N/A	Equity/Index	RBC ES71P3U3RH1GC71XBU11	. 10/18/2022	. 10/17/2023	4	1,341,260	3832 . 17	(69,524)	0	C) (120,983)		(120,983)	(57,358)	0	0	0 .	0		
WF SP500 CALL SHORT	1.1.1.1.14	N/4	E // .	IIIE IZDALIADODDELZIAZA IEVITAA	44 (00 (0000	44 (04 (0000	-	44 004 000	4000 04	(440,000)		Ι.	(500 400)		(F00, 400)	(050 750)		_				1
11/1/2023 WF SP500CALL SHORT	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	. 11/02/2022	. 11/01/2023	28 .	11,064,928	4023.61	(448,993)	0	J	(533, 420)		(533,420)	(250,750)	0	0	0	0		
	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	. 11/02/2022	. 11/01/2023	126	50,780,520	4030 . 20	(4,214,826))(3,668,797)		(3,668,797)	(225,484)	n	n	0	0		I
JPM SP500 CALL SHORT				TO THE STATE OF A TOO	, 52, 2522	, 0 ., 2020		00,, 00,020		(1,211,020)			(0,000,101)		.,.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	(220, 101)						I
11/2/2023	Index Annuity	N/A	Equity/Index	JPM	. 11/03/2022	. 11/02/2023	41 .	15,765,152	3892.63	(1,389,920)	0	C	(1,702,623)		(1,702,623)	(284,879)	0	0	0 .	0		
JPM SP500 CALL SHORT			L	TUON VODUNGS :	44 (00 (00 ===	44 (00 (0055			****	(470 :	_ [1			(000 000)	(450 555)		_		_		ı
11/2/2023	Index Annuity	N/A	Equity/Index	JPM	. 11/03/2022	. 11/02/2023	11 -	4,095,872	3900.83	(173,408)	0	J	(323, 398)		(323,398)	(152,256)	0	0	0	0		
RBC SP500 CALL SHORT 11/3/2023	Index Annuity	N/A	Equity/Index	RBC ES71P3U3RH1GC71XBU11	. 11/04/2022	. 11/03/2023	6	2,299,872	3833 . 12	(241,446)	0	,) (287, 317)		(287,317)	(57,230)	0	n	0	0		İ
RBC SP500 CALL SHORT	much Amounty	IV A	Equity/ Index	Lot IF Joon HI Got I ABOT I	. 11/04/2022	. 11/00/2020		2,233,012		(241,440)			, (201,311)		(201,011)	(31,230)		0				
11/3/2023	Index Annuity	N/A	Equity/Index	RBC ES71P3U3RH1GC71XBU11	. 11/04/2022	. 11/03/2023	2	769,296	3846 . 48	(42,434)	0	C	(74,384)		(74,384)	(35,679)	0	0	0 .	0		
WF SP500 CALL SHORT			L			<u>-</u>				,												ı
11/15/2023	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	. 11/16/2022	. 11/15/2023	20	8,336,560	4168.28	(309,260)	0	[C) (104, 161)		(104,161)	13, 102	0	0	0 .	0		
WF SP500 CALL SHORT 11/15/2023	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	. 11/16/2022	. 11/15/2023	95	39,509,127	4180.86	(3,085,425)	0	,)(1,715,696)		(1,715,696)	270,559	0	n	0	0		İ
HSBC SP500 CALL SHORT	much minuity	14/A	Equity/ Illuex		. 11/10/2022	. 11/10/2020		00,500,121		(0,000,420)			,(1,715,090)		. (1, 1 10,000)	210,339						
11/16/2023	Index Annuity	N/A	Equity/Index	HSBC MP615ZYZBEU3UXPYFY54	. 11/17/2022	. 11/16/2023	9	3,494,486	4111.16	(132,651)	0	c	(84,220)		(84,220)	(22,544)	0	0	0 .	0		
HSBC SP500 CALL SHORT	•																					İ
11/16/2023	Index Annuity	N/A	Equity/Index	HSBC MP615ZYZBEU3UXPYFY54	. 11/17/2022	. 11/16/2023	23	9,427,907	4099.09	(782,575)	0	C) (566,854)		(566,854)	1,829	0	0	0 .	0		
RBC SP500 CALL SHORT	Indox Annuity	N/A	Equity/Inde	RBC ES7 P3U3RH GC71XBU11	11/10/0000	. 11/17/2023	٥	2 040 700	4064.96	(202 402)		,	(207 000)		(207,820)	(0 OFC)	_	^	0			İ
11/17/2023 RBC SP500 CALL SHORT	Index Annuity	N/A	Equity/Index	RBC ES71P3U3RH1GC71XBU11	. 11/18/2022	. 11/1//2023	8	3,048,720		(283,403)	0	l	(207,820)		(207,820)	(8,956)	0	0	0	0		
	Index Annuity	N/A	Equity/Index	RBC ES71P3U3RHIGC71XBU11	. 11/18/2022	. 11/17/2023	2	814,964	4074.82	(39,738)	0	L c	(26.705)		(26,705)	(8,813)	0	0	0	0		

Showing all Ontions	Cans Floors	Collars Swans a	nd Forwards Open :	as of Current Statement Date	
Onowing an Options,	Caps. I louis.	Cullais, Gwabs a	ilu i diwalus Obeli (as of Current Statement Date	

					Showing a	all Option:	s, Caps, Flo	oors, Colla	ırs, Swaps i	and Forwa	rds Open a	s of Curre	ent Stateme	nt Date							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
										Cumulative Prior	Current										
	Description									Year(s)	Year Initial										
	of Item(s)								Strike	Initial Cost	Cost of									Credit	Hedge
	Hedged,								Price,	of Un-	Un-				l	_Total	Current	Adjustment	(Effectiveness
	Used for Income	Schedule/	Type(s)			Date of Maturity	Number		Rate or Index	discounted Premium	discounted Premium	Current	Book/ Adjusted		Unrealized Valuation	Foreign Exchange	Year's (Amorti-	to Carrying Value of		of Refer-	at Inception and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/			ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value	(Decrease)	B./A.C.V.	Accretion			Entity	(b)
WF SP500CALL SHORT	Index Appellan	NI/A	F 4 / I = d=	WE VEHILLED ENVIOUENTED	10 /00 /0000	10/01/0000	00	00 000 500	4007.04	(0.700 F10)	0	,	(4.054.000)	(4.054.000)	047.000		0	0	0		•
12/1/2023 WF SP500CALL SHORT	Index Annuity	N/A	Equity/Index	WFKB1H1DSPRFMYMCUFXT09	. 12/02/2022	. 12/01/2023		36,233,532	4237 . 84	(2,792,516)	0	u	(1,351,939)	(1,351,939)	317,869	0	0		0		
12/1/2023	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	. 12/02/2022	. 12/01/2023	17	7,208,493	4240 . 29	(247,724)	0	0	(22,849)	(22,849)	60,312	0	0	0	0		
HSBC SP500CALL SHORT 12/1/2023	Index Annuity	NI/A	Equity/Index	HSBCMP615ZYZBEU3UXPYFY54	. 12/05/2022	. 12/01/2023	61	26,099,826	4278.66	(1,833,965)	0	,	(799, 863)	(799,863)	271,831	,	0		0		
HSBC SP500CALL SHORT	muex Amurty	IV A	Lqui ty/ illuex	MF013212BE030XF11134	. 12/05/2022	. 12/01/2023		20,055,020	4270.00	(1,000,900)	0		(199,000)	(739,000)	2/1,001						
12/1/2023	Index Annuity	N/A	Equity/Index	HSBCMP615ZYZBEU3UXPYFY54	. 12/05/2022	. 12/01/2023	7	2,994,866	4278.38	(88,844)	0	0	(1,495)	(1,495)	25,578	0	0	0	0		
BAC SP500 CALL SHORT 12/15/2023	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZ0031MB27	. 12/16/2022	. 12/15/2023	72	28,948,777	4048.78	(2,246,173)	n	n	(2,293,055)	(2,293,055)	(200,242)	Λ	n	0			
BAC SP500 CALL SHORT																					
12/15/2023	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZ0031MB27	. 12/16/2022	. 12/15/2023	18	7,082,023	4046.87	(253, 120)	0	0	(361, 168)	(361, 168)	(144,326)	0	0	0	0		
12/15/2023	Index Annuity	N/A	Equity/Index	JPM	. 12/19/2022	. 12/15/2023	49	19,625,040	4046 . 40	(1,451,266)	0	0	(1,568,795)	(1,568,795)	(139,661)	0	0	0	0		
JPM SP500 CALL SHORT	·	l									_	_					_		_		,
12/15/2023 WF SP500CALL SHORT	Index Annuity	N/A	Equity/Index	JPM	. 12/19/2022	. 12/15/2023	9	3,432,105	4037.77	(114,750)	0	0	(177,398)	(177,398)	(67,825)	0	0	0	0		
1/2/2024	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	. 01/03/2023	. 01/02/2024	11	4,405,148	4004.68	0	(156,453)	0	(302,852)	(302,852)	(146,399)	0	0	0	0		
WF SP500CALL SHORT		NI/A	F 14 (1 4	IIIE I/DALIADODDENNAMIEVTOO	04 (00 (0000	04 (00 (0004	0.4	04 445 400	4000 50		(4 004 040)		(0.040.700)	(0.040.700)	(400 540)		•		0		
1/2/2024 WF SP500 CALL SHORT	Index Annuity	N/A	Equity/Index	WFKB1H1DSPRFMYMCUFXT09	. 01/03/2023	. 01/02/2024		24,415,433	4002.53	0	(1,881,240)		(2,310,780)	(2,310,780)	(429,540)	0	0		0		
1/3/2024	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	. 01/04/2023	. 01/03/2024	37	15,021,482	4059.86	0	(1,103,118)	0	(1,228,879)	(1,228,879)	(125,761)	0	0	0	0		
WF SP500 CALL SHORT 1/3/2024	Index Annuity	N/A	Equity/Index	WFKB1H1DSPRFMYMCUFXT09	. 01/04/2023	. 01/03/2024	7	2,614,801	4022.77	0	(96,837)	0	(167,472)	(167,472)	(70,635)	0	0	0	0		
HSBC SP500CALL SHORT	maex Amarty	IV A	Equity/ mucx	TO ITTION THE MITMOON ATOS	. 01/04/2020	. 0 1/ 00/ 2024		2,014,001			(30,007)		(107,472)	(101,412)	(70,000)						
1/4/2024	Index Annuity	N/A	Equity/Index	HSBC MP615ZYZBEU3UXPYFY54	. 01/05/2023	. 01/04/2024	15	5,997,750	3998 . 50	0	(200,535)	0	(368,633)	(368,633)	(168,098)	0	0	0	0		
HSBC SP500CALL SHORT 1/4/2024	Index Annuity	N/A	Equity/Index	HSBC MP615ZYZBEU3UXPYFY54	. 01/05/2023	. 01/04/2024	34	13,360,236	3988 . 13	0	(1,033,341)	0	(1,309,716)	(1,309,716)	(276,375)	0	0	0	0		
JPM SP500CALL SHORT								=				_				_	_		_		
1/12/2024 JPM SP500CALL SHORT	Index Annuity	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	. 01/17/2023	. 01/12/2024	16	6,471,390	4175.09	0	(62,202)	0	(175,504)	(175,504)	(113,302)	0	0	0	0		
1/12/2024	Index Annuity	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	. 01/17/2023	. 01/12/2024	82	34,248,858	4176.69	0	(2,419,656)	0	(2,059,201)	(2,059,201)	360,455	0	0	0	0		
WF SP500CALL SHORT 1/17/2024	Index Appellan	N/A	F 4 / I = d=	WE //D41/4D0DEN/MO/EVT00	. 01/18/2023	. 01/17/2024	,	1,693,400		0	(33,944)	,	(23,924)	(23,924)	10.020		•		0		
WF SP500CALL SHORT	Index Annuity	IV A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	. 01/10/2023	. 01/11/2024	4	1,090,400	4203.30	0	(33,944)		(20,924)	(23,924)	10,020						
1/17/2024	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	. 01/18/2023	. 01/17/2024	26	11,054,628	4251.78	0	(582,088)	0	(522, 873)	(522,873)	59,215	0	0	0	0		
HSBC SP500CALL SHORT 1/18/2024	Index Annuity	N/A	Equity/Index	HSBCMP615ZYZBEU3UXPYFY54	. 01/19/2023	. 01/18/2024	8	3,064,898		0	(209, 483)	n	(243,553)	(243,553)	(34,071)	n	n				
HSBC SP500CALL SHORT	,																· · · · · · · · · · · · · · · · · · ·				
1/18/2024 WF SP500 CALL SHORT	Index Annuity	N/A	Equity/Index	HSBCMP615ZYZBEU3UXPYFY54	. 01/19/2023	. 01/18/2024	2	819,552	4097.76	0	(22,694)	0	(37,350)	(37,350)	(14,656)	0	0	0	0		
2/1/2024	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	. 02/02/2023	. 02/01/2024	19	7,991,353		0	(236, 375)	0	(44, 161)	(44, 161)	192,214	0	0	0	0		
WF SP500 CALL SHORT	Index App. 14	N/A	Familia (I. d.	WE KNALIADADDENIANA EXTAG	00/00/0000	00 (04 (000 4	400	EE 044 000	4000 07	_	(0.450.505)		(0.000.007)	(0.000.007)	4 050 000	_	_				,
2/1/2024 WF SP500CALL SHORT	Index Annuity	N/A	Equity/Index	WFKB1H1DSPRFMYMCUFXT09	. 02/02/2023	. 02/01/2024	128	55,244,093	4332.87	0	(3,458,565)	0	(2,099,897)	(2,099,897)	1,358,668	0	0	0	0		
2/2/2024	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	. 02/03/2023	. 02/02/2024	6	2,583,468	4305.78	0	(181,356)	0	(109,677)	(109,677)	71,679	0	0	0	0		
WF SP500CALL SHORT 2/2/2024	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	. 02/03/2023	. 02/02/2024	2	863 , 120	4315.60	0	(27,568)	0	(5, 193)	(5, 193)	22,375		n		0		i
HSBC SP500CALL SHORT	muck Amounty	IN/ A	Equity/ muex		. 02/03/2023	. 02/02/2024		000, 120	4313.00	0	(21,008)		(3, 193)	(3, 193)	22,3/3	[·············					
2/2/2024	Index Annuity	N/A	Equity/Index	HSBC MP615ZYZBEU3UXPYFY54	. 02/06/2023	. 02/02/2024	8	3,507,736	4384.67	0	(59,528)	0	(4,284)	(4,284)	55,244	0	0	0	0		
HSBC SP500CALL SHORT 2/2/2024	Index Annuity	N/A	Equity/Index	HSBCMP615ZYZBEU3UXPYFY54	. 02/06/2023	. 02/02/2024	12	5.030.480		n	(260,222)	n	(162,516)	(162,516)	97.706	n	n	0			
BAC SP500CALL SHORT	,		qu , / 111001					.,.,			, , ,										
2/15/2024 BAC SP500CALL SHORT	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZ0031MB27	. 02/16/2023	. 02/15/2024	13	5,705,960	4389.20	0	(98,332)	0	(9,638)	(9,638)	88,694	0	0	0	0		
2/15/2024	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZ0031MB27	. 02/16/2023	. 02/15/2024	88	38,455,200		0	(1,946,963)	0	(1,238,167)	(1,238,167)	708,796	0	0	0	0		
HSBC SP500CALL SHORT	,	l																	-		
2/16/2024	Index Annuity	N/A	Equity/Index	HSBC MP615ZYZBEU3UXPYFY54	. 02/17/2023	. 02/16/2024	6	2.558.898	4264 . 83	1 0	(65, 286)	l 0	(38,447)	(38.447)	26.839	l 0	0	1 0	0		

