QUARTERLY STATEMENT

OF THE

JACKSON NATIONAL LIFE INSURANCE COMPANY

TO THE

Insurance Department

OF THE

STATE OF

Michigan

FOR THE QUARTER ENDED
SEPTEMBER 30, 2022

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

2022

6505620222010010103

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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2022

OF THE CONDITION AND AFFAIRS OF THE

Jackson National Life Insurance Company

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

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

Country of Domicile United States of America

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

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

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

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

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

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

Internet Website Address www.jackson.com

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

Bradley Olan Harris	Laura Louene Prieskorn (Chair)	Marcia Lynn Wadsten

State of Michigan
County of Ingham SS:

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

Laura Prieskorn
President

Carrie L. Chelko
General Counsel

Craig A. Anderson
Controller

Subscribed and sworn to before me this 8th day of November, 2022

Rhonda Phillips-Langham
Notary Public
10-Nov-24

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

RHONDA PHILLIPS-LANGHAM
NOTARY PUBLIC-STATE OF MICHIGAN
COUNTY OF INGHAM
My Commission Expires November 10, 2024
Acting in the County of Ingham

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	45,396,420,658	0	45,396,420,658	47,651,847,145
2.	Stocks:				
	2.1 Preferred stocks	86,362,485	0	86,362,485	112,747,200
	2.2 Common stocks	947,977,131	6,043,795	941,933,336	927,356,552
3.	Mortgage loans on real estate:				
	3.1 First liens	11,798,371,671	0	11,798,371,671	11,576,775,228
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	230,303,720	0	230,303,720	235,456,749
	4.2 Properties held for the production of income (less $ 0 encumbrances)	7,172,124	0	7,172,124	7,172,124
	4.3 Properties held for sale (less $ 0 encumbrances)	306,985	0	306,985	698,303
5.	Cash ($ 392,069,986), cash equivalents ($ 3,784,469,066) and short-term investments ($ 245,982,234)	4,422,521,286	0	4,422,521,286	1,051,513,712
6.	Contract loans (including $ 0 premium notes)	4,216,424,504	2,030,587	4,214,393,917	4,350,337,295
7.	Derivatives	1,414,607,945	0	1,414,607,945	1,374,487,516
8.	Other invested assets	2,647,773,217	17,327,712	2,630,445,505	2,405,874,980
9.	Receivables for securities	403,165,549	0	403,165,549	98,027,047
10.	Securities lending reinvested collateral assets	18,414,829	0	18,414,829	12,752,650
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	71,589,822,104	25,402,094	71,564,420,010	69,805,046,501
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	712,693,370	3,127,705	709,565,665	612,680,759
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	219,499,157	2,526,787	216,972,370	417,864,203
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	46,665,587	0	46,665,587	59,579,171
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	303,385,997	0	303,385,997	310,694,877
	16.2 Funds held by or deposited with reinsured companies	0	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	(123,431,726)	0	(123,431,726)	(260,488,388)
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	115,072,829	0	115,072,829	95,704,453
18.2	Net deferred tax asset	1,343,868,308	288,563,606	1,055,304,702	795,683,132
19.	Guaranty funds receivable or on deposit	1,175,952	0	1,175,952	1,485,165
20.	Electronic data processing equipment and software	172,440	0	172,440	558,541
21.	Furniture and equipment, including health care delivery assets ($ 0)	15,628,473	15,628,473	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	0	0	0	0
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	655,529,705	46,289,164	609,240,541	32,774,764
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	74,880,082,196	381,537,829	74,498,544,367	71,871,583,178
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	173,017,905,831	0	173,017,905,831	231,322,569,671
28.	Total (Lines 26 and 27)	247,897,988,027	381,537,829	247,516,450,198	303,194,152,849
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Agents' balances (net)	7,074,602	7,074,602	0	0
2502.	Capitalized software and associated costs	12,048,170	12,048,170	0	0
2503.	Goodwill and value of business acquired	0	0	0	32,751,970
2598.	Summary of remaining write-ins for Line 25 from overflow page	636,406,933	27,166,392	609,240,541	22,794
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	655,529,705	46,289,164	609,240,541	32,774,764

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 28,956,896,844 less $ 0 included in Line 6.3 (including $ 0 Modco Reserve)	28,956,896,844	27,297,298,086
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	0	0
3.	Liability for deposit-type contracts (including $ 0 Modco Reserve)	9,044,677,292	9,558,433,704
4.	Contract claims:		
	4.1 Life	821,900,552	864,864,157
	4.2 Accident and health	0	0
5.	Policyholders' dividends/refunds to members $ 187,739 and coupons $ 0 due and unpaid	187,739	195,532
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ 0 Modco)	8,661,852	8,668,635
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 0 Modco)	5,945	11,950
	6.3 Coupons and similar benefits (including $ 0 Modco)	40,315	44,334
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 0 accident and health premiums	2,726,427	2,661,551
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	458,983	301,960
	9.2 Provision for experience rating refunds, including the liability of $ 0 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	0	0
	9.3 Other amounts payable on reinsurance, including $ (67,832,038) assumed and $ 10,418,841 ceded	(57,413,197)	(47,364,744)
	9.4 Interest Maintenance Reserve	329,044,255	616,940,107
10.	Commissions to agents due or accrued-life and annuity contracts $ 94,990,496 , accident and health $ 0 and deposit-type contract funds $ 0	94,990,496	125,820,242
11.	Commissions and expense allowances payable on reinsurance assumed	7,491,642	7,500,845
12.	General expenses due or accrued	160,514,073	244,669,293
13.	Transfers to Separate Accounts due or accrued (net) (including $ (5,103,086,742) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(5,139,128,911)	(5,479,171,744)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	3,532,153	(2,544,252)
15.1	Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)	0	0
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	6,231,198	6,487,120
17.	Amounts withheld or retained by reporting entity as agent or trustee	9,833,854	8,125,211
18.	Amounts held for agents' account, including $ 7,366,847 agents' credit balances	7,366,847	7,074,675
19.	Remittances and items not allocated	61,053,624	14,339,175
20.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21.	Liability for benefits for employees and agents if not included above	0	0
22.	Borrowed money $ 62,223,689 and interest thereon $ 79,797	62,303,486	67,266,744
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	980,728,878	514,413,769
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	30,733,468	37,080,347
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	3,653,559,985	3,633,815,456
	24.04 Payable to parent, subsidiaries and affiliates	141,143,553	201,591,665
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	23,551,422,292	25,136,578,056
	24.08 Derivatives	1,780,339,986	(132,986,709)
	24.09 Payable for securities	116,016,494	52,014,257
	24.10 Payable for securities lending	18,414,829	12,752,650
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	1,343,638,865	3,016,515,659
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	65,997,373,819	65,773,397,730
27.	From Separate Accounts Statement	173,017,905,831	231,322,569,671
28.	Total liabilities (Lines 26 and 27)	239,015,279,650	297,095,967,401
29.	Common capital stock	13,800,000	13,800,000
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	249,757,370	249,724,499
33.	Gross paid in and contributed surplus	4,781,054,966	5,381,054,966
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	3,456,558,212	453,605,983
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 29 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 30 $ 0)	0	0
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 0 in Separate Accounts Statement)	8,487,370,548	6,084,385,448
38.	Totals of Lines 29, 30 and 37	8,501,170,548	6,098,185,448
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	247,516,450,198	303,194,152,849
	DETAILS OF WRITE-INS		
2501.	Deferred compensation	296,102,649	352,537,755
2502.	Deferred rent	8,500,956	8,700,554
2503.	Founders Plan liability	60,645	83,650
2598.	Summary of remaining write-ins for Line 25 from overflow page	1,038,974,615	2,655,193,700
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,343,638,865	3,016,515,659
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	12,862,075,864	14,675,055,043	19,845,300,537
2.	Considerations for supplementary contracts with life contingencies	3,871,282	4,171,337	7,009,766
3.	Net investment income	2,450,653,439	2,591,322,528	3,491,801,163
4.	Amortization of Interest Maintenance Reserve (IMR)	86,327,114	105,230,704	182,272,815
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	145,789,202	0	6,292,937
6.	Commissions and expense allowances on reinsurance ceded	40,903,086	49,002,071	67,992,664
7.	Reserve adjustments on reinsurance ceded	0	0	0
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	4,054,862,319	4,045,856,135	5,472,640,792
	8.2 Charges and fees for deposit-type contracts	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	543,110,160	575,037,063	781,910,675
9.	Totals (Lines 1 to 8.3)	20,187,592,466	22,045,674,881	29,855,221,349
10.	Death benefits	750,252,199	807,861,648	1,069,891,387
11.	Matured endowments (excluding guaranteed annual pure endowments)	4,697,458	4,113,565	5,138,631
12.	Annuity benefits	2,624,762,948	2,590,886,720	3,490,409,388
13.	Disability benefits and benefits under accident and health contracts	9,775,527	10,492,318	12,306,610
14.	Coupons, guaranteed annual pure endowments and similar benefits	42,188	47,728	71,868
15.	Surrender benefits and withdrawals for life contracts	12,386,197,193	15,062,376,748	20,238,649,566
16.	Group conversions	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	136,311,333	145,895,940	186,986,143
18.	Payments on supplementary contracts with life contingencies	6,286,204	6,221,991	8,308,989
19.	Increase in aggregate reserves for life and accident and health contracts	1,659,598,758	(859,619,796)	(1,344,167,023)
20.	Totals (Lines 10 to 19)	17,577,923,808	17,768,276,862	23,667,595,559
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	1,310,518,228	1,491,551,637	1,991,155,354
22.	Commissions and expense allowances on reinsurance assumed	126,514,853	134,149,638	177,605,847
23.	General insurance expenses and fraternal expenses	439,526,403	488,765,732	722,125,122
24.	Insurance taxes, licenses and fees, excluding federal income taxes	47,062,386	39,647,295	44,784,135
25.	Increase in loading on deferred and uncollected premiums	(893,891)	180,851	208,047
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(2,319,664,143)	(2,305,683,935)	(2,926,855,571)
27.	Aggregate write-ins for deductions	780,197,872	808,714,873	1,073,325,495
28.	Totals (Lines 20 to 27)	17,961,185,516	18,425,602,953	24,749,943,988
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	2,226,406,950	3,620,071,928	5,105,277,361
30.	Dividends to policyholders and refunds to members	6,148,045	6,655,107	8,835,613
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	2,220,258,905	3,613,416,821	5,096,441,748
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	17,122,078	737,018,460	883,789,896
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)	2,203,136,827	2,876,398,361	4,212,651,852
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 9,621,255 (excluding taxes of $ (38,005,948) transferred to the IMR)	(43,096,287)	(3,227,514,554)	(4,076,745,388)
35.	Net income (Line 33 plus Line 34)	2,160,040,540	(351,116,193)	135,906,464
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	6,098,185,448	4,780,510,279	4,780,510,279
37.	Net income (Line 35)	2,160,040,540	(351,116,193)	135,906,464
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 258,792,922	966,382,462	384,956,388	(95,219,882)
39.	Change in net unrealized foreign exchange capital gain (loss)	(42,800,851)	7,510,410	4,127,437
40.	Change in net deferred income tax	(282,527,037)	203,349,974	148,050,639
41.	Change in nonadmitted assets	803,977,649	67,669,766	(28,332,557)
42.	Change in liability for reinsurance in unauthorized and certified companies	6,346,879	(2,181,760)	(3,191,783)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44.	Change in asset valuation reserve	(466,315,112)	(34,322,180)	(44,497,255)
45.	Change in treasury stock	0	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	145,789,202	0	6,292,937
47.	Other changes in surplus in Separate Accounts Statement	(145,789,202)	0	(6,292,937)
48.	Change in surplus notes	32,871	33,605	44,221
49.	Cumulative effect of changes in accounting principles	0	0	0
50.	Capital changes:			
	50.1 Paid in	0	0	0
	50.2 Transferred from surplus (Stock Dividend)	0	0	0
	50.3 Transferred to surplus	0	0	0
51.	Surplus adjustment:			
	51.1 Paid in	(600,000,000)	1,375,000,000	1,375,000,000
	51.2 Transferred to capital (Stock Dividend)	0	0	0
	51.3 Transferred from capital	0	0	0
	51.4 Change in surplus as a result of reinsurance	(142,152,301)	(124,438,557)	(174,212,115)
52.	Dividends to stockholders	0	0	0
53.	Aggregate write-ins for gains and losses in surplus	0	0	0
54.	Net change in capital and surplus for the year (Lines 37 through 53)	2,402,985,100	1,526,461,453	1,317,675,169
55.	Capital and surplus, as of statement date (Lines 36 + 54)	8,501,170,548	6,306,971,732	6,098,185,448
	DETAILS OF WRITE-INS			
08.301.	General account policy fees	64,661,605	55,650,719	82,890,232
08.302.	Marketing fees	474,122,173	514,450,606	696,187,398
08.303.	Miscellaneous income	1,467,705	1,359,992	2,302,668
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	2,858,677	3,575,746	530,377
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	543,110,160	575,037,063	781,910,675
2701.	Additional contract benefits to Founders Plan policyholders	60,501	83,621	81,095
2702.	Amortization of goodwill and value of business acquired	32,751,970	36,845,966	49,127,954
2703.	Interest on funds withheld treaties	889,537,703	896,223,851	1,198,328,570
2798.	Summary of remaining write-ins for Line 27 from overflow page	(142,152,302)	(124,438,565)	(174,212,124)
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	780,197,872	808,714,873	1,073,325,495
5301.				
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	0

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	13,014,669,422	14,703,107,656	19,748,533,098
2.	Net investment income	2,217,694,547	2,035,129,820	2,571,941,419
3.	Miscellaneous income	4,644,973,804	4,653,989,454	6,305,986,009
4.	Total (Lines 1 to 3)	19,877,337,773	21,392,226,930	28,626,460,526
5.	Benefit and loss related payments	15,826,671,137	18,329,948,318	24,450,072,762
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(2,659,706,976)	(2,164,432,719)	(2,734,869,428)
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,964,748,450	2,114,807,841	2,828,019,429
8.	Dividends paid to policyholders	6,168,626	6,643,287	9,076,801
9.	Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	0	37,965,294	(396,455,956)
10.	Total (Lines 5 through 9)	15,137,881,237	18,324,932,021	24,155,843,608
11.	Net cash from operations (Line 4 minus Line 10)	4,739,456,536	3,067,294,909	4,470,616,918
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	8,806,703,413	12,391,377,822	18,659,460,707
	12.2 Stocks	8,149,264	21,007,522	35,144,002
	12.3 Mortgage loans	1,037,033,380	1,231,442,847	1,739,700,890
	12.4 Real estate	200,256	1,396,829	1,396,829
	12.5 Other invested assets	400,938,159	791,133,213	875,769,919
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	5,527,261,737	(1,271,726,918)	(2,882,250,869)
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	15,780,286,209	13,164,631,315	18,429,221,478
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	6,966,175,016	7,527,506,573	13,216,279,465
	13.2 Stocks	57,144,430	110,228,586	122,894,294
	13.3 Mortgage loans	1,358,704,739	2,164,555,843	2,415,892,590
	13.4 Real estate	771,649	320,769	1,280,080
	13.5 Other invested assets	503,369,569	838,250,646	1,173,340,449
	13.6 Miscellaneous applications	2,815,812,854	1,644,590,303	2,424,945,786
	13.7 Total investments acquired (Lines 13.1 to 13.6)	11,701,978,257	12,285,452,720	19,354,632,664
14.	Net increase (or decrease) in contract loans and premium notes	(135,943,378)	365,050	(46,781,895)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	4,214,251,330	878,813,545	(878,629,291)
	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	(600,000,000)	1,375,000,000	1,375,000,000
	16.3 Borrowed funds	(5,039,473)	(384,250,004)	(385,039,477)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(564,170,527)	(2,481,189,056)	(2,585,805,078)
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	(4,413,490,293)	(2,966,539,050)	(2,189,275,444)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(5,582,700,293)	(4,456,978,110)	(3,785,119,999)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	3,371,007,573	(510,869,656)	(193,132,373)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	1,051,513,712	1,244,646,085	1,244,646,085
	19.2 End of period (Line 18 plus Line 19.1)	4,422,521,286	733,776,429	1,051,513,712

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

20.0001. Transfer of debt securities for debt securities and / or equity securities	254,126,715	394,915,265	457,657,216
20.0002. Non-cash financial assets acquired from subsidiary	61,375,399	0	0
20.0003. Non-cash financial assets acquired from parent	24,582,031	0	0
20.0004. Non-cash financial assets transferred to subsidiary	14,411,520	0	0

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life	116,428	130,322	165,915
2.	Ordinary life insurance	417,907,032	441,279,130	596,943,501
3.	Ordinary individual annuities	10,876,942,320	13,132,482,291	17,664,663,950
4.	Credit life (group and individual)	0	0	0
5.	Group life insurance	10,486,266	14,451,120	19,289,283
6.	Group annuities	893,591,797	352,632,063	480,868,468
7.	A & H - group	74,313	85,937	111,954
8.	A & H - credit (group and individual)	0	0	0
9.	A & H - other	18,450,502	26,210,832	37,436,504
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal (Lines 1 through 10)	12,217,568,658	13,967,271,695	18,799,479,575
12.	Fraternal (Fraternal Benefit Societies Only)	0	0	0
13.	Subtotal (Lines 11 through 12)	12,217,568,658	13,967,271,695	18,799,479,575
14.	Deposit-type contracts	1,490,255,400	44,338,065	475,785,492
15.	Total (Lines 13 and 14)	13,707,824,058	14,011,609,760	19,275,265,067
	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

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

Actuarial Guideline XXXV ("Actuarial Guideline 35" or the "Guideline") was adopted by the NAIC in December 1998. The purpose of Actuarial Guideline 35 is to interpret the standards for the valuation of statutory reserves for fixed index annuities. NAIC SAP requires application of Actuarial Guideline 35 for all fixed index annuities issued after December 31, 2000. Michigan law prescribes the valuation of fixed index annuities without consideration of the Guideline. As a result, the Guideline is not reflected in the Company's accounts as of September 30, 2022 and December 31, 2021.

As a result of an acquisition accounted for as a statutory purchase in accordance with Statement of Statutory Accounting Principles ("SSAP") No. 68 and an indemnity reinsurance agreement, the Company had goodwill attributed to the value of the book of business acquired ("VOBA"), with the remaining VOBA balance fully amortized as of September 30, 2022.

NOTES TO FINANCIAL STATEMENTS

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

	SSAP #	F/S Page	F/S Line #	9/30/2022	12/31/2021
Net income					
Jackson National Life Insurance Company, Michigan basis				$ 2,160,040,540	$ 135,906,464
Michigan Prescribed Practices that increase/(decrease) NAIC SAP:					
Valuation of Life Insurance Policies Model Regulation (XXX)					
Decrease in aggregate reserves for life and accident and health policies and contracts	51	4	19	(832,615)	(174,278)
Actuarial Guideline XXXV					
(Decrease)/increase in aggregate reserves for life and accident and health policies and contracts	51	4	19	(4,049,942)	29,513,678
Amortization of value of business acquired	68	4	2702	(32,751,970)	(49,127,954)
Prescribed practices adjustment				(37,634,527)	(19,788,554)
Tax effect of prescribed practice differences	51,68	4	32	1,615,839	(6,182,884)
NAIC SAP				$ 2,196,059,228	$ 161,877,902
Capital and Surplus					
Jackson National Life Insurance Company, Michigan basis				$ 8,501,170,548	$ 6,098,185,448
Michigan Prescribed Practices that increase/(decrease) NAIC SAP:					
Valuation of Life Insurance Policies Model Regulation (XXX):					
Reserve, Michigan basis	51	3	1	(6,498,323)	(7,560,347)
Reserve, NAIC SAP	51	3	1	(16,832,697)	(18,727,336)
Model Regulation (XXX) adjustment				10,334,374	11,166,989
Actuarial Guideline XXXV:					
Reserve, Michigan basis	51	3	1	(254,242,259)	(206,701,586)
Reserve, NAIC SAP	51	3	1	(280,221,302)	(236,730,571)
Actuarial Guideline XXXV adjustment				25,979,043	30,028,985
Value of business acquired	68	2	2503	—	32,751,970
Tax effect of prescribed practice differences				(7,044,093)	1,419,977
Net impact of prescribed practices				29,269,324	75,367,921
NAIC SAP				$ 8,471,901,224	$ 6,022,817,527

Significant changes have not occurred since 12/31/2021 that warrant disclosure in Note 1, item B.

C. Accounting Policy

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

D. Going Concern

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

2. Accounting Changes and Corrections of Errors

Significant changes have not occurred since 12/31/2021 that warrant disclosure in Note 2.

3. Business Combinations and Goodwill

Significant changes have not occurred since 12/31/2021 that warrant disclosure in Note 3.

4. Discontinued Operations

Significant changes have not occurred since 12/31/2021 that warrant disclosure in Note 4.

5. Investments

D. Loan Backed and Structured Securities

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

(2) There were no loan-backed and structured securities with a recognized other-than-temporary impairment where the Company has either the intent to sell the securities or lacks the ability or intent to retain the securities as of the statement date.

(3) The following table details loan-backed and structured securities with a recognized other-than-temporary impairment recorded in 2022 where the Company has the intent and ability to hold the securities for sufficient time to recover the amortized cost.

1	2	3	4	5	6	7
CUSIP	Book/Adj Carrying Value Amortized cost before current period OTTI	Projected Cash Flows	Recognized other-than-temporary impairment	Amortized cost after other-than-temporary impairment	Fair Value	Financial Statement Reporting Period
17312VAE8	2,445,559	2,372,945	72,614	2,372,945	2,372,945	Q1-2022
17313FAA0	1,118,655	1,069,347	49,308	1,069,347	1,069,347	Q1-2022
41161PWC3	1,645,371	1,427,637	217,734	1,427,637	1,427,637	Q1-2022
59023MAD2	2,282,385	1,955,837	326,548	1,955,837	1,955,837	Q1-2022
94985AAB5	711,718	673,925	37,793	673,925	673,925	Q1-2022
12646JAW3	3,294,914	2,959,261	335,654	2,959,261	2,959,261	Q2-2022
126694MU9	1,338,168	1,125,135	213,033	1,125,135	1,125,135	Q2-2022
41161UAC6	1,545,296	1,273,114	272,182	1,273,114	1,273,114	Q2-2022
57643MJV7	834,544	155,411	679,133	155,411	155,411	Q2-2022
59023MAD2	1,963,035	1,794,598	168,437	1,794,598	1,794,598	Q2-2022
81743QAG9	1,265,972	1,076,931	189,041	1,076,931	1,076,931	Q2-2022
94985AAB5	664,105	655,051	9,054	655,051	655,051	Q2-2022
12667FHW8	475,714	443,872	31,841	443,872	443,872	Q3-2022
126694MU9	1,105,020	1,038,470	66,550	1,038,470	1,038,470	Q3-2022
12669FZZ9	2,634,172	2,550,005	84,168	2,550,005	2,550,005	Q3-2022
31359VHC0	122,209	114,085	8,124	114,085	114,085	Q3-2022
36185MEV0	3,644,718	3,059,352	585,367	3,059,352	3,059,352	Q3-2022
59020USM8	3,137,505	3,054,714	82,790	3,054,714	3,054,714	Q3-2022
Total			**3,429,371**			

NOTES TO FINANCIAL STATEMENTS

(4) The following table summarizes loan-backed and structured securities in an unrealized loss position as of September 30, 2022:

	Total	<12 Months	12+ Months
Fair Value	$ 6,958,296,676	$ 6,488,549,549	$ 469,747,127
Unrealized Loss	$ 775,627,926	$ 687,050,048	$ 88,577,878

The carrying value and fair value of all loan-backed and structured securities, regardless of whether the security is in an unrealized loss position, was $8,329,566,452 and $7,641,915,625, respectively.

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

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

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(3) b. The aggregate fair value of all securities acquired from the sale, trade, or use of the accepted collateral (reinvested collateral) was $18,414,829 and $12,752,650 as of September 30, 2022 and December 31, 2021, respectively.

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

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

(2) Type of Repo Trades Used

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

(3) Original (Flow) & Residual Maturity

		First Quarter	Second Quarter	Third Quarter
a.	Maximum Amount			
	1. Open - No Maturity	$ —	$ —	$ —
	2. Overnight	$ 1,805,062,917	$ 925,037,788	$ 285,001,035
	3. 2 Days to 1 Week	$ 23,919,600	$ 500,001,518	$ —
	4. >1 Week to 1 Month	$ —	$ —	$ —
	5. > 1 Month to 3 Months	$ —	$ —	$ —
	6. > 3 Months to 1 Year	$ —	$ —	$ —
	7. > 1 Year	$ —	$ —	$ —
b.	Ending Balance			
	1. Open - No Maturity	$ —	$ —	$ —
	2. Overnight	$ 560,005,714	$ —	$ —
	3. 2 Days to 1 Week	$ 23,920,012	$ —	$ —
	4. >1 Week to 1 Month	$ —	$ —	$ —
	5. > 1 Month to 3 Months	$ —	$ —	$ —
	6. > 3 Months to 1 Year	$ —	$ —	$ —
	7. > 1 Year	$ —	$ —	$ —

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

NOTES TO FINANCIAL STATEMENTS

(5) Securities Sold Under Repo – Secured Borrowing

	First Quarter	Second Quarter	Third Quarter
a. Maximum Amount			
1. BACV	XXX	XXX	XXX
2. Nonadmitted - Subset of BACV	XXX	XXX	XXX
3. Fair Value	$ 1,828,912,212	$ 974,436,148	$ 279,301,014
b. Ending Balance			
1. BACV	XXX	XXX	XXX
2. Nonadmitted - Subset of BACV	XXX	XXX	XXX
3. Fair Value	$ 589,967,769	$ —	$ —

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

Ending Balance	NAIC 1
a. Bonds - BACV	$ —
b. Bonds - FV	$ —

(7) Collateral Received – Secured Borrowing

	First Quarter	Second Quarter	Third Quarter
a. Maximum Amount			
1. Cash	$ 1,805,062,917	$ 925,037,788	$ 285,001,035
2. Securities (FV)	$ —	$ —	$ —
b. Ending Balance			
1. Cash	$ 583,925,726	$ —	$ —
2. Securities (FV)	$ —	$ —	$ —

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

Ending Balance	NAIC 1
a. Cash	$ —

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

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

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

	Amortized Cost	Fair Value
a. 30 Days or Less	$ —	$ —
b. 31 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	$ —	$ —

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

	First Quarter	Second Quarter	Third Quarter
a. Maximum Amount			
1. Cash (Collateral - All)	$ 1,805,062,917	$ 925,037,788	$ 285,001,035
2. Securities Collateral	$ —	$ —	$ —
b. Ending Balance			
1. Cash (Collateral - All)	$ 583,925,726	$ —	$ —
2. Securities Collateral	$ —	$ —	$ —

NOTES TO FINANCIAL STATEMENTS

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company does not have reverse repurchase agreements.

H. Repurchase Agreements Transactions Accounted for as a Sale

The Company does not have repurchase agreements.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

The Company does not have reverse repurchase agreements.

M. Working Capital Finance Investments

(2) The Company does not have working capital finance investments.

(3) The Company did not have any defaults on working capital finance investments.

N. Offsetting and Netting of Assets and Liabilities

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

No other significant changes have occurred since 12/31/2021 that warrant disclosure in Note 5.

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

The Company does not have a cash pooling arrangement.

6. Joint Ventures, Partnerships and Limited Liability Companies

Significant changes have not occurred since 12/31/2021 that warrant disclosure in Note 6.

7. Investment Income

Significant changes have not occurred since 12/31/2021 that warrant disclosure in Note 7.

8. Derivative Instruments

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

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

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

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

No other significant changes have occurred since 12/31/2021 that warrant disclosure in Note 8.

9. Income Taxes

The Inflation Reduction Act ("IRA") was enacted during the reporting period on August 16, 2022. The reporting entity that is part of a controlled group of corporations has determined that they expect to be subject to the Corporate Alternative Minimum Tax ("CAMT") in 2023. The third quarter 2022 financial statements do not include an estimate of the impacts of the CAMT, because a reasonable estimate cannot be made.

At September 30, 2022, the current year to date operating and capital gains taxes were $17,122,078 and $9,621,255, respectively, excluding taxes transferred to the IMR of $(38,005,948). At December 31, 2021, the full year current operating and capital gains taxes were $883,789,896 and $(1,008,920,874), respectively, excluding taxes transferred to the IMR of $135,159,459. The current taxes are based on actual year to date results.

The net admitted deferred tax asset at September 30, 2022 and December 31, 2021, was $1,055,304,702 and $795,683,132, respectively. The net admitted DTA was based on the amount of DTAs realized within three years for September 30, 2022 and was based on the 15% surplus limitation for December 31, 2021. The net admitted DTA increased year to date primarily due to net gains from hedges.

No other significant changes have occurred since 12/31/2021 that warrant disclosure in Note 9.

10. Information Concerning Parent, Subsidiaries and Affiliates

During 2022, the Company received membership distributions from Jackson National Asset Management, LLC of $485,000,000.

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

NOTES TO FINANCIAL STATEMENTS

No other significant changes have occurred since 12/31/2021 that warrant disclosure in Note 10.

11. Debt

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

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

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

(2) FHLB Capital Stock

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	$ —	$ —	$ —
(b) Membership Stock - Class B	$ 5,000,000	$ 5,000,000	$ —
(c) Activity Stock	$ 99,050,100	$ 99,050,100	$ —
(d) Excess Stock	$ 42,414,300	$ 42,414,300	$ —
(e) Aggregate Total (a+b+c+d)	$ 146,464,400	$ 146,464,400	$ —
(f) Actual or Estimated Borrowing Capacity as determined by the Insurer	$ 3,254,763,689	XXX	XXX

	1 Total 2+3	2 General Account	3 Separate Accounts
2. Prior Year-end			
(a) Membership Stock - Class A	$ —	$ —	$ —
(b) Membership Stock - Class B	$ 5,000,000	$ 5,000,000	$ —
(c) Activity Stock	$ 85,776,900	$ 85,776,900	$ —
(d) Excess Stock	$ 34,615,200	$ 34,615,200	$ —
(e) Aggregate Total (a+b+c+d)	$ 125,392,100	$ 125,392,100	$ —
(f) Actual or Estimated Borrowing Capacity as determined by the Insurer	$ 2,786,489,829	XXX	XXX

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

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	Total collateral pledged		
	Fair Value	Carrying Value	Aggregate Total Borrowing
September 30, 2022	$ 3,271,138,358	$ 3,580,599,616	$ 2,312,223,689
December 31, 2021	$ 2,965,667,959	$ 2,849,474,274	$ 2,017,263,162

NOTES TO FINANCIAL STATEMENTS

b. Maximum Amount Pledged during the Reporting Period

	Total collateral pledged		
	Fair Value	Carrying Value	Aggregate Total Borrowing
Period ended September 30, 2022	$ 3,271,138,358	$ 3,580,599,616	$ 2,312,223,689
Period ended December 31, 2021	$ 2,965,667,959	$ 2,849,474,274	$ 2,017,263,162

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

	September 30, 2022		December 31, 2021	
	Total	Funding Agreements Reserves Established	Total	Funding Agreements Reserves Established
Debt				
Short-term	$ —	XXX	$ —	XXX
Long-term	$ 62,223,689	XXX	$ 67,263,162	XXX
Funding Agreements	$ 2,250,000,000	$ 2,250,000,000	$ 1,950,000,000	$ 1,950,000,000
Aggregate Total	$ 2,312,223,689	$ 2,250,000,000	$ 2,017,263,162	$ 1,950,000,000

b. Maximum Amount Borrowed during the Reporting Period

	2022
Debt	$ 63,013,162
Funding Agreements	2,250,000,000
Aggregate Total	$ 2,313,013,162

Does the company have prepayment obligations under the following arrangements?

Debt	Yes
Funding Agreements	Yes

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

A. Defined Benefit Plan

The Company does not offer a defined benefit plan.

Significant changes have not occurred since 12/31/2021 that warrant disclosure in Note 12.

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

Significant changes have not occurred since 12/31/2021 that warrant disclosure in Note 13.

14. Liabilities, Contingencies and Assessments

Significant changes have not occurred since 12/31/2021 that warrant disclosure in Note 14.

15. Leases

Significant changes have not occurred since 12/31/2021 that warrant disclosure in Note 15.

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

Significant changes have not occurred since 12/31/2021 that warrant disclosure in Note 16.

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

B(2) Not applicable.

B(4)a. Not applicable.

B(4)b. Transfer and Servicing of Financial Assets

NOTES TO FINANCIAL STATEMENTS

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

1	2	3	4	5	6	7	8
Identification of Transaction	BACV at Time of Transfer	Original Reporting Schedule of the Transferred Assets	Amount Derecognized from Sale Transaction	Amount that continues to be recognized in the statement of financial position (Col. 2 minus 4)	BACV of acquired interests in transferred assets	Reporting Schedule of Acquired Interests	Percentage of interests of a reporting entity's transferred assets acquired by affiliated entities
Securities lending	$ 19,481,324	D-1	$ —	$ 19,481,324	$ 18,414,829	DL-1	— %

C. Wash Sales - No reportable wash sales have occurred during the year.

Significant changes have not occurred since 12/31/2021 that warrant disclosure in Note 17.

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

Significant changes have not occurred since 12/31/2021 that warrant disclosure in Note 18.

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

Significant changes have not occurred since 12/31/2021 that warrant disclosure in Note 19.

20. Fair Value Measurements

A. (1) Fair Value Measurements at Reporting Date

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at fair value:					
Corporate bonds	$ —	$ 395,187	$ —	$ —	$ 395,187
Residential mortgage-backed securities	—	1,580,974	—	—	1,580,974
Other asset-backed securities	—	27,742,662	—	—	27,742,662
Preferred stock	13,775,560	70,434,425	—	—	84,209,985
Common stock	146,489,487	125,703,149	1,188,221	—	273,380,857
Other invested assets	—	39,489,157	723,292	2,497,486,348	2,537,698,797
Derivatives	—	1,414,607,945	—	—	1,414,607,945
Separate account assets	—	173,017,905,831	—	—	173,017,905,831
Total assets at fair value/NAV	$ 160,265,047	$174,697,859,330	$ 1,911,513	$2,497,486,348	$177,357,522,238
Liabilities at fair value:					
Derivatives	$ —	1,780,339,986	$ —	$ —	$ 1,780,339,986

(2) Financial Assets Measured at Fair Value Using Significant Unobservable Inputs (Level 3)

Description	Balance at 1/1/2022	Transfers in Level 3	Transfers out Level 3	Total gains and (losses) included in Net income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Balance at 6/30/2022
Common stock	$ 1,185,842	$ —	$ —	$ 507	$ —	$ 1,872	$ —	$ —	$ —	$ 1,188,221
Other invested assets	723,292	—	—	—	—	—	—	—	—	$ 723,292
Total	$ 1,909,134	$ —	$ —	$ 507	$ —	$ 1,872	$ —	$ —	$ —	$ 1,911,513

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

(4) Bonds and Equity Securities

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

For those securities that were internally valued at September 30, 2022 and December 31, 2021, an internally developed model was used to determine the fair value. The pricing model used by the Company utilizes current spread levels of similarly rated securities to determine the market discount rate for the security. Furthermore, appropriate risk premiums for illiquidity and non-performance are incorporated in the discount rate. Cash flows, as estimated by the Company using issuer-specific default statistics and prepayment assumptions, are discounted to determine an estimated fair value.

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

Other Invested Assets
Other invested assets include investments in limited partnerships and real estate. In most cases, fair value for limited partnerships is determined by using the proportion of Jackson's investment in each fund (NAV equivalent) as a practical expedient for fair value. No adjustments to these amounts were deemed necessary at September 30, 2022. As a result of using the net asset value per share practical expedient, these investments are not classified in the fair value hierarchy.

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

	September 30, 2022					
Description	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Net Asset Value(NAV)
Assets at fair value:						
Bonds	$ 38,932,567,848	$ 45,396,420,658	$3,456,513,558	$35,475,990,104	$ 64,186	$ —
Preferred stock	84,209,985	86,362,485	13,775,560	70,434,425	—	—
Common stock	273,380,857	273,380,857	146,489,487	125,703,149	1,188,221	—
Mortgage loans	11,081,674,422	11,798,371,671	—	—	11,081,674,422	—
Cash and cash equivalents	4,422,521,286	4,422,521,286	4,422,521,286	—	—	—
Policy loans	4,214,393,917	4,214,393,917	—	—	4,214,393,917	—
Derivatives	1,414,607,945	1,414,607,945	—	1,414,607,945	—	—
Other invested assets	2,537,698,797	2,537,698,797	—	39,489,157	723,292	2,497,486,348
Securities lending assets	18,414,829	18,414,829	18,414,829	—	—	—
Separate account assets	173,017,905,831	173,017,905,831	—	173,017,905,831	—	—
Total assets at fair value/ NAV	$235,997,375,717	$243,180,078,276	$8,057,714,720	$210,144,130,611	$15,298,044,038	$2,497,486,348
Liabilities at fair value:						
Reserves for life insurance and annuities (1)	$ 17,270,469,378	$ 17,621,541,451	$ —	$ 50,386,312	$17,220,083,066	$ —
Liability for deposit-type contracts	8,679,077,247	9,044,677,292	—	—	8,679,077,247	—
Funds held under reinsurance treaties	24,192,203,634	27,204,982,277	—	—	24,192,203,634	—
Payable for securities lending	18,414,829	18,414,829	—	18,414,829	—	—
Separate account liabilities	173,026,065,059	173,017,905,831	—	173,026,065,059	—	—
Derivatives	1,780,339,986	1,780,339,986	—	1,780,339,986	—	—
Debt	62,303,486	62,303,486	—	62,303,486	—	—
Total liabilities at fair value	$225,028,873,619	$228,750,165,152	$ —	$174,937,509,672	$50,091,363,947	$ —

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

NOTES TO FINANCIAL STATEMENTS

	December 31, 2021					
Description	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Net Asset Value(NAV)
Assets at fair value:						
Bonds	$ 50,014,639,560	$ 47,651,847,145	$4,277,257,338	$ 45,737,300,103	$ 82,119	$ —
Preferred stock	116,844,198	112,747,200	114,597,948	1,272,500	973,750	—
Common stock	265,489,132	265,489,132	232,092,675	32,210,615	1,185,842	—
Mortgage loans	11,909,753,483	11,576,775,228	—	—	11,909,753,483	—
Cash and cash equivalents	1,051,513,712	1,051,513,712	1,051,513,712	—	—	—
Policy loans	4,350,337,295	4,350,337,295	—	—	4,350,337,295	—
Derivatives	1,374,487,516	1,374,487,516	—	1,374,487,516	—	—
Other invested assets	2,312,307,073	2,312,125,092	—	77,423,705	723,292	2,234,160,076
Securities lending assets	12,752,650	12,752,650	12,752,650	—	—	—
Separate account assets	231,322,569,671	231,322,569,671	—	231,322,569,671	—	—
Total assets at fair value/ NAV	$ 302,730,694,290	$ 300,030,644,641	$5,688,214,323	$278,545,264,110	$16,263,055,781	$ 2,234,160,076
Liabilities at fair value:						
Reserves for life insurance and annuities (1)	$ 26,133,215,769	$ 15,660,669,008	$ —	$ 34,011,772	$26,099,203,997	$ —
Liability for deposit-type contracts	9,645,596,721	9,558,433,704	—	—	9,645,596,721	—
Funds held under reinsurance treaties	29,311,189,904	28,770,393,512	—	—	29,311,189,904	—
Payable for securities lending	12,752,650	12,752,650	—	12,752,650	—	—
Separate account liabilities	231,334,237,248	231,322,569,671	—	231,334,237,248	—	—
Repurchase agreements	1,572,027,097	1,572,027,097		1,572,027,097	—	—
Derivatives	(132,986,709)	(132,986,709)	—	(132,986,709)	—	—
Debt	67,266,744	67,266,744	—	67,266,744	—	—
Total liabilities at fair value	$ 297,943,299,424	$ 286,831,125,677	$ —	$232,887,308,802	$65,055,990,622	$ —

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

D. At September 30, 2022 and December 31, 2021, the Company had no financial instruments for which it was not practicable to estimate fair value.

21. Other Items

We continue to monitor developments related to the COVID-19 pandemic. The COVID-19 pandemic caused significant economic and financial turmoil in the United States and around the world. There has been a steady resumption of activity during 2022; however, at this time it is not possible to estimate the long-term effectiveness of any therapeutic treatments and vaccines for COVID-19, or their efficacy with respect to current or future variants or mutations of COVID-19, or the longer-term effects that the COVID-19 pandemic could have on our business. The extent to which the COVID-19 pandemic impacts our business, results of operations, financial condition and cash flows will depend on future developments that are highly uncertain and cannot be predicted. The Company implemented business continuity plans that already were in place to ensure the availability of services for our customers, work at home capabilities for our employees, where appropriate, and other ongoing risk management activities. The Company had employees, as needed or voluntarily, in our offices during this time, as permitted by local and state restrictions. The Company rolled out a broader “return to office plan” for all employees, and since September 2022, required some associates to return to the office five days a week. Employees below director level remain on an “office-centric” hybrid schedule between in-office and remote working arrangements.

At September 30, 2022, the Company included $520,736,286 of miscellaneous group annuity reserves initially established by John Hancock and John Hancock of New York on closed blocks of group payout annuities, which the Company assumes. The additional reserves are in excess of those required under minimum statutory standards.

No other significant changes have occurred since 12/31/2021 that warrant disclosure in Note 21.

22. Events Subsequent

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

23. Reinsurance

Significant changes have not occurred since 12/31/2021 that warrant disclosure in Note 23.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

The Company does not issue health insurance, and therefore, does not have premium subject to the risk sharing provisions of the Affordable Care Act.

Significant changes have not occurred since 12/31/2021 that warrant disclosure in Note 24.

NOTES TO FINANCIAL STATEMENTS

25. Change in Incurred Losses and Loss Adjustment Expenses

The Company does not have incurred losses or loss adjustment expenses that require disclosure in Note 25.

26. Intercompany Pooling Arrangements

Significant changes have not occurred since 12/31/2021 that warrant disclosure in Note 26.

27. Structured Settlements

Significant changes have not occurred since 12/31/2021 that warrant disclosure in Note 27.

28. Health Care Receivables

Significant changes have not occurred since 12/31/2021 that warrant disclosure in Note 28.

29. Participating Policies

Significant changes have not occurred since 12/31/2021 that warrant disclosure in Note 29.

30. Participating Policies

Significant changes have not occurred since 12/31/2021 that warrant disclosure in Note 30.

31. Participating Policies

Significant changes have not occurred since 12/31/2021 that warrant disclosure in Note 31.

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

Significant changes have not occurred since 12/31/2021 that warrant disclosure in Note 32.

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

Significant changes have not occurred since 12/31/2021 that warrant disclosure in Note 33.

34. Premium and Annuity Considerations Deferred and Uncollected

Significant changes have not occurred since 12/31/2021 that warrant disclosure in Note 34.

35. Separate Accounts

Significant changes have not occurred since 12/31/2021 that warrant disclosure in Note 35.

36. Loss/Claim Adjustment Expenses

Significant changes have not occurred since 12/31/2021 that warrant disclosure in Note 36.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? ..... Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? ..... Yes [ ] No [ ]

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

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

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

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? ..... Yes [ ] No [X]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.

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

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001822993

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [X]

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

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? ..... Yes [ ] No [X] N/A [ ]
If yes, attach an explanation.

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2018

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/22/2020

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

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

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

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

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? ..... Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

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

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

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

GENERAL INTERROGATORIES

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

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

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

(c) Compliance with applicable governmental laws, rules and regulations;

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

(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

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

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

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

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

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

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

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) ..... Yes [X] No [ ]

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

FHLBI capital stock: $146,464,400 On deposit with state: $97,259,899 Pledged as collateral: $7,677,527,558

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 169,369,535

13. Amount of real estate and mortgages held in short-term investments: ..... $ 0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? ..... Yes [X] No [ ]

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 667,487,169	$ 674,596,274
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 840,632,566	$ 866,288,406
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,508,119,735	$ 1,540,884,680
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? ..... Yes [X] No [ ]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes [X] No [ ] N/A [ ]

If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ..... $ 18,414,829

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 18,414,829

16.3 Total payable for securities lending reported on the liability page. ..... $ 18,414,829

GENERAL INTERROGATORIES

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

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

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

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

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

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? ..... Yes [ ] No [X]

17.4 If yes, give full information relating thereto:

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

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

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

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets? ..... Yes [X] No [ ]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? ..... Yes [ ] No [X]

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
107269	PPM America, Inc.	JJRYDUHUMCZ72M58YS96	Securities and Exchange Commission	DS
154604	BlackRock Investment Management, LLC	5493006MRTEZZ4S4CQ20	Securities and Exchange Commission	NO
143161	Apollo Insurance Solutions Group, LLC	549300L3R6C4MA4YKN89	Securities and Exchange Commission	DS

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

18.2 If no, list exceptions:

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

		1 Amount
1.1	Long-Term Mortgages In Good Standing	
1.11	Farm Mortgages	$ 0
1.12	Residential Mortgages	$ 1,210,540,286
1.13	Commercial Mortgages	$ 10,513,640,471
1.14	Total Mortgages in Good Standing	$ 11,724,180,757
1.2	Long-Term Mortgages In Good Standing with Restructured Terms	
1.21	Total Mortgages in Good Standing with Restructured Terms	$ 0
1.3	Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
1.31	Farm Mortgages	$ 0
1.32	Residential Mortgages	$ 56,696,518
1.33	Commercial Mortgages	$ 0
1.34	Total Mortgages with Interest Overdue more than Three Months	$ 56,696,518
1.4	Long-Term Mortgage Loans in Process of Foreclosure	
1.41	Farm Mortgages	$ 0
1.42	Residential Mortgages	$ 17,494,396
1.43	Commercial Mortgages	$ 0
1.44	Total Mortgages in Process of Foreclosure	$ 17,494,396
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 11,798,371,671
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61	Farm Mortgages	$ 0
1.62	Residential Mortgages	$ 0
1.63	Commercial Mortgages	$ 0
1.64	Total Mortgages Foreclosed and Transferred to Real Estate	$ 0

2. Operating Percentages:

2.1	A&H loss percent	0.000 %
2.2	A&H cost containment percent	0.000 %
2.3	A&H expense percent excluding cost containment expenses	0.000 %

3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$ 0
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$ 0
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

5.1	In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?	Yes [ ] No [ ] N/A [ ]
5.2	If no, explain:	
6.1	Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?	Yes [ ] No [ ]
6.2	If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?	

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

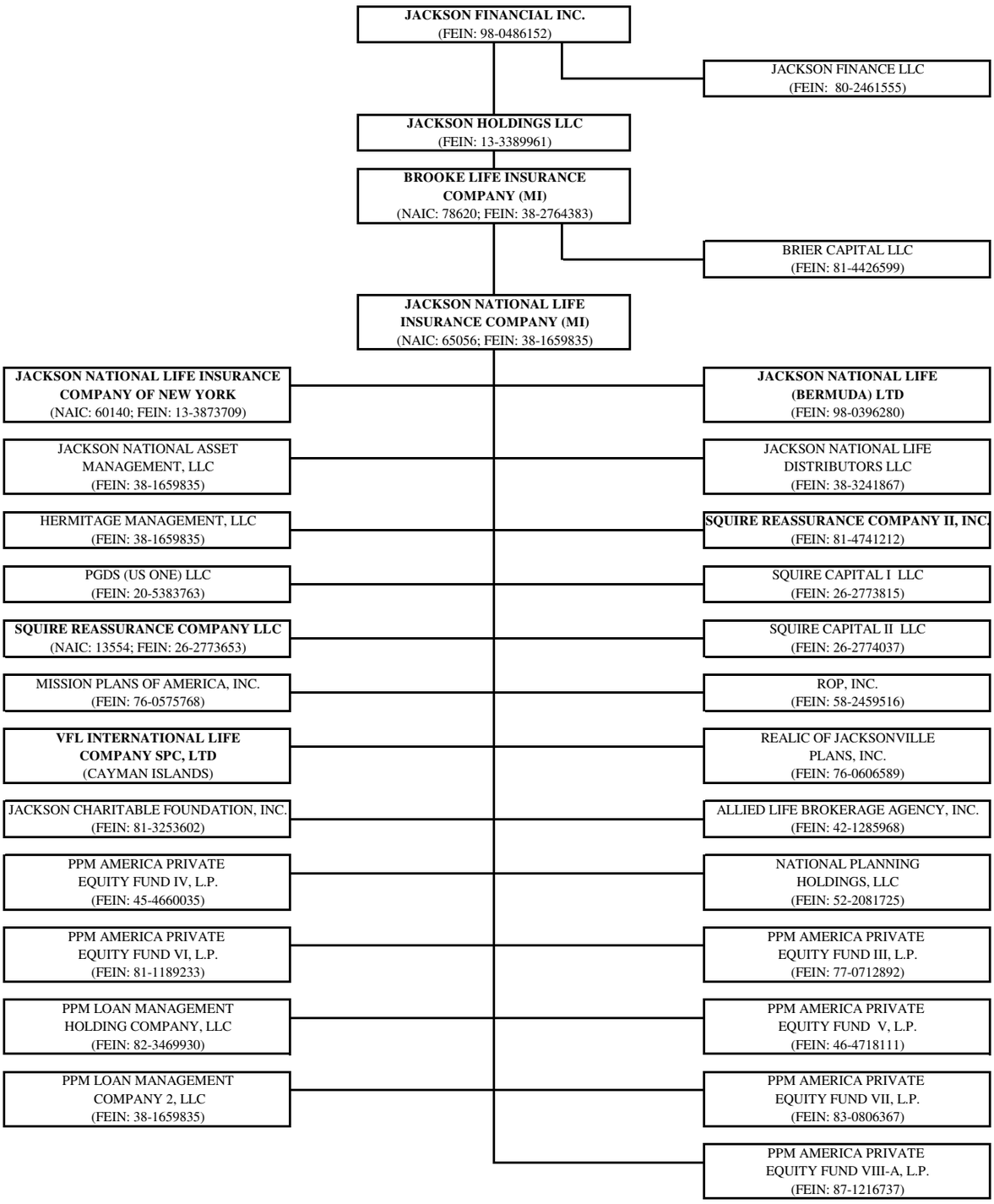
States, Etc.		1 Active Status (a)	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama AL	L	6,283,158	148,598,684	126,422	0	155,008,264	0
2.	Alaska AK	L	416,244	10,147,962	11,627	0	10,575,833	51,145
3.	Arizona AZ	L	8,162,650	225,223,440	302,618	0	233,688,708	0
4.	Arkansas AR	L	5,446,705	62,739,087	119,233	0	68,305,025	33,492
5.	California CA	L	46,915,987	1,025,077,385	1,445,457	0	1,073,438,829	205,752
6.	Colorado CO	L	5,688,398	162,372,998	235,579	0	168,296,975	0
7.	Connecticut CT	L	5,098,608	245,045,214	52,632	0	250,196,454	0
8.	Delaware DE	L	906,035	57,894,659	24,607	0	58,825,301	749,872,500
9.	District of Columbia DC	L	390,829	16,593,744	25,998	0	17,010,571	0
10.	Florida FL	L	29,851,235	958,468,888	941,742	0	989,261,865	0
11.	Georgia GA	L	22,355,127	257,106,693	206,635	0	279,668,455	0
12.	Hawaii HI	L	1,534,240	71,836,812	210,162	0	73,581,214	0
13.	Idaho ID	L	2,002,040	49,253,461	115,070	0	51,370,571	0
14.	Illinois IL	L	21,357,382	532,095,254	795,502	0	554,248,138	25,053,544
15.	Indiana IN	L	7,554,869	220,894,914	145,129	0	228,594,912	300,000,000
16.	Iowa IA	L	5,259,991	138,051,467	232,629	0	143,544,087	0
17.	Kansas KS	L	5,268,456	92,915,615	236,087	0	98,420,158	0
18.	Kentucky KY	L	4,571,035	94,609,298	244,480	0	99,424,813	73,576
19.	Louisiana LA	L	8,120,609	137,978,818	182,632	0	146,282,059	0
20.	Maine ME	L	787,838	53,902,582	24,427	0	54,714,847	0
21.	Maryland MD	L	8,602,731	259,334,077	241,504	0	268,178,312	0
22.	Massachusetts MA	L	8,066,580	919,901,174	140,060	0	928,107,814	187,395
23.	Michigan MI	L	19,655,107	625,782,032	331,003	0	645,768,142	0
24.	Minnesota MN	L	6,548,157	178,770,571	189,840	0	185,508,568	15,452
25.	Mississippi MS	L	3,531,001	69,054,890	112,698	0	72,698,589	0
26.	Missouri MO	L	9,809,238	186,237,029	249,283	0	196,295,550	0
27.	Montana MT	L	877,824	21,121,670	43,519	0	22,043,013	0
28.	Nebraska NE	L	3,948,374	71,120,974	180,944	0	75,250,292	0
29.	Nevada NV	L	3,045,066	116,043,893	70,537	0	119,159,496	0
30.	New Hampshire NH	L	1,327,000	83,163,576	21,939	0	84,512,515	350,000,000
31.	New Jersey NJ	L	11,210,752	676,036,971	130,947	0	687,378,670	9,722,355
32.	New Mexico NM	L	2,239,833	29,806,799	274,792	0	32,321,424	0
33.	New York NY	N	4,359,029	57,298,093	94,063	0	61,751,185	0
34.	North Carolina NC	L	16,248,116	304,451,984	419,978	0	321,120,078	0
35.	North Dakota ND	L	1,134,673	27,691,982	85,446	0	28,912,101	0
36.	Ohio OH	L	13,276,150	466,919,520	323,121	0	480,518,791	90,189
37.	Oklahoma OK	L	5,104,901	96,504,773	158,788	0	101,768,462	0
38.	Oregon OR	L	3,750,859	80,832,927	205,896	0	84,789,682	0
39.	Pennsylvania PA	L	15,941,507	737,804,812	315,488	0	754,061,807	0
40.	Rhode Island RI	L	854,227	74,529,867	17,917	0	75,402,011	0
41.	South Carolina SC	L	13,319,932	201,322,242	139,983	0	214,782,157	0
42.	South Dakota SD	L	1,460,125	41,845,843	109,076	0	43,415,044	0
43.	Tennessee TN	L	10,017,728	257,079,320	225,576	0	267,322,624	54,950,000
44.	Texas TX	L	31,989,150	724,396,074	5,593,416	0	761,978,640	0
45.	Utah UT	L	2,621,814	87,751,179	25,963	0	90,398,956	0
46.	Vermont VT	L	328,131	30,888,633	6,420	0	31,223,184	0
47.	Virginia VA	L	10,854,752	341,546,353	312,264	0	352,713,369	0
48.	Washington WA	L	7,322,345	126,791,979	5,062,495	0	139,176,819	0
49.	West Virginia WV	L	953,878	52,567,316	108,417	0	53,629,611	0
50.	Wisconsin WI	L	6,956,656	237,004,018	179,072	0	244,139,746	0
51.	Wyoming WY	L	525,513	18,952,364	27,735	0	19,505,612	0
52.	American Samoa AS	N	0	0	0	0	0	0
53.	Guam GU	N	64,748	0	1,699	0	66,447	0
54.	Puerto Rico PR	N	370,403	2,198,197	360,376	0	2,928,976	0
55.	U.S. Virgin Islands VI	N	27,332	3,283,304	0	0	3,310,636	0
56.	Northern Mariana Islands MP	N	0	0	0	0	0	0
57.	Canada CAN	N	76,798	0	2,299	0	79,097	0
58.	Aggregate Other Aliens OT	XXX	1,649,725	1,692,707	435	0	3,342,867	0
59.	Subtotal	XXX	416,041,591	11,770,534,118	21,441,657	0	12,208,017,366	1,490,255,400
90.	Reporting entity contributions for employee benefits plans	XXX	0	0	0	0	0	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	4,785,499	0	0	0	4,785,499	0
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	8,512,191	0	823,409	0	9,335,600	0
94.	Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	429,339,281	11,770,534,118	22,265,066	0	12,222,138,465	1,490,255,400
96.	Plus Reinsurance Assumed	XXX	76,139,131	910,394,646	2,493,571	0	989,027,348	0
97	Totals (All Business)	XXX	505,478,412	12,680,928,764	24,758,637	0	13,211,165,813	1,490,255,400
98.	Less Reinsurance Ceded	XXX	191,867,160	(81,504,805)	24,758,637	0	135,120,992	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	313,611,252	12,762,433,569	0	0	13,076,044,821	1,490,255,400
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	1,649,725	1,692,707	435	0	3,342,867	0
58002.		XXX						
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	1,649,725	1,692,707	435	0	3,342,867	0
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	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 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 50
R - Registered - Non-domiciled RRGs 0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0
Q - Qualified - Qualified or accredited reinsurer 0
N - None of the above - Not allowed to write business in the state 7

Premiums and annuity considerations are allocated by state according to the residency of the policy or contract holder on the date the premium/consideration is received. GU and Canada- Admitted to service exisiting business.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
0918	JACKSON	65056	38-1659835				JACKSON NATIONAL LIFE INSURANCE COMPANY	MI	RE	BROOKE LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
0918	JACKSON	78620	38-2764383				BROOKE LIFE INSURANCE COMPANY	MI	UDP	JACKSON HOLDINGS LLC	Ownership	100.000	JACKSON FINANCIAL INC	NO	
0918	JACKSON	60140	13-3873709				JACKSON NATIONAL LIFE INSURANCE COMPANY OF NEW YORK	NY	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
0918	JACKSON	13554	26-2773653				SQUIRE REASSURANCE COMPANY LLC	MI	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
0918	JACKSON	16094	81-4741212				SQUIRE REASSURANCE COMPANY II, INC.	MI	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			81-4426599				BRIER CAPITAL LLC	MI	NIA	BROOKE LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			13-3389961				JACKSON HOLDINGS LLC	DE	UIP	JACKSON FINANCIAL INC	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			98-0486152		0001822993	NEW YORK STOCK EXCHANGE	JACKSON FINANCIAL INC.	DE	UIP	PUBLICLY TRADED	Board of Directors	0.000	JACKSON FINANCIAL INC	NO	
			80-2461555				JACKSON FINANCE LLC	MI	NIA	JACKSON FINANCIAL INC	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			38-1659835				HERMITAGE MANAGEMENT, LLC	MI	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			38-1659835				JACKSON NATIONAL ASSET MANAGEMENT, LLC	MI	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			38-3241867				JACKSON NATIONAL LIFE DISTRIBUTORS LLC	MI	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			98-0396280				JACKSON NATIONAL LIFE (BERMUDA) LTD.	BMU	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			20-5383763				PGDS (US ONE) LLC	DE	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			26-2773815				SQUIRE CAPITAL I LLC	MI	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			26-2774037				SQUIRE CAPITAL II LLC	MI	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			76-0575768				MISSION PLANS OF AMERICA, INC.	TX	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			58-2459516				ROP, INC.	DE	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
							VFL INTERNATIONAL LIFE COMPANY SPC, LTD.	CYM	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			76-0606589				REALIC OF JACKSONVILLE PLANS, INC.	TX	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			42-1285968				ALLIED LIFE BROKERAGE AGENCY, INC.	IA	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			81-3253602				JACKSON CHARITABLE FOUNDATION, INC.	MI	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			52-2081725				NATIONAL PLANNING HOLDINGS, LLC	DE	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			77-0712892				PPM AMERICA PRIVATE EQUITY FUND III L.P.	DE	NIA	PPM AMERICA, INC	Management	0.000	JACKSON FINANCIAL INC	NO	
			45-4660035				PPM AMERICA PRIVATE EQUITY FUND IV L.P.	DE	NIA	PPM AMERICA, INC	Management	0.000	JACKSON FINANCIAL INC	NO	
			46-4718111				PPM AMERICA PRIVATE EQUITY FUND V L.P.	DE	NIA	PPM AMERICA, INC	Management	0.000	JACKSON FINANCIAL INC	NO	
			81-1189233				PPM AMERICA PRIVATE EQUITY FUND VI L.P.	DE	NIA	PPM AMERICA, INC	Management	0.000	JACKSON FINANCIAL INC	NO	
			83-0806367				PPM AMERICA PRIVATE EQUITY FUND VII L.P.	DE	NIA	PPM AMERICA, INC	Management	0.000	JACKSON FINANCIAL INC	NO	
			82-3469930				PPM LOAN MANAGEMENT HOLDING COMPANY, LLC	DE	NIA	PPM AMERICA, INC	Management	0.000	JACKSON FINANCIAL INC	NO	
			38-1659835				PPM LOAN MANAGEMENT COMPANY 2, LLC	DE	NIA	PPM AMERICA, INC	Management	0.000	JACKSON FINANCIAL INC	NO	
			87-1216737				PPM AMERICA PRIVATE EQUITY FUND VIII-A L.P.	DE	NIA	PPM AMERICA, INC	Management	0.000	JACKSON FINANCIAL INC	NO	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	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?	NO
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

AUGUST FILING

9.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

Explanation:

1.