Showing all Ontions	Cans Floors	Collars Swans a	nd Forwards Open :	as of Current Statement Date	
Onowing an Options,	Caps. I louis.	Cullais, Gwabs a	ilu i diwalus Obeli (as of Current Statement Date	

					Showing a	all Options	s, Caps, Floors, Col	lars, Swaps	and Forwa	rds Open a	as of Curre	ent Stateme	nt Date							
1	2	3	4	5	6	7	8 9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
									Cumulative	_										
	Danamintian								Prior	Current										
	Description of Item(s)							Strike	Year(s) Initial Cost	Year Initial Cost of									redit	Hedge
	Hedged,							Price,	of Un-	Un-					Total	Current	Adjustment			Effectiveness
	Used for		Type(s)			Date of		Rate or	discounted	discounted		Book/		Unrealized	Foreign	Year's	to Carrying			at Inception
	Income	Schedule/	of			Maturity	Number	Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of		efer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or ,	of Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/	Hedged F	Potential	ence (Quarter-end
Description	or Replicated	Identifier	(a) ´	or Central Clearinghouse	Date	Expiration	Contracts Amount	(Paid)	` Paid ´	Paid	Income	Value	Code Fair Value	(Decrease)	B./A.C.V.	Accretion	Item E	Exposure E	ntity	(b)
HSBC SP500CALL SHORT		N/A	F 14 /1 1	HODO HOOLETY/TOFININOVEVEA	00 (47 (0000	00/40/0004	00 40 040 7	4047.05		(000 500)		(070,040)	(070,040)	100 004						
2/16/2024 HSBC SP500CALL SHORT	Index Annuity	N/A	Equity/Index	HSBCMP615ZYZBEU3UXPYFY54	. 02/17/2023	. 02/16/2024	29 12,318,7	65 4247 .85	0	(809,506)	J	(679,612)	(679,612)	129,894	0	0				
2/16/2024	Index Annuity	N/A	Equity/Index	HSBC MP615ZYZBEU3UXPYFY54	. 02/21/2023	. 02/16/2024		33 4304 .38	0	(28,571)	o	(15,343)	(15,343)	13,228	0	0	0	0		
HSBC SP500CALL SHORT	•																			
2/16/2024	Index Annuity	N/A	Equity/Index	HSBC MP615ZYZBEU3UXPYFY54	. 02/21/2023	. 02/16/2024	7,058,1	394277.66	0	(404,234)	00	(353,573)	(353,573)	50,660	0	0	0	0		
HSBC SP500CALL SHORT 3/1/2024	Index Annuity	N/A	Equity/Index	HSBCMP615ZYZBEU3UXPYFY54	. 03/02/2023	. 03/01/2024		364177.84	0	(169, 290)	,	(272, 438)	(272,438)	(103,148)	0	n		0		
HSBC SP500CALL SHORT	dox minutty		_quity/illudx	MI OTOZIZDEGGON II 134	. 00, 02, 2020	. 30/01/2024				(103,230)	T	(212,700)	(212,400)	(100, 140	,					
3/1/2024	Index Annuity	N/A	Equity/Index	HSBC MP6 I 5ZYZBEU3UXPYFY54	. 03/02/2023	. 03/01/2024	116 48,325,4	34 4165.99	0	(3,034,908)	0	(3,535,955)	(3,535,955)	(501,047))0	0	0	0		
RBC SP500CALL SHORT	Index Appellan	NI/A	F	DD0 F071D010D1110074VD1144	00 /00 /0000	00/04/0004	47 0.007.0	1474 40		(40E 400)		(404 045)	(404 045)	044	_	_				
3/1/2024 RBC SP500CALL SHORT	Index Annuity	IN/ A	Equity/Index	RBC ES7 I P3U3RH I GC71XBU11	. 03/03/2023	. 03/01/2024	17 6,887,3	154174.13		(495, 429)	10	(494,615)	(494,615)	814	0	J0	U	u		
3/1/2024	Index Annuity	N/A	Equity/Index	RBC ES7 P3U3RH GC71XBU11	. 03/03/2023	. 03/01/2024		92 4201.48	0	(49,756)	o	(56,216)	(56,216)	(6,460))0	0	0			
HSBC SP500CALL SHORT	,						, , ,			, , , , ,					1					
3/1/2024	Index Annuity	N/A	Equity/Index	HSBC MP615ZYZBEU3UXPYFY54	. 03/06/2023	. 03/01/2024		73 4279 . 64	0	(8,875)	0	(6,091)	(6,091)	2,784	0	0	0	0		
HSBC SP500CALL SHORT 3/1/2024	Index Annuity	N/A	Equity/Index	HSBCMP615ZYZBEU3UXPYFY54	. 03/06/2023	. 03/01/2024		96	0	(47, 285)		(39,585)	(39,585)	7,700	0		0	0		
HSBC SP500 CALL SHORT	muck Amounty	N/A	Lqui ty/ illuex	11300 MF013212BE030AF11134	. 03/00/2023	. 03/01/2024		4270.20		(47,203)		(39,303)	(05,000)							
3/15/2024	Index Annuity	N/A	Equity/Index	HSBC MP615ZYZBEU3UXPYFY54	. 03/16/2023	. 03/15/2024	108 44,415,2	16 4112.52	0	(3,245,292)	0	(3,858,869)	(3,858,869)	(613,577))0	0	0	0		
HSBC SP500 CALL SHORT																				
3/15/2024 JPM SP500 CALL SHORT	Index Annuity	N/A	Equity/Index	HSBC MP615ZYZBEU3UXPYFY54	. 03/16/2023	. 03/15/2024		054119.30	0	(263, 385))0	(420,875)	(420,875)	(157,491))0	0	0	0		
3/15/2024	Index Annuity	N/A	Equity/Index	JPM	. 03/17/2023	. 03/15/2024		34178.81	0	(31.000)	lo	(42,443)	(42,443)	(11,443)	0	lo	0	0		
JPM SP500 CALL SHORT	,						,,,,,			(**,***,		, , , , ,	, , , , ,		,					
3/15/2024	Index Annuity	N/A	Equity/Index	JPM	. 03/17/2023	. 03/15/2024	9,603,6	96 4175.52	0	(562,649)	0	(717,057)	(717,057)	(154,408))0	0	0	0		
BAC SP500 CALL SHORT 3/15/2024	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZ0031MB27	. 03/20/2023	. 03/15/2024		28 4129.71	0	(70,573)		(86,328)	(86,328)	(15,755)			0	0		
BAC SP500 CALL SHORT	index annuity	N/A	Equity/ index	BAC B411DEB0GRIIIZ0031IIIBZ1	. 03/20/2023	. 03/ 13/2024	1,002,4	204129.71	0	(10,5/3)	,	(00,320)	(00,320)	(15,755))					
3/15/2024	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZ0031MB27	. 03/20/2023	. 03/15/2024		64 4151.64	0	(12,271)	0	(19,625)	(19,625)	(7,354))0	0	0	0		
HSBC SP500CALL SHORT																				
4/3/2024	Index Annuity	N/A	Equity/Index	HSBCMP615ZYZBEU3UXPYFY54	. 04/04/2023	. 04/03/2024	1,976,3	64 4391.92	0	(33,750)	y0	(17,697)	(17,697)	16,053	0	0	0	0		
CITI SP500CALL SHORT 4/1/2024	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	. 04/04/2023	. 04/01/2024	121 52.547.0	33 4342.73	n	(2.968.130)		(2,592,099)	(2,592,099)	376.031	n	n	0	0		
HSBC SP500CALL SHORT			qu y/ 11100A	EURODENETTI GETHEL ATO	. 0 ., 0 1, 2020		02,047,0	1012.70		(2,000,100)	T	(2,002,000)	(2,002,000)				[
4/3/2024	Index Annuity	N/A	Equity/Index	HSBC MP615ZYZBEU3UXPYFY54	. 04/04/2023	. 04/03/2024	33 14,295,3	20 4398.56	0	(695,825)	0	(592,022)	(592,022)	103,803	0	0	0	0		
CITI SP500CALL SHORT	Index Appellan	NI/A	F	0171	04/04/0000	04/04/0004	05 40 004 0	4045 00		(000, 400)		(105 105)	(405 405)	70.005	_	_				
4/1/2024 BAC SP500CALL SHORT	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	. 04/04/2023	. 04/01/2024	25 10,864,8	25 4345 .93		(238,400)	10	(165, 135)	(165,135)	73,265	0	J0	U	u		
4/17/2024	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZ0031MB27	. 04/17/2023	. 04/15/2024	72 31,445,2	304367 . 40	0	(1,785,888)	0	(1,533,491)	(1,533,491)	252,397	0	0	0	0		
BAC SP500CALL SHORT	•																			
4/17/2024	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZ0031MB27	. 04/17/2023	. 04/15/2024				(140,992)	J0	(92,394)	(92,394)	48,598	0	0	0	0		
WF SHORT 4/17/2024	Index Annuity	N/A	Equity/Index	WF	. 04/18/2023	. 04/17/2024	34 15,051,2			(755,786)	J0	(610,650)	(610,650)	145, 136	0	0	0	0		
WF SHORT 4/17/2024 BAC SP500CALL SHORT	Index Annuity	N/A	Equity/Index	WFKB1H1DSPRFMYMCUFXT09	. 04/18/2023	. 04/17/2024	1,763,2	184408 . 12	0	(32,528)	J0	(17,300)	(17,300)	15,228	0	J0	0	0		
4/18/2024	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZ0031MB27	. 04/19/2023	. 04/18/2024	9 3,717,0	50 4373.00	0	(210,562)	n	(180,916)	(180,916)	29,646	n	n	0	0		
BAC SP500CALL SHORT	,			ST. ISLOGIANCE OF THE PARTY OF						(2.0,002)		(100,010)	(100,010)							
4/18/2024	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZ0031MB27	. 04/19/2023	. 04/18/2024				(8,720))0	(5,916)	(5,916)	2,804	0	0	0	0		
HSBC SHORT 5/1/2024 .	Index Annuity	N/A	Equity/Index	HSBC MP615ZYZBEU3UXPYFY54	. 05/02/2023	. 05/01/2024	7,497,6			(109,888)	0	(95, 119)	(95, 119)	14,769	0	0	0	0		
HSBC SHORT 5/1/2024 .	Index Annuity	N/A	Equity/Index	HSBC MP615ZYZBEU3UXPYFY54	. 05/02/2023	. 05/01/2024	107 46,877,5	734401.65	0	(2,251,623)	J0	(2,201,176)	(2,201,176)	50,447	0	0	0	0		
BAC SP500CALL SHORT 5/02/2024	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZ0031MB27	. 05/03/2023	. 05/02/2024	25 10,902,3	75 4360 . 95	0	(623,500)	_	(584,545)	(584,545)	38,955	0	n	0	0		
BAC SP500CALL SHORT	muox miliuity	1 v n	Lquity/ mucx	D411DLDOGRAIZ0001MD21	. 00/00/2020	. 00/02/2024	10,902,0	7000.30		(020,000)		(507,540)	(554,545)							
5/02/2024	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZ0031MB27	. 05/03/2023	. 05/02/2024	4 1,747,5	08 4368.77	0	(35,944)	0	(31,982)	(31,982)	3,962	0	0	0	0		
BAC SP500CALL SHORT		l _M	F 14 (1 1	DATA DATA DE DOCUMENTO DE LA COMPOSITIONE DE LA COM	05 (04 (0000	05 (00 (000 ;	4 330	4000 00		(400.004)] _	(440, 400)	(440 400)	(0.400		_				
5/03/2024 BAC SP500CALL SHORT	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZ0031MB27	. 05/04/2023	. 05/03/2024	1,718,4	92 4296 . 23	0	(100,964)	J0	(110,400)	(110,400)	(9,436))0	J0	0	0		
5/03/2024	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZ0031MB27	. 05/04/2023	. 05/03/2024		52 4319.26	0	(17,864)	o	(22,268)	(22,268)	(4,404)	0	0	0			