2.

3.

4.

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]

4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]

5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]

6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.	Prepaid operating expenses	27,166,392	27,166,392	0	0
2505.	Guarantee fees receivable	360,329	0	360,329	17,224
2506.	Miscellaneous assets	5,555	0	5,555	5,570
2507.	Cash collateral receivable	608,874,657	0	608,874,657	0
2597.	Summary of remaining write-ins for Line 25 from overflow page	636,406,933	27,166,392	609,240,541	22,794

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Interest payable on death claims	24,642,358	27,135,073
2505.	Interest payable - surplus note	905,556	5,999,306
2506.	Investment escrow & unallocated proceeds	21,331,980	(36,374,542)
2507.	Unclaimed property	41,884,413	29,847,810
2508.	Collateral payable	950,191,672	1,055,196,156
2509.	Repurchase agreements	0	1,572,027,097
2510.	Other liabilities	18,636	1,362,800
2597.	Summary of remaining write-ins for Line 25 from overflow page	1,038,974,615	2,655,193,700

Additional Write-ins for Summary of Operations Line 8.3

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304.	Reinsurance experience and other refunds	2,858,677	3,575,746	530,377
08.397.	Summary of remaining write-ins for Line 8.3 from overflow page	2,858,677	3,575,746	530,377

Additional Write-ins for Summary of Operations Line 27

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704.	Reinsurance on in-force business	(82,759,774)	(65,404,390)	(96,351,726)
2705.	Reinsurance on in-force business - Athene	(59,392,528)	(59,034,175)	(77,860,398)
2797.	Summary of remaining write-ins for Line 27 from overflow page	(142,152,302)	(124,438,565)	(174,212,124)

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	243,327,175	251,468,535
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	771,649	1,280,080
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	(191,063)	(91,596)
5.	Deduct amounts received on disposals	200,256	1,396,829
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other than temporary impairment recognized	0	0
8.	Deduct current year's depreciation	5,924,676	7,933,015
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	237,782,829	243,327,175
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	237,782,829	243,327,175

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	11,576,839,441	10,906,757,382
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	1,075,684,520	2,097,480,059
	2.2 Additional investment made after acquisition	283,020,219	318,412,531
3.	Capitalized deferred interest and other	0	539,558
4.	Accrual of discount	9,843,957	15,342,404
5.	Unrealized valuation increase (decrease)	0	0
6.	Total gain (loss) on disposals	(1,397,393)	4,107,765
7.	Deduct amounts received on disposals	1,037,033,380	1,739,700,890
8.	Deduct amortization of premium and mortgage interest points and commitment fees	5,371,191	13,286,158
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	(103,171,867)	(12,813,210)
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	11,798,414,306	11,576,839,441
12.	Total valuation allowance	(42,635)	(64,213)
13.	Subtotal (Line 11 plus Line 12)	11,798,371,671	11,576,775,228
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	11,798,371,671	11,576,775,228

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	2,422,578,050	1,671,555,300
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	103,433,559	406,499,329
	2.2 Additional investment made after acquisition	399,936,010	766,841,120
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	457,571	0
5.	Unrealized valuation increase (decrease)	100,250,295	334,938,659
6.	Total gain (loss) on disposals	27,619,611	133,231,190
7.	Deduct amounts received on disposals	400,938,159	875,769,919
8.	Deduct amortization of premium and depreciation	263,943	0
9.	Total foreign exchange change in book/adjusted carrying value	(676,635)	(109,777)
10.	Deduct current year's other than temporary impairment recognized	4,623,142	14,607,852
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	2,647,773,217	2,422,578,050
12.	Deduct total nonadmitted amounts	17,327,712	16,703,070
13.	Statement value at end of current period (Line 11 minus Line 12)	2,630,445,505	2,405,874,980

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	48,697,570,649	53,569,026,559
2.	Cost of bonds and stocks acquired	7,377,815,111	13,796,830,976
3.	Accrual of discount	70,565,508	65,430,834
4.	Unrealized valuation increase (decrease)	(74,886,731)	39,355,371
5.	Total gain (loss) on disposals	(245,414,447)	546,495,075
6.	Deduct consideration for bonds and stocks disposed of	9,114,852,420	19,185,462,465
7.	Deduct amortization of premium	91,537,401	111,351,631
8.	Total foreign exchange change in book/adjusted carrying value	(127,262,309)	(53,404,027)
9.	Deduct current year's other than temporary impairment recognized	56,944,532	12,585,164
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	(4,293,154)	43,235,121
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	46,430,760,274	48,697,570,649
12.	Deduct total nonadmitted amounts	6,043,795	5,619,752
13.	Statement value at end of current period (Line 11 minus Line 12)	46,424,716,479	48,691,950,897

SCHEDULE D - PART 1B

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	NAIC 1 (a)	24,106,946,947	1,945,000,454	1,152,585,378	145,500,229	23,747,774,375	24,106,946,947	25,044,862,252	25,040,741,220
2.	NAIC 2 (a)	19,891,977,065	299,808,969	936,221,647	(261,481,942)	20,648,709,824	19,891,977,065	18,994,082,445	20,841,729,742
3.	NAIC 3 (a)	1,347,638,058	18,835,902	35,551,590	7,210,069	1,450,306,639	1,347,638,058	1,338,132,439	1,404,791,018
4.	NAIC 4 (a)	262,993,739	7,783,509	41,259,634	10,664,187	248,584,620	262,993,739	240,181,801	274,697,011
5.	NAIC 5 (a)	9,935,000	0	3,420,288	5,624,748	25,034,229	9,935,000	12,139,460	14,856,985
6.	NAIC 6 (a)	13,598,500	0	668,006	73,974	47,478,202	13,598,500	13,004,468	75,031,168
7.	Total Bonds	45,633,089,309	2,271,428,834	2,169,706,543	(92,408,735)	46,167,887,889	45,633,089,309	45,642,402,865	47,651,847,144
	PREFERRED STOCK								
8.	NAIC 1	0	0	0	0	0	0	0	0
9.	NAIC 2	62,605,640	2,000,000	2,000,000	(1,022,715)	71,352,575	62,605,640	61,582,925	82,047,200
10.	NAIC 3	27,731,960	0	0	(2,952,400)	28,102,600	27,731,960	24,779,560	30,700,000
11.	NAIC 4	0	0	0	0	0	0	0	0
12.	NAIC 5	0	0	0	0	0	0	0	0
13.	NAIC 6	0	0	0	0	0	0	0	0
14.	Total Preferred Stock	90,337,600	2,000,000	2,000,000	(3,975,115)	99,455,175	90,337,600	86,362,485	112,747,200
15.	Total Bonds and Preferred Stock	45,723,426,909	2,273,428,834	2,171,706,543	(96,383,850)	46,267,343,064	45,723,426,909	45,728,765,350	47,764,594,344

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

NAIC 1 $ 245,982,234 ; NAIC 2 $ 0 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	245,982,234	XXX	245,660,335	0	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	0	22,298,135
2.	Cost of short-term investments acquired	245,660,335	0
3.	Accrual of discount	321,899	1,865
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	0	22,300,000
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	245,982,234	0
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	245,982,234	0

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	1,507,474,225
2.	Cost Paid/(Consideration Received) on additions	2,815,812,854
3.	Unrealized Valuation increase/(decrease)	(2,351,007,838)
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	(1,262,704,153)
6.	Considerations received/(paid) on terminations	1,158,399,191
7.	Amortization	0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value	83,092,062
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	(365,732,041)
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	(365,732,041)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				0
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	0		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	3,158,182,281			
	3.14 Section 1, Column 18, prior year	(413,017,108)	3,571,199,389	3,571,199,389	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus	0			
	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	3,158,182,281			
	3.24 Section 1, Column 19, prior year plus	(413,017,108)			
	3.25 SSAP No. 108 adjustments	0	3,571,199,389	3,571,199,389	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year			1,217,021,604	
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item	1,217,021,604			
	4.22 Amount recognized	0			
	4.23 SSAP No. 108 adjustments	0	1,217,021,604		
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				0
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				0
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				0
7.	Deduct total nonadmitted amounts				0
8.	Statement value at end of current period (Line 6 minus Line 7)				0

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	(365,732,041)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		(365,732,041)
4.	Part D, Section 1, Column 6	1,949,610,563	
5.	Part D, Section 1, Column 7	(2,315,342,604)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	(365,732,041)	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		(365,732,041)
10.	Part D, Section 1, Column 9	1,949,610,563	
11.	Part D, Section 1, Column 10	(2,315,342,604)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	101,612,294	
14.	Part B, Section 1, Column 20	1,887,928,020	
15.	Part D, Section 1, Column 12	1,989,540,314	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	763,318,861	979,514,932
2.	Cost of cash equivalents acquired	32,020,878,807	11,921,265,390
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	(211)
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	28,999,728,602	12,137,461,250
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,784,469,066	763,318,861
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	3,784,469,066	763,318,861

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
1 CORPORATE WAY	Lansing	MI	12/01/2001	VARIOUS	0	0	11,811	11,811
8 CORPORATE WAY	Lansing	MI	10/01/2013	VARIOUS	0	0	0	0
300 INNOVATION DRIVE	Franklin	TN	02/05/2018	VARIOUS	0	0	0	0
EXECUTIVE DRIVE OFFICE - BLDG/LAND	Lansing	MI	12/18/2003	VARIOUS	0	0	0	0
DATA CENTER	Lansing	MI	12/31/2004	VARIOUS	0	0	3,275	3,275
0199999. Acquired by Purchase					0	0	15,086	15,086
0399999 - Totals					0	0	15,086	15,086

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
VACANT LAND - MILLER ROAD	LANSING	MI	08/22/2022	VARIOUS	391,318	0	391,318	0	0	0	0	0	0	200,256	0	(191,063)	(191,063)	0	0
0199999. Property Disposed					391,318	0	391,318	0	0	0	0	0	0	200,256	0	(191,063)	(191,063)	0	0
0399999 - Totals					391,318	0	391,318	0	0	0	0	0	0	200,256	0	(191,063)	(191,063)	0	0

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100061586	RIVERSIDE AREA	CA		07/01/2021	6.000	0	12,747	575,544
100063990	WARM SPRLNGS	VA		07/01/2021	3.500	0	229	141,000
100073503	SHELBYVILLE	TN		11/01/2021	5.125	0	10,635	117,000
100068900	LAWTON	OK		09/01/2021	3.875	0	8,249	315,000
100062369	LUCAMA	NC		07/01/2021	4.250	0	26,820	185,000
100059773	MIDDLEBURG	FL		06/01/2021	5.375	0	20,333	192,500
100061780	CAROL STREAM	IL		07/01/2021	4.000	0	18,987	221,576
100058038	WEST FORK	AR		06/01/2021	6.000	0	4,204	63,624
100059753	LAKE WALES	FL		06/01/2021	5.250	0	9,200	112,554
0299999. Mortgages in good standing - Residential mortgages-insured or guaranteed						0	111,404	1,923,798
19349	SACRAMENTO	CA		01/25/2022	3.750	0	625,048	645,697,890
19350	Various	TN		02/28/2022	2.665	0	3,811,598	121,212,121
320100005	PALM SPRINGS	CA		05/05/2021	7.000	0	251,443	7,980,000
321010808	RICHLAND	WA		07/16/2021	7.495	0	473,665	14,900,000
321020678	CENTRALIA	WA		05/05/2021	6.995	0	1,618	4,045,000
321020896	CENTRALIA	WA		05/05/2021	6.995	0	6,012	4,855,000
321030158	DRIFTWOOD	TX		06/24/2021	6.495	0	47,194	7,867,000
321030267	TAMARACK	ID		05/05/2021	6.995	0	62,464	4,725,000
321040473	DRIPPING SPRINGS	TX		06/24/2021	6.495	0	17,343	1,050,000
321040513	WILLARD	UT		06/24/2021	6.750	0	145,152	5,675,000
321040633	BIG BEAR LAKE	CA		06/24/2021	7.650	0	69,854	1,701,000
321040941	DRIPPING SPRINGS	TX		06/24/2021	6.495	0	23,035	1,035,000
321050100	TACOMA	WA		11/08/2021	6.720	0	1,203,623	30,968,500
321050800	NAMPA	ID		11/08/2021	6.470	0	137,034	5,961,000
321060348	SAN DIEGO	CA		07/16/2021	6.625	0	27,594	1,400,000
321070177	LACEY	WA		08/23/2021	6.720	0	414,541	19,160,000
321070489	SAN CLEMENTE	CA		11/08/2021	6.470	0	5,851	3,625,000
321070523	MCCALL	ID		11/08/2021	6.720	0	142,109	4,700,000
321070540	PERRY	UT		11/08/2021	6.600	0	50,862	2,225,000
321080026	INDIO	CA		09/20/2021	6.970	0	296,122	6,980,000
321080552	NAMPA	ID		09/20/2021	6.470	0	63,895	6,150,000
321080559	NAMPA	ID		09/20/2021	6.470	0	53,810	5,475,000
321090121	YUCAIPA	CA		03/23/2022	6.470	0	114,854	1,250,000
321090443	RICHLAND	WA		01/27/2022	6.720	0	56,700	510,000
321090959	RICHLAND	WA		01/27/2022	6.720	0	28,686	482,000
321100843	HORSESHOE BAY	TX		02/16/2022	6.470	0	76,248	1,306,000
321100929	HORSESHOE BAY	TX		02/16/2022	6.470	0	48,455	1,320,000
321100934	HORSESHOE BAY	TX		02/16/2022	6.470	0	81,672	1,360,000
321110604	PASCO	WA		03/23/2022	6.470	0	42,420	475,000
321120191	EUGENE	OR		02/16/2022	6.475	0	105,000	11,375,000
321120417	PALM BAY	FL		01/27/2022	6.470	0	12,263	345,000
321120613	WILLARD	UT		03/31/2022	6.600	0	171,617	4,175,000
321120788	INDIO	CA		03/23/2022	7.845	0	608,309	8,376,000
321120901	PORTLAND	OR		03/23/2022	6.870	0	34,579	685,000
321120926	PALM SPRINGS	CA		01/27/2022	6.975	0	453,134	6,755,000
322010106	QUEEN CREEK	AZ		03/23/2022	6.595	0	57,524	665,000
322010237	QUEEN CREEK	AZ		03/23/2022	6.595	0	52,290	665,000
322010268	PORTLAND	OR		03/23/2022	6.870	0	69,982	1,025,000
322010288	HORSESHOE BAY	TX		04/20/2022	6.720	0	161,779	1,820,000
322010332	PLAIN CITY	UT		02/16/2022	6.600	0	64,807	726,000
322010369	QUEEN CREEK	AZ		03/23/2022	6.595	0	29,358	645,000
322010437	PORTLAND	OR		04/28/2022	6.470	0	35,595	825,000
322010440	PASCO	WA		02/16/2022	6.725	0	35,406	339,000
322010538	HARRISVILLE	UT		03/23/2022	6.600	0	310,003	4,267,000
322010661	SMITHFIELD	UT		02/16/2022	6.475	0	43,494	567,000
322010680	PORTLAND	OR		04/20/2022	6.870	0	37,590	825,000
322010719	PASCO	WA		02/16/2022	6.725	0	26,796	339,000
322010725	HORSESHOE BAY	TX		04/20/2022	6.720	0	112,517	2,300,000
322010830	SMITHFIELD	UT		02/16/2022	6.475	0	47,460	561,000
322010859	SMITHFIELD	UT		02/16/2022	6.475	0	90,388	689,000
322010861	PASCO	WA		02/16/2022	6.725	0	26,796	339,000
322010912	SMITHFIELD	UT		02/16/2022	6.475	0	30,532	579,000
322010935	PORTLAND	OR		03/31/2022	6.870	0	35,333	825,000
322010998	QUEEN CREEK	AZ		03/23/2022	6.595	0	50,778	665,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
322020339	VANCOUVER	WA		09/13/2022	7.260	513,901	0	4,820,000
322020350	WEATHERFORD	TX		03/31/2022	6.480	0	259,715	3,936,000
322020355	PORTLAND	OR		03/31/2022	6.220	0	115,390	4,440,000
322020881	WEATHERFORD	TX		03/31/2022	6.480	0	289,492	3,826,000
322030104	VANCOUVER	WA		09/19/2022	7.625	207,508	0	5,190,000
322030121	MONTGOMERY	TX		05/09/2022	6.725	0	28,404	599,400
322030145	MONTGOMERY	TX		06/21/2022	6.725	0	37,332	602,700
322030151	MONTGOMERY	TX		05/09/2022	6.725	0	2,541	610,300
322030290	KIRKLAND	WA		06/21/2022	6.720	0	46,288	1,335,000
322030402	PRESCOTT	AZ		05/09/2022	6.970	0	57,914	6,240,000
322030458	RICHLAND	WA		04/20/2022	6.600	0	213,604	2,728,000
322030473	VANCOUVER	WA		04/20/2022	6.600	0	16,610	1,600,000
322030834	PALM SPRINGS	CA		04/28/2022	6.975	0	93,584	6,730,000
322030960	ALPHARETTA	GA		04/20/2022	6.470	0	134,196	2,200,000
322040021	PORTLAND	OR		09/13/2022	8.125	92,629	0	590,000
322040044	HORSESHOE BAY	TX		06/21/2022	6.720	0	60,488	1,730,000
322040115	TAMPA	FL		07/07/2022	6.975	183,855	0	778,000
322040126	PETALUMA	CA		05/09/2022	6.470	0	262,631	6,610,000
322040228	HORSESHOE BAY	TX		06/09/2022	6.720	0	57,904	1,650,000
322040276	HORSESHOE BAY	TX		06/09/2022	6.720	0	103,380	1,550,000
322040307	ORANGE BEACH	AL		04/20/2022	6.720	0	416,496	6,640,000
322040320	HORSESHOE BAY	TX		06/09/2022	6.720	0	74,703	1,420,000
322040357	STAR	ID		06/21/2022	6.720	0	191,196	1,400,000
322040372	PORTLAND	OR		05/09/2022	6.470	0	324,870	5,150,000
322040404	ORANGE BEACH	AL		04/20/2022	6.720	0	131,935	6,008,000
322040451	FOLEY	AL		04/28/2022	6.720	0	388,839	9,176,400
322040461	LAS VEGAS	NV		06/09/2022	6.720	0	263,511	2,720,000
322040499	STAR	ID		06/21/2022	6.720	0	93,029	1,450,000
322040533	GREEN VALLEY	AZ		06/09/2022	7.057	0	86,531	2,024,000
322040551	HORSESHOE BAY	TX		06/09/2022	6.720	0	87,066	1,600,000
322040593	PORTLAND	OR		05/09/2022	6.470	0	28,350	600,000
322040597	HARRISVILLE	UT		06/09/2022	6.720	0	48,132	755,000
322040656	ROSEVILLE	CA		05/09/2022	6.600	0	13,902	685,000
322040662	HORSESHOE BAY	TX		07/07/2022	6.720	168,939	0	1,370,000
322040665	ORANGE BEACH	AL		04/20/2022	6.720	0	349,357	6,060,000
322040671	HORSESHOE BAY	TX		06/09/2022	6.720	0	71,516	1,600,000
322040691	STAR	ID		06/21/2022	6.720	0	153,627	1,400,000
322040939	DONNELLY	ID		06/09/2022	6.720	0	77,434	925,000
322050091	PORT CHARLOTTE	FL		07/07/2022	6.595	28,169	0	470,000
322050154	VANCOUVER	WA		06/09/2022	6.470	0	142,784	855,000
322050199	PORTLAND	OR		06/21/2022	6.970	0	36,960	3,355,000
322050345	GEORGETOWN	TX		06/09/2022	6.720	0	99,963	1,500,000
322050393	GEORGETOWN	TX		06/09/2022	6.720	0	90,739	1,600,000
322050409	PHOENIX	AZ		06/21/2022	6.970	0	546,292	4,850,000
322050443	GEORGETOWN	TX		06/09/2022	6.720	0	108,499	2,070,000
322050639	WINDERMERE	FL		06/09/2022	6.595	0	67,523	2,000,000
322050694	PORTLAND	OR		09/13/2022	7.750	211,663	0	2,750,000
322050730	PORTLAND	OR		06/21/2022	6.720	0	126,929	2,580,000
322050741	GEORGETOWN	TX		06/09/2022	6.720	0	63,860	1,700,000
322050790	GEORGETOWN	TX		06/09/2022	6.720	0	105,940	2,000,000
322050877	PALM BAY	FL		07/07/2022	6.595	24,133	0	415,000
322050898	CLEARFIELD	UT		06/21/2022	6.720	0	162,684	2,200,000
322050954	PALM BAY	FL		06/21/2022	6.595	0	16,228	362,000
322060007	VANCOUVER	WA		07/07/2022	6.470	66,804	0	1,050,000
322060119	BIG BEAR LAKE	CA		08/04/2022	7.960	184,168	0	2,600,000
322060131	PLACENTIA	CA		07/07/2022	6.725	381,234	0	1,565,000
322060177	PORTLAND	OR		08/04/2022	7.560	90,096	0	550,000
322060219	AUSTIN	TX		08/04/2022	7.310	114,954	0	1,780,000
322060264	MILL CREEK	WA		08/04/2022	7.560	500,956	0	4,705,000
322060325	HORSESHOE BAY	TX		08/04/2022	7.310	95,743	0	1,920,000
322060373	HORSESHOE BAY	TX		08/04/2022	7.310	92,839	0	1,800,000
322060399	PORTLAND	OR		08/04/2022	7.310	253,681	0	5,890,000
322060442	PLACENTIA	CA		08/30/2022	7.585	756,630	0	5,598,000
322060443	PETALUMA	CA		08/04/2022	7.185	1,233,205	0	7,105,000
322060461	STAR	ID		09/19/2022	7.625	196,242	0	930,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
322060483	PALM BAY	FL		09/19/2022	7.625	30,227	0	315,000
322060492	SAN BERNARDINO	CA		08/04/2022	7.560	126,063	0	525,000
322060611	MILL CREEK	WA		08/04/2022	7.560	500,737	0	4,705,000
322060648	STAR	ID		09/19/2022	7.625	159,743	0	845,000
322060737	STAR	ID		09/19/2022	7.625	168,356	0	835,000
322060775	STAR	ID		09/19/2022	7.625	236,731	0	970,000
322060780	PORTLAND	OR		08/04/2022	7.310	119,070	0	450,000
322060812	HORSESHOE BAY	TX		08/04/2022	7.310	96,398	0	1,260,000
322060858	CHARLOTTE	NC		09/13/2022	7.375	339,728	0	1,465,000
322060949	PHOENIX	AZ		07/07/2022	6.970	2,682,750	0	9,100,000
322070017	PETALUMA	CA		08/04/2022	7.310	201,857	0	3,750,000
322070066	PORTLAND	OR		09/19/2022	7.750	92,976	0	2,010,000
322070115	PORTLAND	OR		08/30/2022	7.585	1,412,040	0	4,810,000
322070132	PORTLAND	OR		09/13/2022	7.750	134,644	0	4,670,000
322070201	PALM BAY	FL		09/19/2022	7.625	43,989	0	350,000
322070289	PORTLAND	OR		09/19/2022	7.625	125,977	0	2,960,000
322070364	WEST RICHLAND	WA		09/19/2022	7.625	40,824	0	2,310,000
322070370	FRUITLAND	ID		09/13/2022	7.880	165,703	0	1,060,000
322070398	CASTLE ROCK	WA		09/19/2022	7.755	32,496	0	610,000
322070432	PORTLAND	OR		09/13/2022	7.625	240,059	0	4,150,000
322070479	HORSESHOE BAY	TX		09/19/2022	8.125	466,074	0	3,249,000
322070525	PORTLAND	OR		09/13/2022	7.750	156,162	0	4,330,000
322070528	PORTLAND	OR		09/13/2022	7.625	235,435	0	2,575,000
322070529	RIVERSIDE	CA		09/13/2022	7.750	170,251	0	860,000
322070553	PALM BAY	FL		09/19/2022	7.625	9,051	0	350,000
322070611	PORTLAND	OR		09/19/2022	7.625	125,977	0	2,960,000
322070752	PORTLAND	OR		09/13/2022	7.825	184,987	0	2,450,000
322070773	CASTLE ROCK	WA		09/19/2022	7.755	32,496	0	612,000
322070885	REDLANDS	CA		08/30/2022	7.835	139,650	0	500,000
322070924	PALM BAY	FL		09/19/2022	7.625	28,136	0	350,000
322070977	PALM BAY	FL		09/13/2022	7.625	27,905	0	405,000
322080062	BAKERSFIELD	CA		09/19/2022	7.875	456,624	0	5,300,000
322080072	PHOENIX	AZ		09/19/2022	7.875	405,405	0	1,890,000
322080718	BAKERSFIELD	CA		09/19/2022	7.875	292,723	0	4,240,000
322080819	BAKERSFIELD	CA		09/19/2022	7.875	331,960	0	4,780,000
322080940	AUSTIN	TX		09/19/2022	7.875	172,975	0	2,000,000
3300002745	TEANECK	NJ		11/19/2021	6.100	0	33,188	1,250,000
3300002897	JERSEY CITY	NJ		05/18/2021	6.349	0	126,547	2,000,000
3300002948	JERSEY CITY	NJ		06/08/2021	6.075	0	71,367	1,810,000
3300002956	NORTH BERGEN	NJ		06/21/2021	6.476	0	167,928	4,300,000
3300002981	SPRING VALLEY	NY		06/08/2021	6.400	0	63,615	2,100,000
3300002992	RENSSELAER	NY		07/02/2021	6.175	0	34,496	4,350,000
3300003052	PRINCETON	NJ		12/10/2021	6.195	0	79,749	1,035,000
3300003059	JERSEY CITY	NJ		07/02/2021	5.950	0	6,008	575,000
3300003082	LIVINGSTON	NJ		07/26/2021	6.325	0	60,805	1,300,000
3300003111	BROOKLYN	NY		08/25/2021	5.950	0	85,224	4,900,000
3300003134	ROSLYN	NY		08/09/2021	5.825	0	14,535	1,650,000
3300003149	WESTFIELD	NJ		07/02/2021	6.075	0	76,503	1,380,000
3300003152	NEPTUNE	NJ		02/16/2022	5.750	0	239,101	3,070,000
3300003159	ORANGE	NJ		07/13/2021	5.950	0	348,000	7,800,000
3300003180	BROOKLYN	NY		08/09/2021	5.950	0	189,585	6,000,000
3300003222	UNION CITY	NJ		09/13/2021	5.950	0	7,413	650,000
3300003237	BROOKLYN	NY		09/29/2022	6.846	135,176	0	12,400,000
3300003241	WAYNE	NJ		08/09/2021	5.950	0	83,237	1,500,000
3300003281	TOMS RIVER	NJ		11/01/2021	6.325	0	22,675	635,000
3300003282	BROOKLYN	NY		10/07/2021	5.950	0	294,867	3,050,000
3300003283	PISCATAWAY	NJ		09/13/2021	5.950	0	5,330	405,000
3300003287	TEANECK	NJ		11/19/2021	5.950	0	20,688	600,000
3300003308	NEWARK	NJ		10/07/2021	6.075	0	131,203	545,000
3300003313	ROSELLE PARK	NJ		11/19/2021	5.950	0	26,744	560,000
3300003320	JERSEY CITY	NJ		11/01/2021	5.950	0	19,913	950,000
3300003325	WESTFIELD	NJ		03/21/2022	6.075	0	56,396	950,000
3300003347	SPRING VALLEY	NY		12/29/2021	5.800	0	31,056	1,210,000
3300003352	SPRING VALLEY	NY		12/29/2021	5.800	0	30,669	1,210,000
3300003371	JERSEY CITY	NJ		03/03/2022	6.075	0	13,178	725,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3300003386	WESTFIELD	NJ		11/19/2021	5.825	0	11,434	985,000
3300003387	ESSEX FELLS	NJ		02/16/2022	5.825	0	64,535	2,300,000
3300003395	JERSEY CITY	NJ		01/18/2022	5.825	0	4,361	765,000
3300003419	LOS ANGELES	CA		11/19/2021	5.800	0	24,225	1,250,000
3300003460	MONTCLAIR	NJ		12/10/2021	5.825	0	14,729	1,465,000
3300003462	JERSEY CITY	NJ		03/31/2022	5.950	0	74,996	2,250,000
3300003472	DOVER	NJ		03/21/2022	5.750	0	12,888	445,000
3300003473	WESTFIELD	NJ		01/18/2022	5.825	0	32,898	1,600,000
3300003511	NEWARK	NJ		02/02/2022	5.975	0	26,357	550,000
3300003536	PARAMUS	NJ		03/09/2022	5.750	0	135,660	1,650,000
3300003552	WAYNE	NJ		03/21/2022	5.950	0	10,126	1,450,000
3300003582	HOPATCONG	NJ		03/31/2022	5.875	0	12,549	390,000
3300003626	NEW SQUARE	NY		05/17/2022	5.950	0	56,565	1,750,000
3300003652	MONTCLAIR	NJ		03/31/2022	5.950	0	18,585	1,275,000
3300003656	LONG BRANCH	NJ		03/31/2022	5.825	0	10,548	505,000
3300003657	RIVER EDGE	NJ		03/09/2022	5.750	0	77,568	1,270,000
3300003663	NEW YORK	NY		04/27/2022	5.950	0	68,993	2,950,000
3300003667	SCOTCH PLAINS	NJ		05/17/2022	6.075	0	50,848	1,300,000
3300003672	DENVILLE	NJ		03/03/2022	5.750	0	24,419	1,000,000
3300003677	BALTIMORE	MD		05/26/2022	6.350	0	75,437	1,080,000
3300003693	BROOKLYN	NY		03/31/2022	5.825	0	96,110	1,500,000
3300003714	NEWARK	NJ		06/23/2022	6.075	0	56,565	800,000
3300003724	CAMDEN	NJ		05/17/2022	6.325	0	12,888	670,000
3300003733	BAYONNE	NJ		05/17/2022	6.075	0	10,073	550,000
3300003734	PHILADELPHIA	PA		06/23/2022	6.200	0	31,754	510,000
3300003739	POMPTON LAKES	NJ		04/27/2022	6.075	0	10,271	529,000
3300003743	JERSEY CITY	NJ		05/17/2022	6.075	0	28,925	675,000
3300003745	JERSEY CITY	NJ		05/26/2022	6.075	0	2,423	400,000
3300003749	BROOKLYN	NY		07/07/2022	6.283	434,209	0	1,400,000
3300003755	RIVER EDGE	NJ		05/17/2022	5.750	0	148,635	1,270,000
3300003760	CHICAGO	IL		06/23/2022	6.200	0	59,351	3,000,000
3300003763	CHICAGO	IL		07/28/2022	6.318	1,162,800	0	4,550,000
3300003777	BELLEVILLE	NJ		06/10/2022	6.100	0	9,801	520,000
3300003790	TEANECK	NJ		06/23/2022	6.075	0	11,090	585,000
3300003791	JERSEY CITY	NJ		06/23/2022	6.075	0	9,491	260,000
3300003794	BAYONNE	NJ		08/24/2022	6.736	197,676	0	680,000
3300003795	CLIFTON	NJ		06/23/2022	6.195	0	62,060	650,000
3300003796	BROOKLYN	NY		06/10/2022	6.200	0	61,047	7,050,000
3300003810	CRANFORD	NJ		06/10/2022	6.325	0	40,000	835,000
3300003812	HILLSIDE	NJ		07/07/2022	6.533	140,020	0	475,000
3300003823	SADDLE BROOK	NJ		06/10/2022	5.850	0	48,460	800,000
3300003824	EATONTOWN	NJ		06/10/2022	6.350	0	11,192	640,000
3300003828	BERGENFIELD	NJ		06/10/2022	6.325	0	10,073	540,000
3300003845	BROOKLYN	NY		08/24/2022	6.616	169,575	0	4,650,000
3300003847	ADELPHIA	NJ		06/23/2022	6.575	0	8,886	530,000
3300003855	IRVINGTON	NJ		08/24/2022	6.491	24,225	0	2,075,000
3300003861	WEST ORANGE	NJ		08/24/2022	6.741	125,970	0	520,000
3300003869	JERSEY CITY	NJ		06/23/2022	6.075	0	17,297	1,100,000
3300003876	PATERSON	NJ		07/28/2022	6.368	111,435	0	470,000
3300003879	SUMMIT	NJ		07/07/2022	6.408	224,323	0	1,295,000
3300003895	LOS ANGELES	CA		08/12/2022	6.484	982,081	0	3,660,000
3300003903	PARAMUS	NJ		08/12/2022	6.459	526,651	0	1,800,000
3300003912	JERSEY CITY	NJ		07/28/2022	6.243	474,810	0	1,540,000
3300003913	HUNTINGTON STATION	NY		08/24/2022	7.491	145,350	0	450,000
3300003921	PARAMUS	NJ		07/28/2022	6.168	195,254	0	1,845,000
3300003935	HASBROUCK HEIGHTS	NJ		08/24/2022	6.466	196,222	0	1,200,000
3300003988	PARAMUS	NJ		08/24/2022	6.916	156,009	0	1,100,000
3300004037	JERSEY CITY	NJ		09/29/2022	7.096	473,114	0	1,810,000
3310015764	LA PLATA	MD		08/08/2022	6.550	104,774	0	354,000
3310021288	SEMINOLE	FL		08/01/2022	7.500	103,762	0	675,000
3310021739	BIG SPRING	TX		09/22/2021	7.250	0	141,636	10,500,000
3310022812	ORLANDO	FL		09/28/2021	7.158	0	56,891	610,000
3310023071	PLAINFIELD	NJ		10/22/2021	7.213	0	6,734	475,000
3310024200	JERSEY CITY	NJ		09/28/2021	6.783	0	53,020	625,000
3310024429	PHILADELPHIA	PA		12/16/2021	7.722	0	9,124	485,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310024464	PHILADELPHIA	PA		10/14/2021	6.658	0	3,256	140,000
3310024553	BALDWIN	NY		10/22/2021	6.300	0	3,861	630,000
3310024738	FOLSOM	CA		09/28/2021	6.438	0	53,690	1,600,000
3310024739	CAMERON PARK	CA		10/14/2021	6.438	0	47,692	1,100,000
3310024886	ROCKPORT	TX		10/27/2021	5.210	0	20,250	4,890,000
3310025275	PERTH AMBOY	NJ		11/12/2021	7.040	0	9,504	310,000
3310025343	HEWITT	NJ		10/14/2021	6.648	0	83,524	4,125,000
3310025467	PITTSBURGH	PA		10/22/2021	6.800	0	3,475	285,000
3310025489	COLUMBUS	OH		09/28/2021	7.163	0	11,964	336,000
3310025555	NEWARK	NJ		02/11/2022	7.010	0	7,603	500,000
3310025714	SCRANTON	PA		09/28/2021	7.038	0	4,811	195,000
3310025722	NEW HAVEN	CT		10/14/2021	6.663	0	20,592	525,000
3310025775	LANCASTER	TX		03/17/2022	7.670	0	46,734	345,000
3310025804	BAYONNE	NJ		02/07/2022	7.050	0	5,346	790,000
3310026002	COLTON	CA		11/18/2021	6.550	0	8,882	520,000
3310026012	BRIDGEHAMPTON	NY		10/14/2021	6.667	0	67,146	3,500,000
3310026091	BALTIMORE	MD		10/22/2021	6.840	0	10,454	282,000
3310026117	EAST ORANGE	NJ		10/22/2021	5.847	0	3,554	497,000
3310026242	METAIRIE	LA		10/14/2021	7.038	0	7,265	950,000
3310026293	ST. PETERSBURG	FL		09/28/2021	6.413	0	12,070	485,000
3310026353	CHICAGO	IL		11/18/2021	6.800	0	792	202,000
3310026405	MASTIC BEACH	NY		11/18/2021	5.847	0	12,118	375,000
3310026458	CALUMET CITY	IL		11/12/2021	6.190	0	1,749	225,000
3310026512	PHILADELPHIA	PA		11/18/2021	9.450	0	6,848	142,000
3310026523	PLAINFIELD	NJ		12/16/2021	6.980	0	22,936	725,000
3310026531	LIVINGSTON	NJ		10/22/2021	5.700	0	150,480	1,350,000
3310026600	OAKLAND	NJ		08/08/2022	7.500	115,703	0	502,000
3310026645	NORTHBRIDGE	MA		11/29/2021	6.800	0	2,218	443,000
3310026655	OBERLIN	OH		11/12/2021	7.300	0	4,302	183,000
3310026740	DETROIT	MI		10/14/2021	6.733	0	2,901	160,000
3310026746	FRANKLIN TOWNSHIP	NJ		10/14/2021	6.733	0	14,712	608,000
3310026805	PATERSON	NJ		10/22/2021	5.945	0	5,642	477,000
3310026835	HOBOKEN	NJ		10/14/2021	6.163	0	62,097	1,950,000
3310026867	CHICAGO	IL		11/29/2021	6.550	0	26,178	545,000
3310026873	CHICAGO	IL		12/16/2021	7.475	0	8,086	245,000
3310026960	DETROIT	MI		11/29/2021	5.850	0	8,144	230,000
3310026986	BERGENFIELD	NJ		10/22/2021	5.980	0	14,746	660,000
3310027056	NEWARK	NJ		10/22/2021	5.980	0	2,513	585,000
3310027084	SMITHTOWN	NY		01/31/2022	6.060	0	142,353	861,000
3310027135	WASHINGTON	DC		10/22/2021	7.550	0	72,230	1,230,000
3310027156	AKRON	AL		01/11/2022	8.050	0	6,110	215,000
3310027370	MORGANVILLE	NJ		05/19/2022	6.490	0	16,038	685,000
3310027375	MILWAUKEE	WI		01/11/2022	6.050	0	3,796	116,000
3310027489	CHICAGO	IL		11/18/2021	6.190	0	10,908	270,000
3310027496	INDIANAPOLIS	IN		11/18/2021	5.700	0	1,770	225,000
3310027672	ROOSEVELT	NY		11/18/2021	6.059	0	19,008	550,000
3310027687	COTTONWOOD HEIGHTS	UT		11/18/2021	5.350	0	11,939	671,000
3310027741	LYONS	IL		11/29/2021	6.190	0	4,400	350,000
3310027747	DETROIT	MI		11/12/2021	6.190	0	3,227	330,000
3310027780	NEW HAVEN	CT		02/11/2022	5.441	0	10,098	375,000
3310027804	PLAINFIELD	NJ		11/29/2021	7.050	0	3,881	700,000
3310027897	MARRERO	LA		04/14/2022	6.060	0	6,219	232,000
3310027990	BELLEVUE	WA		03/09/2022	8.040	0	11,088	2,720,000
3310028029	PISCATAWAY	NJ		12/16/2021	6.445	0	792	440,000
3310028051	DEMAREST	NJ		12/16/2021	5.297	0	70,123	1,760,000
3310028082	SOMERVILLE	NJ		03/09/2022	7.050	0	13,686	490,000
3310028144	WANTAGE	NJ		12/16/2021	6.970	0	1,437	270,000
3310028146	DETROIT	MI		11/29/2021	6.520	0	9,773	195,000
3310028212	CHESTER	NJ		01/05/2022	6.800	0	69,260	1,350,000
3310028224	PHILADELPHIA	PA		12/16/2021	5.990	0	4,435	235,000
3310028249	TAMPA	FL		11/18/2021	6.690	0	7,771	250,000
3310028254	CHICAGO	IL		04/29/2022	6.190	0	21,750	375,000
3310028346	FORT LEE	NJ		11/18/2021	5.980	0	16,216	1,305,000
3310028376	IRVINGTON	NJ		02/07/2022	6.800	0	1,322	324,000
3310028428	BELLMAWR	NJ		12/16/2021	6.732	0	16,673	265,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310028753	PHILADELPHIA	PA		02/11/2022	6.050	0	8,067	220,000
3310028786	CHICAGO	IL		12/28/2021	5.983	0	22,413	290,000
3310028805	SAN JOSE	CA		12/16/2021	5.297	0	1,010	1,100,000
3310028842	GAINESVILLE	FL		01/31/2022	5.000	0	54,529	2,700,000
3310028852	SALISBURY	MD		01/11/2022	7.300	0	12,096	159,500
3310028867	HEWITT	NJ		12/16/2021	6.970	0	3,552	260,000
3310028961	CORONA DEL MAR	CA		01/05/2022	5.350	0	9,878	10,450,000
3310028966	NEW HAVEN	CT		07/14/2022	7.050	81,378	0	290,000
3310029032	CHICAGO	IL		01/31/2022	6.170	0	3,881	265,000
3310029071	MONACA	PA		03/09/2022	6.043	0	5,974	220,000
3310029083	CHICAGO	IL		12/28/2021	6.128	0	5,004	305,000
3310029117	WATERBURY	CT		03/17/2022	6.800	0	2,784	175,000
3310029129	HILLSIDE	NJ		11/29/2021	5.690	0	3,299	501,000
3310029142	PATERSON	NJ		05/19/2022	7.800	0	21,899	550,000
3310029158	ATLANTA	GA		12/16/2021	5.983	0	2,972	340,000
3310029185	CHICAGO	IL		01/05/2022	6.043	0	24,624	225,500
3310029235	ELIZABETH	NJ		01/11/2022	6.490	0	34,254	930,000
3310029275	TULSA	OK		01/05/2022	6.520	0	4,827	325,000
3310029395	SAG HARBOR	NY		02/07/2022	5.350	0	102,960	1,500,000
3310029435	MILWAUKEE	WI		12/16/2021	6.673	0	7,647	140,000
3310029481	INDIANAPOLIS	IN		12/16/2021	6.098	0	12,037	202,000
3310029500	BELLEAIR	FL		03/09/2022	5.700	0	94,904	1,400,000
3310029519	CAPITOL HEIGHTS	MD		12/16/2021	6.485	0	13,860	345,000
3310029520	CAPITOL HEIGHTS	MD		12/16/2021	6.485	0	3,802	325,000
3310029587	BLOOMFIELD	CT		06/29/2022	6.550	0	10,620	235,000
3310029597	PHILADELPHIA	PA		02/07/2022	6.050	0	12,672	320,000
3310029672	CHICAGO	IL		01/31/2022	5.343	0	13,416	2,050,000
3310029676	BEAVERDAM LAKE-SALIS	NY		02/25/2022	5.700	0	13,721	392,000
3310029721	WILMINGTON	DE		01/11/2022	7.010	0	13,094	190,000
3310029735	WEST CALDWELL	NJ		12/28/2021	5.990	0	4,993	685,000
3310029776	LIVINGSTON	NJ		12/28/2021	5.297	0	63,083	1,175,000
3310029780	ST. LOUIS	MO		01/11/2022	7.040	0	20,837	170,000
3310029979	FAIR OAKS	CA		06/23/2022	5.665	0	23,097	1,340,000
3310030029	PERTH AMBOY	NJ		02/07/2022	7.050	0	6,167	541,000
3310030049	SCARSDALE	NY		03/09/2022	5.980	0	22,638	1,150,000
3310030056	SALT LAKE CITY	UT		01/11/2022	7.050	0	5,267	715,000
3310030103	MONTCLAIR	NJ		04/01/2022	6.800	0	17,008	1,473,000
3310030277	LITTLE FALLS	NJ		01/11/2022	6.690	0	12,400	475,000
3310030298	BAKERSFIELD	CA		04/20/2022	7.050	0	25,485	325,000
3310030356	WINTER SPRINGS	FL		02/25/2022	5.350	0	20,756	479,000
3310030357	NORTH CHARLESTON	SC		02/18/2022	5.175	0	204,376	11,000,000
3310030380	HEBER CITY	UT		02/11/2022	5.525	0	83,160	2,100,000
3310030417	BALTIMORE	MD		02/25/2022	7.050	0	3,008	425,000
3310030443	OAKLAND	CA		02/25/2022	5.700	0	89,615	2,483,000
3310030464	BROOKLYN	NY		02/07/2022	5.700	0	10,621	7,069,000
3310030489	YUCCA VALLEY	CA		01/31/2022	5.350	0	8,116	740,000
3310030695	CITY OF ORANGE	NJ		01/31/2022	5.350	0	3,802	675,000
3310030740	FAR ROCKAWAY	NY		01/11/2022	6.029	0	23,364	730,000
3310030795	HAZLET	NJ		02/25/2022	7.050	0	16,188	498,000
3310030892	JERSEY CITY	NJ		02/11/2022	6.070	0	15,563	1,015,000
3310030895	TARBORO	NC		02/25/2022	5.840	0	4,574	141,000
3310030927	DAVIDSONVILLE	MD		01/31/2022	5.840	0	5,700	897,000
3310030938	ATLANTA	GA		02/11/2022	5.616	0	4,208	450,000
3310030979	EAST ORANGE	NJ		02/18/2022	6.043	0	59,858	5,680,000
3310031066	ALBANY	NY		06/07/2022	5.343	0	30,551	3,425,000
3310031086	GOSHEN	NY		01/31/2022	6.050	0	11,071	733,000
3310031089	CHARLOTTE	NC		01/31/2022	7.550	0	44,912	850,000
3310031111	VAILS GATE	NY		02/18/2022	5.350	0	12,638	345,000
3310031129	QUEENS	NY		02/25/2022	5.819	0	8,821	775,000
3310031134	PHILADELPHIA	PA		04/20/2022	8.400	0	20,541	295,000
3310031170	CHICAGO	IL		01/31/2022	6.190	0	5,066	264,000
3310031216	NEWARK	NJ		08/16/2022	6.050	87,808	0	425,000
3310031257	SCRANTON	PA		02/25/2022	6.800	0	14,462	160,000
3310031291	WINSTED	CT		03/17/2022	6.050	0	12,703	315,000
3310031419	TUCSON	AZ		03/17/2022	6.050	0	60,224	1,900,000

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3310031430	PHILLIPSBURG	NJ		03/09/2022	6.050	0	4,356	230,000
3310031453	CHICAGO	IL		02/07/2022	6.190	0	3,203	170,000
3310031477	WYANDOTTE	MI		04/29/2022	6.050	0	1,155	172,000
3310031518	CHATTANOOGA	TN		04/20/2022	7.050	0	15,473	225,000
3310031600	MERIDEN	CT		01/31/2022	6.060	0	8,128	270,000
3310031608	IRVINGTON	NJ		03/09/2022	6.050	0	2,703	500,000
3310031691	GIBSONVILLE	NC		02/11/2022	5.700	0	6,318	155,000
3310031742	VENTNOR CITY	NJ		04/20/2022	6.050	0	10,897	600,000
3310031783	WASHINGTON	DC		02/25/2022	6.050	0	3,817	600,000
3310031806	FRANKLINVILLE	NJ		02/25/2022	6.550	0	8,325	258,000
3310031821	FORKED RIVER	NJ		03/09/2022	6.800	0	39,355	460,000
3310031841	CHICAGO	IL		02/07/2022	6.550	0	4,883	520,000
3310031847	ST. PETERSBURG	FL		02/11/2022	5.700	0	38,756	680,000
3310031856	TINTON FALLS	NJ		02/18/2022	6.060	0	14,810	464,000
3310031865	ROSELLE	NJ		02/11/2022	6.490	0	10,930	565,000
3310031872	PAGOSA SPRINGS	CO		05/19/2022	6.050	0	153,371	2,060,000
3310031882	OCEAN VIEW	DE		02/25/2022	7.040	0	5,762	375,000
3310031899	SAN ANTONIO	TX		02/25/2022	6.840	0	5,534	210,000
3310031925	LIVINGSTON	NJ		02/07/2022	6.043	0	79,969	1,265,000
3310031931	BRIDGEPORT	CT		03/09/2022	7.050	0	14,850	375,000
3310031997	IRVINGTON	NJ		04/01/2022	6.050	0	10,692	275,000
3310032015	CHICAGO	IL		03/09/2022	8.040	0	2,623	246,000
3310032057	BALTIMORE	MD		02/18/2022	7.050	0	5,702	200,000
3310032073	EAST HAMPTON	NY		02/18/2022	6.050	0	17,642	1,800,000
3310032125	BALTIMORE	MD		02/18/2022	8.050	0	3,371	210,000
3310032150	HOPEDALE	MA		02/18/2022	6.050	0	47,520	1,050,000
3310032204	CHICAGO	IL		02/25/2022	6.800	0	5,683	210,000
3310032274	PLAINFIELD	NJ		03/17/2022	6.690	0	16,191	500,000
3310032293	CHICAGO	IL		03/09/2022	5.350	0	4,261	400,000
3310032334	BLOOMFIELD	NJ		03/22/2022	5.525	0	11,476	1,240,000
3310032402	GREENSBORO	NC		03/22/2022	5.000	0	11,876	5,000,000
3310032429	DETROIT	MI		03/09/2022	6.190	0	5,128	325,000
3310032442	SANTA CLARA	CA		04/08/2022	5.616	0	4,244	2,365,000
3310032449	CHICAGO	IL		03/09/2022	6.190	0	4,514	260,000
3310032474	CHATTANOOGA	TN		04/01/2022	7.050	0	3,882	360,000
3310032520	WATERBURY	CT		08/16/2022	8.589	62,726	0	250,000
3310032537	LIVINGSTON	NJ		04/01/2022	5.525	0	65,934	1,225,000
3310032579	CLEVELAND	OH		06/15/2022	6.060	0	1,682	158,000
3310032662	KEANSBURG	NJ		03/09/2022	5.000	0	47,027	7,900,000
3310032756	NEPTUNE	NJ		07/14/2022	6.300	72,765	0	391,000
3310032775	WASHINGTON TOWNSHIP	NJ		04/01/2022	5.945	0	22,139	525,000
3310032781	GLEN MILLS	PA		05/19/2022	7.050	0	37,145	2,350,000
3310032788	GROSSE POINTE WOODS	MI		03/09/2022	6.043	0	16,988	425,000
3310032822	SHREVEPORT	LA		03/17/2022	7.010	0	23,862	230,000
3310032834	BOCA RATON	FL		03/09/2022	6.550	0	145,587	3,700,000
3310032881	NATICK	MA		04/29/2022	6.050	0	68,112	1,250,000
3310032899	CHARLOTTE	NC		03/09/2022	7.300	0	33,479	1,300,000
3310032939	MAITLAND	FL		03/09/2022	6.550	0	24,829	525,000
3310032948	POTTSTOWN	PA		04/29/2022	7.800	0	11,642	275,000
3310032951	CALDWELL	NJ		07/07/2022	5.686	186,140	0	1,550,000
3310032973	KUNKLETOWN	PA		03/09/2022	6.510	0	12,035	292,000
3310032988	LIVINGSTON	NJ		06/15/2022	5.875	0	49,896	1,425,000
3310033048	SOUTHBRIDGE	MA		03/09/2022	6.550	0	9,681	340,000
3310033067	PHILADELPHIA	PA		03/17/2022	8.134	0	23,319	700,000
3310033077	HOUSTON	TX		03/22/2022	6.050	0	9,523	680,000
3310033093	PINE BUSH	NY		04/01/2022	6.490	0	67,503	530,000
3310033098	DETROIT	MI		03/09/2022	6.600	0	2,143	208,000
3310033134	PHILADELPHIA	PA		03/09/2022	6.340	0	5,425	429,000
3310033150	ENCINO	CA		03/22/2022	5.700	0	79,965	3,200,000
3310033180	MASTIC BEACH	NY		04/29/2022	6.560	0	16,680	450,000
3310033230	HAMDEN	CT		05/19/2022	7.050	0	17,553	370,000
3310033248	LENOIR	NC		08/08/2022	7.500	59,400	0	290,000
3310033263	MILFORD	PA		04/01/2022	6.940	0	21,289	230,000
3310033283	STRATFORD	CT		03/17/2022	6.050	0	11,428	390,000
3310033295	CHICAGO	IL		04/01/2022	6.050	0	25,234	270,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310033337	SHERBORN	MA		04/29/2022	6.043	0	77,527	1,400,000
3310033345	DEERFIELD BEACH	FL		04/08/2022	6.050	0	87,041	3,500,000
3310033371	BRIDGEPORT	CT		03/17/2022	5.350	0	20,275	315,000
3310033373	BRIDGEPORT	CT		03/17/2022	5.350	0	5,702	315,000
3310033391	ROSLYN HEIGHTS	NY		04/01/2022	6.090	0	56,437	1,559,500
3310033467	NEWARK	NJ		03/22/2022	6.310	0	37,767	600,000
3310033511	NUTLEY	NJ		04/08/2022	6.300	0	39,751	630,000
3310033536	ROCHESTER	NY		04/20/2022	6.550	0	821	95,000
3310033542	MOUNT SINAI	NY		07/07/2022	5.987	136,606	0	540,500
3310033549	DETROIT	MI		03/09/2022	6.050	0	2,582	155,000
3310033552	POMONA	NY		04/01/2022	5.700	0	65,558	925,000
3310033576	MERIDEN	CT		09/08/2022	6.050	25,740	0	198,000
3310033605	CHICAGO	IL		03/17/2022	6.550	0	5,898	450,000
3310033608	CHICAGO	IL		06/07/2022	6.050	0	12,688	545,000
3310033612	WASHINGTON	DC		03/17/2022	5.917	0	65,905	1,300,000
3310033619	PALM SPRINGS	CA		04/01/2022	5.770	0	9,138	1,160,000
3310033632	CHICAGO	IL		04/08/2022	6.690	0	6,873	340,000
3310033748	PHILADELPHIA	PA		04/29/2022	8.309	0	42,586	660,000
3310033754	TRENTON	NJ		08/08/2022	8.330	42,372	0	230,000
3310033805	MAYWOOD	IL		04/20/2022	6.050	0	32,838	400,000
3310033814	LANDING	NJ		03/22/2022	6.690	0	5,934	385,000
3310033840	SOUTH RICHMOND HILL	NY		04/29/2022	6.250	0	9,563	950,000
3310033858	MONTVILLE	NJ		03/17/2022	5.700	0	7,408	853,000
3310033917	EAST ROCKAWAY	NY		04/29/2022	6.043	0	117,256	4,225,000
3310033934	PHILADELPHIA	PA		03/17/2022	6.780	0	11,576	185,000
3310033937	LIVINGSTON	NJ		04/01/2022	5.525	0	107,910	1,950,000
3310034021	DOLTON	IL		04/20/2022	8.040	0	4,328	175,000
3310034026	HAZLET	NJ		07/07/2022	6.450	139,055	0	485,000
3310034068	LEHIGH ACRES	FL		05/19/2022	6.760	0	47,888	329,000
3310034079	MILFORD	DE		04/08/2022	6.800	0	78,224	900,000
3310034096	LEHIGH ACRES	FL		05/19/2022	6.490	0	49,140	329,000
3310034097	LEHIGH ACRES	FL		05/19/2022	6.490	0	52,232	329,000
3310034098	LEHIGH ACRES	FL		05/19/2022	6.490	0	49,822	329,000
3310034128	HIGHLAND PARK	NJ		03/22/2022	6.490	0	8,118	620,000
3310034159	OAKLAND	NJ		04/29/2022	5.700	0	15,192	995,000
3310034162	HUNTINGTON STATION	NY		04/01/2022	6.330	0	6,212	562,000
3310034163	SULPHUR SPRINGS	TX		04/01/2022	6.560	0	2,970	125,000
3310034194	MAHWAH	NJ		06/15/2022	6.050	0	14,355	898,000
3310034206	CHICAGO	IL		04/20/2022	6.450	0	7,861	280,000
3310034227	MEMPHIS	TN		08/26/2022	7.800	346,005	0	2,300,000
3310034294	DETROIT	MI		04/20/2022	6.480	0	4,993	130,000
3310034295	MEMPHIS	TN		06/15/2022	6.390	0	2,955	117,000
3310034309	CONGERS	NY		04/29/2022	5.875	0	5,494	600,000
3310034343	CHICAGO	IL		04/20/2022	5.875	0	5,663	275,000
3310034346	PHILADELPHIA	PA		06/15/2022	6.800	0	12,754	240,000
3310034388	CHICAGO	IL		04/01/2022	6.690	0	9,278	460,000
3310034448	DETROIT	MI		09/08/2022	8.519	8,910	0	135,000
3310034450	SOMERSET	NJ		04/08/2022	7.040	0	8,910	520,000
3310034467	CLEARWATER	FL		04/01/2022	6.550	0	10,147	485,000
3310034480	PLEASANT VALLEY	NY		04/29/2022	6.590	0	42,625	950,000
3310034482	INDIANAPOLIS	IN		06/15/2022	5.700	0	2,336	230,000
3310034501	EAST LANSING	MI		04/29/2022	6.330	0	5,146	430,000
3310034535	HEWLETT	NY		05/19/2022	5.875	0	59,265	1,150,000
3310034568	MASSAPEQUA	NY		04/14/2022	5.966	0	55,278	920,000
3310034606	BRANCHVILLE	NJ		08/16/2022	6.690	30,029	0	414,000
3310034637	NEWARK	NJ		08/16/2022	6.790	104,346	0	485,000
3310034655	EAST PATCHOGUE	NY		04/08/2022	6.440	0	1,048	558,000
3310034677	METAIRIE	LA		06/29/2022	6.050	0	30,314	405,000
3310034696	DAYTON	OH		09/08/2022	6.320	30,096	0	200,000
3310034699	PLAINFIELD	NJ		04/14/2022	6.310	0	2,495	485,000
3310034716	HARTFORD	CT		07/07/2022	5.343	844,925	0	3,870,000
3310034741	HARTFORD	CT		07/07/2022	5.343	566,280	0	2,490,000
3310034784	WYANDANCH	NY		04/08/2022	6.100	0	15,159	410,000
3310034795	BROOKLYN	NY		07/07/2022	5.693	391,248	0	1,875,000
3310034820	ATLANTIC CITY	NJ		05/19/2022	6.690	0	1,303	167,000

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3310034823	PLAINFIELD	NJ		07/25/2022	7.050	178,200	0	630,000
3310034824	PLAINFIELD	NJ		07/14/2022	7.050	213,840	0	725,000
3310034870	LINCOLN PARK	NJ		04/14/2022	6.440	0	15,840	525,000
3310034884	BALTIMORE	MD		06/29/2022	5.840	0	20,888	390,000
3310034892	BALTIMORE	MD		04/29/2022	6.050	0	12,362	300,000
3310034902	WALDEN	NY		06/15/2022	5.686	0	27,547	315,000
3310034946	WEST ORANGE	NJ		05/19/2022	6.050	0	36,243	740,000
3310034948	POUGHKEEPSIE	NY		08/01/2022	5.875	348,480	0	1,500,000
3310034953	DAYTON	OH		04/14/2022	6.690	0	9,692	200,000
3310034977	LYNCHBURG	VA		05/19/2022	6.790	0	6,308	182,000
3310034991	CHICAGO	IL		07/07/2022	5.875	899,910	0	5,500,000
3310034995	JAMAICA	NY		07/07/2022	6.029	240,669	0	1,125,000
3310034999	SHAWNEE	OK		07/14/2022	7.040	18,374	0	160,000
3310035012	CHICAGO	IL		06/15/2022	5.875	0	30,413	410,000
3310035014	BRIDGEPORT	CT		05/19/2022	6.050	0	13,214	390,000
3310035029	PHILADELPHIA	PA		06/15/2022	7.300	0	9,979	229,000
3310035079	LOS ANGELES	CA		08/16/2022	5.686	52,124	0	1,525,000
3310035096	JEFFERSON	NJ		04/20/2022	6.690	0	17,197	290,000
3310035097	EAST ORANGE	NJ		06/14/2022	6.043	0	118,065	21,425,000
3310035114	MONTCLAIR	NJ		05/19/2022	5.875	0	6,879	925,000
3310035135	MARKHAM	IL		05/19/2022	6.690	0	3,861	190,000
3310035163	AVON	CT		05/19/2022	7.300	0	10,296	380,000
3310035204	CHICAGO	IL		05/19/2022	6.790	0	25,344	259,000
3310035239	BLOOMFIELD	NJ		06/15/2022	7.050	0	17,113	478,000
3310035246	ATLANTIC CITY	NJ		09/28/2022	6.690	62,370	0	260,000
3310035263	CHICAGO	IL		04/29/2022	7.050	0	16,513	550,000
3310035269	KEARNY	NJ		04/29/2022	6.290	0	29,700	550,000
3310035292	CHICAGO	IL		04/29/2022	6.690	0	12,609	380,000
3310035306	LINDENHURST	NY		04/29/2022	6.050	0	13,860	625,000
3310035326	WOOSTER	OH		06/07/2022	5.700	0	98,406	3,500,000
3310035330	OAKLAND	CA		04/29/2022	5.700	0	52,323	2,011,000
3310035339	NORTH ADAMS	MA		08/26/2022	6.050	18,976	0	144,000
3310035359	MIDLOTHIAN	IL		09/08/2022	6.300	362,340	0	1,450,000
3310035367	CATSKILL	NY		07/25/2022	6.760	52,866	0	275,000
3310035397	ST. PETERSBURG	FL		05/19/2022	6.800	0	17,039	338,000
3310035402	WATERBURY	CT		05/19/2022	7.050	0	5,406	190,000
3310035423	CHICAGO	IL		04/29/2022	6.690	0	10,549	430,000
3310035449	PATERSON	NJ		08/01/2022	7.300	77,200	0	423,000
3310035451	CHICAGO	IL		06/07/2022	6.480	0	6,192	350,000
3310035454	DIX HILLS	NY		08/01/2022	6.100	230,003	0	905,000
3310035517	PANAMA CITY	FL		07/07/2022	5.861	81,180	0	327,000
3310035528	NUTLEY	NJ		04/29/2022	5.861	0	5,490	575,000
3310035547	LOUISVILLE	KY		04/29/2022	6.690	0	7,681	115,000
3310035549	WEST PALM BEACH	FL		06/07/2022	7.050	0	1,235	290,000
3310035619	PHILADELPHIA	PA		05/19/2022	7.550	0	2,495	225,000
3310035656	WASHINGTON	DC		07/07/2022	6.050	411,675	0	1,850,000
3310035668	UNION	NJ		05/19/2022	6.690	0	27,441	500,000
3310035671	BRONX	NY		06/15/2022	5.700	0	5,920	1,250,000
3310035680	YONKERS	NY		08/08/2022	6.043	848,398	0	4,500,000
3310035685	MEDFORD	NY		06/29/2022	6.029	0	16,236	550,000
3310035689	PATCHOGUE	NY		06/15/2022	6.300	0	10,692	390,000
3310035691	COLUMBUS	OH		05/19/2022	6.300	0	6,564	256,000
3310035737	EAST ORANGE	NJ		06/15/2022	5.343	0	29,898	4,400,000
3310035747	LONG BRANCH	NJ		06/15/2022	6.760	0	116,820	1,050,000
3310035758	LANDING	NJ		06/15/2022	5.791	0	9,725	380,000
3310035761	BROOKLYN	NY		06/23/2022	6.430	0	101,685	2,195,000
3310035768	BRONX	NY		06/29/2022	5.868	0	64,459	1,185,000
3310035775	NEW BRITAIN	CT		07/14/2022	5.343	487,080	0	2,200,000
3310035783	CHICAGO	IL		06/29/2022	6.920	0	5,148	317,000
3310035798	PLATTEKILL	NY		06/07/2022	5.889	0	61,002	525,000
3310035821	PLATTEKILL	NY		06/07/2022	5.889	0	22,660	540,000
3310035822	PLATTEKILL	NY		06/07/2022	5.889	0	77,401	520,000
3310035833	WEST NEW YORK	NJ		06/15/2022	6.290	0	11,543	760,000
3310035856	EDEN	NC		06/07/2022	7.300	0	19,741	140,000
3310035877	BROOKLYN	NY		08/26/2022	6.550	1,188,000	0	5,250,000

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3310035890	SOUND BEACH	NY		06/15/2022	6.180	0	28,116	410,000
3310035902	MAPLEWOOD	NJ		05/19/2022	6.810	0	16,013	245,000
3310035923	ELMSFORD	NY		06/15/2022	5.700	0	3,168	575,000
3310035927	PORT JERVIS	NY		06/07/2022	7.020	0	25,137	335,000
3310035933	MILFORD	PA		08/08/2022	7.020	19,013	0	370,000
3310035935	CARMEL HAMLET	NY		06/15/2022	7.020	0	91,397	900,000
3310035969	JAMAICA	NY		08/08/2022	6.400	73,953	0	850,000
3310035973	MCKEESPORT	PA		07/07/2022	5.875	265,837	0	936,500
3310035976	MILLBURN	NJ		07/25/2022	5.854	268,884	0	1,535,000
3310035985	TAMPA	FL		05/19/2022	6.043	0	77,220	1,500,000
3310036020	HOUSTON	TX		07/07/2022	6.050	7,870	0	418,000
3310036021	HOUSTON	TX		07/07/2022	6.050	7,870	0	418,000
3310036025	CORAM	NY		06/15/2022	6.450	0	8,118	560,000
3310036044	SOUTHBURY	CT		06/15/2022	6.300	0	14,296	345,000
3310036068	ST. LOUIS	MO		06/23/2022	6.015	0	15,187	300,000
3310036076	OAK LAWN	IL		06/23/2022	7.050	0	28,594	325,000
3310036093	GLEN COVE	NY		06/15/2022	6.320	0	2,376	689,000
3310036096	BIG SPRING	TX		06/23/2022	7.050	0	6,459	172,000
3310036097	COOPER CITY	FL		05/19/2022	7.050	0	9,900	800,000
3310036114	HOLLYWOOD	FL		05/19/2022	6.980	0	8,459	640,000
3310036115	JERSEY CITY	NJ		08/08/2022	7.550	188,595	0	1,830,000
3310036141	DAYTON	OH		05/19/2022	6.760	0	16,960	185,000
3310036159	BELLEVILLE	IL		06/07/2022	7.050	0	16,929	245,000
3310036163	PALM HARBOR	FL		06/07/2022	6.043	0	38,828	1,200,000
3310036164	BELLEVILLE	IL		06/07/2022	7.050	0	26,136	215,000
3310036169	CHICAGO	IL		06/07/2022	6.800	0	8,489	350,000
3310036200	GARDEN CITY	GA		06/15/2022	7.800	0	28,216	250,000
3310036201	YONKERS	NY		08/08/2022	6.043	713,426	0	3,800,000
3310036204	LOWELL	MA		05/19/2022	6.460	0	15,820	433,000
3310036205	SHIRLEY	NY		06/07/2022	6.590	0	12,276	400,000
3310036211	CHICAGO	IL		06/15/2022	7.030	0	15,070	270,000
3310036230	BROOKLYN	NY		07/07/2022	6.043	352,836	0	2,400,000
3310036235	CHICAGO	IL		08/01/2022	7.050	106,564	0	670,000
3310036255	FREEPORT	NY		06/15/2022	6.043	0	23,760	680,000
3310036275	BOCA RATON	FL		07/07/2022	6.550	187,086	0	5,500,000
3310036287	HEMPSTEAD	NY		07/07/2022	6.620	106,920	0	505,000
3310036297	BALTIMORE	MD		06/15/2022	6.520	0	4,208	118,000
3310036355	INDIANAPOLIS	IN		07/07/2022	6.200	25,344	0	174,000
3310036356	CHICAGO	IL		06/23/2022	7.190	0	22,869	300,000
3310036380	WATERBURY	CT		06/07/2022	6.220	0	9,060	347,000
3310036382	LAKE ARIEL	PA		08/01/2022	7.550	44,534	0	319,000
3310036393	WOODHAVEN	NY		08/16/2022	6.550	185,769	0	710,000
3310036397	JACKSON	GA		06/15/2022	6.550	0	705	362,000
3310036408	CHICAGO HEIGHTS	IL		06/23/2022	7.060	0	7,900	213,000
3310036420	DELAND	FL		07/14/2022	7.050	79,042	0	323,000
3310036425	SEASIDE HEIGHTS	NJ		09/08/2022	7.500	143,550	0	550,000
3310036429	INDIANAPOLIS	IN		07/14/2022	7.150	47,124	0	210,000
3310036430	INDIANAPOLIS	IN		07/14/2022	7.150	44,600	0	210,000
3310036432	INDIANAPOLIS	IN		07/14/2022	7.150	46,787	0	210,000
3310036449	BROOKLYN	NY		06/15/2022	6.050	0	142,461	2,300,000
3310036459	NEW ORLEANS	LA		06/07/2022	6.015	0	5,267	385,000
3310036460	CENTER POINT	AL		06/23/2022	5.931	0	118,958	13,500,000
3310036471	PAPAIKOU	HI		06/15/2022	6.270	0	16,132	425,000
3310036497	MILILANI	HI		06/23/2022	5.875	0	7,920	1,170,000
3310036508	SHAWNEE	OK		06/07/2022	6.800	0	3,419	357,500
3310036513	MIAMI	FL		08/01/2022	6.400	93,555	0	355,000
3310036527	PHILADELPHIA	PA		06/29/2022	6.300	0	4,004	2,879,000
3310036541	CHICAGO	IL		06/23/2022	6.022	0	4,533	287,000
3310036550	HAZLET	NJ		08/16/2022	7.050	123,908	0	501,000
3310036578	MCKEES ROCKS	PA		07/07/2022	5.875	218,925	0	1,141,000
3310036579	PITTSBURGH	PA		07/07/2022	5.875	312,750	0	1,870,000
3310036581	MCKEES ROCKS	PA		07/07/2022	5.875	234,562	0	1,189,000
3310036598	CLANTON	AL		07/14/2022	6.720	2,970	0	144,000
3310036626	TUCSON	AZ		06/07/2022	6.050	0	15,114	485,000
3310036627	EASTFORD	CT		07/14/2022	7.040	142,560	0	1,030,000

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3310036629	PHILADELPHIA	PA		06/15/2022	6.570	0	27,070	240,000
3310036648	HAZEL CREST	IL		07/14/2022	6.150	48,490	0	300,000
3310036649	NEWARK	NJ		06/29/2022	5.665	0	1,967	450,000
3310036669	STATEN ISLAND	NY		07/07/2022	6.450	168,340	0	700,000
3310036676	HUNTINGTON STATION	NY		09/28/2022	7.800	326,700	0	1,200,000
3310036682	SANFORD	FL		06/15/2022	6.050	0	19,626	360,000
3310036686	IRVINGTON	NJ		06/15/2022	6.220	0	3,564	450,000
3310036712	ELIZABETH	NJ		06/07/2022	6.850	0	4,566	1,150,000
3310036725	PIGEON FORGE	TN		07/25/2022	5.931	944,955	0	4,375,000
3310036729	MEMPHIS	TN		06/07/2022	6.550	0	2,970	435,000
3310036731	ORANGE	NJ		06/15/2022	7.090	0	25,766	835,000
3310036737	HILLSIDE	NJ		07/14/2022	6.570	119,394	0	530,000
3310036744	CHICAGO	IL		07/25/2022	6.920	69,300	0	255,000
3310036752	JERSEY CITY	NJ		08/08/2022	7.040	461,142	0	2,310,000
3310036781	ALEXANDRIA	VA		07/25/2022	5.665	391,248	0	2,325,000
3310036789	PEMBERTON	NJ		06/15/2022	6.810	0	9,524	310,000
3310036792	MASTIC BEACH	NY		06/15/2022	6.700	0	21,384	390,000
3310036796	BALTIMORE	MD		08/16/2022	6.820	21,092	0	175,000
3310036798	BALTIMORE	MD		07/14/2022	6.820	19,800	0	176,000
3310036808	IRVINGTON	NJ		08/08/2022	7.050	120,285	0	600,000
3310036812	DOUGLASVILLE	GA		06/15/2022	6.800	0	6,633	275,000
3310036813	ATLANTA	GA		08/16/2022	6.800	80,229	0	500,000
3310036871	SECAUCUS	NJ		06/23/2022	6.400	0	11,545	620,000
3310036876	PHILADELPHIA	PA		06/23/2022	6.750	0	15,246	330,000
3310036880	COOPER CITY	FL		06/15/2022	6.720	0	9,868	880,000
3310036890	QUEENS	NY		06/15/2022	6.320	0	23,079	750,000
3310036891	FITCHBURG	MA		06/29/2022	6.460	0	9,326	335,000
3310036894	CHICAGO	IL		06/23/2022	7.020	0	21,107	250,000
3310036898	DOVER	MA		07/14/2022	6.050	295,764	0	1,600,000
3310036904	LIVINGSTON	NJ		07/14/2022	7.050	141,372	0	1,330,000
3310036905	LIVINGSTON	NJ		07/14/2022	7.050	148,302	0	1,330,000
3310036906	TORRINGTON	CT		07/07/2022	6.008	49,203	0	192,500
3310036918	CHICAGO	IL		08/16/2022	8.330	46,263	0	345,000
3310036927	FITCHBURG	MA		06/15/2022	6.460	0	6,738	355,000
3310036932	HUDSON	NY		07/07/2022	6.550	45,041	0	240,000
3310036937	HOLBROOK	NY		06/29/2022	6.750	0	26,136	599,000
3310036940	MONTCLAIR	NJ		06/15/2022	6.800	0	34,096	875,000
3310036942	DETROIT	MI		07/14/2022	6.630	19,271	0	230,000
3310036945	MASTIC BEACH	NY		06/15/2022	6.300	0	17,968	342,500
3310036946	SEA ISLE CITY	NJ		06/15/2022	7.050	0	39,877	2,080,000
3310036948	MARLBOROUGH	NY		07/14/2022	6.730	73,800	0	418,000
3310036951	EWING	NJ		07/07/2022	6.450	41,913	0	147,000
3310036955	DETROIT	MI		06/15/2022	6.630	0	18,060	220,000
3310036958	BERGENFIELD	NJ		06/15/2022	6.630	0	7,727	662,000
3310036985	NEW LONDON	CT		08/16/2022	7.030	66,528	0	357,000
3310037004	PHILADELPHIA	PA		06/07/2022	6.008	0	10,944	206,000
3310037019	MINNEOLA	FL		07/25/2022	6.550	235,620	0	1,002,000
3310037020	LA QUINTA	CA		06/15/2022	6.050	0	13,781	753,000
3310037021	HILLSIDE	NJ		07/14/2022	6.550	163,944	0	655,000
3310037023	BRIGANTINE	NJ		08/26/2022	6.760	111,496	0	650,000
3310037029	JAMAICA	NY		07/25/2022	6.450	205,326	0	1,300,000
3310037040	TOWNSHIP OF MARLBORO	NJ		08/26/2022	7.500	51,470	0	1,240,000
3310037051	MAMARONECK	NY		08/26/2022	7.050	181,764	0	965,000
3310037054	CLINTON TOWNSHIP	NJ		06/29/2022	6.750	0	10,115	460,000
3310037067	HAMDEN	CT		06/23/2022	6.720	0	28,956	340,000
3310037086	BRICK	NJ		07/14/2022	7.050	45,738	0	170,000
3310037090	LODI	NJ		06/23/2022	6.550	0	14,208	700,000
3310037103	MANHASSET	NY		07/07/2022	7.170	127,750	0	2,050,000
3310037129	IRVINGTON	NJ		08/08/2022	7.500	49,896	0	275,000
3310037132	BURNHAM	IL		06/15/2022	6.520	0	18,487	183,000
3310037133	YONKERS	NY		08/26/2022	6.300	327,888	0	1,875,000
3310037147	TOLEDO	OH		08/01/2022	7.050	22,097	0	125,000
3310037150	TOLEDO	OH		08/01/2022	7.050	21,066	0	138,000
3310037157	BALTIMORE	MD		06/15/2022	6.450	0	2,376	155,000
3310037175	BOSTON	MA		07/25/2022	8.743	667,775	0	2,500,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310037195	BELLEVUE	WA		07/07/2022	6.300	277,692	0	3,200,000
3310037200	AVONDALE	LA		09/28/2022	7.170	16,141	0	177,000
3310037203	HOLLYWOOD	FL		06/15/2022	6.720	0	5,637	655,000
3310037204	FORT LAUDERDALE	FL		06/15/2022	6.720	0	8,482	770,000
3310037213	PORT JEFFERSON STATI	NY		09/21/2022	6.008	130,086	0	517,000
3310037221	ANDERSON	SC		08/16/2022	6.920	13,041	0	467,000
3310037231	WOODBURY	NY		08/16/2022	6.300	311,375	0	1,637,000
3310037245	CENTEREACH	NY		06/07/2022	5.700	0	13,606	536,500
3310037264	OAK PARK	IL		07/14/2022	7.030	143,055	0	597,000
3310037273	PAULSBORO	NJ		07/07/2022	7.050	55,598	0	202,000
3310037274	VINELAND	NJ		06/15/2022	6.920	0	2,299	235,000
3310037276	WILTON MANORS	FL		07/14/2022	6.920	201,960	0	800,000
3310037278	TOBYHANNA	PA		06/29/2022	6.550	0	17,610	300,000
3310037285	DETROIT	MI		07/25/2022	7.000	45,180	0	215,000
3310037308	HOUSTON	TX		07/07/2022	6.050	83,754	0	430,000
3310037318	HATTIESBURG	MS		08/08/2022	7.000	2,376,000	0	9,775,000
3310037321	CENTEREACH	NY		07/25/2022	6.008	122,859	0	545,000
3310037325	CHICAGO	IL		08/08/2022	6.043	150,480	0	600,000
3310037327	LIVINGSTON	NJ		07/25/2022	6.720	172,557	0	1,575,000
3310037331	MILFORD MILL	MD		07/25/2022	6.750	69,755	0	500,000
3310037335	MEDFORD	NY		06/29/2022	6.760	0	20,524	450,000
3310037337	LINDENHURST	NY		07/14/2022	6.300	164,894	0	625,000
3310037339	MONTICELLO	NY		08/01/2022	6.800	138,998	0	520,000
3310037352	BABYLON	NY		07/25/2022	6.720	148,542	0	530,000
3310037356	WEST HAVERSTRAW	NY		07/07/2022	5.665	159,014	0	545,000
3310037368	IRVINGTON	NJ		06/29/2022	6.920	0	4,958	420,000
3310037369	DESERT HOT SPRINGS	CA		07/25/2022	7.550	96,406	0	575,000
3310037376	ARDSLEY	NY		07/07/2022	6.920	175,824	0	700,000
3310037380	CATSKILL	NY		09/08/2022	7.500	14,494	0	483,000
3310037382	MONTICELLO	NY		09/28/2022	7.500	33,264	0	286,000
3310037389	TOPEKA	KS		07/07/2022	6.800	2,613,600	0	11,700,000
3310037400	CHICAGO HEIGHTS	IL		06/23/2022	6.920	0	11,310	168,000
3310037402	HAMILTON TOWNSHIP	NJ		08/01/2022	6.015	83,754	0	420,000
3310037405	RANCHO MIRAGE	CA		06/23/2022	5.700	0	8,811	1,275,000
3310037408	FORT WASHINGTON	MD		06/15/2022	7.550	0	2,289	452,000
3310037410	KEANSBURG	NJ		07/07/2022	6.720	53,737	0	226,000
3310037412	BROOKLYN	NY		08/26/2022	6.043	791,010	0	4,900,000
3310037425	HEMPSTEAD	NY		07/07/2022	6.300	167,198	0	629,000
3310037452	HYDE PARK	NY		07/07/2022	6.050	59,165	0	275,000
3310037453	BROOKLYN	NY		06/15/2022	6.920	0	21,780	1,125,000
3310037471	CLEVELAND	OH		08/26/2022	7.500	26,730	0	142,000
3310037504	CHICAGO	IL		08/08/2022	6.920	41,016	0	260,000
3310037505	CALUMET CITY	IL		08/01/2022	8.750	31,046	0	216,500
3310037509	VERNON	CT		07/25/2022	5.854	54,173	0	335,000
3310037510	DETROIT	MI		08/16/2022	7.500	3,960	0	255,000
3310037511	NEWPORT BEACH	CA		07/25/2022	6.920	1,231,710	0	8,500,000
3310037517	OKLAHOMA CITY	OK		07/25/2022	8.750	37,066	0	179,000
3310037521	PINE BEACH	NJ		08/08/2022	7.550	73,379	0	495,000
3310037535	CENTRAL ISLIP	NY		07/25/2022	6.750	119,394	0	428,500
3310037539	BROOKLYN	NY		09/28/2022	6.050	1,216,512	0	4,800,000
3310037542	NEW CARLISLE	OH		07/14/2022	7.040	30,799	0	140,000
3310037543	CHICAGO	IL		06/23/2022	6.920	0	23,166	300,000
3310037546	MEDFORD	NY		07/14/2022	6.760	99,369	0	430,000
3310037555	TRENTON	NJ		07/25/2022	6.920	37,422	0	135,000
3310037558	CHICAGO	IL		07/14/2022	6.920	48,771	0	345,000
3310037563	NEW HAVEN	CT		06/23/2022	6.720	0	19,717	245,000
3310037570	VICTOR	ID		09/28/2022	7.500	32,670	0	2,700,000
3310037572	EAST FISHKILL	NY		07/14/2022	6.720	114,369	0	575,000
3310037576	EWING	NJ		09/21/2022	7.500	15,072	0	450,000
3310037577	NEWARK	NJ		07/14/2022	6.890	149,046	0	565,000
3310037581	SEASIDE HEIGHTS	NJ		08/01/2022	7.550	124,740	0	1,700,000
3310037584	COOPER CITY	FL		07/14/2022	6.820	259,459	0	960,000
3310037586	ROCHESTER	NY		07/07/2022	7.580	29,871	0	183,000
3310037588	EDEN	NC		07/07/2022	7.300	49,896	0	210,000
3310037590	SACRAMENTO	CA		06/23/2022	6.450	0	8,039	500,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310037592	PEMBERTON	NJ		07/14/2022	6.450	24,552	0	105,000
3310037593	PEMBERTON	NJ		07/14/2022	6.450	24,552	0	105,000
3310037594	DANIA BEACH	FL		06/29/2022	6.720	0	5,391	640,000
3310037597	SPRINGFIELD	IL		08/26/2022	6.450	22,176	0	112,000
3310037598	HICKSVILLE	NY		07/07/2022	6.015	181,764	0	730,000
3310037600	NEW CASTLE	PA		07/25/2022	8.750	34,966	0	135,000
3310037603	WINTER PARK	FL		07/07/2022	6.008	128,918	0	2,750,000
3310037631	HONOLULU	HI		07/07/2022	6.043	373,675	0	1,550,000
3310037643	ORLANDO	FL		07/07/2022	6.050	90,922	0	440,000
3310037657	CHERRY HILL	NJ		07/25/2022	7.050	60,588	0	310,000
3310037669	BAYPORT	NY		07/25/2022	7.050	99,000	0	595,000
3310037678	BROOKLYN	NY		07/25/2022	7.040	605,880	0	2,400,000
3310037685	MILLVILLE	NJ		08/26/2022	7.050	37,422	0	220,000
3310037695	FALL RIVER	MA		09/08/2022	6.800	512,820	0	2,950,000
3310037702	NEWARK	NJ		07/14/2022	6.720	47,520	0	325,000
3310037703	MANHATTAN	NY		08/16/2022	8.400	354,470	0	1,750,000
3310037704	DOLTON	IL		06/23/2022	6.015	0	14,482	250,000
3310037705	NEWARK	NJ		07/14/2022	6.720	87,912	0	450,000
3310037715	EAST NORTHPORT	NY		06/15/2022	6.760	0	11,969	853,000
3310037716	SAINT LOUIS	MO		08/01/2022	8.050	31,491	0	410,000
3310037718	JERSEY CITY	NJ		08/01/2022	7.050	148,500	0	1,515,000
3310037724	JERSEY CITY	NJ		06/29/2022	5.980	0	6,930	980,000
3310037727	SMITHTOWN	NY		07/07/2022	6.300	237,125	0	809,000
3310037733	HAMILTON TOWNSHIP	NJ		07/14/2022	6.750	61,241	0	300,000
3310037738	HAMPTON	VA		08/01/2022	7.300	127,116	0	459,000
3310037740	TULLAHOMA	TN		07/25/2022	7.550	44,346	0	247,000
3310037759	NEWARK	NJ		07/14/2022	6.008	74,052	0	265,000
3310037760	MIDLOTHIAN	IL		07/14/2022	6.540	51,975	0	300,000
3310037763	CENTEREACH	NY		07/14/2022	6.750	174,250	0	620,000
3310037768	UNION	NJ		06/15/2022	5.980	0	11,351	403,000
3310037769	CHICAGO	IL		06/23/2022	6.720	0	9,435	250,000
3310037770	WHEATLEY HEIGHTS	NY		08/01/2022	7.030	81,651	0	527,000
3310037775	MANVILLE	NJ		07/14/2022	6.750	104,088	0	365,000
3310037778	WATERBURY	CT		08/08/2022	6.250	1,251,196	0	5,800,000
3310037782	SUITLAND	MD		08/01/2022	7.050	73,477	0	530,000
3310037787	DETROIT	MI		08/08/2022	6.720	21,859	0	140,000
3310037792	PHILLIPSBURG	NJ		07/14/2022	5.980	37,462	0	201,000
3310037795	NEWARK	NJ		07/07/2022	7.030	69,201	0	375,000
3310037801	PLAINVIEW	NY		07/14/2022	6.890	213,840	0	885,500
3310037802	COLUMBIA	NJ		09/21/2022	6.015	54,886	0	387,000
3310037803	IRVINGTON	NJ		07/25/2022	6.920	96,380	0	380,000
3310037821	BROWNS MILLS	NJ		07/14/2022	5.700	51,084	0	225,000
3310037823	LINDENHURST	NY		07/25/2022	6.720	111,268	0	545,000
3310037825	EAST ORANGE	NJ		06/29/2022	5.693	0	11,631	590,000
3310037827	PROSPECT PARK	NJ		07/14/2022	6.750	142,150	0	485,000
3310037832	PITTSBURGH	PA		07/14/2022	6.720	7,920	0	206,000
3310037833	DUQUESNE	PA		06/29/2022	6.720	0	7,093	607,420
3310037835	MIAMI	FL		07/14/2022	6.500	392,040	0	1,550,000
3310037838	CHICAGO	IL		07/25/2022	8.400	90,160	0	428,000
3310037842	HARTFORD	CT		08/01/2022	6.008	57,189	0	251,000
3310037853	ROOSEVELT	NY		08/08/2022	7.450	135,655	0	578,000
3310037855	PLEASANTVILLE	NJ		06/29/2022	7.050	0	11,913	196,000
3310037859	CHICAGO	IL		08/16/2022	7.050	102,812	0	740,000
3310037866	PHILADELPHIA	PA		07/25/2022	7.050	108,617	0	625,000
3310037868	INTERLAKEN	NJ		07/25/2022	6.550	231,660	0	1,125,000
3310037869	TRENTON	NJ		07/14/2022	7.550	23,760	0	1,195,000
3310037893	ELKRIDGE	MD		07/25/2022	6.750	98,544	0	640,000
3310037897	LAKE WORTH	FL		08/26/2022	6.620	6,405	0	390,000
3310037898	LAKE WORTH	FL		08/26/2022	6.620	41,346	0	390,000
3310037908	ANDOVER	NJ		08/16/2022	7.500	144,045	0	740,000
3310037911	COPPER CITY	FL		06/29/2022	6.820	0	11,088	855,000
3310037916	PHILADELPHIA	PA		07/25/2022	6.300	37,315	0	250,000
3310037917	DETROIT	MI		06/29/2022	6.920	0	11,829	126,000
3310037926	MUSKEGON	MI		08/08/2022	7.550	29,107	0	201,000
3310037933	JERSEY CITY	NJ		07/25/2022	7.050	185,625	0	1,754,000

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3310037938	BRENTWOOD	NY		06/23/2022	6.460	0	14,627	510,000
3310037943	BROOKLYN	NY		07/07/2022	6.015	428,076	0	2,000,000
3310037945	NEWARK	NJ		09/08/2022	6.920	29,700	0	413,000
3310037946	BROOKLYN	NY		07/07/2022	6.015	417,186	0	2,000,000
3310037950	BROWNS MILLS	NJ		07/14/2022	7.050	37,422	0	227,000
3310037962	NEWARK	NJ		09/21/2022	6.660	182,655	0	615,000
3310037976	NEWARK	NJ		09/08/2022	7.300	48,470	0	680,000
3310037986	BELLEVILLE	NJ		06/29/2022	6.920	0	9,398	580,000
3310037987	GALLATIN	TN		09/28/2022	7.500	34,254	0	200,000
3310037992	LOS ANGELES	CA		07/14/2022	6.720	176,700	0	729,000
3310037993	MIAMI GARDENS	FL		08/16/2022	7.500	105,435	0	482,000
3310037996	CLINTON	IL		07/14/2022	6.920	22,275	0	105,000
3310037997	NEWARK	NJ		08/08/2022	8.295	117,968	0	585,000
3310038001	JACKSONVILLE	FL		08/08/2022	7.550	57,222	0	360,000
3310038006	ELIZABETH	NJ		07/07/2022	5.980	142,560	0	480,000
3310038013	PLAINFIELD	NJ		07/14/2022	6.820	91,341	0	400,000
3310038015	WESTBURY	NY		08/08/2022	7.040	244,134	0	900,000
3310038027	INDIANAPOLIS	IN		07/14/2022	6.460	29,763	0	369,000
3310038035	BALTIMORE	MD		09/21/2022	8.750	49,650	0	190,000
3310038037	HAMPTON BAYS	NY		08/08/2022	6.720	260,172	0	895,000
3310038042	NEWARK	NJ		08/01/2022	6.870	96,277	0	460,000
3310038051	MAYWOOD	IL		07/25/2022	7.040	44,689	0	360,000
3310038056	NEWARK	NJ		09/28/2022	6.660	148,500	0	500,000
3310038057	NEWARK	NJ		08/26/2022	6.550	112,178	0	441,000
3310038058	BOSTON	MA		08/01/2022	8.743	605,880	0	3,200,000
3310038059	IRVINGTON	NJ		08/01/2022	6.950	96,941	0	430,000
3310038060	CHICAGO	IL		07/14/2022	7.030	58,806	0	365,000
3310038062	POUGHKEEPSIE	NY		07/14/2022	6.550	696,960	0	3,800,000
3310038065	ANDOVER	NJ		09/08/2022	5.665	67,716	0	397,000
3310038067	DETROIT	MI		06/29/2022	6.920	0	16,714	133,000
3310038077	PETERSBURG	VA		07/14/2022	6.820	21,760	0	235,000
3310038078	HEMPSTEAD	NY		07/07/2022	6.050	132,779	0	600,000
3310038083	CHICAGO	IL		07/14/2022	7.030	54,672	0	350,000
3310038092	PALM COAST	FL		07/07/2022	6.920	99,752	0	386,000
3310038095	ATLANTIC CITY	NJ		09/21/2022	8.330	62,370	0	715,000
3310038097	FRESH MEADOWS	NY		07/25/2022	6.770	347,490	0	1,350,000
3310038103	PHILADELPHIA	PA		07/25/2022	8.400	8,926	0	180,000
3310038110	CHICAGO	IL		08/08/2022	7.990	56,104	0	225,000
3310038112	CHICAGO	IL		08/01/2022	6.920	43,979	0	232,000
3310038119	PASSAIC	NJ		07/25/2022	7.030	150,401	0	700,000
3310038123	HAVERFORD	PA		06/29/2022	6.820	0	10,031	386,000
3310038124	MAPLEWOOD	NJ		07/14/2022	6.750	164,993	0	580,000
3310038127	PLAINFIELD	NJ		07/14/2022	6.750	101,661	0	420,000
3310038128	NEWARK	NJ		07/14/2022	6.750	163,489	0	650,000
3310038129	ALEXANDER	NC		08/16/2022	6.015	36,295	0	313,000
3310038130	CHICAGO	IL		07/07/2022	7.170	20,081	0	260,000
3310038137	RONKONKOMA	NY		07/07/2022	6.180	149,094	0	540,000
3310038140	MILWAUKEE	WI		07/25/2022	7.050	11,213	0	160,000
3310038153	WYANDANCH	NY		08/08/2022	6.720	103,356	0	425,000
3310038162	CENTEREACH	NY		06/23/2022	6.750	0	19,693	566,500
3310038178	CHICAGO	IL		09/28/2022	7.800	391,822	0	1,680,000
3310038182	WATERBURY	CT		07/25/2022	6.050	652,836	0	2,200,000
3310038189	PHILADELPHIA	PA		07/14/2022	6.720	44,890	0	220,000
3310038191	NEW ORLEANS	LA		07/25/2022	6.770	65,934	0	403,000
3310038194	HARTFORD	CT		07/07/2022	6.430	100,663	0	364,000
3310038195	WATERBURY	CT		07/25/2022	5.700	751,608	0	2,640,000
3310038197	WATERBURY	CT		07/25/2022	7.300	1,435,984	0	0
3310038198	NEW BRITAIN	CT		07/14/2022	7.040	403,920	0	1,625,000
3310038200	HILLSIDE	NJ		07/14/2022	6.920	74,448	0	335,000
3310038202	SANFORD	NC		08/16/2022	6.720	20,592	0	124,000
3310038204	CHICAGO	IL		08/01/2022	8.000	180,635	0	720,000
3310038212	YOUNGSTOWN	OH		07/25/2022	6.450	24,159	0	119,000
3310038215	PALM COAST	FL		08/01/2022	8.050	44,746	0	450,000
3310038216	PALM COAST	FL		08/01/2022	8.050	79,542	0	527,000
3310038217	PALM COAST	FL		08/01/2022	8.050	54,682	0	439,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310038218	PALM COAST	FL		08/01/2022	8.050	66,250	0	547,000
3310038219	PALM COAST	FL		08/01/2022	8.050	37,471	0	525,000
3310038223	NEW HYDE PARK	NY		08/08/2022	6.920	178,200	0	1,350,000
3310038228	QUEENS	NY		08/01/2022	7.170	184,898	0	860,000
3310038233	WILLIAMSTOWN	NJ		08/01/2022	7.050	31,680	0	269,000
3310038235	CHICAGO	IL		08/16/2022	8.330	29,809	0	310,000
3310038239	UNION	NJ		08/26/2022	8.000	89,833	0	630,000
3310038241	MILWAUKEE	WI		07/25/2022	7.300	17,128	0	160,000
3310038245	AMITYVILLE	NY		09/08/2022	6.870	120,285	0	545,000
3310038247	JERSEY CITY	NJ		08/01/2022	8.169	245,916	0	1,285,000
3310038248	NEWARK	NJ		07/25/2022	6.690	32,175	0	625,000
3310038249	NEWARK	NJ		07/25/2022	6.690	32,175	0	625,000
3310038252	BAY SHORE	NY		07/25/2022	7.030	118,450	0	551,000
3310038254	PHILADELPHIA	PA		08/08/2022	7.300	40,590	0	246,000
3310038256	LOS ANGELES	CA		07/07/2022	6.300	447,579	0	1,686,000
3310038268	MONROE	NY		08/08/2022	7.500	104,346	0	640,000
3310038293	SELDEN	NY		08/08/2022	6.750	153,252	0	590,500
3310038294	RIDGWAY	PA		08/26/2022	7.030	20,014	0	140,000
3310038310	ST. LOUIS	MO		08/16/2022	6.670	7,920	0	110,000
3310038312	HAMPTON BAYS	NY		07/14/2022	7.030	108,418	0	1,007,000
3310038316	PARSIPPANY	NJ		09/21/2022	6.720	158,598	0	675,000
3310038319	LOS ANGELES	CA		07/25/2022	6.050	572,220	0	2,800,000
3310038322	NORTH HOLLYWOOD	CA		07/07/2022	6.050	265,914	0	1,160,000
3310038326	NEW BRITAIN	CT		08/16/2022	7.040	166,543	0	1,250,000
3310038329	HOLLYWOOD	FL		07/25/2022	6.820	301,015	0	1,075,000
3310038330	NEW LONDON	CT		08/08/2022	6.820	73,721	0	300,000
3310038332	BRENTWOOD	NY		09/21/2022	6.750	138,600	0	550,500
3310038339	PITTSBURGH	PA		07/14/2022	7.420	46,546	0	250,000
3310038342	JOSHUA TREE	CA		08/26/2022	7.450	30,175	0	985,000
3310038344	DETROIT	MI		07/25/2022	6.820	88,511	0	480,000
3310038355	PHENIX CITY	AL		07/25/2022	6.790	29,860	0	135,000
3310038359	AUGUSTA	GA		07/25/2022	9.450	10,858	0	153,000
3310038366	PENSACOLA	FL		07/07/2022	5.700	90,882	0	381,500
3310038367	VALLEY STREAM	NY		07/25/2022	6.820	67,320	0	875,000
3310038368	BALTIMORE	MD		07/14/2022	6.550	33,858	0	205,000
3310038380	NEW HAVEN	CT		08/01/2022	7.920	64,540	0	370,000
3310038382	ROME	GA		08/16/2022	7.170	135,033	0	950,000
3310038383	POMONA	NY		08/01/2022	6.450	249,480	0	890,000
3310038386	DETROIT	MI		07/25/2022	6.820	11,880	0	102,000
3310038395	NEWARK	NJ		08/08/2022	7.770	9,108	0	695,000
3310038399	HARTFORD	CT		08/01/2022	7.800	136,224	0	580,000
3310038401	COOPER CITY	FL		08/16/2022	7.300	272,646	0	1,035,000
3310038403	MONTICELLO	NY		09/21/2022	7.300	315,553	0	1,130,000
3310038406	LINDEN	NJ		07/14/2022	5.665	150,272	0	530,000
3310038409	NEW BRITAIN	CT		08/16/2022	7.040	221,041	0	1,250,000
3310038415	POMPANO BEACH	FL		07/25/2022	7.170	620,730	0	3,000,000
3310038418	CHICAGO	IL		07/14/2022	6.920	101,461	0	400,000
3310038421	CHICAGO	IL		07/25/2022	6.920	24,552	0	315,000
3310038423	CHICAGO	IL		08/01/2022	6.920	25,440	0	120,000
3310038424	SAN DIEGO	CA		07/07/2022	6.050	217,155	0	751,000
3310038425	GARFIELD	NJ		08/08/2022	7.050	396,000	0	1,850,000
3310038431	CLEVELAND	OH		07/25/2022	6.920	29,700	0	105,000
3310038432	WICHITA	KS		09/28/2022	6.620	1,742,400	0	12,600,000
3310038434	CHICAGO	IL		09/08/2022	8.040	24,057	0	345,000
3310038435	BRENTWOOD	NY		08/01/2022	6.950	159,390	0	590,000
3310038444	PALM COAST	FL		08/01/2022	8.050	30,096	0	437,000
3310038455	ROSELLE	NJ		09/08/2022	8.330	97,466	0	446,000
3310038456	BLACKWOOD	NJ		08/01/2022	7.550	22,703	0	245,000
3310038457	STRATFORD	CT		07/14/2022	7.220	78,520	0	330,000
3310038463	BRIDGEWATER TOWNSHIP	NJ		07/07/2022	6.500	115,949	0	527,000
3310038468	ROYAL OAK	MI		07/14/2022	8.050	141,392	0	635,000
3310038473	MILWAUKEE	WI		07/14/2022	6.300	55,440	0	388,000
3310038476	JERSEY CITY	NJ		07/25/2022	5.700	570,240	0	4,075,000
3310038487	ABERDEEN	MD		08/08/2022	6.900	56,856	0	240,000
3310038492	BROOKLYN	NY		07/25/2022	6.940	185,328	0	700,000

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3310038493	BURLINGTON	NJ		07/14/2022	7.320	5,148	0	350,000
3310038494	DETROIT	MI		08/16/2022	7.050	31,185	0	210,000
3310038497	HAVERSTRAW	NY		09/08/2022	6.940	142,560	0	520,000
3310038505	CHICAGO	IL		08/08/2022	7.320	41,580	0	300,000
3310038511	MIAMI SHORES	FL		08/08/2022	6.900	1,144,440	0	5,000,000
3310038518	MONTCLAIR	NJ		07/14/2022	6.710	322,470	0	2,250,000
3310038526	ANCHORAGE	AK		09/08/2022	8.225	411,840	0	1,600,000
3310038529	CHICAGO	IL		08/16/2022	8.169	58,836	0	305,000
3310038530	CHICAGO	IL		08/01/2022	7.320	30,528	0	300,000
3310038531	ALBANY	NY		07/25/2022	6.940	30,405	0	410,000
3310038535	EAST ORANGE	NJ		08/26/2022	8.519	71,874	0	528,000
3310038539	HOUSTON	TX		08/08/2022	6.550	183,744	0	1,300,000
3310038560	SCRANTON	PA		08/08/2022	7.040	60,202	0	260,000
3310038568	WOODBURY	NY		08/08/2022	7.940	516,780	0	1,850,000
3310038582	LA CRESCENTA-MONTROS	CA		08/08/2022	7.040	542,514	0	2,500,000
3310038584	SARANAC LAKE	NY		09/08/2022	8.330	6,732	0	280,000
3310038589	CHICAGO	IL		08/26/2022	8.519	47,049	0	400,000
3310038594	BROOKLYN	NY		07/25/2022	7.270	370,844	0	2,500,000
3310038595	CITY OF ORANGE	NJ		07/14/2022	7.050	154,836	0	655,500
3310038599	DEER PARK	NY		09/21/2022	7.990	106,920	0	650,000
3310038602	HOLLAND	MI		08/08/2022	8.519	48,508	0	439,000
3310038613	CHICAGO	IL		08/01/2022	7.220	42,055	0	310,000
3310038614	CHICAGO	IL		08/01/2022	7.220	138,996	0	580,000
3310038616	JERSEY CITY	NJ		08/01/2022	7.050	173,531	0	1,340,000
3310038617	JERSEY CITY	NJ		08/01/2022	7.050	181,939	0	1,340,000
3310038618	WARNER ROBINS	GA		07/14/2022	7.040	89,100	0	420,000
3310038625	NEWARK	NJ		08/08/2022	7.040	147,015	0	670,000
3310038631	COLUMBUS	OH		09/08/2022	8.225	173,250	0	625,000
3310038634	PALM COAST	FL		08/08/2022	8.050	15,840	0	430,000
3310038637	PALM COAST	FL		08/08/2022	8.050	15,840	0	415,000
3310038638	PALM COAST	FL		08/08/2022	8.050	15,840	0	430,000
3310038643	CHICAGO	IL		08/01/2022	7.220	58,033	0	300,000
3310038645	MONTGOMERY	AL		08/26/2022	6.300	2,797,344	0	12,600,000
3310038654	ELIZABETH	NJ		08/08/2022	7.940	97,020	0	515,000
3310038656	ELIZABETH	NJ		08/16/2022	7.940	154,935	0	675,000
3310038658	SAINT HELENA ISLAND	SC		08/08/2022	8.484	24,354	0	200,000
3310038660	SALEM	NJ		07/14/2022	7.950	32,729	0	120,000
3310038661	IRVINE	CA		07/14/2022	6.300	443,471	0	1,713,000
3310038662	ANDERSON	SC		08/08/2022	8.050	29,898	0	145,000
3310038665	MILWAUKEE	WI		07/14/2022	7.220	149,688	0	815,000
3310038671	PALM DESERT	CA		07/14/2022	6.300	280,340	0	1,705,000
3310038672	PHILADELPHIA	PA		09/21/2022	8.169	32,225	0	320,000
3310038673	CHICAGO	IL		08/01/2022	7.220	178,200	0	648,000
3310038678	BLOOMINGDALE	NJ		08/01/2022	7.300	107,514	0	525,000
3310038679	PHILLIPSBURG	NJ		08/01/2022	7.000	28,829	0	190,000
3310038680	THIELLS	NY		07/07/2022	6.540	142,560	0	620,000
3310038690	DELRAY BEACH	FL		07/14/2022	7.040	169,686	0	650,000
3310038702	NEWARK	NJ		08/08/2022	8.050	480,784	0	1,675,000
3310038703	BRONX	NY		09/21/2022	8.330	114,345	0	730,000
3310038709	MIDDLETOWN	NY		08/16/2022	7.960	106,098	0	445,000
3310038719	HOUSTON	TX		08/01/2022	7.040	13,464	0	175,000
3310038720	CHICAGO	IL		08/01/2022	7.500	72,295	0	345,000
3310038724	LINCOLNSHIRE	IL		08/16/2022	7.550	162,960	0	1,177,000
3310038726	CHICAGO	IL		08/26/2022	7.500	9,504	0	195,000
3310038728	BLOOMINGBURG	NY		08/01/2022	7.050	91,080	0	350,000
3310038732	SCRANTON	PA		08/08/2022	7.500	40,664	0	340,000
3310038735	MONROE	NY		08/01/2022	7.930	170,478	0	615,000
3310038739	DENTON	NC		08/01/2022	7.040	18,305	0	310,000
3310038749	LEVITTOWN	NY		09/08/2022	7.050	200,967	0	975,000
3310038750	SUFFERN	NY		08/01/2022	7.490	137,214	0	535,000
3310038753	DAYTON	OH		07/25/2022	7.220	11,938	0	195,000
3310038756	DAYTON	OH		07/25/2022	7.220	13,930	0	190,000
3310038760	BERGENFIELD	NJ		08/26/2022	7.050	138,996	0	1,375,000
3310038773	ORLANDO	FL		07/14/2022	7.000	74,844	0	370,000
3310038774	BROOKLYN	NY		08/08/2022	7.270	330,739	0	1,460,000