Showing all Ontions	Caps F	loors Collars	Swans and Forwards	Open as of Current State	ment Date

					Showing a	all Option:	s, Caps, Fl	oors, Colla	rs, Swaps a	and Forwa	rds Open a	s of Curre	nt Stateme	nt Date						
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21 2	2 23
										Cumulative	C									
	Description									Prior Year(s)	Current Year Initial									
	of Item(s)								Strike	Initial Cost	Cost of								Cre	dit Hedge
	Hedged,								Price,	of Un-	Un-					Total	Current	Adjustment	Qua	
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/		Unrealized	Foreign	Year's	to Carrying	0	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of	Ref	
Description	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of Caretra etc	Notional	Received	(Received)	(Received)	Year	Carrying	Cada Faia Value	Increase/	Change in	zation)/		otential en	
Description CITI SHORT 5/15/2024	or Replicated	Identifier N/A	(a) Equity/Index	or Central Clearinghouse	Date . 05/16/2023	Expiration . 05/15/2024	Contracts	Amount 7,877,808	(Paid) 4376.56	Paid	Paid (141,804)	Income	Value (156,387)	Code Fair Value (156,387)	(Decrease) (14.583)	B./A.C.V.	Accretion	Item Ex	cposure Ent	ity (b)
CITI SHORT 5/15/2024	Index Annuity	N/A	Equity/Index Equity/Index	CITI E570DZWZ7FF32TWEFA76	. 05/16/2023	. 05/15/2024	98	38,489,704			(141,804)	0 n	(2,065,425)	(2,065,425)	(14,583)		۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	0		
WF SP500CALL SHORT	muck Amurity	10 A	Equity/ Index	ESTODENZITI GETNEL ATO	. 00/ 10/ 2020	. 03/ 13/ 2024		00,400,704			(2,000,024)		(2,000,420)	(2,000,420)	(0,401)					
5/17/2024	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	. 05/18/2023	. 05/17/2024	3	1,310,199	4367 . 33	0	(79,821)	0	(72,008)	(72,008)	7,813	0	0	0	0	
WF SP500CALL SHORT	Index Annuity	N/A	F 4 / 1 - d	WFKB1H1DSPRFMYMCUFXT09	0F /10 /0000	. 05/17/2024	4	400 E74		0	(9,898)	0	(7.074)	(7,974)	1,924		0			
5/17/2024 BAC SP500 CALL LONG	muex annuity	N/A	Equity/Index	WF KB IN IDSPRENITMCOFX 109	. 05/18/2023	. 03/1//2024		438,571	4300.71		(9,090)		(7,974)	(1,914)	1,924		0			
5/16/2024	Index Annuity	N/A	Equity/Index	BACB4TYDEB6GKMZ0031MB27	. 05/17/2023	. 05/16/2024	5	1,962,126		0	(43,209)	0	(42,822)	(42,822)	387	0	0	0	0	
BAC SP500 CALL LONG	Index Appells	N/A	Foreign (1) d	DAO DATYDEDOGYATOGGAAGO	05 /47 /0000	05 /40 /0004	22	40 400 047	4054 00	_	(747 400)	_	(740,004)	/740 0040	04.004	_	_			
5/16/2024	Index Annuity	N/A	Equity/Index	BAC BATYDEB6GKMZ0031MB27	. 05/17/2023	. 05/16/2024	29 .	12,402,317		0	(747, 498)	0	(712,894)	(712,894)	34,604	0	0			
BAC SHORT 5/31/2024 . BAC SHORT 5/31/2024 .	Index Annuity	N/A	Equity/Index Equity/Index	BAC	. 06/02/2023	. 05/31/2024		9,605,190		0 n	(216,785)	0 n	(113,505)	(113,505)	103,280	0 n	0 n	u		
WF SHORT 6/3/2024	Index Annuity	N/A	Equity/Index	WE KR1H1DSPREMYMOLIFYTOO	. 06/02/2023	. 06/03/2024	133	1,356,654	4522 . 18	n	(3,316,320)	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	(2,374,243)	(2,374,243)	15,392	n	o	n		
JPM SHORT 6/3/2024	Index Annuity	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	. 06/05/2023	. 06/03/2024	24	10,824,672	4510.28	0	(592, 272)	0	(418,099)	(418,099)	174, 173	0	0	0	0	
JPM SP500 CALL SHORT	*																			
6/14/2024	Index Annuity	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	. 06/16/2023	. 06/14/2024	126	59, 107, 608	4691.08	0	(2,821,266)	0	(1,294,085)	(1,294,085)	1,527,181	0	0	0	0	
JPM SP500 CALL SHORT 6/14/2024	Index Annuity	N/A	Equity/Index	JPM	. 06/16/2023	. 06/14/2024	20	9,379,320	4689.66	0	(200,000)	0	(12,784)	(12,784)	187,216	0	0	0	0	
WF SHORT 6/17/2024	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	. 06/20/2023	. 06/17/2024	19	8,824,702		0	(423,510)	0	(231, 899)	(231,899)	191,611	0	0	0	0	
WF SHORT 6/17/2024	Index Annuity	N/A	Equity/Index	WFKB1H1DSPRFMYMCUFXT09	. 06/20/2023	. 06/17/2024	4	1,861,960		0	(26,376)	0	(4,073)	(4,073)	22,303	0	0	0	0	
JPM SHORT 7/1/2024	Index Annuity	N/A	Equity/Index	JPM	. 07/05/2023	. 07/01/2024	123	57,853,788	4703.56	0	(2,748,681)	0	(1,328,764)	(1,328,764)	1, 419, 917	0	0	0	0	
JPM SHORT 7/1/2024	Index Annuity	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	. 07/05/2023	. 07/01/2024	18	8,245,178	4711.53	0	(134,575)	0	(13,622)	(13,622)	120,953	0	0	0	0	
BAC SHORT 7/3/2024	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZ0031MB27	. 07/05/2023	. 07/03/2024	38	18,046,162	4748 .99	0	(778,544)	0	(358, 193)	(358, 193)	420,351	0	0	0	0	
BAC SHORT 7/3/2024	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZ0031MB27	. 07/05/2023	. 07/03/2024	5	2, 129, 207	4731.57	0	(28,625)	0	(3,006)	(3,006)	25,619	0	0	0	0	
CITI SHORT 7/15/2024	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	. 07/17/2023	. 07/15/2024	17	8,095,247	4761.91	0	(127,721)	0	(11,918)	(11,918)	115,804	0	0	0	0	
CITI SHORT 7/15/2024	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	. 07/17/2023	. 07/15/2024	82	39,024,456	4759.08	0	(1,889,198)	0	(793,782)	(793,782)	1,095,416	0	0	0	0	
RBC SHORT 7/17/2024 . RBC SHORT 7/17/2024 .	Index Annuity	N/A	Equity/Index Equity/Index	RBC ES71P3U3RH1GC71XBU11 RBC ES71P3U3RH1GC71XBU11	. 07/18/2023	. 07/17/2024	26	12,240,332	4800 . 13	0	(584,919)	0	(219, 174)	(219, 174)	365,745	0	0	0		
JPM SP500 SHORT	index Annuity	N/A	Equity/index	HBC ES/1P303HFIGC/1XBUTT	. 07/18/2023	. 07/17/2024		1,442,250	4807.50	0	(20,919)	0	(1,321)	(1,321)	19,598	0	0	u		
8/1/2024	Index Annuity	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	. 08/02/2023	. 08/01/2024	122	58,998,102	4835.91	0	(2,590,182)	0	(1,021,850)	(1,021,850)	1,568,332	0	0	0	0	
JPM SP500 SHORT		N/4	F 14 " 1	IDM	00 /00 /005	00 (04 (000 :		7 740 00:	40.40	_	(400.00=	_	(0.5:-:	/0 =:=:	450 455		_			
8/1/2024 CITI SP500 SHORT	Index Annuity	N/A	Equity/Index	JPM	. 08/02/2023	. 08/01/2024	16	7,749,024	4843 . 14	0	(160,000)	0	(6,542)	(6,542)	153,458	J 0	0	0	0	
8/2/2024	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	. 08/03/2023	. 08/02/2024	2	952,326	4761.63	0	(16,256)	0	(2,018)	(2,018)	14,238	0	0	0	0	
CITI SP500 SHORT		l]													
8/2/2024	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	. 08/03/2023	. 08/02/2024	10	4,750,340	4750 . 34	0	(250,710)	0	(112,806)	(112,806)	137,904	0	0	0	0	
RBC SP500 CALL SHORT 8/2/2024	Index Annuity	N/A	Equity/Index	RBC ES71P3U3RH1GC71XBU11	. 08/04/2023	. 08/02/2024	22	10,424,128	4738.24	n	(542, 146)	n	(259, 166)	(259, 166)	282,980	n	n	0	0	
RBC SP500 CALL SHORT																	v			
8/2/2024	Index Annuity	N/A	Equity/Index	RBC ES71P3U3RH1GC71XBU11	. 08/04/2023	. 08/02/2024	6	2,612,220	4749.49	0	(41,844)	0	(6,301)	(6,301)	35,543	0	0	0	0	
RBC SHORT 8/16/2024 .	Index Annuity	N/A	Equity/Index	RBC ES71P3U3RH1GC71XBU11	. 08/17/2023	. 08/16/2024	7	3,006,387	4625.21	0	(176,319)	0	(113,328)	(113,328)	62,991	0	0	0	0	
RBC SHORT 8/16/2024 .	Index Annuity	N/A	Equity/Index	RBC ES71P3U3RH1GC71XBU11	. 08/17/2023	. 08/16/2024	2	929,314	4646.57	0	(18,460)	0	(6,302)	(6,302)	12, 158	0	0	0	0	
RBC SHORT 8/16/2024 . RBC SHORT 8/16/2024 .	Index Annuity	N/A	Equity/Index Equity/Index	RBC ES71P3U3RH1GC71XBU11 RBC ES71P3U3RH1GC71XBU11	. 08/18/2023	. 08/16/2024 . 08/16/2024	1/	7,819,660 2,535,902	4599.80	0	(449,004)	0	(317,041)	(317,041)	131,963	0	0			
CITI SHORT 8/15/2024 .	Index Annuity	N/A N/A	Equity/Index Equity/Index	CITI E570DZWZ7FF32TWEFA76	. 08/18/2023	. 08/16/2024	1/1	6,570,438		n	(141,933)	0 n	(22, 349)	(22,349)		n	0 n	n	n	
CITI SHORT 8/15/2024	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	. 08/16/2023	. 08/15/2024	92	43, 131, 808	4688.24	n	(2,353,452)		(1,340,992)	(1,340,992)	1,012,460	n	n			
RBC SHORT 9/3/2024	Index Annuity	N/A	Equity/Index	RBC ES71P3U3RH1GC71XBU11	. 09/05/2023	. 09/03/2024	23	10,931,555	4752.85	0	(566,789)	0	(301,925)	(301,925)	264,864	0	0	0	0	