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3310038777	TAMPA	FL		08/01/2022	7.950	112,748	0	465,000
3310038781	DETROIT	MI		08/26/2022	8.400	21,622	0	160,000
3310038782	NEWARK	NJ		08/08/2022	7.050	327,888	0	1,580,000
3310038789	NEWARK	NJ		08/08/2022	7.270	68,099	0	370,000
3310038790	MONROE	NY		07/14/2022	7.270	73,359	0	2,000,000
3310038796	SUMMERVILLE	SC		08/01/2022	8.169	78,448	0	295,000
3310038802	NEWARK	NJ		08/01/2022	7.930	51,480	0	725,000
3310038804	EAST ORANGE	NJ		07/14/2022	7.050	157,390	0	560,000
3310038818	NEWARK	NJ		08/01/2022	7.930	50,688	0	430,000
3310038823	JERSEY CITY	NJ		08/01/2022	7.000	213,840	0	1,830,000
3310038826	HAVERSTRAW	NY		08/26/2022	7.950	216,414	0	770,000
3310038828	HAVERSTRAW	NY		08/26/2022	7.950	136,323	0	535,000
3310038837	NASHVILLE	TN		08/08/2022	8.239	260,172	0	942,000
3310038838	PHILADELPHIA	PA		07/14/2022	8.484	45,540	0	274,000
3310038844	NEWARK	NJ		08/01/2022	7.930	69,300	0	450,000
3310038850	OKLAHOMA CITY	OK		07/25/2022	5.980	64,825	0	275,500
3310038851	PENNSVILLE	NJ		08/01/2022	7.550	26,334	0	225,000
3310038852	NEW VIENNA	OH		09/08/2022	8.330	13,666	0	225,000
3310038859	BROOKLYN	NY		07/25/2022	6.800	208,494	0	1,395,000
3310038860	BROOKLYN	NY		08/08/2022	7.040	341,550	0	1,440,000
3310038864	MERRICK	NY		08/01/2022	7.500	294,252	0	1,309,000
3310038873	SALEM	MA		08/08/2022	7.000	267,300	0	1,010,000
3310038876	LYNN	MA		08/16/2022	7.000	249,480	0	930,000
3310038879	LONG BRANCH	NJ		08/01/2022	8.750	49,275	0	357,000
3310038880	NEW PORT RICHEY	FL		08/26/2022	7.000	3,960	0	400,000
3310038882	WEST BABYLON	NY		07/25/2022	7.040	215,848	0	770,000
3310038888	SANFORD	FL		07/25/2022	7.800	35,783	0	295,000
3310038896	ROSELLE	NJ		08/16/2022	7.000	187,809	0	680,000
3310038901	FREEPORT	NY		09/08/2022	7.040	131,274	0	595,000
3310038903	MONTICELLO	NY		08/08/2022	7.040	55,638	0	192,000
3310038904	NEWARK	NJ		07/14/2022	7.050	130,680	0	580,000
3310038908	LIVINGSTON	NJ		09/08/2022	7.500	161,568	0	1,207,000
3310038909	BROOKLYN	NY		08/08/2022	7.510	340,956	0	2,150,000
3310038912	WASHINGTON	DC		08/08/2022	7.940	236,513	0	1,015,000
3310038917	ROSELLE	NJ		08/16/2022	7.000	94,315	0	375,000
3310038926	PATCHOGUE	NY		08/08/2022	7.040	151,470	0	613,000
3310038929	HARTFORD	CT		07/25/2022	7.950	88,882	0	365,000
3310038930	MERIDEN	CT		08/01/2022	8.169	73,648	0	330,000
3310038937	NEW YORK	NY		08/08/2022	7.940	355,509	0	2,300,000
3310038947	OSSINING	NY		08/01/2022	7.000	104,346	0	600,000
3310038948	RIDGE	NY		08/01/2022	7.040	103,356	0	410,000
3310038949	WEST PALM BEACH	FL		08/08/2022	7.000	166,954	0	660,000
3310038951	RAHWAY	NJ		07/14/2022	7.040	62,766	0	345,000
3310038952	MILPITAS	CA		08/01/2022	7.450	175,369	0	730,000
3310038954	BLOOMFIELD	CT		08/08/2022	7.040	60,616	0	250,000
3310038955	BATON ROUGE	LA		08/16/2022	6.770	32,277	0	167,000
3310038962	NEW HAVEN	CT		08/26/2022	7.720	185,130	0	840,000
3310038966	CAPE CORAL	FL		09/21/2022	8.330	19,800	0	1,340,000
3310038970	CHESTER	NJ		08/01/2022	7.930	107,633	0	738,000
3310038973	LINDEN	NJ		08/01/2022	7.000	105,633	0	465,000
3310038981	EAST ORANGE	NJ		08/01/2022	7.930	149,601	0	585,000
3310038982	BRONX	NY		08/16/2022	8.169	114,553	0	650,000
3310038985	WORCESTER	MA		07/25/2022	7.940	94,392	0	421,000
3310038990	OCEANSIDE	NY		08/16/2022	7.550	158,004	0	640,000
3310038994	CARBONDALE	PA		07/25/2022	7.950	19,420	0	150,000
3310039008	ROSLYN HEIGHTS	NY		09/08/2022	7.940	210,276	0	866,000
3310039012	COLUMBUS	OH		08/08/2022	7.940	73,656	0	370,000
3310039014	BALTIMORE	MD		07/25/2022	7.040	190,080	0	640,000
3310039015	SHAKER HEIGHTS	OH		08/08/2022	8.540	58,905	0	445,000
3310039035	CAPE CORAL	FL		09/21/2022	8.330	19,800	0	1,340,000
3310039037	CAPE CORAL	FL		09/28/2022	8.330	19,800	0	1,420,000
3310039039	HOLLYWOOD	FL		08/16/2022	8.484	95,040	0	395,000
3310039040	TRENTON	NJ		09/08/2022	8.169	25,344	0	173,000
3310039050	MASTIC BEACH	NY		09/08/2022	8.169	81,972	0	440,000
3310039080	LINDENHURST	NY		07/14/2022	7.050	131,868	0	550,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310039083	BABYLON	NY		07/14/2022	7.050	151,470	0	770,000
3310039087	SHIRLEY	NY		07/14/2022	7.050	130,442	0	535,000
3310039090	MASTIC	NY		07/14/2022	7.050	89,496	0	400,000
3310039091	DETROIT	MI		07/25/2022	8.169	49,599	0	217,000
3310039092	CENTERPORT	NY		08/01/2022	7.550	172,854	0	820,000
3310039093	WOODMERE	NY		08/01/2022	7.050	340,560	0	2,290,000
3310039095	NEWARK	NJ		08/01/2022	7.930	42,471	0	630,000
3310039097	LAWRENCEVILLE	NJ		08/01/2022	7.960	138,600	0	705,000
3310039098	ASHEVILLE	NC		08/16/2022	7.050	73,062	0	400,000
3310039109	CLARKSVILLE	TN		07/25/2022	7.500	30,888	0	160,000
3310039111	HARTFORD	CT		08/01/2022	8.050	133,056	0	565,000
3310039115	MERIDEN	CT		08/26/2022	7.000	37,422	0	250,000
3310039116	MERIDEN	CT		08/26/2022	7.000	37,422	0	190,000
3310039121	HOUSTON	TX		08/08/2022	7.040	115,830	0	1,400,000
3310039129	WATERBURY	CT		08/01/2022	7.990	74,844	0	336,800
3310039132	IRVINGTON	NJ		08/01/2022	7.500	92,664	0	410,000
3310039134	RIVERHEAD	NY		08/08/2022	7.050	108,900	0	550,000
3310039135	BOGOTA	NJ		09/08/2022	7.950	131,472	0	531,000
3310039137	WATERBURY	CT		08/01/2022	7.930	74,844	0	390,000
3310039138	WATERBURY	CT		08/01/2022	7.930	74,844	0	359,000
3310039139	TORRINGTON	CT		08/01/2022	7.930	74,844	0	292,000
3310039140	EAST ORANGE	NJ		08/08/2022	7.950	122,562	0	495,000
3310039142	NYACK	NY		08/16/2022	7.950	149,787	0	660,000
3310039147	SMITH RIVER	CA		08/01/2022	7.550	10,001	0	300,000
3310039149	SCRANTON	PA		08/16/2022	8.000	100,980	0	640,000
3310039152	NEWARK	NJ		08/16/2022	8.519	59,717	0	292,000
3310039155	THE BRONX	NY		08/01/2022	8.337	201,188	0	950,000
3310039156	NEWARK	NJ		08/01/2022	7.990	79,799	0	465,000
3310039160	WEISER	ID		08/01/2022	7.770	58,770	0	309,000
3310039162	WASHINGTON	DC		08/08/2022	8.337	85,833	0	440,000
3310039165	EAST ORANGE	NJ		08/26/2022	8.519	71,874	0	580,000
3310039166	BALTIMORE	MD		08/01/2022	7.800	59,598	0	216,500
3310039179	ROOSEVELT	NY		08/16/2022	7.040	145,372	0	602,000
3310039182	COOPER CITY	FL		08/01/2022	8.519	274,428	0	1,080,000
3310039193	SELDEN	NY		08/01/2022	7.500	120,379	0	450,000
3310039201	COOPER CITY	FL		09/21/2022	8.519	225,522	0	875,000
3310039208	RICHMOND	VA		08/01/2022	7.550	61,301	0	275,000
3310039209	CLEVELAND	OH		08/08/2022	8.659	27,383	0	120,000
3310039214	DENVILLE	NJ		08/26/2022	7.500	146,571	0	600,000
3310039217	BELLPORT	NY		08/08/2022	7.050	204,514	0	700,000
3310039219	TRENTON	NJ		09/28/2022	8.337	32,472	0	345,000
3310039220	HICKSVILLE	NY		08/26/2022	8.330	174,636	0	650,000
3310039226	WASHINGTON	DC		08/01/2022	8.519	99,526	0	505,000
3310039232	UNION CITY	GA		08/08/2022	8.484	81,613	0	310,000
3310039233	BROWNSTOWN	MI		08/01/2022	8.330	111,197	0	412,000
3310039238	RONKONKOMA	NY		08/08/2022	7.550	138,205	0	555,000
3310039239	PHILADELPHIA	PA		08/01/2022	7.550	67,047	0	285,000
3310039243	LIVINGSTON	NJ		08/08/2022	8.519	200,230	0	820,000
3310039244	PLAINVIEW	NY		09/08/2022	7.500	241,996	0	1,350,000
3310039250	CAMBRIA HEIGHTS	NY		09/08/2022	7.500	181,764	0	720,000
3310039262	ATLANTA	GA		08/08/2022	8.400	71,280	0	1,525,000
3310039267	EAST ORANGE	NJ		09/21/2022	8.050	148,500	0	975,000
3310039272	BELLEVILLE	IL		09/08/2022	8.050	15,654	0	139,000
3310039278	BALDWIN	NY		08/08/2022	7.500	130,527	0	580,000
3310039280	WESTVILLE	NJ		08/08/2022	7.550	65,933	0	260,000
3310039288	BROOKLYN	NY		08/26/2022	7.500	187,110	0	795,000
3310039294	NEWPORT NEWS	VA		08/01/2022	8.040	96,525	0	530,000
3310039300	CLEVELAND	OH		07/25/2022	7.500	33,323	0	171,500
3310039307	CHICAGO	IL		08/08/2022	7.990	30,668	0	305,000
3310039310	CHICAGO	IL		08/16/2022	7.550	23,958	0	250,000
3310039318	VOORHEES	NJ		08/08/2022	8.000	114,781	0	725,000
3310039319	WILMERDING	PA		08/16/2022	7.550	16,335	0	90,000
3310039325	KEANSBURG	NJ		08/01/2022	7.500	43,758	0	307,000
3310039326	NEWARK	NJ		08/01/2022	7.990	28,116	0	644,000
3310039332	STATEN ISLAND	NY		08/26/2022	8.050	359,370	0	1,885,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310039333	EAST ELMHURST	NY		08/08/2022	8.330	201,960	0	1,140,000
3310039335	DETROIT	MI		08/26/2022	8.519	38,787	0	250,000
3310039336	ATLANTA	GA		08/16/2022	8.330	216,216	0	2,200,000
3310039337	WATERBURY	CT		08/26/2022	7.040	193,248	0	800,000
3310039351	WEST BERLIN	NJ		08/08/2022	7.550	45,619	0	220,000
3310039357	WEST BABYLON	NY		08/16/2022	7.550	129,865	0	543,500
3310039359	TRENTON	NJ		09/08/2022	8.512	17,454	0	195,000
3310039361	LYNCHBURG	VA		08/08/2022	8.000	17,424	0	159,000
3310039363	CHICAGO	IL		08/01/2022	7.500	64,293	0	300,000
3310039366	NEW HAVEN	CT		08/16/2022	7.770	70,349	0	400,000
3310039380	AKRON	OH		09/21/2022	7.550	26,334	0	95,000
3310039381	PHILADELPHIA	PA		08/01/2022	8.000	100,240	0	650,000
3310039383	SPRING VALLEY	NY		08/01/2022	7.990	170,139	0	735,000
3310039386	GRIFFIN	GA		08/16/2022	8.659	30,888	0	170,000
3310039387	AKRON	OH		08/16/2022	7.550	27,027	0	196,000
3310039389	UPPER SADDLE RIVER	NJ		08/01/2022	8.330	194,653	0	1,650,000
3310039402	PLAINFIELD	NJ		08/16/2022	8.400	83,477	0	590,000
3310039412	NEWARK	NJ		08/01/2022	7.990	39,204	0	630,000
3310039426	CLEVELAND	OH		09/21/2022	7.500	61,287	0	319,000
3310039428	JAMAICA	NY		08/16/2022	7.500	338,221	0	1,225,000
3310039429	THE BRONX	NY		08/08/2022	8.040	353,517	0	1,650,000
3310039432	HIGHLAND	IN		08/26/2022	7.500	74,844	0	385,000
3310039460	NORTH ANDOVER	MA		09/08/2022	7.800	106,777	0	532,000
3310039467	STONY POINT	NY		08/26/2022	7.500	156,618	0	565,000
3310039471	HAZEL CREST	IL		08/01/2022	8.519	25,657	0	175,000
3310039475	GLEN RIDGE	NJ		08/08/2022	8.519	130,775	0	1,635,000
3310039480	NEWARK	NJ		08/01/2022	8.484	74,052	0	348,000
3310039487	ATLANTA	GA		08/16/2022	8.040	143,165	0	695,000
3310039488	CONYERS	GA		08/08/2022	8.040	67,512	0	340,000
3310039489	POWDER SPRINGS	GA		08/16/2022	8.040	67,320	0	300,000
3310039490	DOUGLASVILLE	GA		09/08/2022	8.040	51,867	0	285,000
3310039491	CARTERSVILLE	GA		08/26/2022	8.040	60,941	0	280,000
3310039494	BOCA RATON	FL		08/01/2022	7.500	69,845	0	375,000
3310039505	CHICAGO	IL		08/16/2022	7.500	10,771	0	343,000
3310039506	CHICAGO	IL		09/08/2022	8.589	59,400	0	650,000
3310039507	MAHWAH	NJ		08/08/2022	6.800	134,858	0	1,600,000
3310039520	LIVINGSTON	NJ		09/08/2022	7.500	267,300	0	1,450,000
3310039524	TAMPA	FL		07/25/2022	8.330	52,679	0	290,000
3310039535	LOS ANGELES	CA		08/26/2022	8.169	481,239	0	1,850,000
3310039537	MILLER PLACE	NY		08/01/2022	7.550	178,992	0	730,000
3310039538	MORROW	GA		08/01/2022	8.330	36,353	0	150,000
3310039539	SENOIA	GA		08/01/2022	8.330	43,452	0	302,000
3310039544	MYRTLE BEACH	SC		08/08/2022	7.550	96,030	0	399,000
3310039557	RARITAN	NJ		08/26/2022	7.550	51,480	0	455,000
3310039562	STONE MOUNTAIN	GA		08/08/2022	8.330	64,521	0	285,000
3310039567	EAST ORANGE	NJ		08/16/2022	7.550	80,784	0	470,000
3310039573	HAWLEY	PA		08/26/2022	8.337	41,184	0	243,000
3310039575	WHITEHOUSE	TX		09/08/2022	8.330	30,599	0	245,000
3310039576	FRAMINGHAM	MA		08/08/2022	7.500	143,055	0	700,000
3310039585	BAY SHORE	NY		08/01/2022	7.500	95,931	0	465,500
3310039592	PATERSON	NJ		08/08/2022	7.990	145,479	0	550,000
3310039605	MEBANE	NC		08/16/2022	7.990	55,539	0	260,000
3310039607	PHILADELPHIA	PA		08/01/2022	8.589	22,419	0	238,000
3310039608	FRANKLINVILLE	NJ		08/26/2022	7.550	37,422	0	260,000
3310039613	COPIAGUE	NY		09/21/2022	8.000	100,687	0	599,000
3310039617	RUPERT	ID		08/26/2022	7.550	34,926	0	320,000
3310039621	NEW ORLEANS	LA		08/26/2022	8.659	21,899	0	190,000
3310039626	KEARNY	NJ		07/25/2022	7.500	80,784	0	445,000
3310039627	WHARTON	NJ		08/08/2022	8.484	128,146	0	600,000
3310039628	SUN CITY CENTER	FL		08/16/2022	8.330	98,010	0	408,000
3310039630	BURLINGTON	NC		08/08/2022	7.990	35,798	0	172,000
3310039631	WILLINGBORO	NJ		09/08/2022	8.519	65,233	0	382,000
3310039636	NEWARK	NJ		08/26/2022	8.519	51,500	0	580,000
3310039641	STATEN ISLAND	NY		09/08/2022	7.550	187,466	0	840,000
3310039645	MIDDLETOWN	NY		08/26/2022	8.330	83,800	0	350,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310039646	BALTIMORE	MD		08/08/2022	8.330	51,737	0	204,000
3310039655	TRABUCO CANYON	CA		08/08/2022	7.500	282,882	0	1,223,000
3310039662	PHILADELPHIA	PA		09/21/2022	8.659	40,986	0	350,000
3310039663	NEW ORLEANS	LA		08/08/2022	7.050	207,306	0	1,100,000
3310039678	ST. ALBANS	NY		08/16/2022	7.500	186,694	0	775,000
3310039685	BIRMINGHAM	AL		08/08/2022	8.000	32,670	0	135,000
3310039687	JERSEY CITY	NJ		08/08/2022	8.400	171,542	0	790,000
3310039697	NEWARK	NJ		09/08/2022	8.330	74,804	0	336,000
3310039707	WEST ORANGE	NJ		09/08/2022	7.550	162,760	0	620,000
3310039708	NEWARK	NJ		09/28/2022	8.400	585,090	0	2,800,000
3310039710	HAMMONTON	NJ		08/08/2022	8.519	54,529	0	250,000
3310039712	IMPERIAL BEACH	CA		08/01/2022	7.500	133,056	0	675,000
3310039721	MASSAPEQUA	NY		08/16/2022	8.337	139,715	0	660,000
3310039722	DETROIT	MI		09/21/2022	8.330	9,818	0	350,000
3310039727	LOXAHATCHEE GROVES	FL		08/16/2022	7.500	109,593	0	600,000
3310039734	RANCHO MIRAGE	CA		08/16/2022	7.550	156,831	0	1,250,000
3310039739	NORTH FORT MYERS	FL		08/16/2022	8.519	61,978	0	290,000
3310039740	HEMPSTEAD	NY		08/26/2022	8.330	118,800	0	850,000
3310039744	LEMON GROVE	CA		08/16/2022	7.950	134,022	0	730,000
3310039748	BRENTWOOD	NY		08/26/2022	8.337	133,248	0	509,000
3310039750	DETROIT	MI		08/01/2022	8.519	55,071	0	285,000
3310039752	BROOKLYN	NY		08/01/2022	8.330	158,400	0	790,000
3310039767	PITMAN	NJ		08/08/2022	7.550	63,795	0	253,000
3310039773	WEST CREEK	NJ		08/26/2022	7.550	69,498	0	350,000
3310039783	NEWARK	NJ		08/08/2022	7.990	13,068	0	725,000
3310039784	DELTONA	FL		08/16/2022	8.330	49,005	0	270,000
3310039791	PLEASANTVILLE	NJ		08/16/2022	8.659	38,381	0	205,000
3310039798	JERSEY CITY	NJ		08/26/2022	8.000	142,340	0	1,029,000
3310039805	WOODBRIDGE TOWNSHIP	NJ		08/16/2022	8.330	99,000	0	505,000
3310039808	WOODLAND PARK	NJ		08/26/2022	8.554	123,354	0	570,000
3310039810	TRENTON	NJ		09/08/2022	8.000	33,026	0	155,000
3310039812	COSHOCTON	OH		08/16/2022	8.050	13,995	0	175,000
3310039813	MIAMI	FL		08/26/2022	7.500	201,960	0	845,000
3310039827	SUMTER	SC		08/16/2022	8.659	26,730	0	131,400
3310039831	BEAUFORT	SC		09/08/2022	7.770	81,972	0	350,000
3310039841	DURHAM	NC		08/16/2022	8.330	68,162	0	357,600
3310039842	LOUISA	VA		08/16/2022	8.330	51,480	0	290,000
3310039854	NEWARK	NJ		08/08/2022	7.990	13,068	0	630,000
3310039864	MAYS LANDING	NJ		08/08/2022	8.519	37,620	0	167,000
3310039869	WEST MILFORD	NJ		08/26/2022	8.330	67,280	0	315,000
3310039874	CHICAGO	IL		08/08/2022	8.659	22,932	0	241,000
3310039875	FOREST PARK	IL		08/08/2022	8.519	35,343	0	520,000
3310039876	TYLER	TX		08/08/2022	8.330	52,173	0	297,000
3310039878	HILLSIDE	NJ		08/08/2022	8.169	106,029	0	580,000
3310039892	LOS ANGELES	CA		08/16/2022	7.500	612,557	0	2,550,000
3310039899	CAMBRIDGE	MA		08/08/2022	8.330	694,980	0	7,275,000
3310039904	LAND O' LAKES	FL		08/08/2022	8.330	191,545	0	691,000
3310039917	HANCOCK	NY		09/08/2022	8.050	445,500	0	1,790,000
3310039923	PATCHOGUE	NY		09/08/2022	7.500	398,970	0	2,195,000
3310039956	BALTIMORE	MD		08/26/2022	8.337	20,790	0	170,000
3310039962	WATERBURY	CT		09/28/2022	7.040	564,300	0	2,425,000
3310039966	CHICAGO	IL		08/26/2022	8.000	43,421	0	275,000
3310039971	CHICAGO	IL		08/16/2022	8.519	47,461	0	265,000
3310039984	LEVITTOWN	NY		08/08/2022	7.500	114,048	0	904,500
3310039989	CHICAGO	IL		08/26/2022	8.554	45,961	0	335,000
3310039992	WATERBURY	CT		09/08/2022	7.500	338,580	0	1,570,000
3310039996	DETROIT	MI		09/21/2022	8.330	22,631	0	157,000
3310040005	CHICAGO	IL		08/16/2022	8.000	70,211	0	270,000
3310040007	HOMEWOOD	IL		09/08/2022	8.519	49,896	0	225,000
3310040009	CHICAGO	IL		09/08/2022	8.330	40,366	0	270,000
3310040012	ST. LOUIS	MO		09/08/2022	8.519	1,980	0	172,000
3310040016	CENTER MORICHES	NY		09/08/2022	7.550	242,154	0	1,025,000
3310040023	NYACK	NY		08/26/2022	7.500	226,116	0	855,000
3310040033	NEWBURGH	NY		08/26/2022	8.316	76,626	0	330,000
3310040036	BROOKLYN	NY		08/16/2022	8.589	189,334	0	830,000

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1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
3310040041	WASHINGTON	DC		08/16/2022	8.330	313,150	0	1,953,000
3310040043	WASHINGTON	DC		08/16/2022	8.330	313,149	0	1,966,000
3310040047	VINELAND	NJ		08/08/2022	8.554	44,075	0	280,000
3310040063	PHILADELPHIA	PA		08/16/2022	8.484	15,840	0	205,000
3310040064	SUN CITY CENTER	FL		08/08/2022	8.330	64,966	0	267,000
3310040066	CHICAGO	IL		09/08/2022	8.330	37,664	0	280,000
3310040074	WASHINGTON	DC		08/26/2022	8.330	146,421	0	675,000
3310040078	NEWARK	NJ		08/08/2022	7.500	153,490	0	605,000
3310040082	MERIDEN	CT		09/08/2022	8.330	55,440	0	250,000
3310040088	READING	PA		08/16/2022	8.050	138,996	0	758,000
3310040100	HANOVER	MA		09/08/2022	7.990	74,389	0	634,000
3310040102	OCALA	FL		08/16/2022	7.500	44,352	0	220,000
3310040111	WATERBURY	CT		09/08/2022	7.500	62,146	0	325,000
3310040112	SCOTCH PLAINS	NJ		09/08/2022	8.330	255,143	0	1,840,000
3310040116	SCRANTON	PA		08/26/2022	8.000	38,716	0	240,000
3310040119	SCRANTON	PA		08/26/2022	8.000	36,353	0	220,000
3310040124	HARTFORD	CT		08/26/2022	7.990	62,710	0	246,000
3310040126	YONKERS	NY		09/08/2022	7.550	109,496	0	600,000
3310040130	JERSEY CITY	NJ		08/16/2022	7.550	185,625	0	1,748,000
3310040144	MOBILE	AL		08/16/2022	8.337	28,330	0	246,000
3310040146	MOBILE	AL		09/21/2022	8.337	48,807	0	262,000
3310040147	HEMPSTEAD	NY		08/08/2022	7.550	153,074	0	580,000
3310040161	WEST ORANGE	NJ		09/08/2022	8.624	76,428	0	405,000
3310040162	APPLE VALLEY	CA		09/21/2022	7.450	94,248	0	412,000
3310040177	TROY	NY		09/21/2022	8.330	11,286	0	136,000
3310040193	FORSYTH	GA		09/21/2022	7.550	76,552	0	955,000
3310040200	FORSYTH	GA		09/21/2022	7.550	54,904	0	980,000
3310040210	DANVILLE	VA		08/26/2022	8.519	22,770	0	180,000
3310040213	BLAIRSTOWN	NJ		08/26/2022	8.330	65,934	0	395,000
3310040214	HOUSTON	TX		08/08/2022	8.519	61,776	0	259,000
3310040219	CHARLOTTE	NC		08/26/2022	7.550	99,950	0	375,000
3310040225	PHILADELPHIA	PA		09/08/2022	7.550	42,075	0	250,000
3310040226	PHILADELPHIA	PA		09/08/2022	7.550	42,075	0	220,000
3310040227	DARBY	PA		09/08/2022	7.550	24,235	0	160,000
3310040228	GARY	IN		09/08/2022	8.925	10,890	0	195,000
3310040229	LINDENHURST	NY		08/08/2022	7.550	168,300	0	670,000
3310040244	MONTGOMERY	AL		09/21/2022	8.400	19,120	0	110,000
3310040248	NEWARK	NJ		08/26/2022	8.386	61,776	0	1,260,000
3310040251	CHICAGO	IL		08/16/2022	9.009	55,412	0	480,000
3310040254	AKRON	OH		08/16/2022	8.000	37,125	0	135,000
3310040264	STATEN ISLAND	NY		09/08/2022	8.330	153,599	0	650,000
3310040269	ST. PETERSBURG	FL		09/08/2022	7.550	171,072	0	710,000
3310040289	PHILADELPHIA	PA		09/08/2022	8.330	18,982	0	156,500
3310040291	JACKSONVILLE	FL		08/16/2022	8.589	117,216	0	475,000
3310040317	KAILUA-KONA	HI		09/28/2022	7.550	138,105	0	710,000
3310040321	HAVERTOWN	PA		08/08/2022	8.330	67,320	0	310,000
3310040341	FORSYTH	GA		09/21/2022	7.550	96,837	0	940,000
3310040347	BLOOMINGTON	IN		08/26/2022	7.800	64,944	0	385,000
3310040351	JOHNSON VALLEY	CA		09/21/2022	8.400	43,065	0	379,000
3310040364	WEST NEW YORK	NJ		09/21/2022	8.330	185,328	0	820,000
3310040368	DEPTFORD	NJ		08/26/2022	7.550	55,598	0	300,000
3310040376	PILESGROVE TOWNSHIP	NJ		08/26/2022	7.550	64,152	0	360,000
3310040382	PITTSBURGH	PA		09/08/2022	8.484	11,642	0	150,000
3310040401	ELIZABETH	NJ		08/26/2022	8.316	125,136	0	575,000
3310040410	LIVINGSTON	NJ		09/21/2022	8.330	172,854	0	1,410,000
3310040415	GARFIELD	NJ		08/26/2022	8.330	63,954	0	440,000
3310040417	SUPERIOR CHARTER TOW	MI		08/26/2022	8.330	48,906	0	225,000
3310040422	EDEN	NC		08/26/2022	8.400	24,988	0	195,000
3310040424	NEWARK	NJ		08/26/2022	7.550	102,663	0	449,000
3310040426	BAY SHORE	NY		08/16/2022	8.330	196,020	0	1,200,000
3310040443	BUSHKILL	PA		08/16/2022	7.990	59,875	0	253,000
3310040460	WEST NYACK	NY		09/21/2022	7.500	111,078	0	560,000
3310040467	RIVERDALE	IL		09/28/2022	8.330	14,795	0	153,000
3310040472	HARTFORD	CT		09/08/2022	8.169	38,709	0	253,000
3310040479	HOUSTON	TX		08/26/2022	8.050	166,320	0	1,450,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310040482	EAST CHICAGO	IN		09/21/2022	8.330	27,324	0	195,000
3310040494	PORT ROYAL	SC		08/16/2022	8.330	50,243	0	375,000
3310040495	CHICAGO	IL		08/26/2022	8.554	47,583	0	285,000
3310040500	JERSEY CITY	NJ		09/28/2022	8.400	177,606	0	1,770,000
3310040505	LAKE RONKONKOMA	NY		08/26/2022	8.050	152,460	0	550,000
3310040508	WOODRUFF	SC		09/08/2022	8.589	1,980	0	162,000
3310040509	PACOLET	SC		09/08/2022	8.589	990	0	158,000
3310040521	GOOSE CREEK	SC		08/16/2022	8.589	71,577	0	280,000
3310040525	NEW BRITAIN	CT		09/08/2022	7.500	35,640	0	210,000
3310040526	NEW BRITAIN	CT		09/08/2022	7.500	55,242	0	335,000
3310040532	RIVERSIDE	CA		08/26/2022	8.589	286,171	0	1,450,000
3310040536	HOLLYWOOD	FL		08/26/2022	7.500	234,600	0	1,100,000
3310040547	BALTIMORE	MD		08/16/2022	8.330	60,984	0	220,000
3310040550	COLUMBIA	SC		09/21/2022	8.330	5,148	0	117,700
3310040552	PLAINFIELD	NJ		08/26/2022	8.330	97,649	0	420,000
3310040554	BROOKLYN	NY		09/08/2022	7.550	671,517	0	3,300,000
3310040558	BOWDON	GA		09/28/2022	8.519	9,187	0	220,000
3310040560	PHILADELPHIA	PA		08/26/2022	8.330	62,271	0	435,000
3310040561	HONOLULU	HI		08/26/2022	7.500	338,580	0	1,500,000
3310040564	SALEM	NH		08/26/2022	7.990	61,776	0	434,000
3310040575	WEST ISLIP	NY		09/08/2022	7.500	256,608	0	1,400,000
3310040577	YONKERS	NY		08/26/2022	7.500	138,818	0	665,000
3310040589	VINELAND	NJ		09/21/2022	7.550	64,152	0	255,000
3310040596	BROWNS MILLS	NJ		08/16/2022	8.330	53,856	0	274,000
3310040599	BISCAYNE PARK	FL		08/26/2022	8.000	111,213	0	630,000
3310040602	PATERSON	NJ		09/08/2022	8.743	91,971	0	630,000
3310040618	TRENTON	NJ		09/21/2022	8.000	30,294	0	195,000
3310040632	TUCSON	AZ		09/08/2022	7.550	48,807	0	266,000
3310040637	CHICAGO	IL		09/21/2022	8.743	155,232	0	950,000
3310040638	ATLANTA	GA		08/26/2022	8.589	38,808	0	270,000
3310040639	PEMBERTON TOWNSHIP	NJ		08/16/2022	8.000	63,954	0	280,000
3310040660	WESTBURY	NY		08/16/2022	7.550	200,109	0	1,265,000
3310040667	CATSKILL	NY		08/26/2022	7.800	87,516	0	425,000
3310040673	CHICAGO	IL		09/28/2022	8.040	460,350	0	1,925,000
3310040680	SUFFOLK	VA		09/21/2022	8.000	11,088	0	274,000
3310040688	TAMPA	FL		08/26/2022	8.330	79,107	0	395,000
3310040690	MIAMI	FL		09/08/2022	8.330	199,584	0	974,000
3310040726	CHICAGO	IL		09/28/2022	8.040	490,050	0	1,925,000
3310040731	MIDDLETOWN	NY		09/28/2022	7.500	21,674	0	145,000
3310040737	PALM BEACH GARDENS	FL		08/26/2022	8.330	144,536	0	700,000
3310040738	DETROIT	MI		09/21/2022	8.589	17,325	0	150,000
3310040747	BALTIMORE	MD		09/28/2022	8.330	33,264	0	260,000
3310040752	WILLINGBORO	NJ		09/21/2022	7.550	73,062	0	315,000
3310040764	SALEM	NJ		09/21/2022	8.330	12,474	0	195,000
3310040768	UNION CITY	NJ		09/08/2022	8.000	227,205	0	950,000
3310040770	CHICAGO	IL		09/08/2022	8.330	47,640	0	320,000
3310040778	MULBERRY	FL		08/26/2022	8.330	23,562	0	205,000
3310040780	MILLVILLE	NJ		09/21/2022	7.550	10,692	0	130,000
3310040801	ATLANTA	GA		09/21/2022	7.500	50,490	0	452,000
3310040804	EGG HARBOR TOWNSHIP	NJ		09/08/2022	8.330	42,768	0	425,000
3310040812	FAR ROCKAWAY	NY		08/26/2022	8.519	56,430	0	575,000
3310040814	ALLENTOWN	PA		08/26/2022	8.337	30,260	0	152,500
3310040818	CHICAGO	IL		08/26/2022	8.040	172,458	0	670,000
3310040819	BATON ROUGE	LA		09/08/2022	7.550	50,453	0	273,500
3310040821	LANSING	MI		09/08/2022	8.659	7,147	0	180,000
3310040824	HARTFORD	CT		09/21/2022	8.169	35,996	0	178,900
3310040825	TUCKERTON	NJ		08/26/2022	8.337	77,517	0	280,000
3310040831	WYANDANCH	NY		08/26/2022	7.550	168,478	0	736,000
3310040847	DISTRICT HEIGHTS	MD		09/08/2022	8.330	57,737	0	403,000
3310040851	PITMAN	NJ		09/21/2022	7.550	42,768	0	250,000
3310040853	WATERBURY	CT		09/08/2022	8.330	235,224	0	930,000
3310040855	WOODBURY	NJ		09/21/2022	7.550	42,768	0	260,000
3310040871	CHICAGO	IL		09/08/2022	8.589	19,008	0	312,000
3310040872	RIDGEWOOD	NJ		08/26/2022	8.330	205,326	0	1,030,000
3310040876	NEW ORLEANS	LA		09/21/2022	8.743	58,806	0	363,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310040897	OKLAHOMA CITY	OK		09/08/2022	7.550	25,146	0	110,000
3310040901	PITTSTON	PA		09/21/2022	8.330	33,700	0	243,000
3310040908	LITTLE EGG HARBOR TO	NJ		08/26/2022	8.519	54,996	0	252,500
3310040922	PENSACOLA	FL		08/26/2022	8.575	53,856	0	270,000
3310040924	LYNDHURST	NJ		09/08/2022	8.330	183,724	0	770,000
3310040931	SAN ANTONIO	TX		09/28/2022	8.330	70,963	0	1,200,000
3310040955	TRENTON	NJ		09/21/2022	8.050	30,888	0	140,000
3310040962	WEST ORANGE	NJ		09/08/2022	8.519	67,914	0	385,000
3310040966	SHIRLEY	NY		09/08/2022	8.330	72,706	0	350,000
3310040972	EAST ORANGE	NJ		08/26/2022	7.500	84,110	0	403,000
3310040973	RED BANK	NJ		09/21/2022	7.550	98,010	0	520,000
3310040982	GARY	IN		09/28/2022	8.659	11,741	0	156,000
3310040990	ELLENWOOD	GA		09/21/2022	8.491	95,533	0	395,000
3310041001	DETROIT	MI		09/08/2022	8.659	27,324	0	230,000
3310041003	BALTIMORE	MD		09/21/2022	8.169	37,125	0	245,000
3310041025	ALBANY	NY		09/21/2022	8.169	45,738	0	165,000
3310041051	HACKENSACK	NJ		09/08/2022	8.330	70,013	0	450,000
3310041054	HOLLYWOOD	FL		09/21/2022	8.330	97,060	0	465,000
3310041055	ELIZABETH	NJ		09/08/2022	7.770	130,937	0	550,000
3310041107	OCALA	FL		09/21/2022	8.040	26,829	0	221,000
3310041121	HATTIESBURG	MS		09/28/2022	8.050	25,630	0	253,000
3310041126	ATLANTA	GA		09/08/2022	8.519	32,670	0	305,000
3310041140	PORTSMOUTH	VA		09/08/2022	8.330	53,856	0	248,000
3310041141	ST. PETERSBURG	FL		09/28/2022	7.550	122,018	0	475,000
3310041154	CLEARWATER	FL		09/21/2022	7.500	7,124	0	455,000
3310041163	CLEARWATER	FL		09/21/2022	7.500	15,840	0	455,000
3310041173	NEWARK	NJ		09/21/2022	8.330	62,964	0	640,000
3310041179	LYNBROOK	NY		09/08/2022	8.000	75,240	0	762,000
3310041207	ADELPHI	MD		09/08/2022	7.500	108,029	0	555,000
3310041218	LONG BRANCH	NJ		09/28/2022	8.050	193,050	0	2,000,000
3310041267	IRVINGTON	NJ		09/21/2022	7.550	53,460	0	505,000
3310041284	WESTWEGO	LA		09/21/2022	8.040	30,718	0	225,000
3310041285	BELLMORE	NY		09/08/2022	8.337	197,514	0	847,000
3310041288	HONOLULU	HI		09/28/2022	7.500	109,494	0	455,000
3310041299	CHICAGO	IL		09/21/2022	8.659	27,815	0	335,000
3310041320	HAZEL CREST	IL		09/21/2022	8.519	35,937	0	280,000
3310041321	CHICAGO	IL		09/21/2022	7.990	94,729	0	435,000
3310041326	PALM BAY	FL		09/21/2022	8.050	102,231	0	415,000
3310041330	COLUMBUS	GA		09/28/2022	8.337	5,940	0	194,500
3310041331	OWINGS MILLS	MD		09/08/2022	8.040	78,824	0	325,000
3310041342	CLEVELAND	OH		09/21/2022	8.330	49,451	0	222,000
3310041351	HEMPSTEAD	NY		09/28/2022	7.550	185,684	0	730,000
3310041362	MOUNT HOLLY	NJ		09/21/2022	7.550	68,072	0	275,000
3310041389	EVANSVILLE	IN		09/21/2022	8.330	33,660	0	140,000
3310041403	UNIVERSITY HEIGHTS	OH		09/21/2022	8.330	44,095	0	295,000
3310041405	WEST ORANGE	NJ		09/08/2022	8.000	128,898	0	760,000
3310041414	JERSEY CITY	NJ		09/21/2022	7.550	254,826	0	1,123,000
3310041442	DETROIT	MI		09/21/2022	8.519	13,860	0	140,000
3310041457	SUN CITY CENTER	FL		09/08/2022	8.330	85,010	0	340,000
3310041458	SUN CITY CENTER	FL		09/08/2022	8.330	84,760	0	340,000
3310041469	BROOKLYN	NY		09/28/2022	8.750	315,315	0	1,350,000
3310041471	LOGANSPORT	IN		09/28/2022	7.500	30,294	0	145,000
3310041475	STONE HARBOR	NJ		09/28/2022	7.550	723,690	0	3,300,000
3310041482	WILLINGBORO	NJ		09/21/2022	8.484	81,180	0	391,000
3310041484	SAUK VILLAGE	IL		09/28/2022	8.330	23,728	0	122,000
3310041487	SAUK VILLAGE	IL		09/28/2022	8.330	25,312	0	142,000
3310041496	MAYS LANDING	NJ		09/21/2022	8.484	108,952	0	535,000
3310041499	PARK FOREST	IL		09/21/2022	8.050	21,542	0	157,000
3310041505	DETROIT	MI		09/28/2022	8.050	56,930	0	925,000
3310041510	TOPEKA	KS		09/28/2022	7.800	34,012	0	161,000
3310041530	TROY	NY		09/28/2022	7.550	64,152	0	319,000
3310041532	MANCHESTER	NJ		09/28/2022	7.550	118,087	0	426,000
3310041534	NORTH HOLLYWOOD	CA		09/21/2022	7.800	493,688	0	2,119,000
3310041538	JERSEY CITY	NJ		09/28/2022	7.990	414,285	0	2,590,000
3310041546	PARK FOREST	IL		09/21/2022	8.519	22,721	0	204,000

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3310041549	ABSECON	NJ		09/21/2022	8.484	94,446	0	440,000
3310041577	JERSEY CITY	NJ		09/28/2022	7.990	424,562	0	2,304,000
3310041583	CHICAGO	IL		09/21/2022	8.519	37,026	0	290,000
3310041586	NORTH BABYLON	NY		09/21/2022	8.330	155,034	0	625,000
3310041631	BROOKLYN	NY		09/21/2022	7.550	292,248	0	2,200,000
3310041717	CHICAGO	IL		09/21/2022	8.589	68,295	0	350,000
3310041770	BALTIMORE	MD		09/21/2022	8.330	43,243	0	357,000
3310041778	COVINGTON	GA		09/21/2022	8.575	24,503	0	200,000
3310041779	JACKSONVILLE	FL		09/21/2022	8.330	34,968	0	218,000
3310041796	LITHONIA	GA		09/21/2022	8.040	55,325	0	280,000
3310041805	SHAWNEE	OK		09/28/2022	8.330	27,324	0	185,000
3310041832	NEWARK	NJ		09/21/2022	8.316	81,457	0	670,000
3310041881	WILMINGTON	NC		09/28/2022	8.330	96,529	0	395,000
3310041908	CHICAGO	IL		09/21/2022	8.589	43,085	0	360,000
3310041918	BALTIMORE	MD		09/28/2022	8.330	35,640	0	200,000
3310041919	BALTIMORE	MD		09/28/2022	8.330	29,938	0	180,000
3310041920	BALTIMORE	MD		09/28/2022	8.330	23,166	0	165,000
3310041926	PHILLIPSBURG	NJ		09/28/2022	8.330	32,918	0	380,000
3310041927	BETHPAGE	NY		09/21/2022	7.500	172,854	0	750,000
3310041984	CLEVELAND	OH		09/28/2022	8.330	24,908	0	146,000
3310042006	BROWNS MILLS	NJ		09/21/2022	8.000	67,320	0	260,000
3310042048	LINDEN	NJ		09/21/2022	8.316	120,796	0	475,000
3310042094	MASTIC	NY		09/21/2022	8.337	80,190	0	383,500
3310042112	PHILADELPHIA	PA		09/28/2022	8.519	14,850	0	160,000
3310042139	MABLETON	GA		09/28/2022	8.040	49,896	0	250,000
3310042283	LINDEN	NJ		09/28/2022	7.550	169,290	0	665,000
3310042311	ORLANDO	FL		09/28/2022	7.550	113,248	0	470,000
100076514	STATEN ISLAND	NY		12/30/2021	4.200	0	981	590,000
100076521	STATEN ISLAND	NY		12/30/2021	4.500	0	2,645	680,000
100045141	CAMDEN	SC		11/25/2020	0.010	0	109	104,500
100045210	LITITZ	PA		11/25/2020	5.375	0	435	313,500
100044762	LAUREL	MD		11/19/2020	4.000	0	395	460,000
100045458	OLD HICKORY	TN		11/25/2020	8.940	0	3,569	270,750
100045819	SANDUSKY	OH		11/25/2020	4.000	0	489	71,749
100048897	SAINT CLOUD	FL		11/20/2020	4.625	0	150	223,250
100046273	EAST PETERSBURG	PA		11/25/2020	7.000	0	1,061	251,750
100045415	JOHNSON CITY	NY		11/25/2020	9.870	0	472	53,248
100085142	DUDLEY	GBR		07/29/2022	5.490	110,865	0	209,953
100085143	OXFORD	GBR		07/29/2022	6.190	526,620	0	291,264
100086357	LEEDS	GBR		08/30/2022	5.990	47,300	0	134,464
100086358	MANCHESTER	GBR		08/30/2022	5.490	165,736	0	478,751
100086356	NEWPORT	GBR		08/30/2022	4.490	805,153	0	2,334,648
100087718	HULL	GBR		09/29/2022	5.990	42,625	0	113,096
100087720	BRIGHTON	GBR		09/29/2022	5.990	403,139	0	344,672
100087719	LEEDS	GBR		09/29/2022	5.990	41,678	0	118,481
100087717	DONCASTER	GBR		09/29/2022	5.990	30,311	0	86,168
0399999. Mortgages in good standing - Residential mortgages-all other						148,373,099	30,071,251	2,396,432,875
21AB102	COLUMBUS	OH		12/21/2021	4.438	0	1,957,444	294,117,647
2200301	MADISON	WI		08/01/2022	3.230	12,000,000	0	33,900,000
2201701	ST. PETERSBURG	FL		09/16/2022	4.550	16,000,000	0	59,400,000
2201801	AUSTIN	TN		08/02/2022	4.630	15,000,000	0	56,400,000
2201901	SAN DIEGO	CA		09/22/2022	4.960	4,600,000	0	18,100,000
2202001	ARDEN	NC		08/31/2022	5.030	39,950,000	0	94,700,000
2202101	ROCKVILLE	MD		09/14/2022	4.980	12,600,000	0	37,000,000
7200269	NEW YORK	NY		07/03/2018	6.250	0	143,580	286,139,000
7200304	NEW YORK	NY		09/27/2019	6.314	0	1,708,966	1,789,000,000
7200394	LOS ANGELES	CA		09/15/2020	5.654	0	374,718	461,000,000
7200405	SYLMAR	CA		11/24/2020	7.705	0	155,760	92,000,000
7200407	BEVEVRLY HILLS	CA		10/22/2020	7.064	0	912,107	100,300,000
7200409	LOS ANGELES	CA		11/25/2020	6.134	0	560,337	478,800,000
7200417	LOS ANGELES	CA		02/16/2021	5.460	0	149,081	104,000,000
7200420	PARIS	FRA		12/15/2020	4.301	0	966,433	140,438,155
7200421	LOS ANGELES	CA		12/18/2020	5.847	0	4,810,345	327,300,000
7200423	LONDON	GBR		01/15/2021	2.690	0	573,154	4,135,335,060

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7200425	WATERTOWN	MA		01/19/2021	7.010	0	1,873,035	114,000,000
7200430	SAN FRANCISCO	CA		04/01/2021	9.300	0	660,940	168,500,000
7200434	NEW YORK	NY		03/12/2021	6.655	0	2,955,921	650,000,000
7200436	MIAMI BEACH	FL		04/15/2021	3.850	0	1,637,025	243,600,000
7200438	WASHINGTON	DC		03/12/2021	6.814	0	120,879	83,000,000
7200456	MIAMI	FL		06/21/2021	5.764	0	4,287,811	220,900,000
7200457	RICHMOND	VA		06/18/2021	5.764	0	170,579	495,000,000
7200462	DUBLIN	IRL		07/12/2021	4.619	0	1,937,902	458,929,640
7200519	LONDON	GBR		01/21/2022	4.443	0	1,411,800	385,309,150
0599999. Mortgages in good standing - Commercial mortgages-all other						100,150,000	27,367,817	11,327,168,652
2200101	DALLAS	TX		02/28/2022	5.812	0	432,255	56,600,000
2100501	CHARLOTTE	NC		06/30/2021	6.114	0	259,600	21,700,000
2100601	OREGON CITY	OR		06/30/2021	6.064	0	61,621	17,300,000
2100901	MIAMI	FL		08/13/2021	6.414	0	462,667	43,700,000
2101001	LORTON	VA		08/10/2021	6.414	0	948,626	51,300,000
2101101	VANCOUVER	WA		08/26/2021	5.914	0	45,362	19,000,000
2101301	VANCOUVER	WA		12/02/2021	5.914	0	307,286	14,121,203
2101701	EVERETT	WA		12/14/2021	5.814	0	181,247	85,800,000
2202301	HOUSTON	TX		09/15/2022	6.095	12,220,435	0	38,766,000
7200431	MIAMI	FL		03/23/2021	6.605	0	1,053,815	400,000,000
3310022352	CENTRAL ISLIP	NY		08/01/2022	7.500	96,032	0	428,500
3310026619	PHILADELPHIA	PA		10/14/2021	6.813	0	19,369	450,000
3310026757	WHEATLEY HEIGHTS	NY		11/12/2021	6.350	0	3,386	630,000
3310027450	WEST ORANGE	NJ		12/16/2021	6.326	0	2,141	476,000
3310031498	CENTRAL ISLIP	NY		09/21/2022	8.330	34,987	0	477,000
3310031629	HIGHLAND PARK	NJ		03/09/2022	6.390	0	41,606	860,000
3310032049	PHILADELPHIA	PA		02/25/2022	6.390	0	25,973	875,000
3310032569	OCEAN GATE	NJ		03/09/2022	6.350	0	1,479	470,000
3310034694	MARGATE CITY	NJ		04/14/2022	6.250	0	12,741	740,000
3310034734	BROOKLYN	NY		06/07/2022	6.950	0	14,810	4,100,000
3310034866	FREEPORT	NY		04/29/2022	6.250	0	8,999	532,500
3310034869	STATEN ISLAND	NY		04/20/2022	7.040	0	13,707	680,000
3310035222	BROOKLYN	NY		06/07/2022	6.050	0	37,620	790,000
3310035418	AMITYVILLE	NY		05/19/2022	6.050	0	11,930	505,000
3310035686	SELDEN	NY		07/14/2022	5.686	154,242	0	525,000
3310036536	UNIONDALE	NY		06/23/2022	6.050	0	7,603	660,000
3310036911	BROOKLYN	NY		07/07/2022	6.008	221,859	0	830,000
3310037353	HICKSVILLE	NY		06/29/2022	6.720	0	6,062	657,000
3310037381	BATON ROUGE	LA		07/14/2022	7.040	38,883	0	195,000
3310037890	LEVITTOWN	NY		09/21/2022	6.450	151,470	0	995,000
3310037942	CHICAGO	IL		08/01/2022	8.000	40,268	0	296,000
3310038173	ROCHELLE PARK	NJ		08/16/2022	7.990	89,100	0	784,000
3310038407	LINDENHURST	NY		08/01/2022	6.450	125,720	0	601,500
3310038573	MIAMI GARDENS	FL		08/08/2022	7.550	130,442	0	490,000
3310038604	DIX HILLS	NY		08/08/2022	7.950	156,103	0	750,000
3310038629	DETROIT	MI		08/08/2022	7.940	40,737	0	235,000
3310038655	IRVINGTON	NJ		08/08/2022	7.950	35,280	0	280,000
3310038727	BURLINGTON	NJ		08/08/2022	7.500	51,290	0	215,000
3310038744	SHIRLEY	NY		08/01/2022	7.040	75,735	0	362,000
3310038840	WASHINGTON	DC		07/14/2022	7.720	96,887	0	468,000
3310038867	ENGLEWOOD	NJ		08/16/2022	7.940	137,463	0	565,000
3310038889	WEST ISLIP	NY		08/08/2022	7.940	53,460	0	526,000
3310038940	FLORAL PARK	NY		08/16/2022	7.050	192,063	0	832,000
3310039205	WESTMINSTER	MD		08/16/2022	7.550	26,641	0	620,000
3310039240	PATCHOGUE	NY		08/08/2022	8.169	138,816	0	545,500
3310039323	RUNNEMEDE	NJ		08/08/2022	7.950	48,946	0	270,000
3310039407	MANVILLE	NJ		09/28/2022	8.484	32,868	0	420,000
3310039499	BRENTWOOD	NY		08/08/2022	7.550	127,342	0	561,000
3310039865	UNIONDALE	NY		08/26/2022	7.500	131,507	0	575,000
3310040045	UNIONDALE	NY		09/08/2022	7.550	167,437	0	650,000
3310040905	PAHOA	HI		09/28/2022	8.330	44,906	0	235,000
3310040933	EAST ISLIP	NY		09/08/2022	7.550	159,044	0	725,000
3310041557	VALLEY STREAM	NY		09/21/2022	7.550	127,342	0	622,500
0699999. Mortgages in good standing - Mezzanine Loans						15,147,305	3,959,905	775,791,703

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0899999. Total Mortgages in good standing						263,670,404	61,510,377	14,501,317,028
1699999. Total - Restructured Mortgages						0	0	0
100069564	CHICAGO	IL		09/01/2021	3.750	0	35,675	168,000
100069439	ALPENA	SD		09/01/2021	5.625	0	87	67,000
1899999. Mortgages with overdue interest over 90 days-Residential mortgages-insured or guaranteed						0	35,762	235,000
100045024	LAMBERTVILLE	MI		11/19/2020	3.250	0	426	165,859
100045410	CASSELBERRY	FL		11/25/2020	4.250	0	1,521	203,300
1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other						0	1,947	369,159
2499999. Total - Mortgages with overdue interest over 90 days						0	37,709	604,159
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						263,670,404	61,548,086	14,501,921,187