RBC SHORT 9/3/2024	Index Annuity	N/A	Equity/Index	RBC ES71P3U3RHIGC71XBU11	. 09/05/2023	. 09/03/2024	3	1, 191, 035	4764 . 14	0	(19,213)	0	(4,307)	(4,307)	14,905	0	0	0	0	
RBC SHORT 9/4/2024	Index Annuity	N/A	Equity/Index	RBC ES71P3U3RH1GC71XBU11	. 09/05/2023	. 09/04/2024	6	2,858,484	4764 . 14	0	(46,110)	0	(10,538)	(10,538)	35,572	0	0	0	0	
CITI SHORT 8/30/2024	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	. 09/05/2023	. 08/30/2024	95	45,330,200	4771.60	0	(2,236,775)	0	(1,166,822)	(1,166,822)	1,069,953	0	0	0	0	
CITI SHORT 8/30/2024	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	. 09/05/2023	. 08/30/2024	20	9,576,820	4788.41	0	(123,320)	0	(26,817)	(26,817)	96,503	0	0	0	0	
RBC SHORT 9/4/2024	Index Annuity	N/A	Equity/Index	RBC ES71P3U3RH1GC71XBU11	. 09/05/2023	. 09/04/2024	32	14,971,478	4752.85	0	(776, 444)	0	(416,097)	(416,097)	360,347	0	0	0	0	
JPM SHORT 9/4/2024	Index Annuity	N/A	Equity/Index	JPM	. 09/06/2023	. 09/04/2024	2	714,621	4764 . 14	0	(6,705)	0	(2.318)	(2,318)	4,387	0	0	I 0	0	

Showing all Ontions	Cans Floors	Collars, Swaps and Forwards Open as of Current Statem	ent Date
Onowing all Options,	Caps, Hoors	Johans, Gwaps and i Giwards Open as of Guitent Glatein	CIII Dale

				:	Showing a	all Option	s Caps F	loors Colla	ars Swaps	and Forwa	rds Open a	s of Curre	ent Stateme	nt Date								
1	2	3	4	5	6	7	T 8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
· ·	_				Ū	•		Ŭ		Cumulative						••						20
										Prior	Current											
	Description									Year(s)	Year Initial											
	of Item(s)								Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,								Price,	of Un-	Un-						Total	Current	Adjustment			
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code F	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
JPM SHORT 8/30/2024 .	Index Annuity	N/A	Equity/Index	JPM	. 09/06/2023	. 08/30/2024	1	477 ,223	· · · /		(4,470))		(1,325)	3,145	0	0	0		Linky	(2)
JPM SHORT 8/30/2024 .	Index Annuity	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	. 09/06/2023	. 08/30/2024	1	1,907,200		0	(84,232)		0(49,771)		(49,771)	34,461	0	0	0	۰		
JPM SHORT 9/3/2024	,	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	. 09/06/2023	. 09/03/2024		475,285			(04,202))(13, 124)		(13,124)				0	٥٥		
	Index Annuity	N/A															0	0				
JPM SHORT 9/4/2024	Index Annuity	10 //	Equity/Index	JPM	. 09/06/2023	. 09/04/2024	14	6,416,348	4752.85	0	(300,956)		(178,418)		(178,418)	122,537	0	0		0		
RBC SHORT 9/13/2024 .	Index Annuity	N/A	Equity/Index	RBC ES7 I P3U3RH I GC7 1 XBU11 RBC ES7 I P3U3RH I GC7 1 XBU11	. 09/18/2023	. 09/13/2024	19	8,937,752		0	(146,395)		(60,680)		(60,680)	85,715	0	0	0	0		
RBC SHORT 9/13/2024 .	Index Annuity	N/A	Equity/Index		. 09/18/2023	. 09/13/2024	137	64,317,253			(3,347,595)		(2,217,686)		(2,217,686)	1,129,909	0	0	0	0		
				Options and Warrants						(27,942,518)		((76,834,192)		(76,834,192)	11,599,487	0	0	•		XXX	XXX
	otal - Written Option									(27,942,518	(65, 139, 376)	((76,834,192)		(76,834,192)	11,599,487	0	0	0		XXX	XXX
	otal - Written Option									0	0	(0	XXX	0	0	0	0	0		XXX	XXX
	otal - Written Option		Generation							0	0	(0	XXX	0	0	0	0	0		XXX	XXX
	otal - Written Option									0	·	(XXX	0	0	0	0	0		XXX	XXX
	l Written Options - (and Warrant	S						(27,942,518)	(65, 139, 376)	((76,834,192)		(76,834,192)	11,599,487	0	0	0		XXX	XXX
	I Written Options - F									0	_	(XXX	0	0	0	0	0		XXX	XXX
0949999999. Total	I Written Options - 0	Caps								0	0	(XXX	0	0	0	0	0		XXX	XXX
0959999999. Total	I Written Options - F	loors								0	0	(0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total	l Written Options - (Collars								0	0	(0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total	l Written Options - 0	Other								0	0	(0	XXX	0	0	0	0	0	0	XXX	XXX
09899999999. Total	I Written Options									(27,942,518)	(65, 139, 376)	((76,834,192)	XXX	(76,834,192)	11,599,487	0	0	0	0	XXX	XXX
1049999999. Subt	otal - Swaps - Hedo	ing Effective	Excluding \	ariable Annuity Guarantees Under S	SAP No.108	3				0	0	(0 0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subt	otal - Swaps - Hedo	ing Effective	Variable Ar	nuity Guarantees Under SSAP No.10	8					0	0	(0	XXX	0	0	0	0	0	0	XXX	XXX
Interest Rate Swap																						
Receive 3.3700 / Pay			Interest						3.3740 /													
	Debt Securities	N/A	Rate	CME LCZ7XYGSLJUHFXXNXD88	. 03/27/2023	. 03/29/2028	1	100,000,000	(5.2900)	0	0	(914,411	1)(4,223,298)		(4,223,298)	(4,223,298)	0	0	0	1,060,136		
Interest Rate Swap Receive 3.3700 / Pay			Interest						3.3720 /													
	Debt Securities	N/A	Rate	CME LCZ7XYGSLJUHFXXNXD88	. 03/27/2023	. 03/29/2028	1	100,000,000		0	0	(913,517	7)(4,216,264)		(4,216,264)	(4,216,264)	0	٥	0	1.060.136		
Interest Rate Swap	Debt decurres	10 A	114 (6	LOZ/ATGGEOGIE ANNADOG	. 00/21/2020	. 00/23/2020		100,000,000	(3.2300)			(310,317	(4,210,204)		(4,210,204)	(4,210,204)				1,000,100		
Receive 3.4200 / Pay			Interest						3.4160 /													
	Debt Securities	N/A	Rate	CME LCZ7XYGSLJUHFXXNXD88	. 03/28/2023	. 03/30/2028	1	100,000,000	(5.0600)	0	0	(887,418	3)(4,045,718)		(4,045,718)	(4,045,718)	0	0	0	1,060,458		
Interest Rate Swap																						
Receive 3.4227 / Pay			Interest						3.4230 /													
	Debt Securities	N/A	Rate	CME LCZ7XYGSLJUHFXXNXD88	. 03/31/2023	. 04/04/2028	ļ1	100,000,000	(5.0600)	0	0	(862,535	5)(4,025,730)		(4,025,730)	(4,025,730)	0	0	0 -	1,062,071		
Interest Rate Swap			Interest						2 2240 /		1	1	1									
Receive 3.3300 / Pay SOFR	Debt Securities	N/A	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	. 04/03/2023	. 04/05/2028	4	50,000,000	3.3340 /	0	^	(450,901	1)(2,192,265)		(2, 192, 265)	(2, 192, 265)	0	^	0	531, 197		
Interest Rate Swap	Dept occurres		110	LOZ/ATGOLJUHFAANAD88	. 04/ 03/ 2023	. 04/ 03/ 2028	ļ	50,000,000	(3.0000)			(400,901	1,(2, 182, 200)		(८, ١७८,८७७)	(4, 184, 200)						
Receive 3.3900 / Pay			Interest						3.3910 /													
	Debt Securities	N/A	Rate	CME LCZ7XYGSLJUHFXXNXD88	. 04/03/2023	. 04/05/2028	1	50,000,000	(5.0600)	0	0	(436,999	9)(2,078,170)		(2,078,170)	(2,078,170)	0	0	0	531, 197		
Interest Rate Swap											1				. ,							
Receive 3.1230 / Pay		l	Interest						3.1230 /													
	Debt Securities	N/A	Rate	CME LCZ7XYGSLJUHFXXNXD88	. 04/05/2023	. 04/07/2028	ļ1	50,000,000	(5.0600)	0	0	(497,801	1)(2,620,538)		(2,620,538)	(2,620,538)	0	0	0	531,519		
Interest Rate Swap			l						0.4010.7		1	1	1									
Receive 3.1239 / Pay	Dobt Coourities	N/A	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	. 04/05/2023	. 04/07/2028		50,000,000	3.1240 /	_	^	(497.592	2)(2,618,800)		(2,618,800)	(2 640 000)		^	_	531,519		
SOFR	Debt Securities	N/A	nate	UNE LUZ/ATGSLJUMFXXNXD88	. 04/00/2023	. 04/0//2028		50,000,000	(0.0000)			(497,592	(2,018,800)		(∠,010,000)	(2,618,800)		0	0 -	51,519		
Receive 3.1367 / Pav			Interest						3.1370 /		1											
	Debt Securities	N/A	Rate	CME LCZ7XYGSLJUHFXXNXD88	. 04/05/2023	. 04/07/2028	L1	50,000,000		0	0	(494,473	3)(2,592,885)		(2,592,885)	(2,592,885)	0	0	0	531,519		
Interest Rate Swap						.,		,,				(,	1 (=, ::=, 550)	"	,=,===,=00/	(=,===,000)						
Receive 3.1000 / Pay			Interest						3.0960 /													
	Debt Securities	N/A	Rate	CME LCZ7XYGSLJUHFXXNXD88	. 04/06/2023	. 04/10/2028	1	100,000,000	(5.0600)	0	0	(993,390	0)(5,354,954)		(5,354,954)	(5,354,954)	0	0	0	1,064,002		
Interest Rate Swap			I																			
Receive 3.3600 / Pay		l	Interest	L COTTOUR DE L'OUTE	04/44/0055	04/40/00==		50 000	3.3560 /	_					(0.450.455)	(0.450		_		F00		
S0FR	Debt Securities	N/A	Rate	CME LCZ7XYGSLJUHFXXNXD88	. 04/14/2023	. 04/18/2028	J 1	50,000,000	(5.0600)	J 0	0	(417,214	4)(2, 156, 403)	l	(2, 156, 403)	(2, 156, 403)	J 0	0	J 0 .	533,286		

Showing all Options, Caps. Floors, Collars, Swaps and Forwards Open as of Curre	ent Statement Date	
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					Showing a	all Options	s, Caps, Fl	oors, Colla	rs, Swaps	and Forwa	rds Open as	of Currer	nt Stateme	nt Date								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												i
										Prior	Current											1
	Description									Year(s)	Year Initial											1
	of Item(s)								Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,								Price,	of Un-	Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Interest Rate Swap																						1
Receive 3.3700 / Pay	D-b4 C:4:	NIZA	Interest Rate	CME LCZ7XYGSLJUHFXXNXD8	. 04/14/2023	. 04/18/2028		50 . 000 . 000	3.3740 /	0		(410.040)	(2,121,025		(2,121,025	(0.404.005)				533.286		1
SOFR	Debt Securities	N/A	Hate	CINE LGZ/AYGSLJUNFAXNADO	. 04/ 14/2023	. 04/ 18/2028		50,000,000	(5.0000)	0		(413,248)	(2, 121,025		(2, 121,020)(2, 121, 025)		0	0	333,280		
Receive 3.4600 / Pay			Interest						3.4600 /													1
SOFR	Debt Securities	N/A	Rate	CME LCZ7XYGSLJUHFXXNXD8	. 04/20/2023	. 04/24/2028	1	50,000,000		0	0	(381.409)	(1,948,375		(1,948,375)(1.948.375)	0	0	0	534,248		
Interest Rate Swap									,			** , **	. , , , , , , , , , , , , , , , , , , ,		, , , , , ,	1						1
Receive 3.2900 / Pay			Interest						3.2860 /													1
S0FR	Debt Securities	N/A	Rate	CME LCZ7XYGSLJUHFXXNXD8	. 04/25/2023	. 04/27/2028	1	50,000,000	(5.0600)	0	0	(412,884)	(2,306,124		(2,306,124)(2,306,124)	0	0	0	534,728		
Interest Rate Swap									0.0070./													1
Receive 3.2700 / Pay SOFR	Debt Securities	NZA	Interest Rate	CME LCZ7XYGSLJUHFXXNXD8	. 04/25/2023	. 04/27/2028		50,000,000	3.2670 /	0		(416,976)	(2,344,948		(2,344,948)(2,344,948)	٥			534,728		1
Interest Rate Swap	Debt Securities	N/A	Hate	CINE LGZ/AYGSLJUNFAXNADO	. 04/25/2023	. 04/2//2028		50,000,000	(5.0000)	0		(416,976)	(2,344,948		(2,344,948)(2,344,948)		0	0	334,728		
Receive 3.4100 / Pay			Interest						3.4070 /													1
SOFR	Debt Securities	N/A	Rate	CME LCZ7XYGSLJUHFXXNXD8	. 04/24/2023	. 04/26/2028	1	50,000,000		0	0	(388,852)	(2,057,475		(2,057,475)(2,057,475)	0	0	0	534,568		I
Interest Rate Swap												, , , , ,	. , , , ,		. , . , .	1				,		1
Receive 3.3900 / Pay			Interest						3.3940 /													1
S0FR	Debt Securities	N/A	Rate	CME LCZ7XYGSLJUHFXXNXD8	. 04/21/2023	. 04/25/2028	1	50,000,000	(5.0600)	0	0	(393,834)	(2,083,770		(2,083,770)(2,083,770)	0	0	0	534,408		
Interest Hate Swap									0.0050 /													1
Receive 3.3400 / Pay SOFR	Debt Securities	NZA	Interest Rate	CME LCZ7XYGSLJUHFXXNXD8	. 04/25/2023	. 04/27/2028		50,000,000	3.3350 /	0		(402.292)	(2,205,643		(2,205,643)(2,205,643)	٥	,		534,728		1
Interest Rate Swap	Debt Securities	N/A	nate	CINE LOZ/ATGSLJUHFAANADO	. 04/23/2023	. 04/2//2020		50,000,000	(5.0000)			(402,292)	(2,203,043		(2,203,043)(2,200,643)				334,720		
Receive 3.2600 / Pay			Interest						3.2590 /													1
S0FR	Debt Securities	N/A	Rate	CME LCZ7XYGSLJUHFXXNXD8	. 04/25/2023	. 04/27/2028	1	50,000,000		0	0	(418,705)	(2,361,347		(2,361,347)(2,361,347)	0	0	0	534,728		
Interest Rate Swap																				·		1
Receive 1.4600 / Pay			Interest						1.4560 /													1
S0FR	Debt Securities	N/A	Rate	CME LCZ7XYGSLJUHFXXNXD8	. 04/21/2023	. 09/27/2031	1	10,000,000	(5.3911)	0	0	(2,290)	(2,073,685		(2,073,685)(2,073,685)	0	0	0	141,343		
Interest Rate Swap Receive 1.6400 / Pay			Interest						1.6410 /													1
SOFR	Debt Securities	NZA	Rate	CME LCZ7XYGSLJUHFXXNXD8	. 04/21/2023	. 10/21/2031	1	10,000,000		0	0	(77.314)	(1,962,417		(1,962,417)(1,962,417)	٥	0	0	141.929		1
Interest Rate Swap	Dept Securities	N/ A	nate	CINE EGZ/ X I GSEGOTI XXIVADO	. 04/21/2023	. 10/21/2001		10,000,000	(3.3333)			(11,014)	(1,302,417		(1,302,417)(1,302,417)				141,323		
Receive 1.6700 / Pav			Interest						1.6720 /													1
S0FR	Debt Securities	N/A	Rate	CME LCZ7XYGSLJUHFXXNXD8	. 04/21/2023	. 01/05/2032	1	9,000,000	(5.2687)	0	0	(83,864)	(1,784,255		(1,784,255)(1,784,255)	0	0	0	129,375		
Interest Hate Swap																						1
Receive 1.7300 / Pay			Interest						1.7320 /		_							_	_			1
SOFR	Debt Securities	N/A	Rate	CME LCZ7XYGSLJUHFXXNXD8	. 04/21/2023	. 01/06/2032	1	5,000,000	(5.2687)	0	0	(45,381)	(970,896		(970,896) (970,896)	0	0	0	71,887		
Interest Rate Swap Receive 1.5900 / Pav			Interest						1.5910 /													1
SOFR	Debt Securities	N/A	Rate	CME LCZ7XYGSLJUHFXXNXD8	. 04/21/2023	. 09/30/2031	1	10,000,000		n	n	n	(1.984.086		(1,984,086)(1.984.086)	n	n	n	141.421		ı
Interest Rate Swap	Debt decurrers	N/A	πατο	COLTATOLOGIE AMANADO	. 04/21/2020	. 03/30/2001		10,000,000	(3.5501)				(1,304,000		(1,304,000	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						
Receive 1.7400 / Pay			Interest						1.7410 /													1
S0FR	Debt Securities	N/A	Rate	CME LCZ7XYGSLJUHFXXNXD8	. 04/21/2023	. 11/26/2031	1	7,000,000	(5.4039)	0	0	(23,473)	(1,339,903		(1,339,903)(1,339,903)	0	0	0	99,956		
Interest Rate Swap																						1
Receive 1.7000 / Pay			Interest	015	04/04/0000	10 (00 (0001		40.000.000	1.7040 /			(74 000)	/ / 000 011		/ / 000 044	/4 000 044)				440.040		1
SOFR	Debt Securities	N/A	Rate	CME LCZ7XYGSLJUHFXXNXD8	. 04/21/2023	. 10/26/2031	1	10,000,000	(5.3506)	0	0	(71,038)	(1,923,011		(1,923,011)(1,923,011)	0	0	0	142,049		
Receive 1.6600 / Pay			Interest						1.6630 /													1
SOFR	Debt Securities	N/A	Rate	CME LCZ7XYGSLJUHFXXNXD8	. 04/21/2023	. 10/22/2031	1	10,000,000		0	0	(73,803)	(1,947,707		(1,947,707)(1,947,707)	0	0	0	141,953		1
Interest Rate Swap				ESETAT GOLDON TANDON		,,		10,000,000	(2.3.00)					1						,300		
Receive 1.9100 / Pay			Interest						1.9130 /				1						[
S0FR	Debt Securities	N/A	Rate	CME LCZ7XYGSLJUHFXXNXD8	. 04/21/2023	. 01/20/2032	1	4,000,000	(5.3261)	0	0	(29,252)	(729, 851		(729,851) (729,851)	0	0	0	57,642		
Interest Rate Swap			l										1						[
Receive 2.6200 / Pay	Dobt Coourities	NZA	Interest	OUE LOTTVVOOL HEEVVANDO	00 04/04/0000	. 04/07/2032	.	9 000 000	2.6180 /	_		(00.000)	(400.704		(400 704	(400 704)		_		40 704		
SOFR	Debt Securities	N/ A	Rate	CME LCZ7XYGSLJUHFXXNXD8	. 04/21/2023	. 04/0//2032	1 -	3,000,000	(0.2/68)	0	0	(20,868)	(409,784		(409,784) (409,784)	0	0		43,784		
Receive 2.0000 / Pay			Interest				1		1.9970 /				1						[
SOFR	Debt Securities	N/A	Rate	CME LCZ7XYGSLJUHFXXNXD8	. 04/21/2023	. 02/08/2032	1	7,000,000		0		(36,660)	(1,243,367		(1,243,367)(1,243,367)	0	0	0	101, 190		