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
0706502	CINNAMINSON	NJ		11/19/2007	08/01/2022	361,935	0	0	0	0	0	0	361,935	361,935	0	0	0
1203601	CHESTERFIELD	MO		10/03/2012	08/03/2022	3,157,313	0	0	0	0	0	0	3,157,313	3,157,313	0	0	0
1203701	OFALLON	MO		10/03/2012	08/03/2022	5,525,298	0	0	0	0	0	0	5,525,298	5,525,298	0	0	0
1211801	MADISON	WI		01/31/2013	08/01/2022	9,979,940	0	0	0	0	0	0	9,979,940	9,979,940	0	0	0
1309301	ROCKVILLE	MD		07/07/2014	09/14/2022	12,439,322	0	0	0	0	0	0	12,439,322	12,439,322	0	0	0
1404401	MACEDONIA	OH		04/06/2015	09/30/2022	2,694,399	0	0	0	0	0	0	2,694,399	2,694,399	0	0	0
1700701	WHITE PLAINS	NY		03/31/2017	09/21/2022	37,345,700	0	0	0	0	0	0	37,345,700	37,345,700	0	0	0
1702401	AUSTIN	TX		05/30/2017	07/12/2022	29,000,000	0	0	0	0	0	0	29,000,000	29,000,000	0	0	0
18J1901	EAST WINDSOR	NJ		10/01/2018	08/05/2022	9,820,725	0	0	0	0	0	0	9,820,725	9,820,725	0	0	0
2100701	SARASOTA	FL		08/18/2021	07/15/2022	29,000,000	0	0	0	0	0	0	29,000,000	29,000,000	0	0	0
2012103	ST. PETERSBURG	FL		03/18/2013	09/19/2022	9,573,104	0	0	0	0	0	0	9,573,104	9,573,104	0	0	0
2013083	GREENFIELD	IN		06/19/2014	07/05/2022	12,750,458	0	0	0	0	0	0	12,750,458	12,750,458	0	0	0
2013085	COLUMBUS	OH		07/15/2016	07/05/2022	9,541,492	0	0	0	0	0	0	9,541,492	9,541,492	0	0	0
2013087	MONEE	IL		05/10/2017	07/05/2022	16,845,963	0	0	0	0	0	0	16,845,963	16,845,963	0	0	0
2016077	GILBERT	AZ		02/13/2017	09/16/2022	28,200,527	0	0	0	0	0	0	28,200,527	28,200,527	0	0	0
2016078	GILBERT	AZ		02/13/2017	09/16/2022	19,309,278	0	0	0	0	0	0	19,309,278	19,309,278	0	0	0
7200269	NEW YORK	NY		07/03/2018	08/11/2022	15,193,468	0	0	0	0	0	0	15,193,468	15,193,468	0	0	0
7200385	NEW YORK	NY		03/30/2020	09/02/2022	25,000,002	0	0	0	0	0	0	25,000,002	25,000,002	0	0	0
7200436	MIAMI BEACH	FL		04/15/2021	09/09/2022	83,042,214	0	0	0	0	0	0	83,042,214	83,042,214	0	0	0
320120661	PORTLAND	OR		02/02/2021	08/25/2022	646,800	0	0	0	0	0	0	646,800	646,800	0	0	0
321040166	DRIPPING SPRINGS	TX		06/24/2021	07/25/2022	255,684	0	0	0	0	0	0	255,684	255,684	0	0	0
321040441	DRIPPING SPRINGS	TX		06/24/2021	07/25/2022	268,435	0	0	0	0	0	0	268,435	268,435	0	0	0
321040613	PHOENIX	AZ		07/16/2021	07/25/2022	736,022	0	0	0	0	0	0	736,022	736,022	0	0	0
321040741	HORSESHOE BAY	TX		08/23/2021	09/26/2022	294,000	0	0	0	0	0	0	294,000	294,000	0	0	0
321040998	HORSESHOE BAY	TX		08/23/2021	09/26/2022	208,198	0	0	0	0	0	0	208,198	208,198	0	0	0
321070578	KENNEWICK	WA		08/23/2021	08/25/2022	148,412	0	0	0	0	0	0	148,412	148,412	0	0	0
321110415	PASCO	WA		01/27/2022	09/27/2022	134,780	0	0	0	0	0	0	134,780	134,780	0	0	0
3300002736	LIVINGSTON	NJ		07/02/2021	07/14/2022	298,888	0	0	0	0	0	0	298,888	298,888	0	0	0
3300003066	BROOKLYN	NY		06/21/2021	08/31/2022	962,701	0	0	0	0	0	0	962,701	962,701	0	0	0
3300003078	COLONIA	NJ		07/13/2021	09/15/2022	188,955	0	0	0	0	0	0	188,955	188,955	0	0	0
3300003151	UNION	NJ		08/25/2021	09/15/2022	140,505	0	0	0	0	0	0	140,505	140,505	0	0	0
3300003165	PARAMUS	NJ		08/25/2021	08/31/2022	308,723	0	0	0	0	0	0	308,723	308,723	0	0	0
3300003182	ENGLEWOOD	NJ		08/25/2021	09/15/2022	368,220	0	0	0	0	0	0	368,220	368,220	0	0	0
3300003251	FAR ROCKAWAY	NY		09/13/2021	08/31/2022	270,836	0	0	0	0	0	0	270,836	270,836	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3300003257	BROOKLYN	NY		09/13/2021	08/31/2022	387,600	0	0	0	0	0	0	387,600	387,600	0	0	0
3300003258	RIVER EDGE	NJ		10/07/2021	07/14/2022	368,898	0	0	0	0	0	0	368,898	368,898	0	0	0
3300003279	CLIFTON	NJ		11/01/2021	09/15/2022	151,988	0	0	0	0	0	0	151,988	151,988	0	0	0
3300003338	BELLEVILLE	NJ		11/01/2021	09/15/2022	120,156	0	0	0	0	0	0	120,156	120,156	0	0	0
3300003398	BRONX	NY		02/02/2022	08/31/2022	189,730	0	0	0	0	0	0	189,730	189,730	0	0	0
3300003477	WEST CALDWELL	NJ		02/02/2022	08/31/2022	249,033	0	0	0	0	0	0	249,033	249,033	0	0	0
3300003505	ELIZABETH	NJ		12/29/2021	08/31/2022	213,907	0	0	0	0	0	0	213,907	213,907	0	0	0
3300003551	BROOKLYN	NY		03/03/2022	07/14/2022	605,625	0	0	0	0	0	0	605,625	605,625	0	0	0
3300003589	HASBROUCK HEIGHTS	NJ		03/09/2022	09/15/2022	193,703	0	0	0	0	0	0	193,703	193,703	0	0	0
3300003681	EDISON	NJ		03/31/2022	08/31/2022	116,702	0	0	0	0	0	0	116,702	116,702	0	0	0
3310013981	BROOKLYN	NY		10/14/2021	09/26/2022	178,200	0	0	0	0	0	0	178,200	178,200	0	0	0
3310022134	PISCATAWAY	NJ		10/14/2021	09/26/2022	101,227	0	0	0	0	0	0	101,227	101,227	0	0	0
3310023015	MILTON	DE		12/16/2021	09/26/2022	166,462	0	0	0	0	0	0	166,462	166,462	0	0	0
3310023677	CATASAUQUA	PA		10/22/2021	09/26/2022	38,016	0	0	0	0	0	0	38,016	38,016	0	0	0
3310024344	VICKSBURG	MS		10/22/2021	08/25/2022	47,701	0	0	0	0	0	0	47,701	47,701	0	0	0
3310025536	POLSON	MT		09/28/2021	09/26/2022	536,738	0	0	0	0	0	0	536,738	536,738	0	0	0
3310025580	UPPER SADDLE RIVER	NJ		10/14/2021	09/26/2022	745,133	0	0	0	0	0	0	745,133	745,133	0	0	0
3310025585	DARIEN	CT		10/14/2021	07/25/2022	381,160	0	0	0	0	0	0	381,160	381,160	0	0	0
3310025704	EAST BOSTON	MA		11/12/2021	09/26/2022	520,193	0	0	0	0	0	0	520,193	520,193	0	0	0
3310025808	AKRON	OH		10/14/2021	09/26/2022	23,084	0	0	0	0	0	0	23,084	23,084	0	0	0
3310025830	LAWNSIDE	NJ		10/22/2021	08/25/2022	57,509	0	0	0	0	0	0	57,509	57,509	0	0	0
3310025831	EAST ORANGE	NJ		11/12/2021	09/26/2022	153,252	0	0	0	0	0	0	153,252	153,252	0	0	0
3310025885	SEVIERVILLE	TN		10/22/2021	08/25/2022	165,836	0	0	0	0	0	0	165,836	165,836	0	0	0
3310025955	AKRON	OH		10/14/2021	08/25/2022	24,756	0	0	0	0	0	0	24,756	24,756	0	0	0
3310026030	EAST ORANGE	NJ		10/22/2021	08/25/2022	115,830	0	0	0	0	0	0	115,830	115,830	0	0	0
3310026040	SARASOTA	FL		10/14/2021	08/25/2022	301,158	0	0	0	0	0	0	301,158	301,158	0	0	0
3310026110	EAST ORANGE	NJ		11/29/2021	08/25/2022	103,356	0	0	0	0	0	0	103,356	103,356	0	0	0
3310026114	QUEENS	NY		10/22/2021	07/25/2022	192,753	0	0	0	0	0	0	192,753	192,753	0	0	0
3310026158	UNIONDALE	NY		10/14/2021	09/26/2022	95,931	0	0	0	0	0	0	95,931	95,931	0	0	0
3310026163	ABERDEEN	NJ		10/22/2021	09/26/2022	74,745	0	0	0	0	0	0	74,745	74,745	0	0	0
3310026260	ABINGDON	MD		09/28/2021	07/25/2022	102,941	0	0	0	0	0	0	102,941	102,941	0	0	0
3310026276	MILWAUKEE	WI		09/28/2021	09/26/2022	36,483	0	0	0	0	0	0	36,483	36,483	0	0	0
3310026325	CLINTON	MD		11/29/2021	07/25/2022	95,040	0	0	0	0	0	0	95,040	95,040	0	0	0
3310026356	WASHINGTON	DC		09/28/2021	07/25/2022	246,278	0	0	0	0	0	0	246,278	246,278	0	0	0
3310026436	MAGNOLIA	NJ		11/12/2021	08/25/2022	65,340	0	0	0	0	0	0	65,340	65,340	0	0	0
3310026502	CHICAGO	IL		11/12/2021	07/25/2022	142,956	0	0	0	0	0	0	142,956	142,956	0	0	0
3310026513	LINDENHURST	NY		10/14/2021	07/25/2022	186,057	0	0	0	0	0	0	186,057	186,057	0	0	0
3310026552	MAPLEWOOD	NJ		10/22/2021	09/26/2022	271,458	0	0	0	0	0	0	271,458	271,458	0	0	0
3310026596	BATTLE CREEK	MI		10/22/2021	08/25/2022	26,263	0	0	0	0	0	0	26,263	26,263	0	0	0
3310026712	MOORE	OK		10/22/2021	09/26/2022	47,916	0	0	0	0	0	0	47,916	47,916	0	0	0
3310026715	FORT MILL	SC		11/12/2021	09/26/2022	87,849	0	0	0	0	0	0	87,849	87,849	0	0	0
3310026729	YORK	PA		11/29/2021	09/26/2022	71,718	0	0	0	0	0	0	71,718	71,718	0	0	0
3310026748	PHILADELPHIA	PA		10/22/2021	09/26/2022	50,787	0	0	0	0	0	0	50,787	50,787	0	0	0
3310026878	HIGHLAND LAKES	NJ		11/18/2021	09/26/2022	52,985	0	0	0	0	0	0	52,985	52,985	0	0	0
3310026884	VENTNOR CITY	NJ		12/16/2021	08/25/2022	90,882	0	0	0	0	0	0	90,882	90,882	0	0	0
3310026906	BALTIMORE	MD		10/22/2021	07/25/2022	60,290	0	0	0	0	0	0	60,290	60,290	0	0	0
3310026944	VENTNOR CITY	NJ		12/16/2021	08/25/2022	84,200	0	0	0	0	0	0	84,200	84,200	0	0	0
3310026945	PHILADELPHIA	PA		10/22/2021	07/25/2022	157,509	0	0	0	0	0	0	157,509	157,509	0	0	0
3310026946	SHOREHAM	NY		10/22/2021	09/26/2022	185,031	0	0	0	0	0	0	185,031	185,031	0	0	0
3310026965	WEST NEW YORK	NJ		12/28/2021	09/26/2022	192,654	0	0	0	0	0	0	192,654	192,654	0	0	0
3310027086	ROOSEVELT	NY		11/12/2021	07/25/2022	126,473	0	0	0	0	0	0	126,473	126,473	0	0	0
3310027120	CROSS	SC		11/18/2021	08/25/2022	86,359	0	0	0	0	0	0	86,359	86,359	0	0	0
3310027125	EASTON	PA		11/12/2021	09/26/2022	39,164	0	0	0	0	0	0	39,164	39,164	0	0	0
3310027285	BALDWIN	NY		10/22/2021	09/26/2022	106,564	0	0	0	0	0	0	106,564	106,564	0	0	0
3310027352	FAIRBORN	OH		11/18/2021	07/25/2022	30,195	0	0	0	0	0	0	30,195	30,195	0	0	0
3310027358	WEST HOLLYWOOD	CA		11/12/2021	08/30/2022	539,732	0	0	0	0	0	0	539,732	539,732	0	0	0
3310027414	NEWARK	NJ		11/29/2021	08/25/2022	131,967	0	0	0	0	0	0	131,967	131,967	0	0	0
3310027416	NEWARK	NJ		11/29/2021	08/25/2022	121,176	0	0	0	0	0	0	121,176	121,176	0	0	0
3310027417	NEWARK	NJ		11/29/2021	08/25/2022	138,747	0	0	0	0	0	0	138,747	138,747	0	0	0
3310027717	NEW ORLEANS	LA		02/07/2022	09/26/2022	41,265	0	0	0	0	0	0	41,265	41,265	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310027739	SCHENECTADY	NY		01/05/2022	09/26/2022	45,065	0	0	0	0	0	0	45,065	45,065	0	0	0
3310027753	NEWARK	NJ		11/29/2021	08/25/2022	124,740	0	0	0	0	0	0	124,740	124,740	0	0	0
3310027754	NEWARK	NJ		11/29/2021	07/25/2022	141,372	0	0	0	0	0	0	141,372	141,372	0	0	0
3310027760	ELIZABETH	NJ		11/29/2021	08/25/2022	133,056	0	0	0	0	0	0	133,056	133,056	0	0	0
3310027867	MAGNOLIA	NJ		11/29/2021	07/25/2022	69,795	0	0	0	0	0	0	69,795	69,795	0	0	0
3310027981	LOS ANGELES	CA		11/29/2021	08/25/2022	548,856	0	0	0	0	0	0	548,856	548,856	0	0	0
3310028020	PATERSON	NJ		11/12/2021	07/25/2022	106,920	0	0	0	0	0	0	106,920	106,920	0	0	0
3310028116	LODI	NJ		11/29/2021	08/25/2022	168,392	0	0	0	0	0	0	168,392	168,392	0	0	0
3310028122	INDIANAPOLIS	IN		01/11/2022	09/26/2022	139,209	0	0	0	0	0	0	139,209	139,209	0	0	0
3310028221	BRENTWOOD	NY		12/28/2021	07/25/2022	119,394	0	0	0	0	0	0	119,394	119,394	0	0	0
3310028813	BALTIMORE	MD		01/11/2022	09/26/2022	45,199	0	0	0	0	0	0	45,199	45,199	0	0	0
3310028865	MANCHESTER	NJ		02/11/2022	08/25/2022	52,371	0	0	0	0	0	0	52,371	52,371	0	0	0
3310028916	RIVERSIDE	CA		12/16/2021	08/25/2022	349,961	0	0	0	0	0	0	349,961	349,961	0	0	0
3310029017	NASHVILLE	TN		12/28/2021	07/25/2022	113,256	0	0	0	0	0	0	113,256	113,256	0	0	0
3310029082	DANBURY	CT		12/28/2021	08/25/2022	80,665	0	0	0	0	0	0	80,665	80,665	0	0	0
3310029180	ELLENDALE	DE		01/05/2022	08/25/2022	33,858	0	0	0	0	0	0	33,858	33,858	0	0	0
3310029313	MORICHES	NY		01/05/2022	08/25/2022	95,426	0	0	0	0	0	0	95,426	95,426	0	0	0
3310029335	SPENCER	MA		02/11/2022	09/26/2022	48,114	0	0	0	0	0	0	48,114	48,114	0	0	0
3310029421	ROSELLE	NJ		01/11/2022	07/25/2022	109,436	0	0	0	0	0	0	109,436	109,436	0	0	0
3310029540	LINCOLN PARK	NJ		01/05/2022	09/26/2022	53,460	0	0	0	0	0	0	53,460	53,460	0	0	0
3310029648	BRIDGEPORT	CT		12/16/2021	07/25/2022	76,982	0	0	0	0	0	0	76,982	76,982	0	0	0
3310029754	LINDENHURST	NY		04/01/2022	08/25/2022	99,792	0	0	0	0	0	0	99,792	99,792	0	0	0
3310029811	EGG HARBOR TOWNSHIP	NJ		12/28/2021	09/26/2022	76,032	0	0	0	0	0	0	76,032	76,032	0	0	0
3310029828	NEWARK	NJ		12/28/2021	09/26/2022	150,401	0	0	0	0	0	0	150,401	150,401	0	0	0
3310029833	MORRISTOWN	NJ		01/05/2022	08/25/2022	175,349	0	0	0	0	0	0	175,349	175,349	0	0	0
3310029848	PHILADELPHIA	PA		02/18/2022	07/25/2022	144,402	0	0	0	0	0	0	144,402	144,402	0	0	0
3310029953	SAYREVILLE	NJ		12/28/2021	07/25/2022	117,523	0	0	0	0	0	0	117,523	117,523	0	0	0
3310030174	BERRYVILLE	VA		01/05/2022	07/25/2022	151,213	0	0	0	0	0	0	151,213	151,213	0	0	0
3310030278	SEAFORD	NY		01/05/2022	07/25/2022	157,547	0	0	0	0	0	0	157,547	157,547	0	0	0
3310030388	NEWARK	NJ		01/31/2022	09/26/2022	178,200	0	0	0	0	0	0	178,200	178,200	0	0	0
3310030545	WEATHERLY	PA		03/17/2022	09/26/2022	40,075	0	0	0	0	0	0	40,075	40,075	0	0	0
3310030574	CLANTON	AL		02/07/2022	09/26/2022	22,493	0	0	0	0	0	0	22,493	22,493	0	0	0
3310030628	NEWARK	NJ		02/11/2022	07/25/2022	140,778	0	0	0	0	0	0	140,778	140,778	0	0	0
3310030696	DUNEDIN	FL		01/31/2022	09/26/2022	194,832	0	0	0	0	0	0	194,832	194,832	0	0	0
3310030734	FAIRFIELD	CT		02/07/2022	09/26/2022	149,476	0	0	0	0	0	0	149,476	149,476	0	0	0
3310031004	CHICAGO	IL		01/31/2022	08/25/2022	76,804	0	0	0	0	0	0	76,804	76,804	0	0	0
3310031105	NEWARK	NJ		02/11/2022	09/26/2022	148,302	0	0	0	0	0	0	148,302	148,302	0	0	0
3310031180	NEWARK	NJ		02/25/2022	09/26/2022	177,408	0	0	0	0	0	0	177,408	177,408	0	0	0
3310031222	NEW BRITAIN	CT		01/31/2022	08/25/2022	90,288	0	0	0	0	0	0	90,288	90,288	0	0	0
3310031287	BRONX	NY		02/25/2022	08/25/2022	129,576	0	0	0	0	0	0	129,576	129,576	0	0	0
3310031351	NEWARK	NJ		01/31/2022	07/25/2022	90,684	0	0	0	0	0	0	90,684	90,684	0	0	0
3310031610	CHICAGO	IL		02/25/2022	08/25/2022	80,388	0	0	0	0	0	0	80,388	80,388	0	0	0
3310031619	MASTIC BEACH	NY		02/11/2022	09/26/2022	88,209	0	0	0	0	0	0	88,209	88,209	0	0	0
3310031885	NEW HAVEN	CT		02/25/2022	08/25/2022	84,645	0	0	0	0	0	0	84,645	84,645	0	0	0
3310031886	MERIDEN	CT		02/25/2022	08/25/2022	65,340	0	0	0	0	0	0	65,340	65,340	0	0	0
3310032021	LONG BRANCH	NJ		02/18/2022	07/25/2022	356,400	0	0	0	0	0	0	356,400	356,400	0	0	0
3310032030	CENTRAL ISLIP	NY		02/25/2022	08/25/2022	119,196	0	0	0	0	0	0	119,196	119,196	0	0	0
3310032117	PATERSON	NJ		03/09/2022	09/26/2022	109,074	0	0	0	0	0	0	109,074	109,074	0	0	0
3310032174	HACKETTSTOWN	NJ		04/01/2022	09/26/2022	129,017	0	0	0	0	0	0	129,017	129,017	0	0	0
3310032276	MERIDEN	CT		02/25/2022	08/25/2022	46,926	0	0	0	0	0	0	46,926	46,926	0	0	0
3310032277	NEW HAVEN	CT		02/25/2022	08/25/2022	89,100	0	0	0	0	0	0	89,100	89,100	0	0	0
3310032284	PHILLIPSBURG	NJ		02/18/2022	07/25/2022	42,075	0	0	0	0	0	0	42,075	42,075	0	0	0
3310032331	HOLBROOK	NY		04/01/2022	08/25/2022	163,053	0	0	0	0	0	0	163,053	163,053	0	0	0
3310032355	WILMINGTON	NC		02/25/2022	08/25/2022	45,936	0	0	0	0	0	0	45,936	45,936	0	0	0
3310032364	PORT RICHEY	FL		02/25/2022	07/25/2022	65,835	0	0	0	0	0	0	65,835	65,835	0	0	0
3310032370	PALM SPRINGS	CA		02/25/2022	08/25/2022	280,665	0	0	0	0	0	0	280,665	280,665	0	0	0
3310032378	BAKER	LA		03/09/2022	08/25/2022	10,652	0	0	0	0	0	0	10,652	10,652	0	0	0
3310032582	IRVINGTON	NJ		02/25/2022	08/25/2022	136,224	0	0	0	0	0	0	136,224	136,224	0	0	0
3310032590	NEWARK	NJ		02/18/2022	08/25/2022	124,740	0	0	0	0	0	0	124,740	124,740	0	0	0
3310032591	NEWARK	NJ		02/18/2022	08/25/2022	106,920	0	0	0	0	0	0	106,920	106,920	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310032612	SAN ANTONIO	TX		03/09/2022	08/25/2022	27,720	0	0	0	0	0	0	27,720	27,720	0	0	0
3310032623	CENTER MORICHES	NY		02/18/2022	08/25/2022	206,893	0	0	0	0	0	0	206,893	206,893	0	0	0
3310032697	RANDALLSTOWN	MD		02/25/2022	08/25/2022	108,900	0	0	0	0	0	0	108,900	108,900	0	0	0
3310032698	NEWARK	NJ		03/09/2022	09/26/2022	112,266	0	0	0	0	0	0	112,266	112,266	0	0	0
3310032819	ELIZABETH	NJ		02/25/2022	09/26/2022	112,424	0	0	0	0	0	0	112,424	112,424	0	0	0
3310033044	SUN CITY CENTER	FL		03/09/2022	07/25/2022	110,232	0	0	0	0	0	0	110,232	110,232	0	0	0
3310033061	LIVINGSTON	NJ		04/08/2022	09/26/2022	188,496	0	0	0	0	0	0	188,496	188,496	0	0	0
3310033274	GANSEVOORT	NY		03/09/2022	09/26/2022	92,664	0	0	0	0	0	0	92,664	92,664	0	0	0
3310033403	ROSELLE PARK	NJ		03/09/2022	08/25/2022	103,356	0	0	0	0	0	0	103,356	103,356	0	0	0
3310033469	CITY OF ORANGE	NJ		03/17/2022	09/26/2022	133,650	0	0	0	0	0	0	133,650	133,650	0	0	0
3310033509	NEWARK	NJ		03/22/2022	08/25/2022	66,825	0	0	0	0	0	0	66,825	66,825	0	0	0
3310033526	BERKELEY	NJ		03/17/2022	09/26/2022	53,460	0	0	0	0	0	0	53,460	53,460	0	0	0
3310033572	TORRINGTON	CT		03/22/2022	07/25/2022	40,166	0	0	0	0	0	0	40,166	40,166	0	0	0
3310033581	ALEXANDRIA	VA		03/09/2022	08/25/2022	247,995	0	0	0	0	0	0	247,995	247,995	0	0	0
3310033757	LITTLE EGG HARBOR TO	NJ		04/08/2022	09/26/2022	164,419	0	0	0	0	0	0	164,419	164,419	0	0	0
3310033774	PALM SPRINGS	CA		04/08/2022	09/26/2022	238,788	0	0	0	0	0	0	238,788	238,788	0	0	0
3310033786	STOCKHOLM	NJ		04/01/2022	09/26/2022	40,986	0	0	0	0	0	0	40,986	40,986	0	0	0
3310033787	JEFFERSON	NJ		04/01/2022	09/26/2022	55,242	0	0	0	0	0	0	55,242	55,242	0	0	0
3310034038	TAMPA	FL		03/17/2022	08/25/2022	98,010	0	0	0	0	0	0	98,010	98,010	0	0	0
3310034061	SHREVEPORT	LA		04/29/2022	07/25/2022	13,342	0	0	0	0	0	0	13,342	13,342	0	0	0
3310034102	NEWARK	NJ		04/08/2022	08/25/2022	103,871	0	0	0	0	0	0	103,871	103,871	0	0	0
3310034153	ST. PETERSBURG	FL		04/01/2022	07/25/2022	52,103	0	0	0	0	0	0	52,103	52,103	0	0	0
3310034178	PHILADELPHIA	PA		04/20/2022	09/26/2022	42,763	0	0	0	0	0	0	42,763	42,763	0	0	0
3310034193	RAHWAY	NJ		04/01/2022	07/25/2022	107,633	0	0	0	0	0	0	107,633	107,633	0	0	0
3310034318	NEW MILFORD	NJ		04/01/2022	07/25/2022	144,223	0	0	0	0	0	0	144,223	144,223	0	0	0
3310034337	EAST HANOVER	NJ		04/01/2022	07/25/2022	483,417	0	0	0	0	0	0	483,417	483,417	0	0	0
3310034545	HAWTHORNE	NJ		04/08/2022	09/26/2022	135,432	0	0	0	0	0	0	135,432	135,432	0	0	0
3310034704	YPSILANTI	MI		04/20/2022	09/26/2022	35,244	0	0	0	0	0	0	35,244	35,244	0	0	0
3310034764	FARMINGVILLE	NY		04/20/2022	07/25/2022	117,244	0	0	0	0	0	0	117,244	117,244	0	0	0
3310034769	DALLAS	TX		04/29/2022	09/26/2022	121,176	0	0	0	0	0	0	121,176	121,176	0	0	0
3310034865	NEW HAVEN	CT		05/19/2022	09/26/2022	49,183	0	0	0	0	0	0	49,183	49,183	0	0	0
3310034890	PHILADELPHIA	PA		04/14/2022	09/26/2022	32,868	0	0	0	0	0	0	32,868	32,868	0	0	0
3310034897	PHILADELPHIA	PA		04/20/2022	09/26/2022	23,562	0	0	0	0	0	0	23,562	23,562	0	0	0
3310035068	MALVERNE	NY		06/15/2022	09/26/2022	137,051	0	0	0	0	0	0	137,051	137,051	0	0	0
3310035468	VERO BEACH	FL		05/19/2022	08/25/2022	99,219	0	0	0	0	0	0	99,219	99,219	0	0	0
3310035635	PORT JEFFERSON STATI	NY		06/07/2022	09/26/2022	128,304	0	0	0	0	0	0	128,304	128,304	0	0	0
3310035850	CLEARWATER	FL		05/19/2022	07/25/2022	99,000	0	0	0	0	0	0	99,000	99,000	0	0	0
3310035874	LANHAM	MD		05/19/2022	08/25/2022	111,296	0	0	0	0	0	0	111,296	111,296	0	0	0
3310035891	SILVER SPRING	MD		05/19/2022	09/26/2022	120,582	0	0	0	0	0	0	120,582	120,582	0	0	0
3310035953	PATERSON	NJ		06/07/2022	09/26/2022	62,172	0	0	0	0	0	0	62,172	62,172	0	0	0
3310035987	PORT JEFFERSON STATI	NY		05/19/2022	09/26/2022	139,887	0	0	0	0	0	0	139,887	139,887	0	0	0
3310036032	LAND O LAKES	FL		06/07/2022	09/26/2022	149,688	0	0	0	0	0	0	149,688	149,688	0	0	0
3310036322	TAMPA	FL		05/19/2022	08/25/2022	54,945	0	0	0	0	0	0	54,945	54,945	0	0	0
3310036340	LOS ANGELES	CA		05/19/2022	08/25/2022	611,573	0	0	0	0	0	0	611,573	611,573	0	0	0
3310036607	AMITYVILLE	NY		05/19/2022	08/25/2022	130,284	0	0	0	0	0	0	130,284	130,284	0	0	0
3310036730	KEARNY	NJ		06/15/2022	09/26/2022	99,297	0	0	0	0	0	0	99,297	99,297	0	0	0
3310036875	PENN HILLS	PA		06/15/2022	08/25/2022	15,840	0	0	0	0	0	0	15,840	15,840	0	0	0
3310036987	MOBILE	AL		06/07/2022	09/26/2022	45,382	0	0	0	0	0	0	45,382	45,382	0	0	0
3310037159	WILMINGTON	DE		06/07/2022	08/25/2022	92,664	0	0	0	0	0	0	92,664	92,664	0	0	0
100066984	HAM LAKE	MEX		08/02/2021	09/20/2022	105,416	0	2,166	0	0	2,166	0	107,582	107,582	0	0	0
100066377	DOTHAN	AL		08/02/2021	08/20/2022	124,056	0	(1,608)	0	0	(1,608)	0	122,448	122,448	0	0	0
100059905	HOOVER	AL		06/01/2021	07/20/2022	169,652	0	783	0	0	783	0	170,435	170,435	0	0	0
100058354	HASKELL	TX		06/01/2021	07/20/2022	42,685	0	200	0	0	200	0	42,885	42,885	0	0	0
100068857	ADRIAN	MI		09/01/2021	07/20/2022	131,742	0	(3,130)	0	0	(3,130)	0	128,612	128,612	0	0	0
100067103	RIVERSIDE	CA		08/02/2021	07/20/2022	296,997	0	6,143	0	0	6,143	0	303,140	303,140	0	0	0
100063840	RICHMOND	VA		07/01/2021	08/20/2022	270,218	0	(1,528)	0	0	(1,528)	0	268,690	268,690	0	0	0
100061969	GREELEY	CO		07/01/2021	08/20/2022	187,458	0	(2,709)	0	0	(2,709)	0	184,749	184,749	0	0	0
100062379	DELAWARE	OH		07/01/2021	09/20/2022	195,526	0	(2,394)	0	0	(2,394)	0	193,132	193,132	0	0	0
100062432	BALTIMORE	MD		07/01/2021	08/20/2022	82,688	0	(1,660)	0	0	(1,660)	0	81,028	81,028	0	0	0
100064591	HOMESTEAD	FL		07/01/2021	08/20/2022	219,220	0	11,672	0	0	11,672	0	230,892	230,892	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100063807	FORT SMITH	AR		07/01/2021	08/20/2022	161,053	0	(902)	0	0	(902)	0	160,151	160,151	0	0	0
100067357	KIRBY	TX		08/02/2021	07/20/2022	114,987	0	2,952	0	0	2,952	0	117,939	117,939	0	0	0
100073462	O FALLON	MO		11/01/2021	07/20/2022	81,645	0	1,991	0	0	1,991	0	83,636	83,636	0	0	0
100075896	CONVERSE	TX		12/01/2021	09/20/2022	59,892	0	(1,620)	0	0	(1,620)	0	58,272	58,272	0	0	0
100063691	NORTH CHARLESTON	SC		07/01/2021	08/20/2022	169,809	0	(1,509)	0	0	(1,509)	0	168,300	168,300	0	0	0
100066056	HUNTSVILLE	AL		08/02/2021	08/20/2022	68,504	0	(772)	0	0	(772)	0	67,732	67,732	0	0	0
100069688	PALM SPRINGS	FL		09/01/2021	07/20/2022	351,895	0	8,348	0	0	8,348	0	360,243	360,243	0	0	0
100066192	KILLEEN	TX		08/02/2021	08/20/2022	72,376	0	(1,011)	0	0	(1,011)	0	71,365	71,365	0	0	0
100061741	ALBUQUERQUE	NM		07/01/2021	08/20/2022	139,260	0	(1,261)	0	0	(1,261)	0	137,999	137,999	0	0	0
100059874	PRINCETON	TX		06/01/2021	08/20/2022	344,052	0	1,548	0	0	1,548	0	345,600	345,600	0	0	0
100064065	EVANSVILLE	IN		07/01/2021	08/20/2022	70,607	0	2,418	0	0	2,418	0	73,025	73,025	0	0	0
100069233	MALVERN	AR		09/01/2021	08/20/2022	162,318	0	(1,831)	0	0	(1,831)	0	160,487	160,487	0	0	0
100063919	MESQUITE	NV		07/01/2021	08/20/2022	244,411	0	2,790	0	0	2,790	0	247,201	247,201	0	0	0
100063858	DAVENPORT	FL		07/01/2021	08/20/2022	293,061	0	(838)	0	0	(838)	0	292,223	292,223	0	0	0
100064411	PEMBROKE PINES	FL		07/01/2021	08/20/2022	95,056	0	150	0	0	150	0	95,206	95,206	0	0	0
100066200	JEFFERSON	MD		08/02/2021	08/20/2022	396,013	0	(2,295)	0	0	(2,295)	0	393,718	393,718	0	0	0
100064368	SAN BERNARDINO	CA		07/01/2021	08/20/2022	212,491	0	3,968	0	0	3,968	0	216,459	216,459	0	0	0
100064095	SYRACUSE	NY		07/01/2021	08/20/2022	53,104	0	1,349	0	0	1,349	0	54,453	54,453	0	0	0
100070021	OVERLAND PARK	KS		09/01/2021	08/20/2022	133,947	0	2,678	0	0	2,678	0	136,625	136,625	0	0	0
100069021	CENTRAL POINT	OR		09/01/2021	08/20/2022	280,175	0	(576)	0	0	(576)	0	279,599	279,599	0	0	0
100073435	ROSWELL	NM		11/01/2021	08/20/2022	93,858	0	929	0	0	929	0	94,787	94,787	0	0	0
100069757	PORTLAND	OR		09/01/2021	08/20/2022	378,846	0	4,090	0	0	4,090	0	382,936	382,936	0	0	0
100066888	NORTH LAS VEGAS	NV		08/02/2021	09/20/2022	239,581	0	(95)	0	0	(95)	0	239,486	239,486	0	0	0
100062555	ANTIOCH	TN		07/01/2021	09/20/2022	191,553	0	(2,856)	0	0	(2,856)	0	188,697	188,697	0	0	0
100068922	BRONX	NY		09/01/2021	08/20/2022	389,106	0	(4,494)	0	0	(4,494)	0	384,612	384,612	0	0	0
100069286	LAWRENCEVILLE	GA		09/01/2021	07/20/2022	148,407	0	(2,098)	0	0	(2,098)	0	146,309	146,309	0	0	0
100064653	MANCHESTER	PA		07/01/2021	07/20/2022	158,335	0	6,776	0	0	6,776	0	165,111	165,111	0	0	0
100058646	DESOTO	TX		06/01/2021	09/20/2022	156,986	0	729	0	0	729	0	157,715	157,715	0	0	0
100047692	MOBILE	AL		11/20/2020	07/07/2022	65,266	0	(8,458)	0	0	(8,458)	0	56,808	56,808	0	0	0
100045840	CANTONMENT	FL		11/25/2020	08/07/2022	72,844	0	(29)	0	0	(29)	0	72,815	72,815	0	0	0
100046513	MIAMI	FL		11/25/2020	07/07/2022	165,655	0	(20,349)	0	0	(20,349)	0	145,306	145,306	0	0	0
100045604	WILMINGTON	DE		11/25/2020	08/07/2022	34,860	0	0	0	0	0	0	34,860	34,860	0	0	0
100046562	CHARLOTTE	NC		11/25/2020	07/07/2022	401,451	0	(26,063)	0	0	(26,063)	0	375,388	375,388	0	0	0
100047724	POOLER	GA		11/20/2020	08/07/2022	91,579	0	(16,982)	0	0	(16,982)	0	74,597	74,597	0	0	0
100044704	PEMBROKE PINES	FL		11/19/2020	07/07/2022	344,487	0	(29,724)	0	0	(29,724)	0	314,763	314,763	0	0	0
100045167	PALM COAST	FL		11/25/2020	08/07/2022	108,079	0	(7,674)	0	0	(7,674)	0	100,405	100,405	0	0	0
100044506	SAN DIEGO	CA		11/19/2020	09/07/2022	269,560	0	(8,411)	0	0	(8,411)	0	261,149	261,149	0	0	0
100050219	SPANAWAY	WA		11/20/2020	07/07/2022	147,199	0	(8,728)	0	0	(8,728)	0	138,471	138,471	0	0	0
100046076	PHOENIX	AZ		11/25/2020	09/07/2022	53,783	0	(6,427)	0	0	(6,427)	0	47,356	47,356	0	0	0
100046159	LONG BEACH	CA		11/25/2020	09/07/2022	3,981	0	80	0	0	80	0	4,061	4,061	0	0	0
100047570	CHICAGO	IL		11/20/2020	07/07/2022	64,238	0	12,314	0	0	12,314	0	76,552	76,552	0	0	0
100049753	BAKERSFIELD	CA		11/20/2020	07/07/2022	91,767	0	(12,585)	0	0	(12,585)	0	79,182	79,182	0	0	0
100050060	SAINT CLAIR SHORES	MI		11/20/2020	09/07/2022	109,123	0	(7,507)	0	0	(7,507)	0	101,616	101,616	0	0	0
100046450	RIVIERA BEACH	FL		11/25/2020	07/07/2022	122,405	0	13,936	0	0	13,936	0	136,341	136,341	0	0	0
100047621	NORTH PORT	FL		11/20/2020	07/07/2022	165,453	0	3,520	0	0	3,520	0	168,973	168,973	0	0	0
100047741	BARTLETT	IL		11/20/2020	07/07/2022	233,756	0	(16,996)	0	0	(16,996)	0	216,760	216,760	0	0	0
100049139	BRANDON	FL		11/20/2020	08/07/2022	234,768	0	9,721	0	0	9,721	0	244,489	244,489	0	0	0
100047820	RIVERDALE	GA		11/20/2020	07/07/2022	99,794	0	(4,467)	0	0	(4,467)	0	95,327	95,327	0	0	0
100045469	CLINTON	MA		11/25/2020	09/07/2022	183,987	0	(3,427)	0	0	(3,427)	0	180,560	180,560	0	0	0
100049241	OCALA	FL		11/20/2020	08/07/2022	137,060	0	(332)	0	0	(332)	0	136,728	136,728	0	0	0
100046395	RIVERDALE	GA		11/25/2020	07/07/2022	18	0	(18)	0	0	(18)	0	0	0	0	0	0
100049795	LAWRENCEVILLE	GA		11/20/2020	07/07/2022	176,735	0	14,130	0	0	14,130	0	190,865	190,865	0	0	0
100045831	CHICAGO	IL		11/25/2020	09/07/2022	60,021	0	(1,823)	0	0	(1,823)	0	58,198	58,198	0	0	0
100045405	KEEDYSVILLE	MD		11/25/2020	09/07/2022	313,695	0	(22,175)	0	0	(22,175)	0	291,520	291,520	0	0	0
100045740	SEWELL	NJ		11/25/2020	08/07/2022	107,527	0	(9,011)	0	0	(9,011)	0	98,516	98,516	0	0	0
100047686	APOPKA	FL		11/20/2020	08/07/2022	112,411	0	(1,928)	0	0	(1,928)	0	110,483	110,483	0	0	0
100045088	SOUTH PARK	PA		11/19/2020	09/07/2022	81,200	0	(2,899)	0	0	(2,899)	0	78,301	78,301	0	0	0
100044634	COBURN	PA		11/19/2020	09/07/2022	210,960	0	(5,066)	0	0	(5,066)	0	205,894	205,894	0	0	0
100048013	LAS VEGAS	NV		11/20/2020	07/07/2022	212,607	0	(20,971)	0	0	(20,971)	0	191,636	191,636	0	0	0
100044950	SANTA MARIA	CA		11/19/2020	07/07/2022	154,201	0	1,223	0	0	1,223	0	155,424	155,424	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100044988	ROSSVILLE	GA		11/19/2020	09/07/2022	80,461	0	(218)	0	0	(218)	0	80,243	80,243	0	0	0
100046067	LOUISVILLE	KY		11/25/2020	07/07/2022	62,464	0	(7,826)	0	0	(7,826)	0	54,638	54,638	0	0	0
100046212	PHILADELPHIA	PA		11/25/2020	07/07/2022	20,767	0	433	0	0	433	0	21,200	21,200	0	0	0
100044999	FRANKLIN	VA		11/19/2020	08/07/2022	218,836	0	9,036	0	0	9,036	0	227,872	227,872	0	0	0
100048626	GOODYEAR	AZ		11/20/2020	09/07/2022	107,328	0	(7,222)	0	0	(7,222)	0	100,106	100,106	0	0	0
100046385	LOWELL	MA		11/25/2020	07/07/2022	283,158	0	19,090	0	0	19,090	0	302,248	302,248	0	0	0
100048145	HOLLYWOOD	FL		11/20/2020	07/07/2022	43,098	0	615	0	0	615	0	43,713	43,713	0	0	0
100049766	POMPANO BEACH	FL		11/20/2020	07/07/2022	158,585	0	44,499	0	0	44,499	0	203,084	203,084	0	0	0
100049990	SPRING VALLEY	NY		11/20/2020	07/07/2022	206,885	0	1,883	0	0	1,883	0	208,768	208,768	0	0	0
100049523	GREENBRIER	AR		11/20/2020	07/07/2022	150,680	0	(22,756)	0	0	(22,756)	0	127,924	127,924	0	0	0
100044413	COVINGTON	GA		11/19/2020	07/07/2022	117,536	0	(10,020)	0	0	(10,020)	0	107,516	107,516	0	0	0
100044760	SANTA MARIA	CA		11/19/2020	09/07/2022	217,059	0	(6,949)	0	0	(6,949)	0	210,110	210,110	0	0	0
100045790	FORT LAUDERDALE	FL		11/25/2020	07/07/2022	348,936	0	(12,535)	0	0	(12,535)	0	336,401	336,401	0	0	0
100048508	TITUSVILLE	FL		11/20/2020	07/07/2022	123,846	0	(8,506)	0	0	(8,506)	0	115,340	115,340	0	0	0
100050696	GREATER LONDON	GBR		03/02/2021	08/24/2022	646,510	0	0	0	0	0	0	646,510	646,510	0	0	0
100050701	GREATER LONDON	GBR		03/02/2021	08/24/2022	322,145	0	0	0	0	0	0	322,145	322,145	0	0	0
100050704	NORTH WEST	GBR		03/02/2021	09/26/2022	729,075	0	0	0	0	0	0	729,075	729,075	0	0	0
100050711	SOUTH WEST	GBR		03/02/2021	09/26/2022	9,030	0	0	0	0	0	0	9,030	9,030	0	0	0
100050712	GREATER LONDON	GBR		03/02/2021	09/26/2022	902,713	0	0	0	0	0	0	902,713	902,713	0	0	0
100050722	NORTH WEST	GBR		03/02/2021	09/26/2022	98,944	0	0	0	0	0	0	98,944	98,944	0	0	0
100050726	EAST OF ENGLAND	GBR		03/02/2021	07/24/2022	113,034	0	0	0	0	0	0	113,034	113,034	0	0	0
100055947	GREATER LONDON	GBR		03/31/2021	09/26/2022	254,801	0	0	0	0	0	0	254,801	254,801	0	0	0
100055950	EAST MIDLANDS	GBR		03/31/2021	08/24/2022	362,600	0	0	0	0	0	0	362,600	362,600	0	0	0
100057498	GREATER LONDON	GBR		05/31/2021	07/24/2022	310,235	0	0	0	0	0	0	310,235	310,235	0	0	0
100057499	NORTH WEST	GBR		05/31/2021	07/24/2022	102,559	0	0	0	0	0	0	102,559	102,559	0	0	0
100057500	EAST OF ENGLAND	GBR		05/31/2021	08/24/2022	86,142	0	0	0	0	0	0	86,142	86,142	0	0	0
100065868	GREATER LONDON	GBR		07/30/2021	08/24/2022	347,202	0	0	0	0	0	0	347,202	347,202	0	0	0
100071421	SHEFFIELD	GBR		09/30/2021	08/24/2022	39,330	0	0	0	0	0	0	39,330	39,330	0	0	0
100082083	COLCHESTER	GBR		03/30/2022	07/24/2022	563,098	0	0	0	0	0	0	563,098	563,098	0	0	0
0199999. Mortgages closed by repayment						406,066,305	0	(161,109)	0	0	(161,109)	0	405,905,196	405,905,196	0	0	0
0206001	NEWINGTON	CT		06/13/2003		190,970	0	0	0	0	0	0	190,970	190,970	0	0	0
0302001	COLTON	CA		04/22/2003		44,705	0	0	0	0	0	0	44,705	44,705	0	0	0
0302201	TUSTIN	CA		04/22/2003		80,442	0	0	0	0	0	0	80,442	80,442	0	0	0
0505201	FRANKFORT	IL		12/21/2005		276,401	0	0	0	0	0	0	276,401	276,401	0	0	0
0506101	BENSALEM	PA		03/01/2006		143,803	0	0	0	0	0	0	143,803	143,803	0	0	0
0506201	BERLIN	CT		01/12/2006		104,105	0	0	0	0	0	0	104,105	104,105	0	0	0
0606001	SPRINGFIELD	MA		12/20/2007		82,533	0	0	0	0	0	0	82,533	82,533	0	0	0
0704901	AUSTIN	TX		09/21/2007		141,746	0	0	0	0	0	0	141,746	141,746	0	0	0
0706401	PLAINSBORO	NJ		05/19/2008		73,267	0	0	0	0	0	0	73,267	73,267	0	0	0
07080A2	COLUMBIA	MO		02/28/2008		285,136	0	0	0	0	0	0	285,136	285,136	0	0	0
1003401	MAYFIELD HEIGHTS	OH		12/16/2010		111,578	0	0	0	0	0	0	111,578	111,578	0	0	0
1102201	WEST CHESTER	PA		09/07/2011		159,345	0	0	0	0	0	0	159,345	159,345	0	0	0
1105001	OVERLAND PARK	KS		11/22/2011		99,054	0	0	0	0	0	0	99,054	99,054	0	0	0
1202001	DALY CITY	CA		06/28/2012		157,768	0	0	0	0	0	0	157,768	157,768	0	0	0
12031A1	MCKINNEY	TX		07/30/2012		119,004	0	0	0	0	0	0	119,004	119,004	0	0	0
12031B1	MCKINNEY	TX		07/30/2012		73,350	0	0	0	0	0	0	73,350	73,350	0	0	0
12031C1	MCKINNEY	TX		07/30/2012		56,473	0	0	0	0	0	0	56,473	56,473	0	0	0
1203401	CARRBORO	NC		12/03/2012		69,237	0	0	0	0	0	0	69,237	69,237	0	0	0
1203801	MORTON	IL		10/01/2012		100,461	0	0	0	0	0	0	100,461	100,461	0	0	0
1203901	THOUSAND OAKS	CA		07/31/2012		179,021	0	0	0	0	0	0	179,021	179,021	0	0	0
1209601	MACOMB TOWNSHIP	MI		12/20/2012		86,435	0	0	0	0	0	0	86,435	86,435	0	0	0
1209901	REDMOND	WA		12/03/2012		286,875	0	0	0	0	0	0	286,875	286,875	0	0	0
12104A1	COLUMBUS	OH		03/06/2013		43,057	0	0	0	0	0	0	43,057	43,057	0	0	0
12104B1	COLUMBUS	OH		03/06/2013		154,757	0	0	0	0	0	0	154,757	154,757	0	0	0
1210501	COLUMBUS	OH		01/29/2013		357,402	0	0	0	0	0	0	357,402	357,402	0	0	0
1210601	CHARLOTTE	NC		07/11/2013		191,117	0	0	0	0	0	0	191,117	191,117	0	0	0
1212201	ANNANDALE	VA		01/31/2013		267,614	0	0	0	0	0	0	267,614	267,614	0	0	0
1212801	LOUISVILLE	KY		06/03/2013		47,469	0	0	0	0	0	0	47,469	47,469	0	0	0
1213101	SHERMAN OAKS	CA		04/01/2013		22,927	0	0	0	0	0	0	22,927	22,927	0	0	0
1301401	GRAND BLANC	MI		06/27/2013		285,188	0	0	0	0	0	0	285,188	285,188	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1301801	HOUSTON	TX		07/01/2014		76,467	0	0	0	0	0	0	76,467	76,467	0	0	0
1301902	BENTONVILLE	AR		05/31/2013		609,386	0	0	0	0	0	0	609,386	609,386	0	0	0
1302201	SAN FRANCISCO	CA		03/31/2014		64,072	0	0	0	0	0	0	64,072	64,072	0	0	0
1302301	CHARLOTTE	NC		10/31/2013		380,699	0	0	0	0	0	0	380,699	380,699	0	0	0
1302701	EDINA	MN		08/01/2013		37,334	0	0	0	0	0	0	37,334	37,334	0	0	0
1303001	WAYNE	PA		08/23/2013		143,379	0	0	0	0	0	0	143,379	143,379	0	0	0
1303401	ST. PETERS	MO		09/18/2013		51,192	0	0	0	0	0	0	51,192	51,192	0	0	0
1304201	WARRENTON	VA		10/31/2013		77,244	0	0	0	0	0	0	77,244	77,244	0	0	0
1304601	EDISON	NJ		11/07/2013		205,091	0	0	0	0	0	0	205,091	205,091	0	0	0
1304701	SEATTLE	WA		09/11/2013		186,890	0	0	0	0	0	0	186,890	186,890	0	0	0
13047A1	SEATTLE	WA		09/20/2019		54,114	0	0	0	0	0	0	54,114	54,114	0	0	0
1304801	GAITHERSBURG	MD		08/27/2013		132,821	0	0	0	0	0	0	132,821	132,821	0	0	0
1305301	BURIEN	WA		10/24/2013		237,342	0	0	0	0	0	0	237,342	237,342	0	0	0
1305502	MESA	AZ		08/01/2013		619,188	0	0	0	0	0	0	619,188	619,188	0	0	0
13055A1	LAKELAND	FL		12/02/2013		34,872	0	0	0	0	0	0	34,872	34,872	0	0	0
1305701	WALDORF	MD		09/11/2013		158,487	0	0	0	0	0	0	158,487	158,487	0	0	0
1305802	BURLINGTON	NJ		08/27/2013		302,807	0	0	0	0	0	0	302,807	302,807	0	0	0
1306001	MENLO PARK	CA		09/10/2013		121,491	0	0	0	0	0	0	121,491	121,491	0	0	0
1306201	LOS ANGELES	CA		02/03/2014		66,219	0	0	0	0	0	0	66,219	66,219	0	0	0
1307301	BEVERLY HILLS	CA		12/09/2013		149,067	0	0	0	0	0	0	149,067	149,067	0	0	0
1307501	ENCINO	CA		08/01/2014		18,144	0	0	0	0	0	0	18,144	18,144	0	0	0
1307601	LOS ANGELES	CA		08/01/2014		58,356	0	0	0	0	0	0	58,356	58,356	0	0	0
1308001	INDIANAPOLIS	IN		02/27/2014		53,985	0	0	0	0	0	0	53,985	53,985	0	0	0
1308601	ZIONSVILLE	IN		03/31/2014		78,869	0	0	0	0	0	0	78,869	78,869	0	0	0
1308701	LYNNWOOD	WA		01/30/2014		72,378	0	0	0	0	0	0	72,378	72,378	0	0	0
1400501	HILLIARD	OH		04/08/2014		88,973	0	0	0	0	0	0	88,973	88,973	0	0	0
1400701	RICHARDSON	TX		08/12/2014		349,122	0	0	0	0	0	0	349,122	349,122	0	0	0
1401401	STERLING HEIGHTS	MI		12/30/2014		65,817	0	0	0	0	0	0	65,817	65,817	0	0	0
1401501	BEVERLY HILLS	CA		09/02/2014		116,458	0	0	0	0	0	0	116,458	116,458	0	0	0
1401601	HOUSTON	TX		10/01/2014		41,754	0	0	0	0	0	0	41,754	41,754	0	0	0
1401701	OGDEN	UT		05/30/2014		182,999	0	0	0	0	0	0	182,999	182,999	0	0	0
1401801	MIDLOTHIAN	VA		10/20/2014		365,396	0	0	0	0	0	0	365,396	365,396	0	0	0
1401901	WASHINGTON	DC		05/22/2014		41,011	0	0	0	0	0	0	41,011	41,011	0	0	0
1402001	CRANBURY	NJ		05/08/2014		318,042	0	0	0	0	0	0	318,042	318,042	0	0	0
1402301	SALT LAKE CITY	UT		05/29/2014		54,428	0	0	0	0	0	0	54,428	54,428	0	0	0
1402401	LOUISVILLE	KY		10/01/2014		170,692	0	0	0	0	0	0	170,692	170,692	0	0	0
1402901	MADISON	WI		10/10/2014		101,873	0	0	0	0	0	0	101,873	101,873	0	0	0
1403101	SEATTLE	WA		07/31/2014		211,991	0	0	0	0	0	0	211,991	211,991	0	0	0
1403201	SOUTH OGDEN	UT		06/18/2014		100,750	0	0	0	0	0	0	100,750	100,750	0	0	0
1403601	DENVER	CO		10/21/2014		239,049	0	0	0	0	0	0	239,049	239,049	0	0	0
1403701	SPRINGDALE	AR		10/01/2014		444,181	0	0	0	0	0	0	444,181	444,181	0	0	0
1404001	LOUISVILLE	KY		10/01/2014		139,900	0	0	0	0	0	0	139,900	139,900	0	0	0
1404101	ST. PAUL	MN		11/26/2014		134,533	0	0	0	0	0	0	134,533	134,533	0	0	0
1404601	WILDER	KY		02/24/2015		92,047	0	0	0	0	0	0	92,047	92,047	0	0	0
1405202	HOUSTON	TX		11/13/2014		421,110	0	0	0	0	0	0	421,110	421,110	0	0	0
14053A1	DOWNERS GROVE	IL		03/05/2015		240,432	0	0	0	0	0	0	240,432	240,432	0	0	0
14053B1	DOWNERS GROVE	IL		03/05/2015		160,288	0	0	0	0	0	0	160,288	160,288	0	0	0
1406201	BELLEVUE	WA		02/17/2015		146,264	0	0	0	0	0	0	146,264	146,264	0	0	0
1406401	FLORENCE	KY		06/01/2015		74,493	0	0	0	0	0	0	74,493	74,493	0	0	0
1406701	LOS ANGELES	CA		05/01/2015		43,497	0	0	0	0	0	0	43,497	43,497	0	0	0
1406801	SANTA ANA	CA		01/21/2015		70,734	0	0	0	0	0	0	70,734	70,734	0	0	0
1407001	SHERMAN OAKS	CA		05/01/2015		16,311	0	0	0	0	0	0	16,311	16,311	0	0	0
1407101	LOS ANGELES	CA		05/01/2015		48,934	0	0	0	0	0	0	48,934	48,934	0	0	0
1407201	LOS ANGELES	CA		05/01/2015		60,896	0	0	0	0	0	0	60,896	60,896	0	0	0
1407501	WAUKESHA	WI		06/01/2015		175,585	0	0	0	0	0	0	175,585	175,585	0	0	0
1500101	SUNNYVALE	CA		07/30/2015		64,788	0	0	0	0	0	0	64,788	64,788	0	0	0
1500201	TUKWILA	WA		11/12/2015		150,340	0	0	0	0	0	0	150,340	150,340	0	0	0
1500301	PAPILLION	NE		05/27/2015		44,313	0	0	0	0	0	0	44,313	44,313	0	0	0
1500401	ERLANGER	KY		05/15/2015		113,646	0	0	0	0	0	0	113,646	113,646	0	0	0
1500601	CHARLESTON	SC		07/16/2015		65,230	0	0	0	0	0	0	65,230	65,230	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
15006A1	CHARLESTON	SC		09/12/2018		23,163	0	0	0	0	0	0	23,163	23,163	0	0	0
1500701	FERNANDINA BEACH	FL		07/16/2015		79,364	0	0	0	0	0	0	79,364	79,364	0	0	0