S	Showing a	II Options	s, Caps, F	Floors, Col	llars, 🤄	Swaps a	and Forwa	ards O	pen a	is of Currei	nt Stateme	nt Date	!

					Showing a	all Options	s, Caps, Fl	oors, Colla	rs, Swaps	and Forwai	rds Open a	s of Curre	nt Stateme	ent Date								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												
										Prior	Current											
	Description									Year(s)	Year Initial											
	of Item(s)								Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,								Price,	of Un-	Un-						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fa	air Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Interest Rate Swap									4 0000 /													
Receive 1.8800 / Pay	Debt Securities	N/A	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	. 04/21/2023	. 01/11/2032		5,000,000	1.8800 /			(41,248)) (921,739)	,	(921,739)	(021 720)	0	0		71,946		
SOFR	Debt Securities	N/A	nate	COME LOZ/ATGSLJUHFAANADOO	. 04/21/2023	. 0 1/ 1 1/ 2032		5,000,000	(3.2963)			(41,240	(921,739		(921,739)	(921,739)						
Receive 1.7400 / Pay			Interest						1.7430 /													
SOFR	Debt Securities	N/A	Rate	CME LCZ7XYGSLJUHFXXNXD88	. 04/21/2023	. 11/26/2031	1 .	10,000,000		0	0	(33,510	(1,912,316))	(1,912,316)	(1,912,316)	0	0	0	142,794		
Interest Rate Swap																						
Receive 1.6457 / Pay			Interest						1.6460 /													
SOFR	Debt Securities	N/A	Rate	CME LCZ7XYGSLJUHFXXNXD88	. 04/21/2023	. 10/12/2031	1 .	10,000,000	(5.2995)	0	0	(86,529)	(1,955,038))	. (1,955,038)	(1,955,038)	0	0	0	141,711		
Interest Rate Swap Receive 3.3000 / Pay									3.2960 /													
	Debt Securities	N/A	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	. 05/16/2023	. 05/18/2028	1	50,000,000		0	0	(358,722)	(2,300,402)	,	. (2,300,402)	(2,300,402)	0	0	0	538,078		
Interest Rate Swap	Debt Securities	IV A	nate	LOZZZZIOSŁOGI ZZNADO	. 03/ 10/ 2023	. 03/ 10/ 2020		50,000,000	(3.0000)			(550,722	(2,300,402	/	. (2,000,402)	(2,300,402)		0				
Receive 3.4400 / Pav			Interest						3.4360 /													
S0FR	Debt Securities	N/A	Rate	CME LCZ7XYGSLJUHFXXNXD88	. 05/18/2023	. 05/22/2028	1	50,000,000	(5.0600)	0	0	(323,224)	(2,013,726)		(2,013,726)	(2,013,726)	0	0	0	538,713		
Interest Hate Swap																						
Receive 3.5500 / Pay			Interest						3.5520 /													
S0FR	Debt Securities	N/A	Rate	CME LCZ7XYGSLJUHFXXNXD88	. 05/22/2023	. 05/24/2028	1	50,000,000	(4.8874)	0	0	(297,976)	(1,775,771))	.(1,775,771)	(1,775,771)	0	0	0	539,031		
Interest Rate Swap Receive 3.7200 / Pay			Interest						3.7220 /													
SOFR	Debt Securities	N/A	Rate	CME LCZ7XYGSLJUHFXXNXD88	. 06/07/2023	. 06/09/2028	1	50,000,000		0	0	(235,995)	(1,427,248))	. (1,427,248)	(1,427,248)	0	0	0	541,565		
Interest Rate Swap	DODE OCCUPATION	10 /	nato	LOZI A TOCKOT I ANTOCO	. 00/01/2020	. 00/ 00/ 2020		00,000,000	(0.0000)			(200,000	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	/	. (1, 121, 210)	(1,427,240)						
Receive 4.1500 / Pay			Interest						4.1500 /													
SOFR	Debt Securities	N/A	Rate	CME LCZ7XYGSLJUHFXXNXD88	. 07/06/2023	. 07/10/2028	1 .	50,000,000	(5.0500)	0	0	(127, 198)	(522, 206))	(522,206)	(522,206)	0	0	0	546,440		
Interest Rate Swap																						
Receive 4.0300 / Pay SOFR	D 1.4.0 1.4.1	N/4	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	. 07/27/2023	07/04/0000		50.000.000	4.0300 /			(107.739)	(700 444)		(769.444)	(700, 444)		0		540.740		
•••	Debt Securities total - Swaps - Hedo	ing Other I		CME LCZ/XYGSLJUHFXXNXD88	. 01/21/2023	. 07/31/2028		50,000,000	(3.3100)	0	0	(12,670,536	(83,520,584)) XXX ((83,520,584)	(769,444) (83,520,584)			0	549,718 17,594,987	XXX	XXX
	total - Swaps - Hedg total - Swaps - Hedg		illerest Nate							0		(12,670,536	(83,520,584		(83,520,584)	(83,520,584)	0	0	0	17,594,987		XXX
	total - Swaps - Hed <u>c</u> total - Swaps - Repli									0		(12,670,536	(83,320,384	XXX	(83,320,384)	(83,320,384)	0	0	0		XXX	XXX
	total - Swaps - Repli		n .							0	0	0	0	XXX	0	0	0	0	0		XXX	XXX
	total - Swaps - Incor)II							0	0	0	0	XXX	0	0	0	0	0		XXX	XXX
	ıl Swaps - Othe									0	0	(12,670,536	(83.520.584		(83.520.584)	(83.520.584)	0	0	0			XXX
	ıl Swaps - Interest R									0		(12,070,030		XXX	(00,020,084) n	(00,020,084)	0	0	0		XXX	XXX
	ıl Swaps - Credit De ıl Swaps - Foreign E									0		0		XXX	0	0	0	0	0		XXX	XXX
	ıl Swaps - Foreign E ıl Swaps - Total Reti									0		0	0	XXX	0	0	0	0	0		XXX	XXX
13999999999999999999999999999999999999		uiii								0	_	0	0	XXX	0	0	0	0	0		XXX	XXX
14099999999. Tota										0	0	(12,670,536			(83,520,584)	(83,520,584)	0	0	0	-		XXX
FXF EUR/USD 10/24/2023		1		I			ı			U	U	(12,070,036	(00,020,084	1 ^^^	(00,020,004)	(00,020,084)	U	U	U	17,094,987	^^^	
	Securities	N/A	Currency	HSBC MP6 I 5ZYZBEU3UXPYFY54	. 07/20/2023	. 10/24/2023	1	98.279.290	0.8893	n	n	n	5,804,273	I	5,804,273	n	5.804.273	n		125,963		
FXF EUR/USD 10/24/2023		1		III OTOLILLECOON II TOT	, 20, 2020	.5, 2 // 2020	' '	00,270,200					3,004,270		5,007,210		,507,270					
1.12427	Securities	N/A	Currency	HSBC MP615ZYZBEU3UXPYFY54	. 07/20/2023	. 10/24/2023	1	195,578,009	0.8895	0	0	0	11,516,751		.11,516,751	0	11,516,751	0	0	250,669		
	GBP Denominated	I				1							I .									
	Securities	N/A	Currency	HSBC MP615ZYZBEU3UXPYFY54	. 08/03/2023	. 11/02/2023	1 .	42,332,628	0.7879	0	0	0	1,645,593		1,645,593	0	1,645,593	0	0	63,622		
EUR/USD 11/02/2023 1.0974	EUR Denominated Securities	N/A	Currons	HSBCMP615ZYZBEU3UXPYFY54	. 08/03/2023	. 11/02/2023		63,681,025	0.9112	_	^	_	2,258,728		2 , 258 , 728		2,258,728	^		95,707		
AUD/USD 11/02/2023	AUD Denominated	IN/ A	Currency	MP013Z1ZBEUJUXPYFY54	. 00/03/2023	. 11/02/2023		03,081,025		0	0	0	2,200,128		2,200,128	0	2,238,128	0	u	90,707		
0.65579	Securities	N/A	Currency	HSBC MP615ZYZBEU3UXPYFY54	. 08/03/2023	. 11/02/2023	1	28,360,294	1.5249	n	n	n	501,251	l	501,251	n	501.251	n	0	42,623		
USD/CAD 11/02/2023	CAD Denominated			THE STORT LEGISTRY IN THE				,000,201									55.,251					
1.33473	Securities	N/A	Currency	HSBC MP615ZYZBEU3UXPYFY54	. 08/03/2023	. 11/02/2023	1	3,886,179	1.3347	0	0	0	63,788		63,788	0	63,788	0	0	5,841		
USD/BRL 10/30/2023	BRL Denominated												1									l
4.9327	Securities	N/A	Currency	HSBC MP615ZYZBEU3UXPYFY54	. 08/24/2023	. 10/30/2023	1	984,582	4.9327	0	0	0	23,768		23,768	0	23,768	0	0	1,411		
	BRL Denominated	IN ZA	0	LIONO NOCLETATORI NOVEVE	00/04/0000	10 /00 /0000		17 100 000	4 0007	_	_	_	414 000		444 000	_	414 000	^		04.000		
4.9327 FXF GBP/USD 10/03/2023	Securities	N/A	Currency	HSBC MP615ZYZBEU3UXPYFY54	. 08/24/2023	. 10/30/2023	1	17, 189, 686	4.9327	0	0	0	414,963		414,963	0	414,963	0	0	24,632		
0.79214		N/A	Currency	MORGAN STANLEY 4PQUHN3JPFGFNF3BB653	. 08/25/2023	. 10/03/2023	1	861.516	0.7920	n	n	n	29.242		29 . 242	n	29.242	n	n	390		

Showing all Options, Caps, Floor	s. Collars. Swaps and Forwards O	pen as of Current Statement Date

							all Options	ь, Сарз, г	loors, Colla														
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative												1
											Prior	Current											1
	Description										Year(s)	Year Initial											1
	of Item(s)									Strike	Initial Cost	Cost of										Credit	Hedae
	Hedged,									Price.	of Un-	Un-						Total	Current	Adjustment			Effectiveness
	Used for		Tyma(a)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
		Schedule/	Type(s)				Maturity	Number		Index	Premium	Premium	Current				Valuation	Exchange	(Amorti-	Value of		Refer-	
	Income		01	E	0	T	,		N1 - 6 1					Adjusted							D . t t' . l		and at
5	Generation	Exhibit	Risk(s)		Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
FXF EUR/USD 10/03/2023		NI / A		001 00101 04010	WOOL DOWDO LLIZNDDOVEGO	. 08/25/2023	. 10/03/2023		3.629.960	0.9257				77 504		77,521		77.521			1.645		1
0.9273 USD/IDR 10/31/2023	Securities	N/A	Currency	GULUMAN SACHS	W22LROWP21HZNBB6K528	. 08/25/2023	. 10/03/2023		3,629,960	0.9257	0	0	0	77,521			0		0	0	1,645		
		NI/A	Currency	LICEC	MP615ZYZBEU3UXPYFY54	. 08/29/2023	. 10/31/2023	1	504 . 103	15286.5700			0	5.338		5.338		5.338			704		1
15286.57 FXF USD/EUR 10/05/2023		N/A	currency	NODU	MP013Z1ZBEU3UXP1F134	. 08/29/2023	. 10/31/2023		504, 103	15286.5700	0	0	0	5,338		5,338		5,338	0		/34		
1.08702		N/A	Currency	Hobo	MP615ZYZBEU3UXPYFY54	. 09/01/2023	. 10/05/2023	1	26.631.990	0.9199	0	0	0	729,221		729,221	0	729.221	0	0	15.580		1
FXF GBP/USD 10/03/2023		N/ A	our rency	1000	MILO LOST 15 TO 100 VILLE LOST 12 LOST	. 03/01/2023	. 10/03/2023		20,031,990	0.9199				129,221		129,221		129,221			13,360		
		N/A	Currency	MORGAN STANLEY	4PQUHN3JPFGFNF3BB653	. 09/06/2023	. 10/03/2023	1	105, 123	0.7997	0	0	0	(2.584)		(2,584)	0	(2,584)	0	0	48		II
FXF USD/EUR 10/16/2023	B EUR Denominated		,																				1
1.07317	Securities	N/A	Currency	HSBC	MP615ZYZBEU3UXPYFY54	. 09/12/2023	. 10/16/2023	1	25,423,397	0.9318	0	0	0	365,889		365,889	0	365,889	0	0	26,605		
GBP/USD 11/02/2023	GBP Denominated	NIZA		LIODO	MDO I EZVZDEHOLIVOVEVEA	00 (40 (0000	44 (00 (0000		0.000.450	0.0000				32.736		32.736		32.736			3 129		1
1.2393768 FXF GBP/USD 10/03/2023	Securities	N/A	Currency	HSBC	MP615ZYZBEU3UXPYFY54	. 09/19/2023	. 11/02/2023		2,082,153	0.8069	0	0	0	32,736		32,736	0	32,736	0	0	3, 129		
0.81893		N/A	Currency	BARCI AYS	G5GSEF7VJP5170UK5573	. 09/25/2023	. 10/03/2023	1	730 ,558	0.8189	0	0	0	(824)		(824)	0	(824)	0	0	331		1
FXF EUR/USD 10/03/2023	B EUR Denominated		,			. 50, 20, 2525								(021)		, ,		(,					1
0.94518		N/A	Currency	BNP Paribas	ROMUWSFPU8MPR08K5P83	. 09/25/2023	. 10/03/2023	1	3,556,217	0.9449	0	0	0	(3,778)		(3,778)	0	(3,778)	0	0	1,611		
FXF GBP/USD 11/02/2023 0.81893		NIZA	0	DADOLAVO	G5GSEF7VJP5170UK5573	. 09/25/2023	. 11/02/2023		730.677	0 . 8188	0	0		842		842	0	842	0		1.098		1
FXF EUR/USD 11/02/2023		N/A	Currency	BAHULAYS	GDGSEF/VJP51/UUK55/3	. 09/25/2023	. 11/02/2023		/30,6//	0.8188	0	0	0	842		842	0	842	0		1,098		
		N/A	Currency	BNP Paribas	ROMUWSFPU8MPR08K5P83	. 09/25/2023	. 11/02/2023	1	3,560,586	0.9438	0	0	0	3,761		3,761	0	3,761	0	0 .	5,351		
USD/IDR 10/31/2023	IDR Denominated		-																				1
	Securities	N/A	Currency	HSBC	MP615ZYZBEU3UXPYFY54	. 09/26/2023	. 10/31/2023	1	497,001	15504.9999	0	0	0	1,764		1,764	0	1,764	0	0	724		
FXF USD/EUR 10/30/2023 1.06195		NIZA	Currency	LICEC	MP615ZYZBEU3UXPYFY54	. 09/26/2023	. 10/30/2023	4	9.557.550	0.9417	0		0	32.589		32.589	0	32 .589	0		13.696		1
	BRL Denominated	N/A	currency	nobt	MP013Z1ZBEU3UXP1F134	. 09/20/2023	. 10/30/2023		9,557,550	0.9417	0	0	0	32,389		32,389	0	32,389	0		13,090		
		N/A	Currency	HSBC	MP615ZYZBEU3UXPYFY54	. 09/28/2023	. 10/30/2023	1	1.000.000	5.0410	n	n	n	(2.715)		(2.715)	0	(2.715)	n	n	1.433		i I
FXF USD/EUR 10/16/2023	B EUR Denominated					30, 20, 2020	, , 00, 2020							(2,710)		(=,710)	v	(2,710)					
		N/A	Currency	HSBC	MP615ZYZBEU3UXPYFY54	. 09/28/2023	. 10/16/2023	1	379,620	0.9483	0	0	0	(1,161)		(1,161)	0	(1,161)	0	0	397		
	total - Forwards - He	dging Other									0	0	0	23,496,953		23,496,953	0	23,496,953	0	0	683,240		XXX
1479999999. Subt											0	0	0	23,496,953		23,496,953	0	23,496,953	0	0	683,240		XXX
	total - SSAP No. 108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subt	total - Hedging Effect	tive Excludin	ng Variable A	Innuity Guarantee	s Under SSAP No.	108					0	0	0		XXX	0	0	0	0	0		XXX	XXX
	total - Hedging Effec		Annuity Gu	arantees Under S	SAP No.108						0	0	0		XXX	0	0	0	0	0		XXX	XXX
	total - Hedging Other	r		<u> </u>	<u> </u>				<u> </u>	<u> </u>	19,225,619	78,680,737	(12,670,536)			38,043,184	(81,398,498)	23,496,953	0	0			XXX
1719999999. Subt				<u> </u>	<u> </u>				<u> </u>	<u> </u>	0	0	0		XXX	0	0	0	0	0		XXX	XXX
	total - Income Gener	ation									0	J	0		XXX	0	0	0	0	0		XXX	XXX
1739999999. Subt											0	0	0		XXX	0	0	0	0	0		XXX	XXX
	total - Adjustments fo	or SSAP No.	108 Derivat	ives							0	0	0		XXX	0	0	0	0	0		XXX	XXX
1759999999 - Tota	als										19,225,619	78,680,737	(12,670,536)	38,043,184	XXX	38,043,184	(81,398,498)	23,496,953	0	0	18,278,227	XXX	XXX

(a)	Code	Description of Hedged Risk(s)
_		

_		
(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
Γ		

WNZ3 .

ULTRA BOND DEC3

.4,650,205 | 1RTY DEC3 .

1609999999. Subtotal - Short Futures - Hedging Other

1649999999. Subtotal - Short Futures

1759999999 - Totals

Debt Securities .

Equity Securities ..

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Reliance Standard Life Insurance Company

SCHEDULE DB - PART B - SECTION 1 Futures Contracts Open as of the Current Statement Date

Highly Effective Hedges 15 Change in Variation Change in Description Variation Hedge Margin of Item(s) Gain Margin Effectiveness Hedged, Date of Loss) Used Cumulative Gain at Used for Type(s) Maturity Book/ Variation (Loss) Inception to Adjust Number Income Schedule/ Transac-Reporting Adjusted Cumulative Deferred Basis of Margin for Recognized and at Value of Ticker Notional Generation Exhibit Risk(s) Expira-Trade tion Date Carrying Variation Variation Hedged All Other in Current Potential Quarter-end One (1) Identifier Price Symbol Contracts Amount Description or Replicated (a) tion Exchange Date Price Fair Value Value Margin Margin Hedges Year Exposure (b) Point Item Sao Paulo Commodity BRL Denominated . 3.000.795 BMF USDBRL NOV3 4GTK5S46E6H318LMDS44 .5.071.2260 ..2.899 2.899 .50.000 1539999999. Subtotal - Long Futures - Hedging Other 2,899 0 2,899 2,899 XXX XXX 1579999999. Subtotal - Long Futures 2,899 2,899 2,899 XXX XXX Interest The Board of Trade TYZ3 . 2,700,000 10YR TNOTES DEC3 12/19/2023 549300EX04Q2QBFQTQ27 .09/28/2023 108.5561 . 108.0625 . (5,484 ..38,000 . 13,328 . 13,328 . 38,000 .100,000 Debt Securities Rate... Interest The Board of Trade

127.8228

.1,860.5861 ...1,798.6000

... 118.6875

(10,500)

. 26,250

10,266

10.266

13, 164

. 150.000

. 344,000

532,000

532.000

532,000

0

0

255.789

153,705

422,822

422.822

425.721

255.789

153,705

422,822

422.822

425,721

.150,000

.344,000

532,000

532.000

532,000

XXX

XXX

.100,000

XXX

XXX

1679999999. Subtotal - SSAP No. 108 Adjustments	0	0	0	0	0 0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108	0	0	0	0	0 0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108	0	0	0	0	0 0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other	13, 164	532,000	0	0	0 425,721	425,721	532,000	XXX	XXX
1719999999. Subtotal - Replication	0	0	0	0	0 0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation	0	0	0	0	0 0	0	0	XXX	XXX
1739999999. Subtotal - Other	0	0	0	0	0 0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives	0	0	0	0	0 0	0	0	XXX	XXX

.08/28/2023

.09/27/2023 .