1500901	SHERMAN OAKS	CA		09/01/2015		37,867	0	0	0	0	0	0	37,867	37,867	0	0	0
1501101	KEY WEST	FL		08/31/2015		548,859	0	0	0	0	0	0	548,859	548,859	0	0	0
1501901	HADLEY	MA		06/01/2015		237,230	0	0	0	0	0	0	237,230	237,230	0	0	0
1502201	TAMPA	FL		08/20/2015		72,425	0	0	0	0	0	0	72,425	72,425	0	0	0
1502701	CARROLLTON	TX		10/01/2015		61,509	0	0	0	0	0	0	61,509	61,509	0	0	0
1502801	EDINA	MN		08/31/2015		72,850	0	0	0	0	0	0	72,850	72,850	0	0	0
1503501	SAN RAFAEL	CA		09/30/2015		59,321	0	0	0	0	0	0	59,321	59,321	0	0	0
1503601	DEL MAR	CA		11/18/2015		35,513	0	0	0	0	0	0	35,513	35,513	0	0	0
1503701	GREENVILLE	SC		08/03/2015		148,924	0	0	0	0	0	0	148,924	148,924	0	0	0
1503801	SEATTLE	WA		11/19/2015		212,130	0	0	0	0	0	0	212,130	212,130	0	0	0
1504101	PORTLAND	OR		12/04/2015		63,385	0	0	0	0	0	0	63,385	63,385	0	0	0
1504201	PORTLAND	OR		12/04/2015		134,693	0	0	0	0	0	0	134,693	134,693	0	0	0
1504301	SAN MARCOS	CA		10/08/2015		317,583	0	0	0	0	0	0	317,583	317,583	0	0	0
1504501	ONTARIO	CA		12/16/2015		221,823	0	0	0	0	0	0	221,823	221,823	0	0	0
1505401	RALEIGH	NC		10/15/2015		129,397	0	0	0	0	0	0	129,397	129,397	0	0	0
1505501	CHESTERFIELD	MO		11/24/2015		63,394	0	0	0	0	0	0	63,394	63,394	0	0	0
1505701	CARLISLE	PA		12/23/2015		83,408	0	0	0	0	0	0	83,408	83,408	0	0	0
1505901	ALTAMONTE SPRINGS	FL		03/01/2016		157,237	0	0	0	0	0	0	157,237	157,237	0	0	0
1506301	GRANDVIEW HEIGHTS	OH		05/18/2016		193,833	0	0	0	0	0	0	193,833	193,833	0	0	0
1506501	BROOK PARK	OH		06/30/2016		57,641	0	0	0	0	0	0	57,641	57,641	0	0	0
1600101	DALLAS	TX		03/09/2016		62,358	0	0	0	0	0	0	62,358	62,358	0	0	0
1600301	HOUSTON	TX		11/01/2016		107,224	0	0	0	0	0	0	107,224	107,224	0	0	0
1600601	ROYERSFORD	PA		08/19/2016		239,912	0	0	0	0	0	0	239,912	239,912	0	0	0
1600701	ERLANGER	KY		08/01/2016		22,887	0	0	0	0	0	0	22,887	22,887	0	0	0
1600801	SEATTLE	WA		03/31/2016		243,247	0	0	0	0	0	0	243,247	243,247	0	0	0
1600901	NEWBURY PARK	CA		04/01/2016		106,593	0	0	0	0	0	0	106,593	106,593	0	0	0
1601101	GARLAND	TX		08/12/2016		133,559	0	0	0	0	0	0	133,559	133,559	0	0	0
1601201	FONTANA	CA		05/04/2016		24,917	0	0	0	0	0	0	24,917	24,917	0	0	0
1601502	PRAIRIE VILLAGE	KS		09/01/2016		516,393	0	0	0	0	0	0	516,393	516,393	0	0	0
1601701	PLYMOUTH	MA		03/31/2016		56,382	0	0	0	0	0	0	56,382	56,382	0	0	0
1601801	BEAVERTON	OR		04/28/2016		35,724	0	0	0	0	0	0	35,724	35,724	0	0	0
1601901	CALABASAS	CA		10/03/2016		68,926	0	0	0	0	0	0	68,926	68,926	0	0	0
1602101	CHARLOTTE	NC		08/25/2016		246,057	0	0	0	0	0	0	246,057	246,057	0	0	0
16021A1	CHARLOTTE	NC		09/28/2018		135,719	0	0	0	0	0	0	135,719	135,719	0	0	0
1602301	WESTERVILLE	OH		09/01/2016		79,783	0	0	0	0	0	0	79,783	79,783	0	0	0
1602701	STATE COLLEGE	PA		10/31/2016		138,784	0	0	0	0	0	0	138,784	138,784	0	0	0
1603301	WASHINGTON	DC		06/13/2016		109,630	0	0	0	0	0	0	109,630	109,630	0	0	0
1604101	SANTA MARIA	CA		08/15/2016		185,049	0	0	0	0	0	0	185,049	185,049	0	0	0
1604201	GREELEY	CO		07/28/2016		446,610	0	0	0	0	0	0	446,610	446,610	0	0	0
1604401	SAN CARLOS	CA		09/28/2018		45,406	0	0	0	0	0	0	45,406	45,406	0	0	0
16044A1	SAN CARLOS	CA		09/03/2019		10,871	0	0	0	0	0	0	10,871	10,871	0	0	0
1604602	SAN DIEGO	CA		11/03/2016		530,792	0	0	0	0	0	0	530,792	530,792	0	0	0
16049A2	INDIANAPOLIS	IN		08/31/2016		338,145	0	0	0	0	0	0	338,145	338,145	0	0	0
16049B1	DALLAS	TX		08/31/2016		50,562	0	0	0	0	0	0	50,562	50,562	0	0	0
1605301	LONG BEACH	CA		09/28/2018		300,003	0	0	0	0	0	0	300,003	300,003	0	0	0
1605401	BURTONSVILLE	MD		09/28/2018		54,261	0	0	0	0	0	0	54,261	54,261	0	0	0
1605901	COLLEGE STATION	TX		09/28/2018		137,603	0	0	0	0	0	0	137,603	137,603	0	0	0
1606001	CHARLESTON	SC		12/01/2016		129,346	0	0	0	0	0	0	129,346	129,346	0	0	0
1606101	WARREN	NJ		09/28/2018		103,039	0	0	0	0	0	0	103,039	103,039	0	0	0
1606401	NEW CASTLE	DE		09/28/2018		131,605	0	0	0	0	0	0	131,605	131,605	0	0	0
1606601	EVANSTON	IL		12/15/2016		31,501	0	0	0	0	0	0	31,501	31,501	0	0	0
1606802	LAS VEGAS	NV		08/01/2017		113,676	0	0	0	0	0	0	113,676	113,676	0	0	0
16068A1	LAS VEGAS	NV		09/28/2018		28,638	0	0	0	0	0	0	28,638	28,638	0	0	0
1608101	RICHARDSON	TX		02/03/2017		95,508	0	0	0	0	0	0	95,508	95,508	0	0	0
1700201	AUSTIN	TX		09/28/2018		93,865	0	0	0	0	0	0	93,865	93,865	0	0	0
1700402	GREENWOOD	IN		05/03/2017		330,492	0	0	0	0	0	0	330,492	330,492	0	0	0
1700501	ANN ARBOR	MI		05/30/2017		187,571	0	0	0	0	0	0	187,571	187,571	0	0	0
1701201	WHITE PLAINS	NY		05/25/2017		244,818	0	0	0	0	0	0	244,818	244,818	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1702301	NEW BERLIN	WI		10/02/2017		126,208	0	0	0	0	0	0	126,208	126,208	0	0	0
1702601	ATLANTA	GA		06/29/2017		603,001	0	0	0	0	0	0	603,001	603,001	0	0	0
1702701	MINNETONKA	MN		09/01/2017		73,417	0	0	0	0	0	0	73,417	73,417	0	0	0
1702801	EDINA	MN		06/30/2017		53,137	0	0	0	0	0	0	53,137	53,137	0	0	0
1703001	AGOURA HILLS	CA		08/04/2017		28,807	0	0	0	0	0	0	28,807	28,807	0	0	0
1703101	WAYNE	NJ		08/03/2017		95,634	0	0	0	0	0	0	95,634	95,634	0	0	0
1704201	SAN DIEGO	CA		08/03/2017		142,020	0	0	0	0	0	0	142,020	142,020	0	0	0
1704601	CONCORD	CA		08/07/2017		43,989	0	0	0	0	0	0	43,989	43,989	0	0	0
1704701	ST. LOUIS	MO		09/08/2017		25,083	0	0	0	0	0	0	25,083	25,083	0	0	0
1704801	WARSON WOODS	MO		09/08/2017		52,008	0	0	0	0	0	0	52,008	52,008	0	0	0
1704901	ST. LOUIS	MO		09/08/2017		33,444	0	0	0	0	0	0	33,444	33,444	0	0	0
1705201	SACRAMENTO	CA		09/28/2017		43,949	0	0	0	0	0	0	43,949	43,949	0	0	0
1705501	LOS ANGELES	CA		03/29/2018		19,471	0	0	0	0	0	0	19,471	19,471	0	0	0
1706001	GILBERTS	IL		08/31/2017		116,283	0	0	0	0	0	0	116,283	116,283	0	0	0
1706201	SAN DIEGO	CA		09/06/2017		317,152	0	0	0	0	0	0	317,152	317,152	0	0	0
1706901	LAKE WORTH	FL		12/18/2017		167,410	0	0	0	0	0	0	167,410	167,410	0	0	0
1707001	LA VERNE	CA		10/27/2017		89,802	0	0	0	0	0	0	89,802	89,802	0	0	0
1707301	VANCOUVER	WA		11/03/2017		161,843	0	0	0	0	0	0	161,843	161,843	0	0	0
1707401	ELKRIDGE	MD		11/15/2017		74,183	0	0	0	0	0	0	74,183	74,183	0	0	0
1707501	MELVILLE	NY		01/24/2018		159,885	0	0	0	0	0	0	159,885	159,885	0	0	0
1707702	ST. LOUIS	MO		02/28/2018		462,392	0	0	0	0	0	0	462,392	462,392	0	0	0
1707801	THOUSAND OAKS	CA		09/28/2018		77,161	0	0	0	0	0	0	77,161	77,161	0	0	0
1707901	NOVATO	CA		11/16/2017		92,540	0	0	0	0	0	0	92,540	92,540	0	0	0
1708401	CHATTANOOGA	TN		01/12/2018		35,677	0	0	0	0	0	0	35,677	35,677	0	0	0
1708502	BURBANK	CA		03/09/2018		305,888	0	0	0	0	0	0	305,888	305,888	0	0	0
1708601	MALDEN	MA		03/05/2018		75,438	0	0	0	0	0	0	75,438	75,438	0	0	0
1800101	DAVIS	CA		04/30/2018		35,394	0	0	0	0	0	0	35,394	35,394	0	0	0
1800201	CHICAGO	IL		04/13/2018		218,089	0	0	0	0	0	0	218,089	218,089	0	0	0
1800401	GRANDVIEW HEIGHTS	OH		09/13/2018		252,236	0	0	0	0	0	0	252,236	252,236	0	0	0
18005A1	LAWRENCEVILLE	GA		03/29/2018		97,986	0	0	0	0	0	0	97,986	97,986	0	0	0
18006A1	NEWNAN	GA		03/29/2018		109,010	0	0	0	0	0	0	109,010	109,010	0	0	0
18007A1	ATLANTA	GA		04/30/2018		227,065	0	0	0	0	0	0	227,065	227,065	0	0	0
1800901	WARRINGTON	PA		09/14/2018		214,708	0	0	0	0	0	0	214,708	214,708	0	0	0
1801001	TUSCALOOSA	AL		08/31/2018		553,512	0	0	0	0	0	0	553,512	553,512	0	0	0
18012A1	CHARLOTTE	NC		11/28/2018		113,123	0	0	0	0	0	0	113,123	113,123	0	0	0
18012B1	CHARLOTTE	NC		11/23/2020		35,266	0	0	0	0	0	0	35,266	35,266	0	0	0
1801301	ROY	UT		09/19/2018		46,665	0	0	0	0	0	0	46,665	46,665	0	0	0
1801501	AGOURA HILLS	CA		10/15/2018		44,030	0	0	0	0	0	0	44,030	44,030	0	0	0
1801701	WESTFORD	MA		09/07/2018		147,490	0	0	0	0	0	0	147,490	147,490	0	0	0
18018A2	LANCASTER	PA		12/13/2018		369,891	0	0	0	0	0	0	369,891	369,891	0	0	0
18018B2	COATESVILLE	PA		12/13/2018		51,533	0	0	0	0	0	0	51,533	51,533	0	0	0
18018C1	MECHANICSBURG	PA		12/13/2018		42,149	0	0	0	0	0	0	42,149	42,149	0	0	0
1801901	CITY OF INDUSTRY	CA		11/01/2018		26,653	0	0	0	0	0	0	26,653	26,653	0	0	0
1802401	PISCATAWAY	NJ		04/11/2019		99,417	0	0	0	0	0	0	99,417	99,417	0	0	0
1803101	BURLINGTON	MA		11/19/2018		281,399	0	0	0	0	0	0	281,399	281,399	0	0	0
18031A1	BURLINGTON	MA		05/17/2022		47,639	0	0	0	0	0	0	47,639	47,639	0	0	0
1803202	ST. LOUIS	MO		01/07/2019		792,861	0	0	0	0	0	0	792,861	792,861	0	0	0
1803301	RENSSELAER	NY		11/14/2018		166,852	0	0	0	0	0	0	166,852	166,852	0	0	0
1803401	SANTEE	CA		02/28/2019		47,961	0	0	0	0	0	0	47,961	47,961	0	0	0
1803801	CITRUS HEIGHTS	CA		04/01/2019		82,630	0	0	0	0	0	0	82,630	82,630	0	0	0
1804101	WYOMING	MI		04/11/2019		115,110	0	0	0	0	0	0	115,110	115,110	0	0	0
1804202	ALBANY	NY		04/04/2019		205,174	0	0	0	0	0	0	205,174	205,174	0	0	0
18J0101	BENNINGTON	VT		10/01/2018		116,620	0	0	0	0	0	0	116,620	116,620	0	0	0
18J0301	STATE COLLEGE	PA		10/01/2018		119,069	0	0	0	0	0	0	119,069	119,069	0	0	0
18J0401	ROXBURY TOWNSHIP	NJ		10/01/2018		865,201	0	0	0	0	0	0	865,201	865,201	0	0	0
18J0501	DOWNINGTOWN	PA		10/01/2018		375,919	0	0	0	0	0	0	375,919	375,919	0	0	0
18J0601	BALTIMORE	MD		10/01/2018		108,780	0	0	0	0	0	0	108,780	108,780	0	0	0
18J0801	LAS VEGAS	NV		10/01/2018		87,121	0	0	0	0	0	0	87,121	87,121	0	0	0
18J1001	ELKTON	MD		10/01/2018		25,935	0	0	0	0	0	0	25,935	25,935	0	0	0
18J1101	PITTSFIELD	MA		10/01/2018		68,040	0	0	0	0	0	0	68,040	68,040	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
18J1301	FORT LAUDERDALE	FL		10/01/2018		87,572	0	0	0	0	0	0	87,572	87,572	0	0	0
18J1401	BELLEVILLE	IL		10/01/2018		83,035	0	0	0	0	0	0	83,035	83,035	0	0	0
18J1501	ROCKVILLE	MD		10/01/2018		142,336	0	0	0	0	0	0	142,336	142,336	0	0	0
18J1601	BEL AIR	MD		10/01/2018		51,912	0	0	0	0	0	0	51,912	51,912	0	0	0
18J1701	FALLS CHURCH	VA		10/01/2018		192,378	0	0	0	0	0	0	192,378	192,378	0	0	0
18J2101	DECATUR	IL		10/01/2018		172,226	0	0	0	0	0	0	172,226	172,226	0	0	0
18J2201	FORT MYERS	FL		10/01/2018		78,181	0	0	0	0	0	0	78,181	78,181	0	0	0
18J2501	CATONSVILLE	MD		10/01/2018		110,910	0	0	0	0	0	0	110,910	110,910	0	0	0
18J2601	PHILADELPHIA	PA		10/01/2018		73,242	0	0	0	0	0	0	73,242	73,242	0	0	0
18J2701	GUILFORD	CT		10/01/2018		33,433	0	0	0	0	0	0	33,433	33,433	0	0	0
18J3301	ELGIN	IL		10/01/2018		39,783	0	0	0	0	0	0	39,783	39,783	0	0	0
18J34A1	TOWSON	MD		10/01/2018		144,228	0	0	0	0	0	0	144,228	144,228	0	0	0
18J34B1	TOWSON	MD		10/01/2018		22,933	0	0	0	0	0	0	22,933	22,933	0	0	0
18J3501	NEW YORK	NY		10/01/2018		107,152	0	0	0	0	0	0	107,152	107,152	0	0	0
18J3601	CARLE PLACE	NY		10/01/2018		87,789	0	0	0	0	0	0	87,789	87,789	0	0	0
18J37A1	WASHINGTON	DC		10/01/2018		126,581	0	0	0	0	0	0	126,581	126,581	0	0	0
18J37B1	WASHINGTON	DC		10/01/2018		32,585	0	0	0	0	0	0	32,585	32,585	0	0	0
18J3801	CHARLESTON	SC		10/01/2018		138,628	0	0	0	0	0	0	138,628	138,628	0	0	0
18J38A1	CHARLESTON	SC		09/20/2019		39,313	0	0	0	0	0	0	39,313	39,313	0	0	0
18J3901	CAPITOLA	CA		10/01/2018		139,333	0	0	0	0	0	0	139,333	139,333	0	0	0
18J39A1	CAPITOLA	CA		10/01/2020		19,668	0	0	0	0	0	0	19,668	19,668	0	0	0
18J4101	SAN DIEGO	CA		10/01/2018		141,601	0	0	0	0	0	0	141,601	141,601	0	0	0
18J4201	WASHINGTON	DC		10/01/2018		167,611	0	0	0	0	0	0	167,611	167,611	0	0	0
18J4301	ENCINO	CA		10/01/2018		49,345	0	0	0	0	0	0	49,345	49,345	0	0	0
18J4401	COLUMBIA	MD		10/01/2018		25,395	0	0	0	0	0	0	25,395	25,395	0	0	0
18J4702	LOS ANGELES	CA		10/01/2018		91,734	0	0	0	0	0	0	91,734	91,734	0	0	0
18J4801	RIVERSIDE	CA		10/01/2018		213,638	0	0	0	0	0	0	213,638	213,638	0	0	0
18J4901	WATERFORD	CT		10/01/2018		62,859	0	0	0	0	0	0	62,859	62,859	0	0	0
18J5001	SPRINGFIELD	VA		10/01/2018		30,001	0	0	0	0	0	0	30,001	30,001	0	0	0
18J5201	FORT COLLINS	CO		10/01/2018		175,796	0	0	0	0	0	0	175,796	175,796	0	0	0
18J5301	DUARTE	CA		10/01/2018		77,008	0	0	0	0	0	0	77,008	77,008	0	0	0
18J5401	BAYSIDE	NY		10/01/2018		120,692	0	0	0	0	0	0	120,692	120,692	0	0	0
18J5501	BELL GARDENS	CA		10/01/2018		73,378	0	0	0	0	0	0	73,378	73,378	0	0	0
18J5601	GARDENA	CA		10/01/2018		19,237	0	0	0	0	0	0	19,237	19,237	0	0	0
18J5701	NEWPORT BEACH	CA		10/01/2018		64,878	0	0	0	0	0	0	64,878	64,878	0	0	0
1900601	JURUPA VALLEY	CA		07/01/2019		38,736	0	0	0	0	0	0	38,736	38,736	0	0	0
1900701	FAIRFIELD	CA		04/01/2019		63,580	0	0	0	0	0	0	63,580	63,580	0	0	0
1900802	BELLEVUE	WA		05/30/2019		303,523	0	0	0	0	0	0	303,523	303,523	0	0	0
1900901	LATHAM	NY		05/30/2019		271,232	0	0	0	0	0	0	271,232	271,232	0	0	0
1901102	INDIANAPOLIS	IN		05/07/2019		218,619	0	0	0	0	0	0	218,619	218,619	0	0	0
1901501	GREENSBORO	NC		07/25/2019		38,046	0	0	0	0	0	0	38,046	38,046	0	0	0
1901601	SANTA CRUZ	CA		10/01/2019		218,407	0	0	0	0	0	0	218,407	218,407	0	0	0
1901801	SAN DIEGO	CA		07/31/2019		266,721	0	0	0	0	0	0	266,721	266,721	0	0	0
1901901	DEL MAR	CA		07/31/2019		119,072	0	0	0	0	0	0	119,072	119,072	0	0	0
1902201	WEST WHITELAND TWNSP	PA		07/18/2019		140,483	0	0	0	0	0	0	140,483	140,483	0	0	0
1902601	RALEIGH	NC		09/04/2019		97,680	0	0	0	0	0	0	97,680	97,680	0	0	0
1902701	LITHIA SPRINGS	GA		09/05/2019		209,689	0	0	0	0	0	0	209,689	209,689	0	0	0
1902801	ASHLAND	VA		12/23/2019		45,649	0	0	0	0	0	0	45,649	45,649	0	0	0
1903001	SAN ANTONIO	TX		10/30/2019		165,005	0	0	0	0	0	0	165,005	165,005	0	0	0
1903201	SANTA CLARA	CA		05/19/2020		268,669	0	0	0	0	0	0	268,669	268,669	0	0	0
1903601	CAMBRIDGE	MA		10/10/2019		176,367	0	0	0	0	0	0	176,367	176,367	0	0	0
1904501	SOUTH JORDAN	UT		01/30/2020		136,012	0	0	0	0	0	0	136,012	136,012	0	0	0
1905101	SALT LAKE CITY	UT		01/13/2020		532,462	0	0	0	0	0	0	532,462	532,462	0	0	0
1905301	RICHMOND	VA		01/10/2020		238,232	0	0	0	0	0	0	238,232	238,232	0	0	0
1905501	MODESTO	CA		03/02/2020		113,571	0	0	0	0	0	0	113,571	113,571	0	0	0
1905701	GAINESVILLE	VA		03/23/2020		275,828	0	0	0	0	0	0	275,828	275,828	0	0	0
19058A2	EUSTIS	FL		03/18/2020		275,623	0	0	0	0	0	0	275,623	275,623	0	0	0
19058B1	ALLENTOWN	PA		03/18/2020		105,189	0	0	0	0	0	0	105,189	105,189	0	0	0
19058C1	STATE COLLEGE	PA		03/18/2020		45,693	0	0	0	0	0	0	45,693	45,693	0	0	0
1906002	GREER	SC		04/02/2020		331,619	0	0	0	0	0	0	331,619	331,619	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal		Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration			
1906102	OMAHA	NE		03/19/2020		116,198	0	0	0	0	0	0	116,198	116,198	0	0	0
2000101	FORT MITCHELL	KY		05/11/2020		45,237	0	0	0	0	0	0	45,237	45,237	0	0	0
2000201	WESTFORD	MA		04/01/2020		154,650	0	0	0	0	0	0	154,650	154,650	0	0	0
2000701	THOUSAND OAKS	CA		06/15/2020		42,678	0	0	0	0	0	0	42,678	42,678	0	0	0
2000801	WILMINGTON	DE		10/09/2020		174,628	0	0	0	0	0	0	174,628	174,628	0	0	0
2001101	IRVINE	CA		10/08/2020		128,769	0	0	0	0	0	0	128,769	128,769	0	0	0
2001301	EDWARDSVILLE	IL		12/04/2020		72,481	0	0	0	0	0	0	72,481	72,481	0	0	0
20AB102	LANCASTER	PA		03/10/2020		1,797,654	0	0	0	0	0	0	1,797,654	1,797,654	0	0	0
2100201	MANCHESTER	MO		06/04/2021		16,307	0	0	0	0	0	0	16,307	16,307	0	0	0
2102101	MECHANICSBURG	PA		03/10/2022		68,748	0	0	0	0	0	0	68,748	68,748	0	0	0
2102401	SEDONA	AZ		03/22/2022		109,452	0	0	0	0	0	0	109,452	109,452	0	0	0
2200401	PALM SPRINGS	CA		06/01/2022		49,328	0	0	0	0	0	0	49,328	49,328	0	0	0
2200501	OMAHA	NE		04/29/2022		141,787	0	0	0	0	0	0	141,787	141,787	0	0	0
2200601	NASHVILLE	TN		06/09/2022		174,976	0	0	0	0	0	0	174,976	174,976	0	0	0
2201101	GREENBELT	MD		06/22/2022		116,815	0	0	0	0	0	0	116,815	116,815	0	0	0
2011023	WEST GROVE	PA		09/07/2011		166,608	0	0	0	0	0	0	166,608	166,608	0	0	0
2012120	WALNUT CREEK	CA		06/06/2013		76,938	0	0	0	0	0	0	76,938	76,938	0	0	0
2013013	CARMEL	IN		09/16/2013		126,656	0	0	0	0	0	0	126,656	126,656	0	0	0
2013041	CHARLOTTE	NC		09/25/2013		329,180	0	0	0	0	0	0	329,180	329,180	0	0	0
2013081	GREENFIELD	IN		04/24/2019		10,778,433	0	0	0	0	0	0	10,778,433	10,778,433	0	0	0
2014001	VENTURA	CA		03/31/2014		251,466	0	0	0	0	0	0	251,466	251,466	0	0	0
2014033	ALEXANDRIA	VA		12/03/2014		157,915	0	0	0	0	0	0	157,915	157,915	0	0	0
2014039	BURBANK	CA		07/30/2014		145,787	0	0	0	0	0	0	145,787	145,787	0	0	0
2014048	STUDIO CITY	CA		12/22/2014		296,879	0	0	0	0	0	0	296,879	296,879	0	0	0
2014058	AUSTIN	TX		04/01/2015		61,308	0	0	0	0	0	0	61,308	61,308	0	0	0
2014069	ELKTON	FL		03/25/2015		662,529	0	0	0	0	0	0	662,529	662,529	0	0	0
2015010	NEWARK	NJ		06/30/2015		310,907	0	0	0	0	0	0	310,907	310,907	0	0	0
2015011	NEWARK	TX		06/30/2015		169,350	0	0	0	0	0	0	169,350	169,350	0	0	0
2015031	CHASKA	MN		10/30/2015		654,224	0	0	0	0	0	0	654,224	654,224	0	0	0
2015034	WILSONVILLE	OR		12/01/2015		111,119	0	0	0	0	0	0	111,119	111,119	0	0	0
2015060	JUPITER	FL		02/17/2016		122,057	0	0	0	0	0	0	122,057	122,057	0	0	0
2016022	NEW ALBANY	OH		09/01/2016		130,205	0	0	0	0	0	0	130,205	130,205	0	0	0
2016028	FRANKLIN	WI		08/31/2016		232,877	0	0	0	0	0	0	232,877	232,877	0	0	0
2016032	WASHINGTON	DC		06/01/2016		94,491	0	0	0	0	0	0	94,491	94,491	0	0	0
2016043	IRVINE	CA		09/29/2016		188,801	0	0	0	0	0	0	188,801	188,801	0	0	0
2016047	GREELEY	CO		08/25/2016		298,113	0	0	0	0	0	0	298,113	298,113	0	0	0
2016050	YUKON	OK		09/01/2016		394,085	0	0	0	0	0	0	394,085	394,085	0	0	0
2016056	ALBUQUERQUE	NM		11/30/2016		162,639	0	0	0	0	0	0	162,639	162,639	0	0	0
2016071	SAN RAMON	CA		02/09/2017		253,861	0	0	0	0	0	0	253,861	253,861	0	0	0
2016075	CHANDLER	AZ		04/11/2017		207,333	0	0	0	0	0	0	207,333	207,333	0	0	0
2017039	MOORESTOWN	NJ		09/06/2017		149,767	0	0	0	0	0	0	149,767	149,767	0	0	0
2017057	ALEXANDRIA	VA		11/20/2017		430,883	0	0	0	0	0	0	430,883	430,883	0	0	0
2017061	ARLINGTON	VA		01/31/2018		195,360	0	0	0	0	0	0	195,360	195,360	0	0	0
2017066	LOS ANGELES	CA		09/29/2017		142,027	0	0	0	0	0	0	142,027	142,027	0	0	0
2017080	SAN FRANCISCO	CA		01/10/2018		127,819	0	0	0	0	0	0	127,819	127,819	0	0	0
2017087	LAGUNA NIGUEL	CA		05/30/2018		181,766	0	0	0	0	0	0	181,766	181,766	0	0	0
2018021	SAN ANTONIO	TX		10/19/2018		6,408,875	0	0	0	0	0	0	6,408,875	6,408,875	0	0	0
2018025	CRANBURY TOWNSHIP	NJ		03/14/2019		247,782	0	0	0	0	0	0	247,782	247,782	0	0	0
2018026	CRANBURY	NJ		03/14/2019		219,731	0	0	0	0	0	0	219,731	219,731	0	0	0
2018039	ATLANTA	GA		01/25/2019		210,931	0	0	0	0	0	0	210,931	210,931	0	0	0
2019037	HERNDON	VA		11/01/2019		84,653	0	0	0	0	0	0	84,653	84,653	0	0	0
2019045	PASADENA	CA		11/19/2019		189,320	0	0	0	0	0	0	189,320	189,320	0	0	0
7200080	TELLURIDE	CO		04/25/2014		57,441	0	0	0	0	0	0	57,441	57,441	0	0	0
7200354	FIFE	GBR		11/02/2020		55,501	0	0	0	0	0	0	55,501	55,501	(16,189)	0	(16,189)
7200422	CRANSTON	RI		01/26/2021		404,762	0	0	0	0	0	0	404,762	404,762	0	0	0
7200425	WATERTOWN	MA		01/19/2021		4,265	0	0	0	0	0	0	4,265	4,265	0	0	0
7200445	LONDON	GBR		05/19/2021		(1,113,106)	0	0	0	0	0	0	(1,113,106)	(1,113,106)	(49,963)	0	(49,963)
7200462	DUBLIN	IRL		07/12/2021		(376,511)	0	0	0	0	0	0	(376,511)	(376,511)	0	0	0
7200519	LONDON	GBR		09/30/2022		(606,265)	0	0	0	0	0	0	(606,265)	(606,265)	(24,325)	0	(24,325)
19350	Various	TN		02/28/2022		4,397,892	0	0	0	0	0	0	4,397,892	4,397,892	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
321030158	DRIFTWOOD	TX		06/24/2021		1,038,832	0	0	0	0	0	0	1,038,832	1,038,832	0	0	0
321080552	NAMPA	ID		09/20/2021		396,089	0	0	0	0	0	0	396,089	396,089	0	0	0
322030297	RICHLAND	WA		03/31/2022		197,051	0	0	0	0	0	0	197,051	197,051	0	0	0
322040180	BOISE	ID		06/09/2022		79,233	0	0	0	0	0	0	79,233	79,233	0	0	0
322040404	ORANGE BEACH	AL		04/20/2022		188,781	0	0	0	0	0	0	188,781	188,781	0	0	0
322040451	FOLEY	AL		04/28/2022		545,743	0	0	0	0	0	0	545,743	545,743	0	0	0
322040665	ORANGE BEACH	AL		04/20/2022		178,085	0	0	0	0	0	0	178,085	178,085	0	0	0
3300003582	HOPATCONG	NJ		03/31/2022		147	0	0	0	0	0	0	147	147	0	0	0
3310030325	UPPER DARBY	PA		01/31/2022		37,620	0	0	0	0	0	0	37,620	37,620	0	0	0
4020179265	New Haven	CT		03/12/2021		26,033	0	0	0	0	0	0	26,033	26,033	0	0	0
4020234984	Suwanee	GA		03/12/2021		5,465	0	0	0	0	0	0	5,465	5,465	0	0	0
4020241028	Detroit	MI		03/12/2021		4,762	0	0	0	0	0	0	4,762	4,762	0	0	0
4020241370	Baltimore	MD		03/12/2021		10,335	0	0	0	0	0	0	10,335	10,335	0	0	0
4020248844	Griffin	GA		03/12/2021		5,775	0	0	0	0	0	0	5,775	5,775	0	0	0
4020255939	Newark	NJ		03/12/2021		26,566	0	0	0	0	0	0	26,566	26,566	0	0	0
4020256392	Griffin	GA		03/12/2021		4,255	0	0	0	0	0	0	4,255	4,255	0	0	0
4020256395	Griffin	GA		03/12/2021		3,756	0	0	0	0	0	0	3,756	3,756	0	0	0
4020257647	Grand Prairie	TX		03/12/2021		10,261	0	0	0	0	0	0	10,261	10,261	0	0	0
4020260156	Willingboro	NJ		03/12/2021		6,476	0	0	0	0	0	0	6,476	6,476	0	0	0
4020277831	Groton	CT		03/12/2021		5,280	0	0	0	0	0	0	5,280	5,280	0	0	0
4020290624	West Haven	CT		03/12/2021		7,233	0	0	0	0	0	0	7,233	7,233	0	0	0
100059241	OGDEN	UT		06/01/2021		626	0	0	0	0	0	0	626	626	0	0	0
100059355	ANNISTON	AL		06/01/2021		782	0	0	0	0	0	0	782	782	0	0	0
100061789	REX	GA		07/01/2021		443	0	0	0	0	0	0	443	443	0	0	0
100063792	JERSEY CITY	NJ		07/01/2021		2,450	0	0	0	0	0	0	2,450	2,450	0	0	0
100059683	LOUISVILLE	KY		06/01/2021		661	0	0	0	0	0	0	661	661	0	0	0
100059711	CAMBRIDGE SPRINGS	PA		06/01/2021		3,677	0	0	0	0	0	0	3,677	3,677	0	0	0
100063705	HAZEL CREST	IL		07/01/2021		201	0	0	0	0	0	0	201	201	0	0	0
100067285	PHILADELPHIA	PA		08/02/2021		289	0	0	0	0	0	0	289	289	0	0	0
100062352	BROADWAY	NC		07/01/2021		1,583	0	0	0	0	0	0	1,583	1,583	0	0	0
100062364	CHATHAM	IL		07/01/2021		670	0	0	0	0	0	0	670	670	0	0	0
100059720	ELSA	TX		06/01/2021		2,117	0	0	0	0	0	0	2,117	2,117	0	0	0
100059950	MONTEVALLO	AL		06/01/2021		802	0	0	0	0	0	0	802	802	0	0	0
100062173	HANOVER	MD		07/01/2021		1,026	0	0	0	0	0	0	1,026	1,026	0	0	0
100063337	WARWICK	RI		07/01/2021		208	0	0	0	0	0	0	208	208	0	0	0
100066690	HARLINGEN	TX		08/02/2021		1,270	0	0	0	0	0	0	1,270	1,270	0	0	0
100063798	ANCHORAGE	AK		07/01/2021		1,140	0	0	0	0	0	0	1,140	1,140	0	0	0
100063803	HOUSTON	TX		07/01/2021		270	0	0	0	0	0	0	270	270	0	0	0
100062346	JACKSONVILLE	FL		07/01/2021		301	0	0	0	0	0	0	301	301	0	0	0
100062366	SANDSTON	VA		07/01/2021		897	0	0	0	0	0	0	897	897	0	0	0
100062417	BIRMINGHAM	AL		07/01/2021		478	0	0	0	0	0	0	478	478	0	0	0
100064024	SUN CITY CENTER	FL		07/01/2021		738	0	0	0	0	0	0	738	738	0	0	0
100069463	LEABURG	OR		09/01/2021		1,618	0	0	0	0	0	0	1,618	1,618	0	0	0
100069480	MCCORDSVILLE	IN		09/01/2021		1,278	0	0	0	0	0	0	1,278	1,278	0	0	0
100064129	BERKELEY TWP	NJ		07/01/2021		2,613	0	0	0	0	0	0	2,613	2,613	0	0	0
100069441	ELYRIA	OH		09/01/2021		286	0	0	0	0	0	0	286	286	0	0	0
100066408	LAKE CHARLES	LA		08/02/2021		2,153	0	0	0	0	0	0	2,153	2,153	0	0	0
100066419	BALTIMORE	MD		08/02/2021		1,015	0	0	0	0	0	0	1,015	1,015	0	0	0
100069720	JERSEY CITY	NJ		09/01/2021		1,749	0	0	0	0	0	0	1,749	1,749	0	0	0
100058010	SPRING	TX		06/01/2021		382	0	0	0	0	0	0	382	382	0	0	0
100063776	SHIRLEY	NY		07/01/2021		1,337	0	0	0	0	0	0	1,337	1,337	0	0	0
100063935	DINUBA	CA		07/01/2021		1,252	0	0	0	0	0	0	1,252	1,252	0	0	0
100063632	WILLARD	OH		07/01/2021		129	0	0	0	0	0	0	129	129	0	0	0
100063688	LOUISVILLE	KY		07/01/2021		430	0	0	0	0	0	0	430	430	0	0	0
100059339	PONCA CITY	OK		06/01/2021		603	0	0	0	0	0	0	603	603	0	0	0
100059641	WHITE CASTLE	LA		06/01/2021		339	0	0	0	0	0	0	339	339	0	0	0
100058167	COLUMBIA	LA		06/01/2021		442	0	0	0	0	0	0	442	442	0	0	0
100066729	BALTIMORE	MD		08/02/2021		376	0	0	0	0	0	0	376	376	0	0	0
100058128	BAYTOWN	TX		06/01/2021		1,040	0	0	0	0	0	0	1,040	1,040	0	0	0
100058489	WELSH	LA		06/01/2021		727	0	0	0	0	0	0	727	727	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100061678	MOUNT POCONO	PA		07/01/2021		1,437	0	0	0	0	0	0	1,437	1,437	0	0	0
100061738	POLK CITY	FL		07/01/2021		634	0	0	0	0	0	0	634	634	0	0	0
100058228	READING	PA		06/01/2021		367	0	0	0	0	0	0	367	367	0	0	0
100058339	DUDLEY	MA		06/01/2021		1,725	0	0	0	0	0	0	1,725	1,725	0	0	0
100058632	ANTELOPE	CA		06/01/2021		1,224	0	0	0	0	0	0	1,224	1,224	0	0	0
100058649	SANTA ROSA	CA		06/01/2021		1,863	0	0	0	0	0	0	1,863	1,863	0	0	0
100062005	LAWRENCEVILLE	GA		07/01/2021		1,672	0	0	0	0	0	0	1,672	1,672	0	0	0
100066428	LONGVIEW	TX		08/02/2021		869	0	0	0	0	0	0	869	869	0	0	0
100063746	MERAUX	LA		07/01/2021		845	0	0	0	0	0	0	845	845	0	0	0
100064155	MILLVILLE	NJ		07/01/2021		1,014	0	0	0	0	0	0	1,014	1,014	0	0	0
100069248	SCHENECTADY	NY		09/01/2021		675	0	0	0	0	0	0	675	675	0	0	0
100063965	YUKON	OK		07/01/2021		2,430	0	0	0	0	0	0	2,430	2,430	0	0	0
100066022	EL PASO	TX		08/02/2021		410	0	0	0	0	0	0	410	410	0	0	0
100069185	OLIVEHURST	CA		09/01/2021		1,187	0	0	0	0	0	0	1,187	1,187	0	0	0
100069200	PRATTSBURGH	NY		09/01/2021		237	0	0	0	0	0	0	237	237	0	0	0
100067084	PEARLAND	TX		08/02/2021		2,020	0	0	0	0	0	0	2,020	2,020	0	0	0
100069074	ERIE	PA		09/01/2021		114	0	0	0	0	0	0	114	114	0	0	0
100069103	HOOSICK FALLS	NY		09/01/2021		674	0	0	0	0	0	0	674	674	0	0	0
100069842	NEWFOUNDLAND	NJ		09/01/2021		1,293	0	0	0	0	0	0	1,293	1,293	0	0	0
100069812	MANCHESTER	CT		09/01/2021		1,038	0	0	0	0	0	0	1,038	1,038	0	0	0
100068803	NORMAN	OK		09/01/2021		1,331	0	0	0	0	0	0	1,331	1,331	0	0	0
100069907	GAITHERSBURG	MD		09/01/2021		1,977	0	0	0	0	0	0	1,977	1,977	0	0	0
100069044	WOODLAND PARK	NJ		09/01/2021		1,978	0	0	0	0	0	0	1,978	1,978	0	0	0
100058347	CEDAR PARK	TX		06/01/2021		1,395	0	0	0	0	0	0	1,395	1,395	0	0	0
100058355	CALHAN	CO		06/01/2021		1,559	0	0	0	0	0	0	1,559	1,559	0	0	0
100058609	GRIFFIN	GA		06/01/2021		705	0	0	0	0	0	0	705	705	0	0	0
100058696	AURORA	CO		06/01/2021		753	0	0	0	0	0	0	753	753	0	0	0
100066299	LONG BEACH	CA		08/02/2021		1,566	0	0	0	0	0	0	1,566	1,566	0	0	0
100066426	SPARKS	NV		08/02/2021		697	0	0	0	0	0	0	697	697	0	0	0
100066446	PHILADELPHIA	PA		08/02/2021		4,242	0	0	0	0	0	0	4,242	4,242	0	0	0
100066542	STUART	FL		08/02/2021		300	0	0	0	0	0	0	300	300	0	0	0
100066633	VINELAND	NJ		08/02/2021		725	0	0	0	0	0	0	725	725	0	0	0
100067166	PALM BAY	FL		08/02/2021		520	0	0	0	0	0	0	520	520	0	0	0
100061589	ARLINGTON	TX		07/01/2021		500	0	0	0	0	0	0	500	500	0	0	0
100058684	HOUSTON	TX		06/01/2021		658	0	0	0	0	0	0	658	658	0	0	0
100058821	FITZGERALD	GA		06/01/2021		1,743	0	0	0	0	0	0	1,743	1,743	0	0	0
100061694	BOERNE	TX		07/01/2021		1,768	0	0	0	0	0	0	1,768	1,768	0	0	0
100061722	PHILADELPHIA	PA		07/01/2021		644	0	0	0	0	0	0	644	644	0	0	0
100062323	RICHMOND	VA		07/01/2021		665	0	0	0	0	0	0	665	665	0	0	0
100062388	RICHMOND	VA		07/01/2021		673	0	0	0	0	0	0	673	673	0	0	0
100058170	APEX	NC		06/01/2021		5,017	0	0	0	0	0	0	5,017	5,017	0	0	0
100061981	KLAMATH FALLS	OR		07/01/2021		897	0	0	0	0	0	0	897	897	0	0	0
100058049	EDGEWOOD	NM		06/01/2021		623	0	0	0	0	0	0	623	623	0	0	0
100058065	LEOMINSTER	MA		06/01/2021		1,776	0	0	0	0	0	0	1,776	1,776	0	0	0
100058037	JEANNETTE	PA		06/01/2021		2,139	0	0	0	0	0	0	2,139	2,139	0	0	0
100059840	NEWPORT	MN		06/01/2021		1,349	0	0	0	0	0	0	1,349	1,349	0	0	0
100058344	GASTONIA	NC		06/01/2021		893	0	0	0	0	0	0	893	893	0	0	0
100058401	SPRING	TX		06/01/2021		3,596	0	0	0	0	0	0	3,596	3,596	0	0	0
100058070	RIALTO	CA		06/01/2021		895	0	0	0	0	0	0	895	895	0	0	0
100058141	CHELTENHAM	MD		06/01/2021		1,728	0	0	0	0	0	0	1,728	1,728	0	0	0
100058076	ATTLEBORO	MA		06/01/2021		2,095	0	0	0	0	0	0	2,095	2,095	0	0	0
100058098	KNOXVILLE	TN		06/01/2021		3,765	0	0	0	0	0	0	3,765	3,765	0	0	0
100064365	DELHI	CA		07/01/2021		1,235	0	0	0	0	0	0	1,235	1,235	0	0	0
100058338	SWANVILLE	MN		06/01/2021		638	0	0	0	0	0	0	638	638	0	0	0
100058656	VALLEJO	CA		06/01/2021		1,635	0	0	0	0	0	0	1,635	1,635	0	0	0
100058665	FORT COLLINS	CO		06/01/2021		868	0	0	0	0	0	0	868	868	0	0	0
100058831	SCURRY	TX		06/01/2021		1,884	0	0	0	0	0	0	1,884	1,884	0	0	0
100058288	LAS VEGAS	NV		06/01/2021		583	0	0	0	0	0	0	583	583	0	0	0
100058342	MISHAWAKA	IN		06/01/2021		237	0	0	0	0	0	0	237	237	0	0	0
100058407	BAKER	LA		06/01/2021		574	0	0	0	0	0	0	574	574	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100058608	COVINGTON	GA		06/01/2021		1,178	0	0	0	0	0	0	1,178	1,178	0	0	0
100059940	HINESVILLE	GA		06/01/2021		512	0	0	0	0	0	0	512	512	0	0	0
100060000	SLIDELL	LA		06/01/2021		288	0	0	0	0	0	0	288	288	0	0	0
100058212	DENVER	CO		06/01/2021		361	0	0	0	0	0	0	361	361	0	0	0
100058678	DEARBORN HEIGHTS	MI		06/01/2021		618	0	0	0	0	0	0	618	618	0	0	0
100061684	CHARLOTTE	NC		07/01/2021		595	0	0	0	0	0	0	595	595	0	0	0
100062199	ARLINGTON	WA		07/01/2021		1,264	0	0	0	0	0	0	1,264	1,264	0	0	0
100062283	BENTON	AR		07/01/2021		471	0	0	0	0	0	0	471	471	0	0	0
100061607	SUN CITY CENTER	FL		07/01/2021		662	0	0	0	0	0	0	662	662	0	0	0
100061846	ADAIRSVILLE	GA		07/01/2021		555	0	0	0	0	0	0	555	555	0	0	0
100061946	REELSVILLE	IN		07/01/2021		775	0	0	0	0	0	0	775	775	0	0	0
100062340	KINGSPORT	TN		07/01/2021		864	0	0	0	0	0	0	864	864	0	0	0
100062746	LAKE WORTH	FL		07/01/2021		998	0	0	0	0	0	0	998	998	0	0	0
100061557	EUGENE	MO		07/01/2021		679	0	0	0	0	0	0	679	679	0	0	0
100062360	DENHAM SPRINGS	LA		07/01/2021		853	0	0	0	0	0	0	853	853	0	0	0
100062386	OCEANSIDE	CA		07/01/2021		1,512	0	0	0	0	0	0	1,512	1,512	0	0	0
100063386	LAWTON	OK		07/01/2021		516	0	0	0	0	0	0	516	516	0	0	0
100061572	FAIRBURN	GA		07/01/2021		437	0	0	0	0	0	0	437	437	0	0	0
100061584	OSWEGO	NY		07/01/2021		1,140	0	0	0	0	0	0	1,140	1,140	0	0	0
100058768	BRILLIANT	AL		06/01/2021		568	0	0	0	0	0	0	568	568	0	0	0
100058820	ALTO	GA		06/01/2021		239	0	0	0	0	0	0	239	239	0	0	0
100062365	CHARLOTTE	NC		07/01/2021		1,045	0	0	0	0	0	0	1,045	1,045	0	0	0
100059001	TOOELE	UT		06/01/2021		659	0	0	0	0	0	0	659	659	0	0	0
100059260	COLTON	CA		06/01/2021		1,161	0	0	0	0	0	0	1,161	1,161	0	0	0
100066967	COLUMBUS	OH		08/02/2021		801	0	0	0	0	0	0	801	801	0	0	0
100066116	CLIFTON SPRINGS	NY		08/02/2021		736	0	0	0	0	0	0	736	736	0	0	0
100063345	ISLAND PARK	NY		07/01/2021		695	0	0	0	0	0	0	695	695	0	0	0
100059180	PALMDALE	CA		06/01/2021		1,478	0	0	0	0	0	0	1,478	1,478	0	0	0
100063501	ROSWELL	GA		07/01/2021		1,331	0	0	0	0	0	0	1,331	1,331	0	0	0
100063838	CHICAGO	IL		07/01/2021		815	0	0	0	0	0	0	815	815	0	0	0
100063869	MIAMI	FL		07/01/2021		1,585	0	0	0	0	0	0	1,585	1,585	0	0	0
100063647	HYATTSVILLE	MD		07/01/2021		1,348	0	0	0	0	0	0	1,348	1,348	0	0	0
100058636	NASHVILLE	TN		06/01/2021		1,065	0	0	0	0	0	0	1,065	1,065	0	0	0
100058843	ANAHEIM	CA		06/01/2021		2,081	0	0	0	0	0	0	2,081	2,081	0	0	0
100063076	GROVETOWN	GA		07/01/2021		656	0	0	0	0	0	0	656	656	0	0	0
100063720	CARRIERE	MS		07/01/2021		746	0	0	0	0	0	0	746	746	0	0	0
100058659	SHEPHERDSVILLE	KY		06/01/2021		279	0	0	0	0	0	0	279	279	0	0	0
100063809	WICHITA	KS		07/01/2021		549	0	0	0	0	0	0	549	549	0	0	0
100058944	PHILADELPHIA	PA		06/01/2021		564	0	0	0	0	0	0	564	564	0	0	0
100059585	OXFORD	AL		06/01/2021		495	0	0	0	0	0	0	495	495	0	0	0
100063844	STREETSBORO	OH		07/01/2021		424	0	0	0	0	0	0	424	424	0	0	0
100063979	VIDALIA	LA		07/01/2021		530	0	0	0	0	0	0	530	530	0	0	0
100064635	VERO BEACH	FL		07/01/2021		938	0	0	0	0	0	0	938	938	0	0	0
100064001	COLUMBUS	GA		07/01/2021		572	0	0	0	0	0	0	572	572	0	0	0
100059787	LONGVIEW	TX		06/01/2021		564	0	0	0	0	0	0	564	564	0	0	0
100059912	ANCHORAGE	AK		06/01/2021		475	0	0	0	0	0	0	475	475	0	0	0
100059981	RINCON	GA		06/01/2021		1,002	0	0	0	0	0	0	1,002	1,002	0	0	0
100059992	VIRGINIA BEACH	VA		06/01/2021		1,321	0	0	0	0	0	0	1,321	1,321	0	0	0
100061733	SCOTTSBLUFF	NE		07/01/2021		275	0	0	0	0	0	0	275	275	0	0	0
100060007	WEST PLAINS	MO		06/01/2021		219	0	0	0	0	0	0	219	219	0	0	0
100062220	OVIEDO	FL		07/01/2021		593	0	0	0	0	0	0	593	593	0	0	0
100062271	BURLINGTON	KS		07/01/2021		297	0	0	0	0	0	0	297	297	0	0	0
100062585	EASTPOINTE	MI		07/01/2021		400	0	0	0	0	0	0	400	400	0	0	0
100066039	COATESVILLE	PA		08/02/2021		1,061	0	0	0	0	0	0	1,061	1,061	0	0	0
100066545	COUNCIL BLUFFS	IA		08/02/2021		421	0	0	0	0	0	0	421	421	0	0	0
100058172	STERLING HEIGHTS	MI		06/01/2021		822	0	0	0	0	0	0	822	822	0	0	0
100058625	FAIRFIELD	CA		06/01/2021		1,071	0	0	0	0	0	0	1,071	1,071	0	0	0
100058663	SAN DIEGO	CA		06/01/2021		2,538	0	0	0	0	0	0	2,538	2,538	0	0	0
100062208	KAMUELA	HI		07/01/2021		765	0	0	0	0	0	0	765	765	0	0	0
100058211	ANTELOPE	CA		06/01/2021		487	0	0	0	0	0	0	487	487	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100058227	CLEVELAND	OH		06/01/2021		225	0	0	0	0	0	0	225	225	0	0	0
100058346	PANORAMA CITY	CA		06/01/2021		760	0	0	0	0	0	0	760	760	0	0	0
100062421	EAST MEADOW	NY		07/01/2021		1,173	0	0	0	0	0	0	1,173	1,173	0	0	0
100062633	OGDEN	UT		07/01/2021		792	0	0	0	0	0	0	792	792	0	0	0
100058434	HENDERSON	NV		06/01/2021		1,085	0	0	0	0	0	0	1,085	1,085	0	0	0
100058623	SAN ANTONIO	TX		06/01/2021		2,072	0	0	0	0	0	0	2,072	2,072	0	0	0
100058156	SULPHUR	LA		06/01/2021		414	0	0	0	0	0	0	414	414	0	0	0
100058213	KATY	TX		06/01/2021		777	0	0	0	0	0	0	777	777	0	0	0
100063736	FAYETTEVILLE	NC		07/01/2021		448	0	0	0	0	0	0	448	448	0	0	0
100058639	BULLARD	TX		06/01/2021		1,681	0	0	0	0	0	0	1,681	1,681	0	0	0
100058641	ROSEVILLE	CA		06/01/2021		615	0	0	0	0	0	0	615	615	0	0	0
100063700	HOGANSVILLE	GA		07/01/2021		1,909	0	0	0	0	0	0	1,909	1,909	0	0	0
100058329	ARLINGTON	TX		06/01/2021		675	0	0	0	0	0	0	675	675	0	0	0
100058720	STOCKBRIDGE	GA		06/01/2021		342	0	0	0	0	0	0	342	342	0	0	0
100059737	WOOLWICH TOWNSHIP	NJ		06/01/2021		253	0	0	0	0	0	0	253	253	0	0	0
100059886	MOBILE	AL		06/01/2021		549	0	0	0	0	0	0	549	549	0	0	0
100061618	CRESTLINE	CA		07/01/2021		285	0	0	0	0	0	0	285	285	0	0	0
100061638	FREMONT	OH		07/01/2021		391	0	0	0	0	0	0	391	391	0	0	0
100061685	SAVANNAH	GA		07/01/2021		459	0	0	0	0	0	0	459	459	0	0	0
100061951	STEWARTVILLE	MN		07/01/2021		700	0	0	0	0	0	0	700	700	0	0	0
100062479	WORDEN	MT		07/01/2021		1,032	0	0	0	0	0	0	1,032	1,032	0	0	0
100061978	PHOENIX	AZ		07/01/2021		290	0	0	0	0	0	0	290	290	0	0	0
100063656	HARRISON	OH		07/01/2021		693	0	0	0	0	0	0	693	693	0	0	0
100066433	YOUNGSVILLE	LA		08/02/2021		821	0	0	0	0	0	0	821	821	0	0	0
100061687	SARASOTA	FL		07/01/2021		2,639	0	0	0	0	0	0	2,639	2,639	0	0	0
100064372	LA VERGNE	TN		07/01/2021		743	0	0	0	0	0	0	743	743	0	0	0
100063956	TORRINGTON	CT		07/01/2021		461	0	0	0	0	0	0	461	461	0	0	0
100063957	ELIZABETHTOWN	KY		07/01/2021		816	0	0	0	0	0	0	816	816	0	0	0
100063718	HUDSON	MA		07/01/2021		1,849	0	0	0	0	0	0	1,849	1,849	0	0	0
100063848	WILMINGTON	DE		07/01/2021		413	0	0	0	0	0	0	413	413	0	0	0
100063865	PITTSFIELD	MA		07/01/2021		853	0	0	0	0	0	0	853	853	0	0	0
100064534	GIBSONTON	FL		07/01/2021		913	0	0	0	0	0	0	913	913	0	0	0
100066886	CLARKSBURG	CA		08/02/2021		4,103	0	0	0	0	0	0	4,103	4,103	0	0	0
100066998	PITTSBURGH	PA		08/02/2021		1,375	0	0	0	0	0	0	1,375	1,375	0	0	0
100066219	CENTER POINT	AL		08/02/2021		461	0	0	0	0	0	0	461	461	0	0	0
100063433	TACOMA	WA		07/01/2021		1,247	0	0	0	0	0	0	1,247	1,247	0	0	0
100064084	EDGEFIELD	SC		07/01/2021		233	0	0	0	0	0	0	233	233	0	0	0
100062907	TOMS RIVER	NJ		07/01/2021		576	0	0	0	0	0	0	576	576	0	0	0
100062807	SAINT LOUIS	MO		07/01/2021		571	0	0	0	0	0	0	571	571	0	0	0
100062874	TUCKER	GA		07/01/2021		631	0	0	0	0	0	0	631	631	0	0	0
100058666	LONG BEACH	CA		06/01/2021		784	0	0	0	0	0	0	784	784	0	0	0
100058773	KNOXVILLE	TN		06/01/2021		900	0	0	0	0	0	0	900	900	0	0	0
100063615	CUMBERLAND	MD		07/01/2021		289	0	0	0	0	0	0	289	289	0	0	0
100063674	RIVERSIDE	IL		07/01/2021		638	0	0	0	0	0	0	638	638	0	0	0
100066430	WICHITA	KS		08/02/2021		1,329	0	0	0	0	0	0	1,329	1,329	0	0	0
100063727	MIDDLETOWN	MD		07/01/2021		1,923	0	0	0	0	0	0	1,923	1,923	0	0	0
100063756	BOWLING GREEN	FL		07/01/2021		3,343	0	0	0	0	0	0	3,343	3,343	0	0	0
100063102	KINGWOOD	TX		07/01/2021		629	0	0	0	0	0	0	629	629	0	0	0
100066487	LAYTON	UT		08/02/2021		1,267	0	0	0	0	0	0	1,267	1,267	0	0	0
100066942	GREENUP	KY		08/02/2021		207	0	0	0	0	0	0	207	207	0	0	0
100063595	STAPLES	MN		07/01/2021		63,038	0	0	0	0	0	0	63,038	63,038	0	0	0
100063802	SAN ANTONIO	TX		07/01/2021		581	0	0	0	0	0	0	581	581	0	0	0
100063827	LOUISVILLE	KY		07/01/2021		931	0	0	0	0	0	0	931	931	0	0	0
100063794	MIAMI	FL		07/01/2021		1,439	0	0	0	0	0	0	1,439	1,439	0	0	0
100067138	WATERFORD	CA		08/02/2021		1,082	0	0	0	0	0	0	1,082	1,082	0	0	0
100063830	BROOKLYN CENTER	MN		07/01/2021		745	0	0	0	0	0	0	745	745	0	0	0
100063614	PORT LAVACA	TX		07/01/2021		484	0	0	0	0	0	0	484	484	0	0	0
100063625	ENNIS	TX		07/01/2021		801	0	0	0	0	0	0	801	801	0	0	0
100063882	DELTONA	FL		07/01/2021		1,097	0	0	0	0	0	0	1,097	1,097	0	0	0
100063945	CLINTON	MD		07/01/2021		1,443	0	0	0	0	0	0	1,443	1,443	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100063977	SULPHUR	LA		07/01/2021		326	0	0	0	0	0	0	326	326	0	0	0
100064018	BALTIMORE	MD		07/01/2021		4,140	0	0	0	0	0	0	4,140	4,140	0	0	0
100069006	CLERMONT	FL		09/01/2021		801	0	0	0	0	0	0	801	801	0	0	0
100066277	MERRILL	WI		08/02/2021		413	0	0	0	0	0	0	413	413	0	0	0
100066403	BROWNWOOD	TX		08/02/2021		2,741	0	0	0	0	0	0	2,741	2,741	0	0	0
100063659	IRVINE	KY		07/01/2021		1,510	0	0	0	0	0	0	1,510	1,510	0	0	0
100063724	MONROE	GA		07/01/2021		479	0	0	0	0	0	0	479	479	0	0	0
100066618	BALTIMORE	MD		08/02/2021		1,147	0	0	0	0	0	0	1,147	1,147	0	0	0
100062483	SAVANNAH	TX		07/01/2021		18,628	0	0	0	0	0	0	18,628	18,628	0	0	0
100063969	PORT ST LUCIE	FL		07/01/2021		816	0	0	0	0	0	0	816	816	0	0	0
100063998	STAFFORD	TX		07/01/2021		1,668	0	0	0	0	0	0	1,668	1,668	0	0	0
100069271	FREEPORT	NY		09/01/2021		409	0	0	0	0	0	0	409	409	0	0	0
100062425	GRANITE FALLS	NC		07/01/2021		102	0	0	0	0	0	0	102	102	0	0	0
100063694	GREENVILLE	TX		07/01/2021		538	0	0	0	0	0	0	538	538	0	0	0
100062566	PHOENIX	AZ		07/01/2021		539	0	0	0	0	0	0	539	539	0	0	0
100063959	PHILADELPHIA	PA		07/01/2021		671	0	0	0	0	0	0	671	671	0	0	0
100066285	TAMPA	FL		08/02/2021		2,346	0	0	0	0	0	0	2,346	2,346	0	0	0
100062655	BALTIMORE	MD		07/01/2021		1,653	0	0	0	0	0	0	1,653	1,653	0	0	0
100066335	BUENA PARK	CA		08/02/2021		1,813	0	0	0	0	0	0	1,813	1,813	0	0	0
100063400	WILLIAMSBURG	VA		07/01/2021		701	0	0	0	0	0	0	701	701	0	0	0
100058235	LITTLETON	CO		06/01/2021		1,026	0	0	0	0	0	0	1,026	1,026	0	0	0
100063580	MOORHEAD	MN		07/01/2021		868	0	0	0	0	0	0	868	868	0	0	0
100058290	KINGSLAND	TX		06/01/2021		4,188	0	0	0	0	0	0	4,188	4,188	0	0	0
100060001	FREDERICKSBURG	VA		06/01/2021		1,025	0	0	0	0	0	0	1,025	1,025	0	0	0
100063665	LOUISVILLE	KY		07/01/2021		650	0	0	0	0	0	0	650	650	0	0	0
100063764	CANAL FULTON	OH		07/01/2021		669	0	0	0	0	0	0	669	669	0	0	0
100063526	LOUISVILLE	KY		07/01/2021		703	0	0	0	0	0	0	703	703	0	0	0
100063556	FULTON	IL		07/01/2021		654	0	0	0	0	0	0	654	654	0	0	0
100064020	MIAMI	FL		07/01/2021		1,628	0	0	0	0	0	0	1,628	1,628	0	0	0
100061720	ATLANTA	GA		07/01/2021		698	0	0	0	0	0	0	698	698	0	0	0
100064667	LAND O LAKES	FL		07/01/2021		334	0	0	0	0	0	0	334	334	0	0	0
100064311	VERO BEACH	FL		07/01/2021		1,292	0	0	0	0	0	0	1,292	1,292	0	0	0
100062150	NORTH CHARLESTON	SC		07/01/2021		932	0	0	0	0	0	0	932	932	0	0	0
100068885	VANCOUVER	WA		09/01/2021		2,144	0	0	0	0	0	0	2,144	2,144	0	0	0
100068936	WINTER PARK	FL		09/01/2021		661	0	0	0	0	0	0	661	661	0	0	0
100062626	PHILADELPHIA	PA		07/01/2021		2,000	0	0	0	0	0	0	2,000	2,000	0	0	0
100066050	PEARL RIVER	LA		08/02/2021		888	0	0	0	0	0	0	888	888	0	0	0
100068904	BENSALEM	PA		09/01/2021		6,408	0	0	0	0	0	0	6,408	6,408	0	0	0
100069820	BALTIMORE	MD		09/01/2021		1,339	0	0	0	0	0	0	1,339	1,339	0	0	0
100069085	KILLINGWORTH	CT		09/01/2021		1,174	0	0	0	0	0	0	1,174	1,174	0	0	0
100070140	ARABI	LA		09/01/2021		69,317	0	0	0	0	0	0	69,317	69,317	0	0	0
100070145	SACRAMENTO	CA		09/01/2021		1,469	0	0	0	0	0	0	1,469	1,469	0	0	0
100063943	ELBA	AL		07/01/2021		2,930	0	0	0	0	0	0	2,930	2,930	0	0	0
100063999	LONGVIEW	TX		07/01/2021		653	0	0	0	0	0	0	653	653	0	0	0
100064014	SUGARLOAF	PA		07/01/2021		326	0	0	0	0	0	0	326	326	0	0	0
100066288	FORT DODGE	IA		08/02/2021		4,263	0	0	0	0	0	0	4,263	4,263	0	0	0
100069818	HERKIMER	NY		09/01/2021		1,149	0	0	0	0	0	0	1,149	1,149	0	0	0
100069863	CERES	CA		09/01/2021		969	0	0	0	0	0	0	969	969	0	0	0
100066160	MIAMI	FL		08/02/2021		2,033	0	0	0	0	0	0	2,033	2,033	0	0	0
100066216	HUDSON	FL		08/02/2021		211	0	0	0	0	0	0	211	211	0	0	0
100064354	PALM BAY	FL		07/01/2021		5,599	0	0	0	0	0	0	5,599	5,599	0	0	0
100066322	CLOVIS	CA		08/02/2021		239	0	0	0	0	0	0	239	239	0	0	0
100068842	MONROEVILLE	PA		09/01/2021		379	0	0	0	0	0	0	379	379	0	0	0
100070117	SAYLORSBURG	PA		09/01/2021		1,501	0	0	0	0	0	0	1,501	1,501	0	0	0
100070137	MIAMI	FL		09/01/2021		834	0	0	0	0	0	0	834	834	0	0	0
100069122	HAZLET	NJ		09/01/2021		1,081	0	0	0	0	0	0	1,081	1,081	0	0	0
100069760	FORT PIERCE	FL		09/01/2021		3,120	0	0	0	0	0	0	3,120	3,120	0	0	0
100069536	HATTIEVILLE	AR		09/01/2021		520	0	0	0	0	0	0	520	520	0	0	0
100069114	JACKSON	NJ		09/01/2021		509	0	0	0	0	0	0	509	509	0	0	0
100069172	RIVERVIEW	FL		09/01/2021		1,550	0	0	0	0	0	0	1,550	1,550	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067239	KATY	TX		08/02/2021		1,165	0	0	0	0	0	0	1,165	1,165	0	0	0
100070166	OXON HILL	MD		09/01/2021		1,615	0	0	0	0	0	0	1,615	1,615	0	0	0
100067360	HOUSTON	TX		08/02/2021		847	0	0	0	0	0	0	847	847	0	0	0
100064669	SUMMERVILLE	SC		07/01/2021		1,051	0	0	0	0	0	0	1,051	1,051	0	0	0
100062685	CLATSKANIE	OR		07/01/2021		393	0	0	0	0	0	0	393	393	0	0	0
100062690	PHILADELPHIA	PA		07/01/2021		682	0	0	0	0	0	0	682	682	0	0	0
100066807	OKLAHOMA CITY	OK		08/02/2021		359	0	0	0	0	0	0	359	359	0	0	0
100063219	EL DORADO	KS		07/01/2021		1,683	0	0	0	0	0	0	1,683	1,683	0	0	0
100066034	SARTELL	MN		08/02/2021		978	0	0	0	0	0	0	978	978	0	0	0
100063892	CHAPEL HILL	NC		07/01/2021		749	0	0	0	0	0	0	749	749	0	0	0
100069608	MEMPHIS	TN		09/01/2021		284	0	0	0	0	0	0	284	284	0	0	0
100069728	GROVES	TX		09/01/2021		3,997	0	0	0	0	0	0	3,997	3,997	0	0	0
100066337	FORT OGLETHORPE	GA		08/02/2021		1,160	0	0	0	0	0	0	1,160	1,160	0	0	0
100069763	GAITHERSBURG	MD		09/01/2021		581	0	0	0	0	0	0	581	581	0	0	0
100069775	OLPE	KS		09/01/2021		380	0	0	0	0	0	0	380	380	0	0	0
100066036	WARTRACE	TN		08/02/2021		1,420	0	0	0	0	0	0	1,420	1,420	0	0	0
100066380	RIVERDALE	MI		08/02/2021		10,425	0	0	0	0	0	0	10,425	10,425	0	0	0
100068808	STONY POINT	NY		09/01/2021		1,600	0	0	0	0	0	0	1,600	1,600	0	0	0
100069309	MONTGOMERY	AL		09/01/2021		682	0	0	0	0	0	0	682	682	0	0	0
100068882	SAINT PAUL	MN		09/01/2021		8,802	0	0	0	0	0	0	8,802	8,802	0	0	0
100069496	SOUTH CHESTERFIELD	VA		09/01/2021		1,696	0	0	0	0	0	0	1,696	1,696	0	0	0
100068991	DEARBORN HEIGHTS	MI		09/01/2021		566	0	0	0	0	0	0	566	566	0	0	0
100066650	EAST LEROY	MI		08/02/2021		168	0	0	0	0	0	0	168	168	0	0	0
100066651	FORT WASHINGTON	MD		08/02/2021		661	0	0	0	0	0	0	661	661	0	0	0
100070109	SYKESVILLE	MD		09/01/2021		3,823	0	0	0	0	0	0	3,823	3,823	0	0	0
100066615	MOBILE	AL		08/02/2021		700	0	0	0	0	0	0	700	700	0	0	0
100066495	COLLEGE PARK	MD		08/02/2021		1,408	0	0	0	0	0	0	1,408	1,408	0	0	0
100063529	LAWTON	OK		07/01/2021		152	0	0	0	0	0	0	152	152	0	0	0
100066620	WILLINGBORO	NJ		08/02/2021		358	0	0	0	0	0	0	358	358	0	0	0
100063766	CLAYTON	NC		07/01/2021		313	0	0	0	0	0	0	313	313	0	0	0
100063621	PRINCETON	KY		07/01/2021		440	0	0	0	0	0	0	440	440	0	0	0
100063662	GALVESTON	IN		07/01/2021		233	0	0	0	0	0	0	233	233	0	0	0
100063810	CANAL WINCHESTER	OH		07/01/2021		559	0	0	0	0	0	0	559	559	0	0	0
100064594	NEWARK	NJ		07/01/2021		1,708	0	0	0	0	0	0	1,708	1,708	0	0	0
100064636	HIALEAH	FL		07/01/2021		1,647	0	0	0	0	0	0	1,647	1,647	0	0	0
100063065	GEORGETOWN	TX		07/01/2021		475	0	0	0	0	0	0	475	475	0	0	0
100063084	MANTUA	NJ		07/01/2021		2,621	0	0	0	0	0	0	2,621	2,621	0	0	0
100069325	LOUISVILLE	KY		09/01/2021		644	0	0	0	0	0	0	644	644	0	0	0
100066657	FALL RIVER	MA		08/02/2021		837	0	0	0	0	0	0	837	837	0	0	0
100066414	TRAINER	PA		08/02/2021		673	0	0	0	0	0	0	673	673	0	0	0
100069112	RUTHERFORDTON	NC		09/01/2021		428	0	0	0	0	0	0	428	428	0	0	0
100069304	ELGIN	IL		09/01/2021		3,473	0	0	0	0	0	0	3,473	3,473	0	0	0
100066474	MANCHESTER	CT		08/02/2021		1,017	0	0	0	0	0	0	1,017	1,017	0	0	0
100066655	HAMBURG	NY		08/02/2021		991	0	0	0	0	0	0	991	991	0	0	0
100066803	COLONA	IL		08/02/2021		491	0	0	0	0	0	0	491	491	0	0	0
100067026	DALLAS	TX		08/02/2021		431	0	0	0	0	0	0	431	431	0	0	0
100067118	SACRAMENTO	CA		08/02/2021		763	0	0	0	0	0	0	763	763	0	0	0
100069758	BRADENTON	FL		09/01/2021		2,845	0	0	0	0	0	0	2,845	2,845	0	0	0
100070182	CLEMENTON	NJ		09/01/2021		4,981	0	0	0	0	0	0	4,981	4,981	0	0	0
100058157	MIDVALE	UT		06/01/2021		1,391	0	0	0	0	0	0	1,391	1,391	0	0	0
100058738	KNOXVILLE	TN		06/01/2021		399	0	0	0	0	0	0	399	399	0	0	0
100069128	LOUISVILLE	KY		09/01/2021		907	0	0	0	0	0	0	907	907	0	0	0
100069193	OMAHA	NE		09/01/2021		516	0	0	0	0	0	0	516	516	0	0	0
100069238	MILFORD	OH		09/01/2021		1,063	0	0	0	0	0	0	1,063	1,063	0	0	0
100069483	REPUBLIC	MO		09/01/2021		597	0	0	0	0	0	0	597	597	0	0	0
100069538	JACKSONVILLE	FL		09/01/2021		329	0	0	0	0	0	0	329	329	0	0	0
100061697	SAINT CLOUD	FL		07/01/2021		810	0	0	0	0	0	0	810	810	0	0	0
100070105	RICHTON PARK	IL		09/01/2021		527	0	0	0	0	0	0	527	527	0	0	0
100061942	JOHNSTOWN	PA		07/01/2021		454	0	0	0	0	0	0	454	454	0	0	0
100070210	SPRINGFIELD	MA		09/01/2021		591	0	0	0	0	0	0	591	591	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100069930	LONGVIEW	TX		09/01/2021		702	0	0	0	0	0	0	702	702	0	0	0
100062267	MIDDLEBURG	FL		07/01/2021		1,112	0	0	0	0	0	0	1,112	1,112	0	0	0
100066920	LAREDO	TX		08/02/2021		1,430	0	0	0	0	0	0	1,430	1,430	0	0	0
100066972	LAREDO	TX		08/02/2021		75	0	0	0	0	0	0	75	75	0	0	0
100069399	CLAYTON	NC		09/01/2021		865	0	0	0	0	0	0	865	865	0	0	0
100069413	GEORGETOWN	CO		09/01/2021		423	0	0	0	0	0	0	423	423	0	0	0
100068851	ORLANDO	FL		09/01/2021		650	0	0	0	0	0	0	650	650	0	0	0
100069932	FORT WASHINGTON	MD		09/01/2021		796	0	0	0	0	0	0	796	796	0	0	0
100059867	SAINT PAUL	MN		06/01/2021		992	0	0	0	0	0	0	992	992	0	0	0
100059953	DENHAM SPGS	LA		06/01/2021		397	0	0	0	0	0	0	397	397	0	0	0
100068903	SHAFTER	CA		09/01/2021		1,348	0	0	0	0	0	0	1,348	1,348	0	0	0
100068947	WEATHERFORD	TX		09/01/2021		412	0	0	0	0	0	0	412	412	0	0	0
100068992	CONROE	TX		09/01/2021		739	0	0	0	0	0	0	739	739	0	0	0
100058013	WASHINGTON	DC		06/01/2021		890	0	0	0	0	0	0	890	890	0	0	0
100059947	WENTZVILLE	MO		06/01/2021		910	0	0	0	0	0	0	910	910	0	0	0
100073508	GREENSBURG	KY		11/01/2021		181	0	0	0	0	0	0	181	181	0	0	0
100069741	RIVERVIEW	FL		09/01/2021		4,878	0	0	0	0	0	0	4,878	4,878	0	0	0
100069175	PHARR	TX		09/01/2021		432	0	0	0	0	0	0	432	432	0	0	0
100069913	DOTHAN	AL		09/01/2021		941	0	0	0	0	0	0	941	941	0	0	0
100059120	SEYMOUR	TN		06/01/2021		1,017	0	0	0	0	0	0	1,017	1,017	0	0	0
100058794	CUDAHY	WI		06/01/2021		571	0	0	0	0	0	0	571	571	0	0	0
100059713	MOBILE	AL		06/01/2021		1,000	0	0	0	0	0	0	1,000	1,000	0	0	0
100069715	BIRMINGHAM	AL		09/01/2021		390	0	0	0	0	0	0	390	390	0	0	0
100058144	CHULA VISTA	CA		06/01/2021		1,671	0	0	0	0	0	0	1,671	1,671	0	0	0
100058226	CHARLOTTE	NC		06/01/2021		412	0	0	0	0	0	0	412	412	0	0	0
100058444	MOUNT HOLLY	NC		06/01/2021		423	0	0	0	0	0	0	423	423	0	0	0
100058635	LANDRUM	SC		06/01/2021		657	0	0	0	0	0	0	657	657	0	0	0
100070018	RINGWOOD	NJ		09/01/2021		1,554	0	0	0	0	0	0	1,554	1,554	0	0	0
100066589	FLORENCE	AZ		08/02/2021		1,166	0	0	0	0	0	0	1,166	1,166	0	0	0
100066678	GLENWOOD CITY	WI		08/02/2021		281	0	0	0	0	0	0	281	281	0	0	0
100069584	BEAVERTON	OR		09/01/2021		1,652	0	0	0	0	0	0	1,652	1,652	0	0	0
100069916	MILLSBORO	DE		09/01/2021		1,451	0	0	0	0	0	0	1,451	1,451	0	0	0
100061672	VALLEY SPRINGS	SD		07/01/2021		5,342	0	0	0	0	0	0	5,342	5,342	0	0	0
100061703	KATY	TX		07/01/2021		741	0	0	0	0	0	0	741	741	0	0	0
100062354	DOVER	FL		07/01/2021		886	0	0	0	0	0	0	886	886	0	0	0
100061853	FAIRBURN	GA		07/01/2021		776	0	0	0	0	0	0	776	776	0	0	0
100062416	PERRIS	CA		07/01/2021		932	0	0	0	0	0	0	932	932	0	0	0
100062029	CAMERON	OK		07/01/2021		237	0	0	0	0	0	0	237	237	0	0	0
100062033	EUHARLEE	GA		07/01/2021		767	0	0	0	0	0	0	767	767	0	0	0
100063157	FORT WALTON BEACH	FL		07/01/2021		661	0	0	0	0	0	0	661	661	0	0	0
100069679	SISTERS	OR		09/01/2021		1,229	0	0	0	0	0	0	1,229	1,229	0	0	0
100069075	KISSIMMEE	FL		09/01/2021		1,694	0	0	0	0	0	0	1,694	1,694	0	0	0
100073458	ABERDEEN	MD		11/01/2021		2,475	0	0	0	0	0	0	2,475	2,475	0	0	0
100063951	FORT WORTH	TX		07/01/2021		504	0	0	0	0	0	0	504	504	0	0	0
100069201	FOREST HILL	MD		09/01/2021		1,987	0	0	0	0	0	0	1,987	1,987	0	0	0
100073480	CORPUS CHRISTI	TX		11/01/2021		875	0	0	0	0	0	0	875	875	0	0	0
100069225	INDEPENDENCE	MO		09/01/2021		500	0	0	0	0	0	0	500	500	0	0	0
100069258	WESTBROOK	CT		09/01/2021		383	0	0	0	0	0	0	383	383	0	0	0
100073492	ROUND LAKE	IL		11/01/2021		800	0	0	0	0	0	0	800	800	0	0	0
100069742	RUSKIN	FL		09/01/2021		6,221	0	0	0	0	0	0	6,221	6,221	0	0	0
100069861	BROOKLYN	NY		09/01/2021		2,803	0	0	0	0	0	0	2,803	2,803	0	0	0
100066105	GREECE	NY		08/02/2021		792	0	0	0	0	0	0	792	792	0	0	0
100062684	DECATUR	GA		07/01/2021		87	0	0	0	0	0	0	87	87	0	0	0
100058677	PROVIDENCE	RI		06/01/2021		328	0	0	0	0	0	0	328	328	0	0	0
100068974	LAWRENCEVILLE	GA		09/01/2021		941	0	0	0	0	0	0	941	941	0	0	0
100069019	HUMBLE	TX		09/01/2021		1,266	0	0	0	0	0	0	1,266	1,266	0	0	0
100063779	CLINTON	MD		07/01/2021		1,751	0	0	0	0	0	0	1,751	1,751	0	0	0
100070194	EDGEWOOD	MD		09/01/2021		1,102	0	0	0	0	0	0	1,102	1,102	0	0	0
100063896	PHARR	TX		07/01/2021		3,054	0	0	0	0	0	0	3,054	3,054	0	0	0
100070008	FRESNO	CA		09/01/2021		6,316	0	0	0	0	0	0	6,316	6,316	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100070055	ALDIE	VA		09/01/2021		1,313	0	0	0	0	0	0	1,313	1,313	0	0	0
100061803	SOUTH HOLLAND	IL		07/01/2021		1,494	0	0	0	0	0	0	1,494	1,494	0	0	0
100070175	WEST PALM BEACH	FL		09/01/2021		1,961	0	0	0	0	0	0	1,961	1,961	0	0	0
100069014	GROVELAND	FL		09/01/2021		933	0	0	0	0	0	0	933	933	0	0	0
100058048	STUART	VA		06/01/2021		1,834	0	0	0	0	0	0	1,834	1,834	0	0	0
100058062	CHARLES CITY	VA		06/01/2021		892	0	0	0	0	0	0	892	892	0	0	0
100063853	NORTH PORT	FL		07/01/2021		1,039	0	0	0	0	0	0	1,039	1,039	0	0	0
100073486	WARREN	MI		11/01/2021		362	0	0	0	0	0	0	362	362	0	0	0
100059937	PARK HILLS	MO		06/01/2021		1,091	0	0	0	0	0	0	1,091	1,091	0	0	0
100063202	HARTFORD	KY		07/01/2021		583	0	0	0	0	0	0	583	583	0	0	0
100073506	BARLING	AR		11/01/2021		460	0	0	0	0	0	0	460	460	0	0	0
100059998	VIDOR	TX		06/01/2021		883	0	0	0	0	0	0	883	883	0	0	0
100063507	TUSCALOOSA	AL		07/01/2021		252	0	0	0	0	0	0	252	252	0	0	0
100064647	LOS ANGELES	CA		07/01/2021		1,540	0	0	0	0	0	0	1,540	1,540	0	0	0
100073464	SAN ANTONIO	TX		11/01/2021		701	0	0	0	0	0	0	701	701	0	0	0
100063138	SCHENECTADY	NY		07/01/2021		488	0	0	0	0	0	0	488	488	0	0	0
100063564	KISSIMMEE	FL		07/01/2021		1,015	0	0	0	0	0	0	1,015	1,015	0	0	0
100063622	CENTREVILLE	MD		07/01/2021		1,144	0	0	0	0	0	0	1,144	1,144	0	0	0
100068836	DETROIT	MI		09/01/2021		537	0	0	0	0	0	0	537	537	0	0	0
100068862	SHAKOPEE	MN		09/01/2021		1,334	0	0	0	0	0	0	1,334	1,334	0	0	0
100058106	TEA	SD		06/01/2021		1,897	0	0	0	0	0	0	1,897	1,897	0	0	0
100058143	CLEVELAND	OH		06/01/2021		297	0	0	0	0	0	0	297	297	0	0	0
100058217	LAWSON	MO		06/01/2021		715	0	0	0	0	0	0	715	715	0	0	0
100058670	OCEANSIDE	CA		06/01/2021		1,391	0	0	0	0	0	0	1,391	1,391	0	0	0
100059722	MICHIGAN CITY	IN		06/01/2021		718	0	0	0	0	0	0	718	718	0	0	0
100064105	STATEN ISLAND	NY		07/01/2021		2,018	0	0	0	0	0	0	2,018	2,018	0	0	0
100064350	GRAND MARSH	WI		07/01/2021		498	0	0	0	0	0	0	498	498	0	0	0
100064439	MIDDLE RIVER	MD		07/01/2021		1,098	0	0	0	0	0	0	1,098	1,098	0	0	0
100064596	NORTH BRUNSWICK	NJ		07/01/2021		994	0	0	0	0	0	0	994	994	0	0	0
100064652	WATERVLIET	NY		07/01/2021		627	0	0	0	0	0	0	627	627	0	0	0
100073475	CHESTER	VA		11/01/2021		1,116	0	0	0	0	0	0	1,116	1,116	0	0	0
100062410	FLORISSANT	MO		07/01/2021		562	0	0	0	0	0	0	562	562	0	0	0
100062558	CANAL WINCHESTER	OH		07/01/2021		1,380	0	0	0	0	0	0	1,380	1,380	0	0	0
100062565	MCLENDON CHISHOLM	TX		07/01/2021		1,395	0	0	0	0	0	0	1,395	1,395	0	0	0
100062592	ORANGE	TX		07/01/2021		1,249	0	0	0	0	0	0	1,249	1,249	0	0	0
100062784	FORT WORTH	TX		07/01/2021		1,046	0	0	0	0	0	0	1,046	1,046	0	0	0
100063857	ROCHESTER	NY		07/01/2021		537	0	0	0	0	0	0	537	537	0	0	0
100063880	PANAMA CITY	FL		07/01/2021		6,670	0	0	0	0	0	0	6,670	6,670	0	0	0
100063931	PHILADELPHIA	PA		07/01/2021		949	0	0	0	0	0	0	949	949	0	0	0
100063997	ORLANDO	FL		07/01/2021		450	0	0	0	0	0	0	450	450	0	0	0
100075889	HOUSTON	TX		12/01/2021		1,184	0	0	0	0	0	0	1,184	1,184	0	0	0
100061664	OMAHA	NE		07/01/2021		2,861	0	0	0	0	0	0	2,861	2,861	0	0	0
100061693	CAVE CITY	KY		07/01/2021		107	0	0	0	0	0	0	107	107	0	0	0
100061716	WILSON	NY		07/01/2021		589	0	0	0	0	0	0	589	589	0	0	0
100061753	THORNTON	CO		07/01/2021		471	0	0	0	0	0	0	471	471	0	0	0
100062395	LINDALE	TX		07/01/2021		1,740	0	0	0	0	0	0	1,740	1,740	0	0	0
100064353	HARRISBURG	PA		07/01/2021		546	0	0	0	0	0	0	546	546	0	0	0
100064359	SPRING HILL	TN		07/01/2021		1,355	0	0	0	0	0	0	1,355	1,355	0	0	0
100066297	LADSON	SC		08/02/2021		604	0	0	0	0	0	0	604	604	0	0	0
100075900	BUFORD	GA		12/01/2021		1,206	0	0	0	0	0	0	1,206	1,206	0	0	0
100062522	PORT SAINT LUCIE	FL		07/01/2021		1,100	0	0	0	0	0	0	1,100	1,100	0	0	0
100063142	BALTIMORE	MD		07/01/2021		1,241	0	0	0	0	0	0	1,241	1,241	0	0	0
100066030	COLORADO SPRINGS	CO		08/02/2021		1,827	0	0	0	0	0	0	1,827	1,827	0	0	0
100066150	STATEN ISLAND	NY		08/02/2021		1,183	0	0	0	0	0	0	1,183	1,183	0	0	0
100069394	ODESSA	TX		09/01/2021		210	0	0	0	0	0	0	210	210	0	0	0
100066201	LAPEL	IN		08/02/2021		1,170	0	0	0	0	0	0	1,170	1,170	0	0	0
100069656	RIO RICO	AZ		09/01/2021		698	0	0	0	0	0	0	698	698	0	0	0
100058921	BATON ROUGE	LA		06/01/2021		474	0	0	0	0	0	0	474	474	0	0	0
100069745	MASSILLON	OH		09/01/2021		410	0	0	0	0	0	0	410	410	0	0	0
100066847	WEST HAVEN	CT		08/02/2021		872	0	0	0	0	0	0	872	872	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100066853	BALTIMORE	MD		08/02/2021		803	0	0	0	0	0	0	803	803	0	0	0
100073484	ROYSE CITY	TX		11/01/2021		289	0	0	0	0	0	0	289	289	0	0	0
100063744	ARGYLE	TX		07/01/2021		970	0	0	0	0	0	0	970	970	0	0	0
100064197	SILVERLAKE	WA		07/01/2021		996	0	0	0	0	0	0	996	996	0	0	0
100064377	WICHITA	KS		07/01/2021		374	0	0	0	0	0	0	374	374	0	0	0
100066193	RUSKIN	FL		08/02/2021		1,172	0	0	0	0	0	0	1,172	1,172	0	0	0
100058506	INDIAN HEAD	MD		06/01/2021		1,831	0	0	0	0	0	0	1,831	1,831	0	0	0
100058668	SAN JACINTO	CA		06/01/2021		971	0	0	0	0	0	0	971	971	0	0	0
100059734	CHICAGO	IL		06/01/2021		1,312	0	0	0	0	0	0	1,312	1,312	0	0	0
100059759	PLATTE CITY	MO		06/01/2021		913	0	0	0	0	0	0	913	913	0	0	0
100069190	SULPHUR	LA		09/01/2021		1,119	0	0	0	0	0	0	1,119	1,119	0	0	0
100063868	TOLEDO	OH		07/01/2021		604	0	0	0	0	0	0	604	604	0	0	0
100063993	JACKSONVILLE	AR		07/01/2021		630	0	0	0	0	0	0	630	630	0	0	0
100069519	PERU	IN		09/01/2021		604	0	0	0	0	0	0	604	604	0	0	0
100058074	ARLINGTON	TX		06/01/2021		740	0	0	0	0	0	0	740	740	0	0	0
100070027	AVE MARIA	FL		09/01/2021		899	0	0	0	0	0	0	899	899	0	0	0
100069814	SACRAMENTO	CA		09/01/2021		1,959	0	0	0	0	0	0	1,959	1,959	0	0	0
100069828	KLAMATH FALLS	OR		09/01/2021		986	0	0	0	0	0	0	986	986	0	0	0
100069897	TRENTON	NJ		09/01/2021		763	0	0	0	0	0	0	763	763	0	0	0
100070037	SNELLVILLE	GA		09/01/2021		927	0	0	0	0	0	0	927	927	0	0	0
100070104	PEORIA	IL		09/01/2021		743	0	0	0	0	0	0	743	743	0	0	0
100066893	HIDALGO	TX		08/02/2021		698	0	0	0	0	0	0	698	698	0	0	0
100069490	BURLINGTON	IA		09/01/2021		366	0	0	0	0	0	0	366	366	0	0	0
100058193	SPRING	TX		06/01/2021		419	0	0	0	0	0	0	419	419	0	0	0
100058397	AUSTIN	TX		06/01/2021		1,534	0	0	0	0	0	0	1,534	1,534	0	0	0
100066181	SAN ANTONIO	TX		08/02/2021		905	0	0	0	0	0	0	905	905	0	0	0
100075894	MESQUITE	TX		12/01/2021		597	0	0	0	0	0	0	597	597	0	0	0
100058023	BARTLESVILLE	OK		06/01/2021		3,025	0	0	0	0	0	0	3,025	3,025	0	0	0
100058118	MOBILE	AL		06/01/2021		671	0	0	0	0	0	0	671	671	0	0	0
100067164	ORANGE PARK	FL		08/02/2021		1,371	0	0	0	0	0	0	1,371	1,371	0	0	0
100069272	EDGEWATER	FL		09/01/2021		659	0	0	0	0	0	0	659	659	0	0	0
100069630	NILES	IL		09/01/2021		500	0	0	0	0	0	0	500	500	0	0	0
100058547	MONTGOMERY	AL		06/01/2021		188	0	0	0	0	0	0	188	188	0	0	0
100059221	FRESNO	CA		06/01/2021		717	0	0	0	0	0	0	717	717	0	0	0
100061714	CHICAGO	IL		07/01/2021		195	0	0	0	0	0	0	195	195	0	0	0
100059969	LEXINGTON	NC		06/01/2021		506	0	0	0	0	0	0	506	506	0	0	0
100068780	GULFPORT	MS		09/01/2021		704	0	0	0	0	0	0	704	704	0	0	0
100068805	BLOOMINGTON	MN		09/01/2021		3,513	0	0	0	0	0	0	3,513	3,513	0	0	0
100059187	REDFORD	MI		06/01/2021		424	0	0	0	0	0	0	424	424	0	0	0
100061659	CANTON	SD		07/01/2021		1,012	0	0	0	0	0	0	1,012	1,012	0	0	0
100073491	NORTH LIMA	OH		11/01/2021		434	0	0	0	0	0	0	434	434	0	0	0
100073499	PLEASANT GROVE	UT		11/01/2021		5,848	0	0	0	0	0	0	5,848	5,848	0	0	0
100069945	MOORE	SC		09/01/2021		500	0	0	0	0	0	0	500	500	0	0	0
100069999	HAMILTON	NJ		09/01/2021		1,670	0	0	0	0	0	0	1,670	1,670	0	0	0
100070007	FORT WORTH	TX		09/01/2021		1,171	0	0	0	0	0	0	1,171	1,171	0	0	0
100069170	VANCOUVER	WA		09/01/2021		929	0	0	0	0	0	0	929	929	0	0	0
100069979	TEMPLE HILLS	MD		09/01/2021		1,676	0	0	0	0	0	0	1,676	1,676	0	0	0
100069983	HENDERSON	TN		09/01/2021		827	0	0	0	0	0	0	827	827	0	0	0
100061620	LAKEVIEW	OR		07/01/2021		901	0	0	0	0	0	0	901	901	0	0	0
100062454	COLORADO SPRINGS	CO		07/01/2021		1,027	0	0	0	0	0	0	1,027	1,027	0	0	0
100070063	OXFORD	AL		09/01/2021		539	0	0	0	0	0	0	539	539	0	0	0
100058371	CALDWELL	ID		06/01/2021		539	0	0	0	0	0	0	539	539	0	0	0
100059510	MANDEVILLE	LA		06/01/2021		854	0	0	0	0	0	0	854	854	0	0	0
100067317	MIDLAND	TX		08/02/2021		774	0	0	0	0	0	0	774	774	0	0	0
100058055	MORTON GROVE	IL		06/01/2021		2,109	0	0	0	0	0	0	2,109	2,109	0	0	0
100062776	PHOENIX	AZ		07/01/2021		344	0	0	0	0	0	0	344	344	0	0	0
100059702	BATON ROUGE	LA		06/01/2021		1,461	0	0	0	0	0	0	1,461	1,461	0	0	0
100058399	SAN ANTONIO	TX		06/01/2021		3,103	0	0	0	0	0	0	3,103	3,103	0	0	0
100058654	VICTORVILLE	CA		06/01/2021		107	0	0	0	0	0	0	107	107	0	0	0
100058698	SANTA ANA	CA		06/01/2021		1,583	0	0	0	0	0	0	1,583	1,583	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100058709	MONROEVILLE	NJ		06/01/2021		884	0	0	0	0	0	0	884	884	0	0	0
100058197	HOUSTON	TX		06/01/2021		323	0	0	0	0	0	0	323	323	0	0	0
100058256	COTTAGE GROVE	MN		06/01/2021		250	0	0	0	0	0	0	250	250	0	0	0
100064569	PAVILLON	NY		07/01/2021		1,552	0	0	0	0	0	0	1,552	1,552	0	0	0
100063165	WARWICK	RI		07/01/2021		1,906	0	0	0	0	0	0	1,906	1,906	0	0	0
100058889	MONTGOMERY	AL		06/01/2021		1,892	0	0	0	0	0	0	1,892	1,892	0	0	0
100062381	EMPORIA	KS		07/01/2021		380	0	0	0	0	0	0	380	380	0	0	0
100059932	HUNTSVILLE	AL		06/01/2021		615	0	0	0	0	0	0	615	615	0	0	0
100059935	DEARBORN HEIGHTS	MI		06/01/2021		415	0	0	0	0	0	0	415	415	0	0	0
100063407	HYDE PARK	NY		07/01/2021		1,667	0	0	0	0	0	0	1,667	1,667	0	0	0
100062239	SAN ANTONIO	TX		07/01/2021		516	0	0	0	0	0	0	516	516	0	0	0
100063740	MARSHALL	MO		07/01/2021		884	0	0	0	0	0	0	884	884	0	0	0
100064028	INDIANAPOLIS	IN		07/01/2021		1,607	0	0	0	0	0	0	1,607	1,607	0	0	0
100059956	BELTSVILLE	MD		06/01/2021		2,019	0	0	0	0	0	0	2,019	2,019	0	0	0
100059976	COLONIAL HEIGHTS	VA		06/01/2021		784	0	0	0	0	0	0	784	784	0	0	0
100058467	JEFFERSON CITY	MO		06/01/2021		868	0	0	0	0	0	0	868	868	0	0	0
100059245	FRESNO	CA		06/01/2021		1,405	0	0	0	0	0	0	1,405	1,405	0	0	0
100059929	PONTIAC	MI		06/01/2021		2,457	0	0	0	0	0	0	2,457	2,457	0	0	0
100068843	MOBILE	AL		09/01/2021		525	0	0	0	0	0	0	525	525	0	0	0
100068950	PISCATAWAY	NJ		09/01/2021		1,843	0	0	0	0	0	0	1,843	1,843	0	0	0
100069718	S HEIDELBERG	PA		09/01/2021		1,518	0	0	0	0	0	0	1,518	1,518	0	0	0
100061559	JACKSONVILLE	FL		07/01/2021		290	0	0	0	0	0	0	290	290	0	0	0
100062382	MEEKER	OK		07/01/2021		6,514	0	0	0	0	0	0	6,514	6,514	0	0	0
100061562	DUNDALK	MD		07/01/2021		1,175	0	0	0	0	0	0	1,175	1,175	0	0	0
100062405	LOS ANGELES	CA		07/01/2021		1,365	0	0	0	0	0	0	1,365	1,365	0	0	0
100061641	GOOSE CREEK	SC		07/01/2021		857	0	0	0	0	0	0	857	857	0	0	0
100062541	ANTIOCH	TN		07/01/2021		1,143	0	0	0	0	0	0	1,143	1,143	0	0	0
100058567	SEVEN VALLEYS	PA		06/01/2021		283	0	0	0	0	0	0	283	283	0	0	0
100062667	MONTGOMERY	AL		07/01/2021		526	0	0	0	0	0	0	526	526	0	0	0
100063361	FISCHER	TX		07/01/2021		401	0	0	0	0	0	0	401	401	0	0	0
100061802	JACKSONVILLE	FL		07/01/2021		1,202	0	0	0	0	0	0	1,202	1,202	0	0	0
100062493	CRISFIELD	MD		07/01/2021		424	0	0	0	0	0	0	424	424	0	0	0
100063774	PRATT	KS		07/01/2021		223	0	0	0	0	0	0	223	223	0	0	0
100063995	SOUTH PARK	PA		07/01/2021		829	0	0	0	0	0	0	829	829	0	0	0
100059281	NORTH LAS VEGAS	NV		06/01/2021		3,082	0	0	0	0	0	0	3,082	3,082	0	0	0
100063603	MACON	GA		07/01/2021		636	0	0	0	0	0	0	636	636	0	0	0
100058753	JOSHUA TREE	CA		06/01/2021		334	0	0	0	0	0	0	334	334	0	0	0
100059075	MESA	AZ		06/01/2021		1,097	0	0	0	0	0	0	1,097	1,097	0	0	0
100059149	LOXAHATCHEE	FL		06/01/2021		1,051	0	0	0	0	0	0	1,051	1,051	0	0	0
100059119	CASTLE ROCK	CO		06/01/2021		391	0	0	0	0	0	0	391	391	0	0	0
100059899	EL PASO	TX		06/01/2021		736	0	0	0	0	0	0	736	736	0	0	0
100059921	CROSSVILLE	TN		06/01/2021		726	0	0	0	0	0	0	726	726	0	0	0
100058382	CERES	CA		06/01/2021		1,020	0	0	0	0	0	0	1,020	1,020	0	0	0
100064070	MILWAUKEE	WI		07/01/2021		709	0	0	0	0	0	0	709	709	0	0	0
100061690	MERRILLVILLE	IN		07/01/2021		1,462	0	0	0	0	0	0	1,462	1,462	0	0	0
100063597	SOUTH GLENS FALLS	NY		07/01/2021		1,246	0	0	0	0	0	0	1,246	1,246	0	0	0
100059591	HOUSTON	TX		06/01/2021		423	0	0	0	0	0	0	423	423	0	0	0
100058028	HOUSTON	TX		06/01/2021		299	0	0	0	0	0	0	299	299	0	0	0
100063731	PHILADELPHIA	PA		07/01/2021		476	0	0	0	0	0	0	476	476	0	0	0
100058035	WAVERLY	TN		06/01/2021		630	0	0	0	0	0	0	630	630	0	0	0
100058083	ROMEOVILLE	IL		06/01/2021		1,235	0	0	0	0	0	0	1,235	1,235	0	0	0
100063976	LINTHICUM HEIGHTS	MD		07/01/2021		1,990	0	0	0	0	0	0	1,990	1,990	0	0	0
100058541	PORT SAINT LUCIE	FL		06/01/2021		1,147	0	0	0	0	0	0	1,147	1,147	0	0	0
100058630	ATHENS	AL		06/01/2021		381	0	0	0	0	0	0	381	381	0	0	0
100059963	GRAND RAPIDS	MI		06/01/2021		467	0	0	0	0	0	0	467	467	0	0	0
100058142	LOCUST GROVE	GA		06/01/2021		1,280	0	0	0	0	0	0	1,280	1,280	0	0	0
100064424	TONAWANDA	NY		07/01/2021		792	0	0	0	0	0	0	792	792	0	0	0
100059930	SAN ANTONIO	TX		06/01/2021		1,040	0	0	0	0	0	0	1,040	1,040	0	0	0
100059069	BALTIMORE	MD		06/01/2021		809	0	0	0	0	0	0	809	809	0	0	0
100062734	LITHONIA	GA		07/01/2021		497	0	0	0	0	0	0	497	497	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal		Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration			
100059922	COLUMBUS	OH		06/01/2021		2,060	0	0	0	0	0	0	2,060	2,060	0	0	0
100062579	PORT SAINT LUCIE	FL		07/01/2021		1,013	0	0	0	0	0	0	1,013	1,013	0	0	0
100058088	PASADENA	TX		06/01/2021		1,139	0	0	0	0	0	0	1,139	1,139	0	0	0
100058150	PHOENIX	AZ		06/01/2021		1,617	0	0	0	0	0	0	1,617	1,617	0	0	0
100058536	UNIVERSITY PLACE	WA		06/01/2021		1,558	0	0	0	0	0	0	1,558	1,558	0	0	0
100058204	POMONA	CA		06/01/2021		2,526	0	0	0	0	0	0	2,526	2,526	0	0	0
100073495	LITHONIA	GA		11/01/2021		3,335	0	0	0	0	0	0	3,335	3,335	0	0	0
100058570	PHOENIX	AZ		06/01/2021		321	0	0	0	0	0	0	321	321	0	0	0
100058667	RICHMOND	VA		06/01/2021		933	0	0	0	0	0	0	933	933	0	0	0
100063813	ATLANTA	GA		07/01/2021		534	0	0	0	0	0	0	534	534	0	0	0
100064400	WESTMINSTER	CO		07/01/2021		685	0	0	0	0	0	0	685	685	0	0	0
100063466	GREENVILLE	MI		07/01/2021		494	0	0	0	0	0	0	494	494	0	0	0
100061729	HAMBURG	NY		07/01/2021		1,578	0	0	0	0	0	0	1,578	1,578	0	0	0
100061736	LOUISVILLE	KY		07/01/2021		1,010	0	0	0	0	0	0	1,010	1,010	0	0	0
100061777	FORT WAYNE	IN		07/01/2021		544	0	0	0	0	0	0	544	544	0	0	0
100058084	CROMWELL	CT		06/01/2021		195	0	0	0	0	0	0	195	195	0	0	0
100061949	MISHAWAKA	IN		07/01/2021		1,047	0	0	0	0	0	0	1,047	1,047	0	0	0
100062378	GREENVILLE	SC		07/01/2021		626	0	0	0	0	0	0	626	626	0	0	0
100059962	COLUMBUS	GA		06/01/2021		459	0	0	0	0	0	0	459	459	0	0	0
100063942	MURFREESBORO	TN		07/01/2021		2,081	0	0	0	0	0	0	2,081	2,081	0	0	0
100063963	EAST ORANGE	NJ		07/01/2021		1,463	0	0	0	0	0	0	1,463	1,463	0	0	0
100058672	LAS VEGAS	NV		06/01/2021		1,323	0	0	0	0	0	0	1,323	1,323	0	0	0
100058791	CHARLOTTE	NC		06/01/2021		538	0	0	0	0	0	0	538	538	0	0	0
100058809	GARLAND	TX		06/01/2021		129	0	0	0	0	0	0	129	129	0	0	0
100058637	MEMPHIS	TN		06/01/2021		1,074	0	0	0	0	0	0	1,074	1,074	0	0	0
100059743	LAWTON	OK		06/01/2021		486	0	0	0	0	0	0	486	486	0	0	0
100064094	SLOANSVILLE	NY		07/01/2021		567	0	0	0	0	0	0	567	567	0	0	0
100066066	DARLINGTON	SC		08/02/2021		517	0	0	0	0	0	0	517	517	0	0	0
100059866	CHICKASAW	AL		06/01/2021		212	0	0	0	0	0	0	212	212	0	0	0
100059974	TEXAS CITY	TX		06/01/2021		969	0	0	0	0	0	0	969	969	0	0	0
100066250	CANDO	ND		08/02/2021		452	0	0	0	0	0	0	452	452	0	0	0
100062670	DOUGLASVILLE	GA		07/01/2021		524	0	0	0	0	0	0	524	524	0	0	0
100063011	BALTIMORE	MD		07/01/2021		1,696	0	0	0	0	0	0	1,696	1,696	0	0	0
100064642	VALLEY STREAM	NY		07/01/2021		2,049	0	0	0	0	0	0	2,049	2,049	0	0	0
100075890	COOPER CITY	FL		12/01/2021		1,252	0	0	0	0	0	0	1,252	1,252	0	0	0
100064085	LOUISVILLE	KY		07/01/2021		282	0	0	0	0	0	0	282	282	0	0	0
100064132	PHILADELPHIA	PA		07/01/2021		1,226	0	0	0	0	0	0	1,226	1,226	0	0	0
100058835	BAR NUNN	WY		06/01/2021		936	0	0	0	0	0	0	936	936	0	0	0
100058916	REX	GA		06/01/2021		472	0	0	0	0	0	0	472	472	0	0	0
100059015	WHITTIER	CA		06/01/2021		1,865	0	0	0	0	0	0	1,865	1,865	0	0	0
100058203	CHANDLER	TX		06/01/2021		547	0	0	0	0	0	0	547	547	0	0	0
100058209	SOUTH CHARLESTON	WV		06/01/2021		253	0	0	0	0	0	0	253	253	0	0	0
100063735	HOMESTEAD	FL		07/01/2021		1,358	0	0	0	0	0	0	1,358	1,358	0	0	0
100058405	ST GEORGE	UT		06/01/2021		452	0	0	0	0	0	0	452	452	0	0	0
100063992	SOUTH KINGSTOWN	RI		07/01/2021		1,232	0	0	0	0	0	0	1,232	1,232	0	0	0
100062390	ARLINGTON	TX		07/01/2021		1,051	0	0	0	0	0	0	1,051	1,051	0	0	0
100058562	CAVE SPRING	GA		06/01/2021		359	0	0	0	0	0	0	359	359	0	0	0
100058650	NORTH RICHLAND HILLS	TX		06/01/2021		659	0	0	0	0	0	0	659	659	0	0	0
100062472	STATESVILLE	NC		07/01/2021		1,327	0	0	0	0	0	0	1,327	1,327	0	0	0
100061658	CINCINNATI	OH		07/01/2021		137	0	0	0	0	0	0	137	137	0	0	0
100062657	SWARTZ CREEK	MI		07/01/2021		406	0	0	0	0	0	0	406	406	0	0	0
100058658	LYNNWOOD	WA		06/01/2021		1,298	0	0	0	0	0	0	1,298	1,298	0	0	0
100063481	CENTRALIA	MO		07/01/2021		807	0	0	0	0	0	0	807	807	0	0	0
100058690	MARIETTA	GA		06/01/2021		540	0	0	0	0	0	0	540	540	0	0	0
100058760	BRAWLEY	CA		06/01/2021		729	0	0	0	0	0	0	729	729	0	0	0
100059095	BALTIMORE	MD		06/01/2021		967	0	0	0	0	0	0	967	967	0	0	0
100059430	RIVERDALE	GA		06/01/2021		199	0	0	0	0	0	0	199	199	0	0	0
100061650	AUGUSTA	GA		07/01/2021		401	0	0	0	0	0	0	401	401	0	0	0
100058176	RIVERDALE	GA		06/01/2021		1,741	0	0	0	0	0	0	1,741	1,741	0	0	0
100058241	FRESNO	TX		06/01/2021		400	0	0	0	0	0	0	400	400	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100059665	SWANSEA	IL		06/01/2021		1,535	0	0	0	0	0	0	1,535	1,535	0	0	0
100058554	SAN DIEGO	CA		06/01/2021		3,815	0	0	0	0	0	0	3,815	3,815	0	0	0
100058664	CHATTANOOGA	TN		06/01/2021		851	0	0	0	0	0	0	851	851	0	0	0
100059931	BALTIMORE	MD		06/01/2021		12,068	0	0	0	0	0	0	12,068	12,068	0	0	0
100059777	SPRING	TX		06/01/2021		623	0	0	0	0	0	0	623	623	0	0	0
100063627	WOLCOTT	NY		07/01/2021		439	0	0	0	0	0	0	439	439	0	0	0
100066935	MUSCATINE	IA		08/02/2021		484	0	0	0	0	0	0	484	484	0	0	0
100063703	JOHNSTOWN	PA		07/01/2021		1,148	0	0	0	0	0	0	1,148	1,148	0	0	0
100067100	BROWNSVILLE	TX		08/02/2021		741	0	0	0	0	0	0	741	741	0	0	0
100063926	COLUMBIA	SC		07/01/2021		258	0	0	0	0	0	0	258	258	0	0	0
100061979	TUCSON	AZ		07/01/2021		176	0	0	0	0	0	0	176	176	0	0	0
100064220	TITUSVILLE	FL		07/01/2021		704	0	0	0	0	0	0	704	704	0	0	0
100064010	LAREDO	TX		07/01/2021		767	0	0	0	0	0	0	767	767	0	0	0
100064342	SPRINGFIELD	PA		07/01/2021		1,186	0	0	0	0	0	0	1,186	1,186	0	0	0
100061858	SHREVEPORT	LA		07/01/2021		285	0	0	0	0	0	0	285	285	0	0	0
100066265	NORTH PORT	FL		08/02/2021		2,927	0	0	0	0	0	0	2,927	2,927	0	0	0
100067274	CRANSTON	RI		08/02/2021		1,726	0	0	0	0	0	0	1,726	1,726	0	0	0
100066350	WINDSOR MILL	MD		08/02/2021		1,447	0	0	0	0	0	0	1,447	1,447	0	0	0
100067337	OAK POINT	TX		08/02/2021		452	0	0	0	0	0	0	452	452	0	0	0
100064005	LAKE WORTH	FL		07/01/2021		918	0	0	0	0	0	0	918	918	0	0	0
100064008	KATY	TX		07/01/2021		6,652	0	0	0	0	0	0	6,652	6,652	0	0	0
100064011	MESA	AZ		07/01/2021		61,274	0	0	0	0	0	0	61,274	61,274	0	0	0
100062264	HOUSTON	TX		07/01/2021		1,422	0	0	0	0	0	0	1,422	1,422	0	0	0
100061748	IRVING	TX		07/01/2021		721	0	0	0	0	0	0	721	721	0	0	0
100061750	LOGANVILLE	GA		07/01/2021		376	0	0	0	0	0	0	376	376	0	0	0
100062630	MONTGOMERY	AL		07/01/2021		657	0	0	0	0	0	0	657	657	0	0	0
100066927	GLENWOOD	IL		08/02/2021		678	0	0	0	0	0	0	678	678	0	0	0
100061856	SENECA FALLS	NY		07/01/2021		282	0	0	0	0	0	0	282	282	0	0	0
100064341	LOUISVILLE	KY		07/01/2021		864	0	0	0	0	0	0	864	864	0	0	0
100062367	MILLTOWN	NJ		07/01/2021		1,562	0	0	0	0	0	0	1,562	1,562	0	0	0
100064086	SIOUX FALLS	SD		07/01/2021		704	0	0	0	0	0	0	704	704	0	0	0
100068787	MOBILE	AL		09/01/2021		81	0	0	0	0	0	0	81	81	0	0	0
100062546	MARION	OH		07/01/2021		463	0	0	0	0	0	0	463	463	0	0	0
100064314	SANFORD	FL		07/01/2021		1,053	0	0	0	0	0	0	1,053	1,053	0	0	0
100068937	MIDDLETOWN	NY		09/01/2021		1,648	0	0	0	0	0	0	1,648	1,648	0	0	0
100063528	RAEFORD	NC		07/01/2021		7,175	0	0	0	0	0	0	7,175	7,175	0	0	0
100063994	PHILADELPHIA	PA		07/01/2021		605	0	0	0	0	0	0	605	605	0	0	0
100063572	PHILADELPHIA	PA		07/01/2021		1,926	0	0	0	0	0	0	1,926	1,926	0	0	0
100067256	WEST MONROE	NY		08/02/2021		499	0	0	0	0	0	0	499	499	0	0	0
100062598	TAYLORSVILLE	UT		07/01/2021		3,973	0	0	0	0	0	0	3,973	3,973	0	0	0
100062101	MERRILLVILLE	IN		07/01/2021		226	0	0	0	0	0	0	226	226	0	0	0
100064348	WASHINGTON	IN		07/01/2021		353	0	0	0	0	0	0	353	353	0	0	0
100062155	ANDERSON	IN		07/01/2021		1,045	0	0	0	0	0	0	1,045	1,045	0	0	0
100067080	MONTGOMERY	AL		08/02/2021		723	0	0	0	0	0	0	723	723	0	0	0
100067125	UPPER MARLBORO	MD		08/02/2021		695	0	0	0	0	0	0	695	695	0	0	0
100063671	GAINESVILLE	GA		07/01/2021		466	0	0	0	0	0	0	466	466	0	0	0
100061611	VERO BEACH	FL		07/01/2021		685	0	0	0	0	0	0	685	685	0	0	0
100061662	BALTIMORE	MD		07/01/2021		866	0	0	0	0	0	0	866	866	0	0	0
100067326	LUGOFF	SC		08/02/2021		194	0	0	0	0	0	0	194	194	0	0	0
100063958	TOLEDO	OH		07/01/2021		436	0	0	0	0	0	0	436	436	0	0	0
100061801	OCONOMOWOC	WI		07/01/2021		539	0	0	0	0	0	0	539	539	0	0	0
100063962	CAMPOBELLO	SC		07/01/2021		491	0	0	0	0	0	0	491	491	0	0	0
100063986	SAN ANTONIO	TX		07/01/2021		1,324	0	0	0	0	0	0	1,324	1,324	0	0	0
100061973	LINCOLN	NE		07/01/2021		103	0	0	0	0	0	0	103	103	0	0	0
100063988	PLEASANT GROVE	AL		07/01/2021		4,095	0	0	0	0	0	0	4,095	4,095	0	0	0
100064079	MAGNOLIA	NJ		07/01/2021		429	0	0	0	0	0	0	429	429	0	0	0
100062422	SHEPHERDSVILLE	KY		07/01/2021		842	0	0	0	0	0	0	842	842	0	0	0
100062439	PLATTSBURGH	NY		07/01/2021		586	0	0	0	0	0	0	586	586	0	0	0
100066397	WARRIORS MARK	PA		08/02/2021		2,675	0	0	0	0	0	0	2,675	2,675	0	0	0
100063616	TROY	IL		07/01/2021		620	0	0	0	0	0	0	620	620	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100069347	FLORRISANT	MO		09/01/2021		226	0	0	0	0	0	0	226	226	0	0	0
100066997	SUISUN CITY	CA		08/02/2021		1,212	0	0	0	0	0	0	1,212	1,212	0	0	0
100067062	BAYTOWN	TX		08/02/2021		832	0	0	0	0	0	0	832	832	0	0	0
100067064	MILLERSVILLE	PA		08/02/2021		540	0	0	0	0	0	0	540	540	0	0	0
100063934	DAYTON	OH		07/01/2021		381	0	0	0	0	0	0	381	381	0	0	0
100063081	CEDARVILLE	NJ		07/01/2021		712	0	0	0	0	0	0	712	712	0	0	0
100061797	ELLENWOOD	GA		07/01/2021		350	0	0	0	0	0	0	350	350	0	0	0
100064629	PORT SAINT LUCIE	FL		07/01/2021		1,030	0	0	0	0	0	0	1,030	1,030	0	0	0
100062341	DOLTON	IL		07/01/2021		858	0	0	0	0	0	0	858	858	0	0	0
100062564	DOUGLASVILLE	GA		07/01/2021		882	0	0	0	0	0	0	882	882	0	0	0
100062371	PHOENIX	AZ		07/01/2021		764	0	0	0	0	0	0	764	764	0	0	0
100062430	OPELIKA	AL		07/01/2021		911	0	0	0	0	0	0	911	911	0	0	0
100062714	BROWNSVILLE	TN		07/01/2021		1,039	0	0	0	0	0	0	1,039	1,039	0	0	0
100062241	DAVENPORT	FL		07/01/2021		1,170	0	0	0	0	0	0	1,170	1,170	0	0	0
100063710	MORGANTOWN	WV		07/01/2021		1,299	0	0	0	0	0	0	1,299	1,299	0	0	0
100062389	SPRINGVILLE	UT		07/01/2021		895	0	0	0	0	0	0	895	895	0	0	0
100063780	BALTIMORE	MD		07/01/2021		235	0	0	0	0	0	0	235	235	0	0	0
100063842	HOLLYWOOD	FL		07/01/2021		1,779	0	0	0	0	0	0	1,779	1,779	0	0	0
100063773	TOPEKA	KS		07/01/2021		1,279	0	0	0	0	0	0	1,279	1,279	0	0	0
100067221	OXON HILL	MD		08/02/2021		1,637	0	0	0	0	0	0	1,637	1,637	0	0	0
100062401	SAINT CLOUD	FL		07/01/2021		1,020	0	0	0	0	0	0	1,020	1,020	0	0	0
100062407	SPRINGBORO	OH		07/01/2021		1,372	0	0	0	0	0	0	1,372	1,372	0	0	0
100063936	OLD TOWN	ME		07/01/2021		953	0	0	0	0	0	0	953	953	0	0	0
100064401	APPLE VALLEY	CA		07/01/2021		2,643	0	0	0	0	0	0	2,643	2,643	0	0	0