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Goldman Sachs	1,203,300	(671,300)	532,000
Total Net Cash Deposits	1,203,300	(671,300)	532,000

549300EX04Q2QBFQTQ27

SNZ20JLFK8MNNCLQ0F39

12/19/2023

. 12/15/2023

Chicago Mercantile

Rate

Equity/Index

(a)	Code	Description of Hedged Risk(s)

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
· · · [

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterpa	arty Offset	Book	:/Adjusted Carrying \	√alue		Fair Value		12	13
		Credit	4	5	6	7	8	9	10	11		
	Master	Support	Fair Value of	Present Value	Contracts With	Contracts With						
Description of Exchange,	Agreement	Annex	Acceptable	of Financing	Book/Adjusted	Book/Adjusted	Exposure Net of	Contracts With	Contracts With	Exposure	Potential	Off-Balance
Counterparty or Central Clearinghouse	(Y or N)	(Y or N)	Collateral	Premium	Carrying Value >0			Fair Value >0	Fair Value <0	Net of Collateral	Exposure	Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	0	532,000	0	532,000	29, 149	(15,984)	29,149	532,000	532,000
BAC	Y	Y	0	0		(10,374,558)	15,904,568		(10,374,558)	15,904,568	0	0
BARCLAYS	Y	Y	0	0	842	(824)	18	842	(824)	18	1,429	1,429
BNP Paribas	Υ	Y	0	0	3,761	(3,778)	0	3,761	(3,778)	0	6,963	6,945
CITI E570DZWZ7FF32TWEFA76 .	Y	Y	0	0	24,467,639	(8,464,953)	16,002,686	24,467,639	(8,464,953)	16,002,686	0	0
GOLDMAN SACHS	Y	Y	0	0		0		77,521	0	77,521	1,645	1,645
HSBC MP615ZYZBEU3UXPYFY54 .	Y	Y	0	0	58, 106, 273	(15,709,164)		58, 106, 273	(15,709,164)	42,397,109	672,765	672,765
JPM	Y	Y	0	0	25,859,830	(11, 107, 125)	14,752,705	25,859,830	(11, 107, 125)	14,752,705	0	0
MORGAN STANLEY 4PQU-N3JPFGFNF3BB653 . BBC ES71P3U3RH1GC71XBU11	Y	Y	0	0	29,242	(2,584)		29,242	(2,584)		438	438
WF KB1H1DSPRFMYMCUFXT09	Y	Y	0			(14,554,377)			(14,554,377)		0	0
	T	Y	U	u			-, -,	, ,		-,,		
0299999999. Total NAIC 1 Designation			0	0	198,409,021	(76,845,253)	121,563,785	198,409,021	(76,845,253)	121,563,785	683,240	683,222
0899999999. Aggregate Sum of Central Clearinghouses (Excluding	Exchange Trac	ded)	0	0	0	(83,520,584)	0	0	(83,520,584)	0	17,594,987	0
	L						[
			•••••			•••••						
099999999 - Gross Totals	ļ		^		400 044 004	(400,005,007)	400 005 705	400 400 470	(400,004,004)	404 500 004	40.040.007	4 045 000
			0	0	198,941,021	(160,365,837)	122,095,785	198, 438, 170	(160,381,821)	121,592,934	18,810,227	1,215,222
1. Offset per SSAP No. 64 2. Net after right of offset per SSAP No. 64					76,834,192	(76,834,192)						
1.2 Not attor right at atteat par SSAD No. 64					122.106.829	(83,531,645)	1					

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1	2	3	4	5	6	7	8	9
						Book/Adjusted		Type of
Exchange, Counterparty		CUSIP				Carrying	Maturity	Margin
or Central Clearinghouse	Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value	Date	(I, V or IV)
GOLDMAN SACHS W22LROWP21HZNBB6K528 .	Treasury	912803-DY-6	UNITED STATES TREASURY	9,894,307	25,000,000	11,543,866	08/15/2042	I
GOLDMAN SACHS W22LROWP21HZNBB6K528 .	Treasury	912803-FB-4	UNITED STATES TREASURY	12,373,662	40,000,000	15,201,051	02/15/2048	
GOLDMAN SACHS W22LROWP21HZNBB6K528 .	Treasury	912834-HV-3	UNITED STATES TREASURY	8,627,648	20,000,000	9,990,269	05/15/2040	1
GOLDMAN SACHS W22LROWP21HZNBB6K528 .	Treasury	912834-JH-2	UNITED STATES TREASURY	4, 101, 477	9,800,000	4,780,862	11/15/2040	
GOLDMAN SACHS W22LROWP21HZNBB6K528 .	Treasury	912834-KH-0	UNITED STATES TREASURY	4,074,292	10,000,000	4,789,171	05/15/2041	
GOLDMAN SACHS W22LROWP21HZNBB6K528 .	Treasury	912834-LK-2	UNITED STATES TREASURY	7,743,885	20,000,000	9, 106, 262	05/15/2042	
GOLDMAN SACHS W22LROWP21HZNBB6K528 .	Treasury	912834-MD-7	UNITED STATES TREASURY	7,472,724		8,817,453	02/15/2043	
ITAU' SECURITIES	Treasury	P8T60N-KG-5	BRAZIL, FEDERATIVE REPUBLIC OF (GOVERNMENT)	9,591,490	8,338,901	9,227,302	03/01/2028	IV
ITAU' SECURITIES	Other	BMFMCT-F0-4	B3 MARGEM GARANTIA RF DI FICFI	6,923,229	1,650,257	6,792,093		IV
0199999999 - Total	70,802,714	154,789,158	80,248,330	XXX	XXX			

Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
						Book/Adjusted		Type of
Exchange, Counterparty or Central Clearinghouse		CUSIP				Carrying	Maturity	Margin
or Central Clearinghouse	Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value	Date	(I, V or IV
BAC B4TYDEB6GKMZ0031MB2	. Cash	. 000000-00-0	USD Cash Collateral - BAC	54	54 .	XXX		V
BAC BATYDEB6GKMZ0031MB2	. Loan-backed and Structured	. 31418D-UG-5	FN MA4182	19,808,321	25,866,972	XXX	11/01/2050	
CITI E570DZWZ7FF32TWEFA70	. Cash	. 000000-00-0	USD Cash Collateral - CITI			XXX		v
HSBC MP615ZYZBEU3UXPYFY54	Cash	. 000000-00-0	USD Cash Collateral - HSBC			XXX		
JPM	Cash	. 000000-00-0	USD Cash Collateral - JPM	14,435,124	14,435,124	XXX		v
RBC ES7 I P3U3RH I GC7 1XBU1	Cash	. 000000-00-0	USD Cash Collateral - RBC	14,767,742	14,767,742	XXX		
WF	Cash	. 000000-00-0	USD Cash Collateral - WF			XXX		v
GOLDMAN SACHS W22LROWP21HZNBB6K528	Cash	. 000000-00-0	USD Cash Collateral - GOLDMAN SACHS			XXX		v
					l			
029999999 - Total		•		110.963.536	117,022,187	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees ${f N}$ ${f O}$ ${f N}$ ${f E}$

Schedule DL - Part 1 - Reinvested Collateral Assets Owned NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			
			Amount of	Amount of	6		8	
			Interest Received	Interest Accrued	0	,	0	
		Rate of	During Current	at Current				
Depository	Code	Interest	Quarter	Statement Date	First Month	Second Month	Third Month	*
Bank of New York Mellon Chicago, IL	0	0.000	0	0	109,014,376	85,317,638	82,727,018	XXX.
Goldman Sachs New York, NY		0.000	0	0	79,945,388			XXX.
FHLB Chicago Chicago, IL		0.000	0	0	6,938,495	8,595,433	8,613,935	XXX.
Camden National Bank Camden, ME		0.000	0	0	4,669,000	4,772,381	4,775,219	XXX.
US Bank St. Paul, MN		0.000	0	0	4,014,102	4,450,272	4,750,881	XXX.
TRUIST Moorestown, NJ		0.000	0	0	1,275,978	836,817	1, 157, 940	XXX.
Goldman Sachs New York, NY		0.000	0	0	1,232,858	2,956,369	2,563,482	XXX.
Regions Bank Birmingham, AL		0.000	0	0	1,030,283	1,030,283	1,030,283	XXX.
Wells Fargo Bank Philadelphia, PA		0.000	0	0	(40,639,431)	(50,327,596)	(41,606,953)	XXX.
0199998. Deposits in 4 depositories that do not								
exceed the allowable limit in any one depository (See					.=		252 122	
instructions) - Open Depositories	XXX	XXX	0	0	472,930	844,036	352, 190	+
0199999. Totals - Open Depositories	XXX	XXX	0	0	167,953,979	143,490,401	175,882,919	XXX
0299998. Deposits in 0 depositories that do not								
exceed the allowable limit in any one depository (See		1001	0	0	0	0		2004
instructions) - Suspended Depositories	XXX	XXX	U	0	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	167,953,979	143,490,401	175,882,919	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	0	0	167,953,979	143,490,401	175,882,919	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

			whea End of Current					_
1	2	3	4	5	6	5	8	9
						Book/Adjusted	Amount of Interest	Amount Received
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Carrying Value	Due and Accrued	During Year
	otal - U.S. Government Bonds					0	0	(
0309999999. T	otal - All Other Government Bonds					0	0	
0509999999. T	otal - U.S. States, Territories and Possessions Bonds					0	0	
0709999999. T	otal - U.S. Political Subdivisions Bonds					0	0	
0909999999. T	otal - U.S. Special Revenues Bonds					0	0	
	LANCER FINANCE CO SPV LTD		06/24/2020		12/12/2016	0	0	
10199999999. S	ubtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations	•				0	0	
11099999999. T	otal - Industrial and Miscellaneous (Unaffiliated) Bonds					0	0	
	otal - Hybrid Securities					0	0	
	otal - Parent, Subsidiaries and Affiliates Bonds					0	0	
1000000000	AVANTI COMMUNICATIONS GROUP PLC - SUPER		09/29/2023	4.500	12/15/2023		0	
	AVANT DOMINICATIONS GROUP PLC - SUPER			4.500	12/15/2023			
	ubtotal - Bonds - Unaffiliated Bank Loans - Acquired	1				193.594	0	
	ubtotal - Unaffiliated Bank Loans					193.594	0	
	otal - Issuer Obligations					150,354	0	
	otal - Residential Mortgage-Backed Securities					0	0	
	otal - Commercial Mortgage-Backed Securities					0	0	
	otal - Other Loan-Backed and Structured Securities					0	0	
	otal - SVO Identified Funds					0	0	
	otal - Affiliated Bank Loans					0	0	
	otal - Anniated Bank Loans otal - Unaffiliated Bank Loans					100 504	<u>U</u>	
25099999999. T						193,594	0	
		1				193,594	0	
	DREYFUS TRS OBS CM INST		09/29/2023	5.210		215,220,865		345,53
	DREYFUS TRS OBS CM INST	C	09/05/2023	5.210		4,146,341	17,765	112,85
	DREYFUS TRS OBS CNI INST	SD	10/25/2021	5.210		1,080,000	4,630	41,070
	FIRST AMER:TRS 086 V	SD	09/05/2023	5.090		4	0	
94975H-29-6	ALLSPRING:TRS+ MM I	SD	08/02/2023	5.200		90,000	385	2,93
8209999999. S	ubtotal - Exempt Money Market Mutual Funds - as Identified by the SVO	1		[220,537,210	1,138,746	502,40
26188J-20-6	DREYFUS CASH NGT INST	SD	07/03/2023	5.290		15,000	65	12
8309999999. S	ubtotal - All Other Money Market Mutual Funds	1				15,000	65	12
							•••••	
960000000	Fotal Cash Equivalents	I				000 745 004	4 400 044	F00 F0
0009999999 -	otal Cash Equivalents					220,745,804	1,138,811	502,53