100061688	COON RAPIDS	MN		07/01/2021		699	0	0	0	0	0	0	699	699	0	0	0
100064508	INDIANAPOLIS	IN		07/01/2021		98	0	0	0	0	0	0	98	98	0	0	0
100062409	BAYTOWN	TX		07/01/2021		488	0	0	0	0	0	0	488	488	0	0	0
100062440	NEW ATHENS	IL		07/01/2021		420	0	0	0	0	0	0	420	420	0	0	0
100062497	LOGANVILLE	GA		07/01/2021		645	0	0	0	0	0	0	645	645	0	0	0
100061634	LYNNWOOD	WA		07/01/2021		582	0	0	0	0	0	0	582	582	0	0	0
100063907	SUMMERFIELD	FL		07/01/2021		6,936	0	0	0	0	0	0	6,936	6,936	0	0	0
100061782	SAINT PETERSBURG	FL		07/01/2021		2,228	0	0	0	0	0	0	2,228	2,228	0	0	0
100061657	ROSSVILLE	GA		07/01/2021		318	0	0	0	0	0	0	318	318	0	0	0
100061731	GREENFIELD	IN		07/01/2021		832	0	0	0	0	0	0	832	832	0	0	0
100063606	CULLMAN	AL		07/01/2021		920	0	0	0	0	0	0	920	920	0	0	0
100063216	GAINESVILLE	GA		07/01/2021		480	0	0	0	0	0	0	480	480	0	0	0
100063281	DOLGEVILLE	NY		07/01/2021		556	0	0	0	0	0	0	556	556	0	0	0
100063821	PORT ST LUCIE	FL		07/01/2021		1,026	0	0	0	0	0	0	1,026	1,026	0	0	0
100062491	SNELLVILLE	GA		07/01/2021		1,474	0	0	0	0	0	0	1,474	1,474	0	0	0
100063340	SPRINGFIELD	OR		07/01/2021		882	0	0	0	0	0	0	882	882	0	0	0
100063438	FRUITLAND PARK	FL		07/01/2021		1,129	0	0	0	0	0	0	1,129	1,129	0	0	0
100064124	TACOMA	WA		07/01/2021		521	0	0	0	0	0	0	521	521	0	0	0
100063953	PHILADELPHIA	PA		07/01/2021		838	0	0	0	0	0	0	838	838	0	0	0
100064083	SPRINGFIELD	VA		07/01/2021		498	0	0	0	0	0	0	498	498	0	0	0
100069784	ALBUQUERQUE	NM		09/01/2021		865	0	0	0	0	0	0	865	865	0	0	0
100063477	MILWAUKEE	WI		07/01/2021		16,157	0	0	0	0	0	0	16,157	16,157	0	0	0
100067296	BENNINGTON	NE		08/02/2021		2,406	0	0	0	0	0	0	2,406	2,406	0	0	0
100068999	SEATTLE	WA		09/01/2021		396	0	0	0	0	0	0	396	396	0	0	0
100069052	HOUSTON	TX		09/01/2021		835	0	0	0	0	0	0	835	835	0	0	0
100063093	TRINIDAD	TX		07/01/2021		241	0	0	0	0	0	0	241	241	0	0	0
100063711	MERIDIAN	MS		07/01/2021		530	0	0	0	0	0	0	530	530	0	0	0
100063861	MOUNT LAUREL	NJ		07/01/2021		442	0	0	0	0	0	0	442	442	0	0	0
100063750	HARRISBURG	PA		07/01/2021		284	0	0	0	0	0	0	284	284	0	0	0
100064371	ELKHART	IN		07/01/2021		600	0	0	0	0	0	0	600	600	0	0	0
100063978	CLINT	TX		07/01/2021		630	0	0	0	0	0	0	630	630	0	0	0
100064002	BRADENTON	FL		07/01/2021		1,249	0	0	0	0	0	0	1,249	1,249	0	0	0
100063902	EAST HARTFORD	CT		07/01/2021		302	0	0	0	0	0	0	302	302	0	0	0
100063905	KESWICK	VA		07/01/2021		386	0	0	0	0	0	0	386	386	0	0	0
100063608	ALBANY	GA		07/01/2021		557	0	0	0	0	0	0	557	557	0	0	0
100063585	DES MOINES	IA		07/01/2021		327	0	0	0	0	0	0	327	327	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100069204	SAINT LOUIS	MO		09/01/2021		607	0	0	0	0	0	0	607	607	0	0	0
100064528	PHENIX CITY	AL		07/01/2021		418	0	0	0	0	0	0	418	418	0	0	0
100063624	WATERBURY	CT		07/01/2021		1,100	0	0	0	0	0	0	1,100	1,100	0	0	0
100063854	MELLEN	WI		07/01/2021		580	0	0	0	0	0	0	580	580	0	0	0
100064076	CLEVELAND	TN		07/01/2021		939	0	0	0	0	0	0	939	939	0	0	0
100063928	BENTON	AR		07/01/2021		445	0	0	0	0	0	0	445	445	0	0	0
100064146	ELMIRA	NY		07/01/2021		135	0	0	0	0	0	0	135	135	0	0	0
100069111	NORTH BABYLON	NY		09/01/2021		1,688	0	0	0	0	0	0	1,688	1,688	0	0	0
100069843	KENTON	OH		09/01/2021		1,533	0	0	0	0	0	0	1,533	1,533	0	0	0
100064454	VANCOUVER	WA		07/01/2021		6,609	0	0	0	0	0	0	6,609	6,609	0	0	0
100066259	WAIANAE	HI		08/02/2021		1,425	0	0	0	0	0	0	1,425	1,425	0	0	0
100066447	AUBURN	NY		08/02/2021		305	0	0	0	0	0	0	305	305	0	0	0
100066634	MAPLESVILLE	AL		08/02/2021		461	0	0	0	0	0	0	461	461	0	0	0
100066732	GIBSONTON	FL		08/02/2021		872	0	0	0	0	0	0	872	872	0	0	0
100067304	BUCHANAN	GA		08/02/2021		196	0	0	0	0	0	0	196	196	0	0	0
100069989	HOUSTON	TX		09/01/2021		271	0	0	0	0	0	0	271	271	0	0	0
100069990	CAPE CORAL	FL		09/01/2021		592	0	0	0	0	0	0	592	592	0	0	0
100069929	LAKE CITY	FL		09/01/2021		727	0	0	0	0	0	0	727	727	0	0	0
100067187	BAKER	LA		08/02/2021		314	0	0	0	0	0	0	314	314	0	0	0
100069943	EWA BEACH	HI		09/01/2021		2,086	0	0	0	0	0	0	2,086	2,086	0	0	0
100069944	OWINGS MILLS	MD		09/01/2021		329	0	0	0	0	0	0	329	329	0	0	0
100064347	WEST CHESTER	OH		07/01/2021		1,337	0	0	0	0	0	0	1,337	1,337	0	0	0
100063873	RICHTON PARK	IL		07/01/2021		621	0	0	0	0	0	0	621	621	0	0	0
100063947	COLUMBUS	OH		07/01/2021		784	0	0	0	0	0	0	784	784	0	0	0
100066473	GRAND HAVEN	MI		08/02/2021		590	0	0	0	0	0	0	590	590	0	0	0
100066307	COUNCIL BLUFFS	IA		08/02/2021		3,414	0	0	0	0	0	0	3,414	3,414	0	0	0
100063981	MANHATTAN	IL		07/01/2021		1,473	0	0	0	0	0	0	1,473	1,473	0	0	0
100063765	BATH	NY		07/01/2021		171	0	0	0	0	0	0	171	171	0	0	0
100063911	SAINT LOUIS	MO		07/01/2021		348	0	0	0	0	0	0	348	348	0	0	0
100063930	HURST	TX		07/01/2021		1,557	0	0	0	0	0	0	1,557	1,557	0	0	0
100069752	PAULS VALLEY	OK		09/01/2021		216	0	0	0	0	0	0	216	216	0	0	0
100069755	NEWARK	DE		09/01/2021		6,380	0	0	0	0	0	0	6,380	6,380	0	0	0
100066078	FAIRFIELD	CA		08/02/2021		2,930	0	0	0	0	0	0	2,930	2,930	0	0	0
100069849	JOLIET	IL		09/01/2021		1,003	0	0	0	0	0	0	1,003	1,003	0	0	0
100066113	GAITHERSBURG	MD		08/02/2021		755	0	0	0	0	0	0	755	755	0	0	0
100070189	LINDENWOLD	NJ		09/01/2021		219	0	0	0	0	0	0	219	219	0	0	0
100066186	ALSTEAD	NH		08/02/2021		1,362	0	0	0	0	0	0	1,362	1,362	0	0	0
100066921	HUEYTOWN	AL		08/02/2021		829	0	0	0	0	0	0	829	829	0	0	0
100067244	BRANDYWINE	MD		08/02/2021		1,176	0	0	0	0	0	0	1,176	1,176	0	0	0
100065987	KENNER	LA		08/02/2021		861	0	0	0	0	0	0	861	861	0	0	0
100069013	APOPKA	FL		09/01/2021		2,712	0	0	0	0	0	0	2,712	2,712	0	0	0
100069060	BROWNSVILLE	PA		09/01/2021		1,060	0	0	0	0	0	0	1,060	1,060	0	0	0
100069815	MARGATE	FL		09/01/2021		1,771	0	0	0	0	0	0	1,771	1,771	0	0	0
100066051	PORT WENTWORTH	GA		08/02/2021		279	0	0	0	0	0	0	279	279	0	0	0
100070062	PHILADELPHIA	PA		09/01/2021		412	0	0	0	0	0	0	412	412	0	0	0
100066540	CINCINNATI	OH		08/02/2021		1,653	0	0	0	0	0	0	1,653	1,653	0	0	0
100066458	SAN JACINTO	CA		08/02/2021		1,398	0	0	0	0	0	0	1,398	1,398	0	0	0
100070087	FAIRFIELD	OH		09/01/2021		1,046	0	0	0	0	0	0	1,046	1,046	0	0	0
100066644	CHICAGO	IL		08/02/2021		294	0	0	0	0	0	0	294	294	0	0	0
100069226	POMPTON LAKES	NJ		09/01/2021		4,446	0	0	0	0	0	0	4,446	4,446	0	0	0
100067276	PORT ST LUCIE	FL		08/02/2021		1,117	0	0	0	0	0	0	1,117	1,117	0	0	0
100069219	BAKERSFIELD	CA		09/01/2021		297	0	0	0	0	0	0	297	297	0	0	0
100066169	TUCSON	AZ		08/02/2021		1,108	0	0	0	0	0	0	1,108	1,108	0	0	0
100063816	PLAINFIELD	NJ		07/01/2021		1,619	0	0	0	0	0	0	1,619	1,619	0	0	0
100066202	PORT SAINT LUCIE	FL		08/02/2021		734	0	0	0	0	0	0	734	734	0	0	0
100069575	HILLSIDE	NJ		09/01/2021		7,884	0	0	0	0	0	0	7,884	7,884	0	0	0
100066476	BEL AIR	MD		08/02/2021		1,990	0	0	0	0	0	0	1,990	1,990	0	0	0
100064316	DES MOINES	IA		07/01/2021		254	0	0	0	0	0	0	254	254	0	0	0
100064331	LAUDERHILL	FL		07/01/2021		1,137	0	0	0	0	0	0	1,137	1,137	0	0	0
100069377	BARGERSVILLE	IN		09/01/2021		1,037	0	0	0	0	0	0	1,037	1,037	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100069382	COCOA	FL		09/01/2021		999	0	0	0	0	0	0	999	999	0	0	0
100064386	MARGATE	FL		07/01/2021		812	0	0	0	0	0	0	812	812	0	0	0
100066478	MOSHEIM	TN		08/02/2021		1,059	0	0	0	0	0	0	1,059	1,059	0	0	0
100066995	ATMORE	AL		08/02/2021		409	0	0	0	0	0	0	409	409	0	0	0
100066059	SAVANNAH	GA		08/02/2021		575	0	0	0	0	0	0	575	575	0	0	0
100066071	BAKERSFIELD	CA		08/02/2021		1,134	0	0	0	0	0	0	1,134	1,134	0	0	0
100067031	SOMERDALE	NJ		08/02/2021		614	0	0	0	0	0	0	614	614	0	0	0
100066964	PHILADELPHIA	PA		08/02/2021		303	0	0	0	0	0	0	303	303	0	0	0
100066234	CLINTON TOWNSHIP	MI		08/02/2021		1,437	0	0	0	0	0	0	1,437	1,437	0	0	0
100067132	HOMESTEAD	FL		08/02/2021		4,018	0	0	0	0	0	0	4,018	4,018	0	0	0
100067173	PALMDALE	CA		08/02/2021		748	0	0	0	0	0	0	748	748	0	0	0
100067245	HARRISBURG	PA		08/02/2021		376	0	0	0	0	0	0	376	376	0	0	0
100066916	PHILADELPHIA	PA		08/02/2021		1,274	0	0	0	0	0	0	1,274	1,274	0	0	0
100066968	TUCSON	AZ		08/02/2021		574	0	0	0	0	0	0	574	574	0	0	0
100066082	CLIFTON HEIGHTS	PA		08/02/2021		417	0	0	0	0	0	0	417	417	0	0	0
100069921	SAN ANTONIO	TX		09/01/2021		487	0	0	0	0	0	0	487	487	0	0	0
100066094	CARMEL	NY		08/02/2021		1,040	0	0	0	0	0	0	1,040	1,040	0	0	0
100066432	MIRAMAR	FL		08/02/2021		1,104	0	0	0	0	0	0	1,104	1,104	0	0	0
100069968	ROCHELLE PARK	NJ		09/01/2021		2,214	0	0	0	0	0	0	2,214	2,214	0	0	0
100066179	KILLEEN	TX		08/02/2021		863	0	0	0	0	0	0	863	863	0	0	0
100066534	PHENIX CITY	AL		08/02/2021		666	0	0	0	0	0	0	666	666	0	0	0
100069147	MADISON	AL		09/01/2021		397	0	0	0	0	0	0	397	397	0	0	0
100066970	BRANDON	SD		08/02/2021		970	0	0	0	0	0	0	970	970	0	0	0
100067089	PORT ORANGE	FL		08/02/2021		1,160	0	0	0	0	0	0	1,160	1,160	0	0	0
100066739	ELIZABETH CITY	NC		08/02/2021		451	0	0	0	0	0	0	451	451	0	0	0
100068811	VICTORIA	TX		09/01/2021		406	0	0	0	0	0	0	406	406	0	0	0
100069450	TEMECULA	CA		09/01/2021		1,976	0	0	0	0	0	0	1,976	1,976	0	0	0
100068867	CORNING	NY		09/01/2021		212	0	0	0	0	0	0	212	212	0	0	0
100067313	ROSHARON	TX		08/02/2021		1,242	0	0	0	0	0	0	1,242	1,242	0	0	0
100069184	BROOKLYN CENTER	MN		09/01/2021		490	0	0	0	0	0	0	490	490	0	0	0
100069860	BAKERSFIELD	CA		09/01/2021		884	0	0	0	0	0	0	884	884	0	0	0
100069199	JASPER	IN		09/01/2021		866	0	0	0	0	0	0	866	866	0	0	0
100069212	AUBURN	AL		09/01/2021		755	0	0	0	0	0	0	755	755	0	0	0
100068976	WESLEY CHAPEL	FL		09/01/2021		1,092	0	0	0	0	0	0	1,092	1,092	0	0	0
100069962	KATY	TX		09/01/2021		1,414	0	0	0	0	0	0	1,414	1,414	0	0	0
100067302	GERRARDSTOWN	WV		08/02/2021		700	0	0	0	0	0	0	700	700	0	0	0
100070010	BURIEN	WA		09/01/2021		1,166	0	0	0	0	0	0	1,166	1,166	0	0	0
100070030	ANDREWS	TX		09/01/2021		1,148	0	0	0	0	0	0	1,148	1,148	0	0	0
100069551	TULARE	CA		09/01/2021		1,773	0	0	0	0	0	0	1,773	1,773	0	0	0
100069786	HAZLETON	PA		09/01/2021		344	0	0	0	0	0	0	344	344	0	0	0
100069660	BEND	OR		09/01/2021		1,701	0	0	0	0	0	0	1,701	1,701	0	0	0
100069173	HAMILTON	GA		09/01/2021		1,730	0	0	0	0	0	0	1,730	1,730	0	0	0
100069285	CHICAGO	IL		09/01/2021		1,079	0	0	0	0	0	0	1,079	1,079	0	0	0
100068954	ORCHARD PARK	NY		09/01/2021		825	0	0	0	0	0	0	825	825	0	0	0
100069646	FORT WAYNE	IN		09/01/2021		313	0	0	0	0	0	0	313	313	0	0	0
100069001	DELRAN	NJ		09/01/2021		174	0	0	0	0	0	0	174	174	0	0	0
100069034	FALL RIVER	MA		09/01/2021		2,166	0	0	0	0	0	0	2,166	2,166	0	0	0
100069663	BURLINGTON	IA		09/01/2021		20,476	0	0	0	0	0	0	20,476	20,476	0	0	0
100068871	CHICAGO	IL		09/01/2021		718	0	0	0	0	0	0	718	718	0	0	0
100069959	GLENN DALE	MD		09/01/2021		1,621	0	0	0	0	0	0	1,621	1,621	0	0	0
100069807	PHILADELPHIA	PA		09/01/2021		740	0	0	0	0	0	0	740	740	0	0	0
100069986	MIAMI GARDENS	FL		09/01/2021		824	0	0	0	0	0	0	824	824	0	0	0
100069287	FAYETTEVILLE	NC		09/01/2021		1,547	0	0	0	0	0	0	1,547	1,547	0	0	0
100069293	SNYDER	TX		09/01/2021		280	0	0	0	0	0	0	280	280	0	0	0
100069379	CHARLEROI	PA		09/01/2021		643	0	0	0	0	0	0	643	643	0	0	0
100069396	WARTRACE	TN		09/01/2021		380	0	0	0	0	0	0	380	380	0	0	0
100069157	BALTIMORE	MD		09/01/2021		419	0	0	0	0	0	0	419	419	0	0	0
100070040	BULLS GAP	TN		09/01/2021		451	0	0	0	0	0	0	451	451	0	0	0
100073525	HOLLAND	TX		11/01/2021		1,047	0	0	0	0	0	0	1,047	1,047	0	0	0
100070164	SOLON	NY		09/01/2021		441	0	0	0	0	0	0	441	441	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100068897	SACRAMENTO	CA		09/01/2021		895	0	0	0	0	0	0	895	895	0	0	0
100068910	SIOUX FALLS	SD		09/01/2021		1,050	0	0	0	0	0	0	1,050	1,050	0	0	0
100068773	MIFFLINBURG	PA		09/01/2021		902	0	0	0	0	0	0	902	902	0	0	0
100069251	CLEVELAND	TN		09/01/2021		637	0	0	0	0	0	0	637	637	0	0	0
100069400	SENECA	SC		09/01/2021		267	0	0	0	0	0	0	267	267	0	0	0
100069432	DOVER	DE		09/01/2021		1,322	0	0	0	0	0	0	1,322	1,322	0	0	0
100068751	MONCKS CORNER	SC		09/01/2021		2,028	0	0	0	0	0	0	2,028	2,028	0	0	0
100069956	EPHRATA	PA		09/01/2021		987	0	0	0	0	0	0	987	987	0	0	0
100069436	PHILADELPHIA	PA		09/01/2021		441	0	0	0	0	0	0	441	441	0	0	0
100068877	LEAVENWORTH	KS		09/01/2021		5,379	0	0	0	0	0	0	5,379	5,379	0	0	0
100068975	LAKE GROVE	NY		09/01/2021		3,195	0	0	0	0	0	0	3,195	3,195	0	0	0
100069015	WINTER HAVEN	FL		09/01/2021		896	0	0	0	0	0	0	896	896	0	0	0
100069353	LAS VEGAS	NV		09/01/2021		1,049	0	0	0	0	0	0	1,049	1,049	0	0	0
100068894	TRINITY	AL		09/01/2021		249	0	0	0	0	0	0	249	249	0	0	0
100069383	RANDALLSTOWN	MD		09/01/2021		6,211	0	0	0	0	0	0	6,211	6,211	0	0	0
100069395	MISSOURI CITY	TX		09/01/2021		393	0	0	0	0	0	0	393	393	0	0	0
100069570	CANAL WINCHESTER	OH		09/01/2021		1,221	0	0	0	0	0	0	1,221	1,221	0	0	0
100069563	EAST STROUDSBURG	PA		09/01/2021		1,553	0	0	0	0	0	0	1,553	1,553	0	0	0
100069346	BELLEVILLE	IL		09/01/2021		609	0	0	0	0	0	0	609	609	0	0	0
100069361	WINNSBORO	LA		09/01/2021		778	0	0	0	0	0	0	778	778	0	0	0
100069373	CLOVIS	CA		09/01/2021		1,070	0	0	0	0	0	0	1,070	1,070	0	0	0
100070002	BALTIMORE	MD		09/01/2021		785	0	0	0	0	0	0	785	785	0	0	0
100070013	DELANO	CA		09/01/2021		525	0	0	0	0	0	0	525	525	0	0	0
100075893	TUCSON	AZ		12/01/2021		1,385	0	0	0	0	0	0	1,385	1,385	0	0	0
100068849	CHICAGO	IL		09/01/2021		483	0	0	0	0	0	0	483	483	0	0	0
100069113	CINCINNATI	OH		09/01/2021		430	0	0	0	0	0	0	430	430	0	0	0
100069063	RIVERVIEW	FL		09/01/2021		6,269	0	0	0	0	0	0	6,269	6,269	0	0	0
100069702	DAVENPORT	FL		09/01/2021		1,619	0	0	0	0	0	0	1,619	1,619	0	0	0
100069935	MARGATE	FL		09/01/2021		1,133	0	0	0	0	0	0	1,133	1,133	0	0	0
100070035	LARGO	FL		09/01/2021		11,793	0	0	0	0	0	0	11,793	11,793	0	0	0
100070036	RIO RICO	AZ		09/01/2021		738	0	0	0	0	0	0	738	738	0	0	0
100069880	JEFFERSON	OR		09/01/2021		584	0	0	0	0	0	0	584	584	0	0	0
100070123	BYRAM	MS		09/01/2021		713	0	0	0	0	0	0	713	713	0	0	0
100070068	PHILADELPHIA	PA		09/01/2021		862	0	0	0	0	0	0	862	862	0	0	0
100070077	HODGENVILLE	KY		09/01/2021		223	0	0	0	0	0	0	223	223	0	0	0
100068880	COLUMBUS	GA		09/01/2021		955	0	0	0	0	0	0	955	955	0	0	0
100069549	SAUK VILLAGE	IL		09/01/2021		552	0	0	0	0	0	0	552	552	0	0	0
100069925	HOUSTON	TX		09/01/2021		569	0	0	0	0	0	0	569	569	0	0	0
100073488	MEMPHIS	TN		11/01/2021		1,503	0	0	0	0	0	0	1,503	1,503	0	0	0
100073494	ALBANY	OR		11/01/2021		705	0	0	0	0	0	0	705	705	0	0	0
100073518	NEWPORT	AR		11/01/2021		674	0	0	0	0	0	0	674	674	0	0	0
100070103	MORENO VALLEY	CA		09/01/2021		1,680	0	0	0	0	0	0	1,680	1,680	0	0	0
100073509	PHILADELPHIA	PA		11/01/2021		550	0	0	0	0	0	0	550	550	0	0	0
100073513	MONROE	MI		11/01/2021		376	0	0	0	0	0	0	376	376	0	0	0
100073476	IMPERIAL	MO		11/01/2021		742	0	0	0	0	0	0	742	742	0	0	0
100073482	PRAIRIEVILLE	LA		11/01/2021		608	0	0	0	0	0	0	608	608	0	0	0
100073478	RIVERSIDE	CA		11/01/2021		1,135	0	0	0	0	0	0	1,135	1,135	0	0	0
100073470	PORT SAINT LUCIE	FL		11/01/2021		21,209	0	0	0	0	0	0	21,209	21,209	0	0	0
100075895	MAPLE HEIGHTS	OH		12/01/2021		1,629	0	0	0	0	0	0	1,629	1,629	0	0	0
100063496	POSEN	IL		07/01/2021		119	0	0	0	0	0	0	119	119	0	0	0
100063558	PORT ST LUCIE	FL		07/01/2021		417	0	0	0	0	0	0	417	417	0	0	0
100063788	ORLANDO	FL		07/01/2021		1,525	0	0	0	0	0	0	1,525	1,525	0	0	0
100063867	CALUMET CITY	IL		07/01/2021		375	0	0	0	0	0	0	375	375	0	0	0
100063884	WALHALLA	SC		07/01/2021		4,289	0	0	0	0	0	0	4,289	4,289	0	0	0
100064017	KAMUELA	HI		07/01/2021		1,396	0	0	0	0	0	0	1,396	1,396	0	0	0
100064025	TRINITY	NC		07/01/2021		758	0	0	0	0	0	0	758	758	0	0	0
100064126	SNYDER	TX		07/01/2021		99	0	0	0	0	0	0	99	99	0	0	0
100064127	BRUNSWICK	OH		07/01/2021		1,732	0	0	0	0	0	0	1,732	1,732	0	0	0
100058555	RICHMOND	CA		06/01/2021		1,670	0	0	0	0	0	0	1,670	1,670	0	0	0
100058712	HARRODSBURG	KY		06/01/2021		516	0	0	0	0	0	0	516	516	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal		Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration			
100058992	MESA	AZ		06/01/2021		650	0	0	0	0	0	0	650	650	0	0	0
100066223	KENNEWICK	WA		08/02/2021		1,045	0	0	0	0	0	0	1,045	1,045	0	0	0
100066243	ROCK SPRINGS	WY		08/02/2021		2,161	0	0	0	0	0	0	2,161	2,161	0	0	0
100058973	HAMPTON	GA		06/01/2021		216	0	0	0	0	0	0	216	216	0	0	0
100059455	ROSE HILL	KS		06/01/2021		36	0	0	0	0	0	0	36	36	0	0	0
100069600	PALM BAY	FL		09/01/2021		725	0	0	0	0	0	0	725	725	0	0	0
100059903	WICHITA	KS		06/01/2021		455	0	0	0	0	0	0	455	455	0	0	0
100069610	TULARE	CA		09/01/2021		6,083	0	0	0	0	0	0	6,083	6,083	0	0	0
100060004	GONZALES	TX		06/01/2021		2,017	0	0	0	0	0	0	2,017	2,017	0	0	0
100069813	ELMONT	NY		09/01/2021		1,812	0	0	0	0	0	0	1,812	1,812	0	0	0
100062201	MONROE	WA		07/01/2021		1,669	0	0	0	0	0	0	1,669	1,669	0	0	0
100062254	PITTSBURGH	PA		07/01/2021		496	0	0	0	0	0	0	496	496	0	0	0
100062256	WILMINGTON	NC		07/01/2021		337	0	0	0	0	0	0	337	337	0	0	0
100062471	JEFFERSON	GA		07/01/2021		937	0	0	0	0	0	0	937	937	0	0	0
100062758	TOMS RIVER	NJ		07/01/2021		743	0	0	0	0	0	0	743	743	0	0	0
100062974	THIBODAUX	LA		07/01/2021		1,538	0	0	0	0	0	0	1,538	1,538	0	0	0
100063129	COOPERSBURG	PA		07/01/2021		1,167	0	0	0	0	0	0	1,167	1,167	0	0	0
100061701	GLENAIRE	MO		07/01/2021		487	0	0	0	0	0	0	487	487	0	0	0
100061704	LOS ANGELES	CA		07/01/2021		501	0	0	0	0	0	0	501	501	0	0	0
100061739	BAKERSFIELD	CA		07/01/2021		651	0	0	0	0	0	0	651	651	0	0	0
100063849	DAYTON	OH		07/01/2021		312	0	0	0	0	0	0	312	312	0	0	0
100063870	AUBURNDALE	FL		07/01/2021		933	0	0	0	0	0	0	933	933	0	0	0
100063987	PORT SAINT LUCIE	FL		07/01/2021		887	0	0	0	0	0	0	887	887	0	0	0
100064122	ELKINS PARK	PA		07/01/2021		1,371	0	0	0	0	0	0	1,371	1,371	0	0	0
100064161	WEST VALLEY CITY	UT		07/01/2021		501	0	0	0	0	0	0	501	501	0	0	0
100064630	DAVIE	FL		07/01/2021		518	0	0	0	0	0	0	518	518	0	0	0
100067074	WEST ORANGE	NJ		08/02/2021		1,727	0	0	0	0	0	0	1,727	1,727	0	0	0
100067257	KYLE	TX		08/02/2021		3,749	0	0	0	0	0	0	3,749	3,749	0	0	0
100069993	LAUREL	MD		09/01/2021		615	0	0	0	0	0	0	615	615	0	0	0
100063110	CLINTON	TN		07/01/2021		1,025	0	0	0	0	0	0	1,025	1,025	0	0	0
100063208	LINCOLN	NE		07/01/2021		4,122	0	0	0	0	0	0	4,122	4,122	0	0	0
100064431	COUNCIL BLUFFS	IA		07/01/2021		2,003	0	0	0	0	0	0	2,003	2,003	0	0	0
100075899	BATTLE CREEK	MI		12/01/2021		295	0	0	0	0	0	0	295	295	0	0	0
100069290	ROCK HILL	SC		09/01/2021		341	0	0	0	0	0	0	341	341	0	0	0
100070004	BROWNSBURG	IN		09/01/2021		414	0	0	0	0	0	0	414	414	0	0	0
100073433	EL RENO	OK		11/01/2021		1,292	0	0	0	0	0	0	1,292	1,292	0	0	0
100073454	AMHERST	NY		11/01/2021		636	0	0	0	0	0	0	636	636	0	0	0
100062408	BLAINE	MN		07/01/2021		648	0	0	0	0	0	0	648	648	0	0	0
100062550	NORCROSS	GA		07/01/2021		1,937	0	0	0	0	0	0	1,937	1,937	0	0	0
100062561	NEW BEDFORD	MA		07/01/2021		772	0	0	0	0	0	0	772	772	0	0	0
100070083	KENNESAW	GA		09/01/2021		647	0	0	0	0	0	0	647	647	0	0	0
100066296	THORNTON	CO		08/02/2021		999	0	0	0	0	0	0	999	999	0	0	0
100066362	BUCKEYE	AZ		08/02/2021		6,648	0	0	0	0	0	0	6,648	6,648	0	0	0
100066672	LA PLACE	LA		08/02/2021		645	0	0	0	0	0	0	645	645	0	0	0
100068825	TOWNSEND	DE		09/01/2021		170	0	0	0	0	0	0	170	170	0	0	0
100069026	PUNTA GORDA	FL		09/01/2021		1,484	0	0	0	0	0	0	1,484	1,484	0	0	0
100069452	LAND O LAKES	FL		09/01/2021		1,979	0	0	0	0	0	0	1,979	1,979	0	0	0
100070091	SWEET HOME	OR		09/01/2021		739	0	0	0	0	0	0	739	739	0	0	0
100058216	WINTER HAVEN	FL		06/01/2021		201	0	0	0	0	0	0	201	201	0	0	0
100058703	CLEVELAND	TN		06/01/2021		775	0	0	0	0	0	0	775	775	0	0	0
100058756	MILWAUKEE	WI		06/01/2021		204	0	0	0	0	0	0	204	204	0	0	0
100059080	TEMPLE	GA		06/01/2021		406	0	0	0	0	0	0	406	406	0	0	0
100059280	CHARLOTTE	NC		06/01/2021		932	0	0	0	0	0	0	932	932	0	0	0
100059913	MONTAGUE	MI		06/01/2021		714	0	0	0	0	0	0	714	714	0	0	0
100061681	BIRMINGHAM	AL		07/01/2021		161	0	0	0	0	0	0	161	161	0	0	0
100061710	COLUMBUS	OH		07/01/2021		601	0	0	0	0	0	0	601	601	0	0	0
100061754	DEPEW	NY		07/01/2021		105	0	0	0	0	0	0	105	105	0	0	0
100061794	LAS VEGAS	NV		07/01/2021		699	0	0	0	0	0	0	699	699	0	0	0
100061960	NAUGATUCK	CT		07/01/2021		712	0	0	0	0	0	0	712	712	0	0	0
100062298	CATLETTSBURG	KY		07/01/2021		949	0	0	0	0	0	0	949	949	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100062361	FREDERICK	MD		07/01/2021		1,761	0	0	0	0	0	0	1,761	1,761	0	0	0
100063220	COMMERCE TOWNSHIP	MI		07/01/2021		567	0	0	0	0	0	0	567	567	0	0	0
100063658	MIRAMAR	FL		07/01/2021		1,385	0	0	0	0	0	0	1,385	1,385	0	0	0
100063804	JACKSONVILLE	FL		07/01/2021		2,355	0	0	0	0	0	0	2,355	2,355	0	0	0
100063862	NORTH LAS VEGAS	NV		07/01/2021		843	0	0	0	0	0	0	843	843	0	0	0
100063989	CLEVELAND	OH		07/01/2021		271	0	0	0	0	0	0	271	271	0	0	0
100064055	EVERSON	WA		07/01/2021		1,130	0	0	0	0	0	0	1,130	1,130	0	0	0
100064098	WHITEHOUSE	OH		07/01/2021		1,125	0	0	0	0	0	0	1,125	1,125	0	0	0
100064442	COLUMBUS	OH		07/01/2021		609	0	0	0	0	0	0	609	609	0	0	0
100066938	TUSCALOOSA	AL		08/02/2021		2	0	0	0	0	0	0	2	2	0	0	0
100066956	PORTER	TX		08/02/2021		247	0	0	0	0	0	0	247	247	0	0	0
100058647	DALLAS	TX		06/01/2021		3,668	0	0	0	0	0	0	3,668	3,668	0	0	0
100067180	ORLANDO	FL		08/02/2021		748	0	0	0	0	0	0	748	748	0	0	0
100067362	BROCKTON	MA		08/02/2021		1,031	0	0	0	0	0	0	1,031	1,031	0	0	0
100064364	DOUGLASVILLE	GA		07/01/2021		614	0	0	0	0	0	0	614	614	0	0	0
100069376	ANTIOCH	TN		09/01/2021		657	0	0	0	0	0	0	657	657	0	0	0
100064522	BALTIMORE	MD		07/01/2021		1,257	0	0	0	0	0	0	1,257	1,257	0	0	0
100064664	DAVENPORT	FL		07/01/2021		1,516	0	0	0	0	0	0	1,516	1,516	0	0	0
100069856	FLORISSANT	MO		09/01/2021		244	0	0	0	0	0	0	244	244	0	0	0
100069960	SILVER SPRING	MD		09/01/2021		2,582	0	0	0	0	0	0	2,582	2,582	0	0	0
100073479	LAREDO	TX		11/01/2021		363	0	0	0	0	0	0	363	363	0	0	0
100066262	KAPOLEI	HI		08/02/2021		376	0	0	0	0	0	0	376	376	0	0	0
100066439	WEST VALLEY CITY	UT		08/02/2021		258	0	0	0	0	0	0	258	258	0	0	0
100066515	JACKSON	AL		08/02/2021		752	0	0	0	0	0	0	752	752	0	0	0
100066565	DENDRON	VA		08/02/2021		529	0	0	0	0	0	0	529	529	0	0	0
100063610	HENDERSON	NV		07/01/2021		843	0	0	0	0	0	0	843	843	0	0	0
100063846	MOBILE	AL		07/01/2021		2,103	0	0	0	0	0	0	2,103	2,103	0	0	0
100068790	BOONEVILLE	AR		09/01/2021		471	0	0	0	0	0	0	471	471	0	0	0
100063916	WEST PALM BEACH	FL		07/01/2021		1,378	0	0	0	0	0	0	1,378	1,378	0	0	0
100069066	ANTIOCH	CA		09/01/2021		1,794	0	0	0	0	0	0	1,794	1,794	0	0	0
100064200	KANEOHE	HI		07/01/2021		1,473	0	0	0	0	0	0	1,473	1,473	0	0	0
100069261	PHILLIPSBURG	NJ		09/01/2021		720	0	0	0	0	0	0	720	720	0	0	0
100073443	MENTOR	OH		11/01/2021		273	0	0	0	0	0	0	273	273	0	0	0
100066945	KINDER	LA		08/02/2021		568	0	0	0	0	0	0	568	568	0	0	0
100067273	RIVERVIEW	FL		08/02/2021		1,318	0	0	0	0	0	0	1,318	1,318	0	0	0
100076857	FRANKLIN LAKES	NJ		12/21/2021		6,257	0	0	0	0	0	0	6,257	6,257	0	0	0
100057199	NEW BRAUNFELS	TX		04/29/2021		1,036	0	0	0	0	0	0	1,036	1,036	0	0	0
100057180	ORLANDO	FL		04/29/2021		1,500	0	0	0	0	0	0	1,500	1,500	0	0	0
100057192	WINTER GARDEN	FL		04/29/2021		1,177	0	0	0	0	0	0	1,177	1,177	0	0	0
100057188	KISSIMMEE	FL		04/29/2021		361	0	0	0	0	0	0	361	361	0	0	0
100057189	HEBER CITY	UT		04/29/2021		1,469	0	0	0	0	0	0	1,469	1,469	0	0	0
100057178	BRANFORD	CT		04/29/2021		448	0	0	0	0	0	0	448	448	0	0	0
100057204	NORTHBROOK	IL		04/29/2021		882	0	0	0	0	0	0	882	882	0	0	0
100076528	ELIZABETH	NJ		12/30/2021		1,023	0	0	0	0	0	0	1,023	1,023	0	0	0
100076853	NEWARK	NJ		12/21/2021		1,663	0	0	0	0	0	0	1,663	1,663	0	0	0
100057208	HIALEAH	FL		04/29/2021		1,614	0	0	0	0	0	0	1,614	1,614	0	0	0
100076529	BALDWIN	NY		12/30/2021		1,523	0	0	0	0	0	0	1,523	1,523	0	0	0
100076523	POUGHKEEPSIE	NY		12/30/2021		1,052	0	0	0	0	0	0	1,052	1,052	0	0	0
100076517	TOMS RIVER	NJ		12/30/2021		2,466	0	0	0	0	0	0	2,466	2,466	0	0	0
100076518	LITTLESTOWN	PA		12/30/2021		633	0	0	0	0	0	0	633	633	0	0	0
100076856	WEST LONG BRANCH	NJ		12/21/2021		638	0	0	0	0	0	0	638	638	0	0	0
100057206	PHILADELPHIA	PA		04/29/2021		743	0	0	0	0	0	0	743	743	0	0	0
100057195	PATERSON	NJ		04/29/2021		2,476	0	0	0	0	0	0	2,476	2,476	0	0	0
100057207	PHILADELPHIA	PA		04/29/2021		720	0	0	0	0	0	0	720	720	0	0	0
100057179	HUNTINGTON BEACH	CA		04/29/2021		1,828	0	0	0	0	0	0	1,828	1,828	0	0	0
100076516	TAMPA	FL		12/30/2021		953	0	0	0	0	0	0	953	953	0	0	0
100076525	YONKERS	NY		12/30/2021		3,011	0	0	0	0	0	0	3,011	3,011	0	0	0
100057186	GALVESTON	TX		04/29/2021		755	0	0	0	0	0	0	755	755	0	0	0
100076526	BLOOMFIELD	NM		12/30/2021		678	0	0	0	0	0	0	678	678	0	0	0
100057203	POWAY	CA		04/29/2021		3,499	0	0	0	0	0	0	3,499	3,499	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100076854	OCEANPORT	NJ		12/21/2021		365	0	0	0	0	0	0	365	365	0	0	0
100076858	LONG BRANCH	NJ		12/21/2021		731	0	0	0	0	0	0	731	731	0	0	0
100076520	STAMFORD	CT		12/30/2021		2,148	0	0	0	0	0	0	2,148	2,148	0	0	0
100076527	QUEENS	NY		12/30/2021		1,799	0	0	0	0	0	0	1,799	1,799	0	0	0
100076855	LONG BRANCH	NJ		12/21/2021		818	0	0	0	0	0	0	818	818	0	0	0
100076524	TAMPA	FL		12/30/2021		701	0	0	0	0	0	0	701	701	0	0	0
100057197	LAS VEGAS	NV		04/29/2021		1,169	0	0	0	0	0	0	1,169	1,169	0	0	0
100057182	ALTAVISTA	VA		04/29/2021		772	0	0	0	0	0	0	772	772	0	0	0
100076519	CHICAGO	IL		12/30/2021		717	0	0	0	0	0	0	717	717	0	0	0
100045273	NEW CASTLE	PA		11/25/2020		690	0	0	0	0	0	0	690	690	0	0	0
100044951	HOLLYWOOD	FL		11/19/2020		855	0	0	0	0	0	0	855	855	0	0	0
100044963	NEW BRITAIN	CT		11/19/2020		645	0	0	0	0	0	0	645	645	0	0	0
100044363	MAGNA	UT		11/19/2020		1,837	0	0	0	0	0	0	1,837	1,837	0	0	0
100045020	LITHIA SPRINGS	GA		11/19/2020		643	0	0	0	0	0	0	643	643	0	0	0
100044414	PETERSBURG	TN		11/19/2020		594	0	0	0	0	0	0	594	594	0	0	0
100045027	PORT SAINT LUCIE	FL		11/19/2020		243	0	0	0	0	0	0	243	243	0	0	0
100045041	BETHLEHEM	PA		11/19/2020		1,044	0	0	0	0	0	0	1,044	1,044	0	0	0
100044914	LAUDERHILL	FL		11/19/2020		535	0	0	0	0	0	0	535	535	0	0	0
100045046	LOUISVILLE	KY		11/19/2020		1,367	0	0	0	0	0	0	1,367	1,367	0	0	0
100046279	ELLENWOOD	GA		11/25/2020		282	0	0	0	0	0	0	282	282	0	0	0
100045090	ORLAND PARK	IL		11/19/2020		729	0	0	0	0	0	0	729	729	0	0	0
100045675	SPRING	TX		11/25/2020		1,266	0	0	0	0	0	0	1,266	1,266	0	0	0
100045794	SAINT LOUIS	MO		11/25/2020		783	0	0	0	0	0	0	783	783	0	0	0
100045807	TAUNTON	MA		11/25/2020		637	0	0	0	0	0	0	637	637	0	0	0
100045558	SAN JOSE	CA		11/25/2020		11,495	0	0	0	0	0	0	11,495	11,495	0	0	0
100045239	JACKSONVILLE	FL		11/25/2020		897	0	0	0	0	0	0	897	897	0	0	0
100045270	BLUE RIDGE	GA		11/25/2020		540	0	0	0	0	0	0	540	540	0	0	0
100048275	CRESTWOOD	IL		11/20/2020		1,490	0	0	0	0	0	0	1,490	1,490	0	0	0
100048698	GOODYEAR	AZ		11/20/2020		1,699	0	0	0	0	0	0	1,699	1,699	0	0	0
100046417	DETROIT	MI		11/25/2020		700	0	0	0	0	0	0	700	700	0	0	0
100046444	CONCORD	NC		11/25/2020		1,537	0	0	0	0	0	0	1,537	1,537	0	0	0
100047810	ALEXANDRIA	LA		11/20/2020		763	0	0	0	0	0	0	763	763	0	0	0
100047445	TROY	MI		11/20/2020		1,230	0	0	0	0	0	0	1,230	1,230	0	0	0
100048803	MIAMI	FL		11/20/2020		495	0	0	0	0	0	0	495	495	0	0	0
100047431	TUCKAHOE	NJ		11/20/2020		532	0	0	0	0	0	0	532	532	0	0	0
100048605	NORTHBOROUGH	MA		11/20/2020		1,988	0	0	0	0	0	0	1,988	1,988	0	0	0
100048614	SYLMAR	CA		11/20/2020		1,153	0	0	0	0	0	0	1,153	1,153	0	0	0
100048273	FORT MYERS	FL		11/20/2020		468	0	0	0	0	0	0	468	468	0	0	0
100046342	PHOENIX	AZ		11/25/2020		2,930	0	0	0	0	0	0	2,930	2,930	0	0	0
100045068	DULUTH	GA		11/19/2020		1,347	0	0	0	0	0	0	1,347	1,347	0	0	0
100045783	HARRISBURG	NC		11/25/2020		600	0	0	0	0	0	0	600	600	0	0	0
100047525	WADSWORTH	OH		11/20/2020		380	0	0	0	0	0	0	380	380	0	0	0
100048729	HOLBROOK	MA		11/20/2020		940	0	0	0	0	0	0	940	940	0	0	0
100046402	CASTRO VALLEY	CA		11/25/2020		4,946	0	0	0	0	0	0	4,946	4,946	0	0	0
100046485	BEAVERTON	OR		11/25/2020		2,295	0	0	0	0	0	0	2,295	2,295	0	0	0
100048659	CHARLOTTE	NC		11/20/2020		1,130	0	0	0	0	0	0	1,130	1,130	0	0	0
100048692	FAIRBURN	GA		11/20/2020		1,550	0	0	0	0	0	0	1,550	1,550	0	0	0
100045130	WATERTOWN	CT		11/25/2020		2,538	0	0	0	0	0	0	2,538	2,538	0	0	0
100048446	LUNENBURG	MA		11/20/2020		4,075	0	0	0	0	0	0	4,075	4,075	0	0	0
100047824	CORONA	CA		11/20/2020		996	0	0	0	0	0	0	996	996	0	0	0
100046493	SCRANTON	PA		11/25/2020		281	0	0	0	0	0	0	281	281	0	0	0
100049923	KATHLEEN	FL		11/20/2020		656	0	0	0	0	0	0	656	656	0	0	0
100047387	BROKEN ARROW	OK		11/20/2020		356	0	0	0	0	0	0	356	356	0	0	0
100045662	CLAYTON	DE		11/25/2020		396	0	0	0	0	0	0	396	396	0	0	0
100047521	ROUND LAKE	IL		11/20/2020		1,363	0	0	0	0	0	0	1,363	1,363	0	0	0
100045689	LYNDEN	WA		11/25/2020		1,226	0	0	0	0	0	0	1,226	1,226	0	0	0
100045894	RALEIGH	NC		11/25/2020		597	0	0	0	0	0	0	597	597	0	0	0
100049591	GROSSE POINTE	MI		11/20/2020		1,371	0	0	0	0	0	0	1,371	1,371	0	0	0
100049628	EL MONTE	CA		11/20/2020		306	0	0	0	0	0	0	306	306	0	0	0
100045622	PERRIS	CA		11/25/2020		613	0	0	0	0	0	0	613	613	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100050083	ORGAN	NM		11/20/2020		626	0	0	0	0	0	0	626	626	0	0	0
100049469	ZIRCONIA	NC		11/20/2020		461	0	0	0	0	0	0	461	461	0	0	0
100049274	UNION	WA		11/20/2020		839	0	0	0	0	0	0	839	839	0	0	0
100049348	PANORAMA CITY	CA		11/20/2020		818	0	0	0	0	0	0	818	818	0	0	0
100049389	HIALEAH	FL		11/20/2020		637	0	0	0	0	0	0	637	637	0	0	0
100044622	LOS BANOS	CA		11/19/2020		1,417	0	0	0	0	0	0	1,417	1,417	0	0	0
100046640	BALTIMORE	MD		11/25/2020		1,276	0	0	0	0	0	0	1,276	1,276	0	0	0
100045310	LIBERTY	SC		11/25/2020		88	0	0	0	0	0	0	88	88	0	0	0
100045436	MALDEN	MA		11/25/2020		1,985	0	0	0	0	0	0	1,985	1,985	0	0	0
100045492	LAS VEGAS	NV		11/25/2020		1,490	0	0	0	0	0	0	1,490	1,490	0	0	0
100045847	LEVITTOWN	NY		11/25/2020		1,539	0	0	0	0	0	0	1,539	1,539	0	0	0
100045895	PRYOR	OK		11/25/2020		450	0	0	0	0	0	0	450	450	0	0	0
100044518	SAN DIEGO	CA		11/19/2020		750	0	0	0	0	0	0	750	750	0	0	0
100044571	ELK GROVE	CA		11/19/2020		788	0	0	0	0	0	0	788	788	0	0	0
100048327	ONTARIO	CA		11/20/2020		1,697	0	0	0	0	0	0	1,697	1,697	0	0	0
100048361	BANGOR	CA		11/20/2020		2,753	0	0	0	0	0	0	2,753	2,753	0	0	0
100045944	NORTH PALM BEACH	FL		11/25/2020		358	0	0	0	0	0	0	358	358	0	0	0
100045155	PINEY FLATS	TN		11/25/2020		30	0	0	0	0	0	0	30	30	0	0	0
100045202	SAINT LOUIS	MO		11/25/2020		1,154	0	0	0	0	0	0	1,154	1,154	0	0	0
100045977	POWHATAN	VA		11/25/2020		1,002	0	0	0	0	0	0	1,002	1,002	0	0	0
100046403	COLLEGE PARK	GA		11/25/2020		194	0	0	0	0	0	0	194	194	0	0	0
100046418	DETROIT	MI		11/25/2020		523	0	0	0	0	0	0	523	523	0	0	0
100046051	CHICAGO	IL		11/25/2020		405	0	0	0	0	0	0	405	405	0	0	0
100046109	LYNDONVILLE	VT		11/25/2020		223	0	0	0	0	0	0	223	223	0	0	0
100046004	DUNELLEN	NJ		11/25/2020		1,475	0	0	0	0	0	0	1,475	1,475	0	0	0
100046017	BLUE RIDGE	GA		11/25/2020		879	0	0	0	0	0	0	879	879	0	0	0
100047572	DEARBORN	MI		11/20/2020		755	0	0	0	0	0	0	755	755	0	0	0
100048250	LYNCHBURG	VA		11/20/2020		141	0	0	0	0	0	0	141	141	0	0	0
100047037	FARMINGTON HILLS	MI		11/20/2020		2,653	0	0	0	0	0	0	2,653	2,653	0	0	0
100045728	MANSFIELD	OH		11/25/2020		1,205	0	0	0	0	0	0	1,205	1,205	0	0	0
100049064	LAKE WORTH	FL		11/20/2020		1,011	0	0	0	0	0	0	1,011	1,011	0	0	0
100049046	TOWNSEND	TN		11/20/2020		2,083	0	0	0	0	0	0	2,083	2,083	0	0	0
100049062	FOREST HILLS	NY		11/20/2020		3,428	0	0	0	0	0	0	3,428	3,428	0	0	0
100047856	FORT MYERS	FL		11/20/2020		503	0	0	0	0	0	0	503	503	0	0	0
100048003	PATCHOGUE	NY		11/20/2020		13,917	0	0	0	0	0	0	13,917	13,917	0	0	0
100046292	PENNSAUKEN	NJ		11/25/2020		763	0	0	0	0	0	0	763	763	0	0	0
100045201	PENNS GROVE	NJ		11/25/2020		248	0	0	0	0	0	0	248	248	0	0	0
100049217	COMPTON	CA		11/20/2020		1,266	0	0	0	0	0	0	1,266	1,266	0	0	0
100045770	MIDDLETOWN	OH		11/25/2020		323	0	0	0	0	0	0	323	323	0	0	0
100045786	RUBY	SC		11/25/2020		135	0	0	0	0	0	0	135	135	0	0	0
100048287	CROTON ON HUDSON	NY		11/20/2020		2,565	0	0	0	0	0	0	2,565	2,565	0	0	0
100048328	ALBUQUERQUE	NM		11/20/2020		624	0	0	0	0	0	0	624	624	0	0	0
100046459	SPRING VALLEY	CA		11/25/2020		2,119	0	0	0	0	0	0	2,119	2,119	0	0	0
100047855	SAINT LOUIS	MO		11/20/2020		565	0	0	0	0	0	0	565	565	0	0	0
100048159	NORTH BALDWIN	NY		11/20/2020		1,333	0	0	0	0	0	0	1,333	1,333	0	0	0
100048324	CENTRAL ISLIP	NY		11/20/2020		1,120	0	0	0	0	0	0	1,120	1,120	0	0	0
100048340	SAN ANTONIO	TX		11/20/2020		228	0	0	0	0	0	0	228	228	0	0	0
100048880	THOUSAND OAKS	CA		11/20/2020		2,509	0	0	0	0	0	0	2,509	2,509	0	0	0
100048997	MIAMI	FL		11/20/2020		1,438	0	0	0	0	0	0	1,438	1,438	0	0	0
100045574	ATWATER	OH		11/25/2020		496	0	0	0	0	0	0	496	496	0	0	0
100049704	SACRAMENTO	CA		11/20/2020		590	0	0	0	0	0	0	590	590	0	0	0
100046128	BURNHAM	IL		11/25/2020		909	0	0	0	0	0	0	909	909	0	0	0
100047407	BAY SHORE	NY		11/20/2020		878	0	0	0	0	0	0	878	878	0	0	0
100046114	SILVER SPRING	MD		11/25/2020		1,084	0	0	0	0	0	0	1,084	1,084	0	0	0
100046203	CHICAGO	IL		11/25/2020		1,319	0	0	0	0	0	0	1,319	1,319	0	0	0
100046023	PLATTE CITY	MO		11/25/2020		851	0	0	0	0	0	0	851	851	0	0	0
100046352	FORESTVILLE	WI		11/25/2020		167	0	0	0	0	0	0	167	167	0	0	0
100049876	OXNARD	CA		11/20/2020		1,449	0	0	0	0	0	0	1,449	1,449	0	0	0
100048988	PHOENIX	AZ		11/20/2020		1,308	0	0	0	0	0	0	1,308	1,308	0	0	0
100048817	PATCHOGUE	NY		11/20/2020		850	0	0	0	0	0	0	850	850	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048975	ANCHORAGE	AK		11/20/2020		657	0	0	0	0	0	0	657	657	0	0	0
100049511	JOLIET	IL		11/20/2020		561	0	0	0	0	0	0	561	561	0	0	0
100049464	LITTLEROCK	CA		11/20/2020		640	0	0	0	0	0	0	640	640	0	0	0
100049497	BROWNSVILLE	TX		11/20/2020		166	0	0	0	0	0	0	166	166	0	0	0
100049084	OCALA	FL		11/20/2020		959	0	0	0	0	0	0	959	959	0	0	0
100050377	RUCKERSVILLE	VA		11/20/2020		649	0	0	0	0	0	0	649	649	0	0	0
100049672	OPA LOCKA	FL		11/20/2020		503	0	0	0	0	0	0	503	503	0	0	0
100044440	OXNARD	CA		11/19/2020		1,297	0	0	0	0	0	0	1,297	1,297	0	0	0
100044589	NORTHVALE	NJ		11/19/2020		2,351	0	0	0	0	0	0	2,351	2,351	0	0	0
100044656	GLENDALE	AZ		11/19/2020		2,442	0	0	0	0	0	0	2,442	2,442	0	0	0
100044985	MIAMI	FL		11/19/2020		460	0	0	0	0	0	0	460	460	0	0	0
100044886	PARK ROW	TX		11/19/2020		1,073	0	0	0	0	0	0	1,073	1,073	0	0	0
100045105	LAS VEGAS	NV		11/19/2020		515	0	0	0	0	0	0	515	515	0	0	0
100045877	SAINT MATTHEWS	SC		11/25/2020		314	0	0	0	0	0	0	314	314	0	0	0
100044616	ALAMEDA	CA		11/19/2020		3,280	0	0	0	0	0	0	3,280	3,280	0	0	0
100044681	RANDOLPH T/O RANDOLPH	NJ		11/19/2020		1,286	0	0	0	0	0	0	1,286	1,286	0	0	0
100045269	ORLANDO	FL		11/25/2020		375	0	0	0	0	0	0	375	375	0	0	0
100044780	LAWRENCEVILLE	VA		11/19/2020		212	0	0	0	0	0	0	212	212	0	0	0
100046448	SIOUX CITY	IA		11/25/2020		835	0	0	0	0	0	0	835	835	0	0	0
100045500	DOERUN	GA		11/25/2020		499	0	0	0	0	0	0	499	499	0	0	0
100046478	SAN DIEGO	CA		11/25/2020		1,203	0	0	0	0	0	0	1,203	1,203	0	0	0
100046505	SACRAMENTO	CA		11/25/2020		713	0	0	0	0	0	0	713	713	0	0	0
100045592	SPANAWAY	WA		11/25/2020		1,377	0	0	0	0	0	0	1,377	1,377	0	0	0
100045780	MIDDLETOWN	MD		11/25/2020		2,513	0	0	0	0	0	0	2,513	2,513	0	0	0
100045860	MAPLE HEIGHTS	OH		11/25/2020		1,003	0	0	0	0	0	0	1,003	1,003	0	0	0
100045886	CHICAGO	IL		11/25/2020		2,277	0	0	0	0	0	0	2,277	2,277	0	0	0
100045905	BALTIMORE	MD		11/25/2020		259	0	0	0	0	0	0	259	259	0	0	0
100046488	PORTLAND	OR		11/25/2020		565	0	0	0	0	0	0	565	565	0	0	0
100046542	LAUREL	MD		11/25/2020		1,907	0	0	0	0	0	0	1,907	1,907	0	0	0
100044586	SAN JOSE	CA		11/19/2020		2,934	0	0	0	0	0	0	2,934	2,934	0	0	0
100044466	FORT WORTH	TX		11/19/2020		475	0	0	0	0	0	0	475	475	0	0	0
100044509	FREMONT	CA		11/19/2020		4,611	0	0	0	0	0	0	4,611	4,611	0	0	0
100045135	DAVENPORT	FL		11/25/2020		1,301	0	0	0	0	0	0	1,301	1,301	0	0	0
100045277	ARCHER	FL		11/25/2020		213	0	0	0	0	0	0	213	213	0	0	0
100044373	DALLAS	TX		11/19/2020		429	0	0	0	0	0	0	429	429	0	0	0
100044443	STOCKTON	CA		11/19/2020		1,002	0	0	0	0	0	0	1,002	1,002	0	0	0
100044806	TOPEKA	KS		11/19/2020		541	0	0	0	0	0	0	541	541	0	0	0
100044836	KANSAS CITY	MO		11/19/2020		349	0	0	0	0	0	0	349	349	0	0	0
100044494	SAINT ALBANS	NY		11/19/2020		3,727	0	0	0	0	0	0	3,727	3,727	0	0	0
100044497	BLUE SPRINGS	MO		11/19/2020		1,126	0	0	0	0	0	0	1,126	1,126	0	0	0
100047018	AKRON	OH		11/20/2020		159	0	0	0	0	0	0	159	159	0	0	0
100045657	SAINT LOUIS	MO		11/25/2020		1,308	0	0	0	0	0	0	1,308	1,308	0	0	0
100044575	DANVILLE	CA		11/19/2020		3,067	0	0	0	0	0	0	3,067	3,067	0	0	0
100044577	TEWKSBURY	MA		11/19/2020		1,429	0	0	0	0	0	0	1,429	1,429	0	0	0
100044609	SAN MARCOS	CA		11/19/2020		1,460	0	0	0	0	0	0	1,460	1,460	0	0	0
100044747	HOPEWELL JUNCTION	NY		11/19/2020		763	0	0	0	0	0	0	763	763	0	0	0
100044624	SAN DIEGO	CA		11/19/2020		1,028	0	0	0	0	0	0	1,028	1,028	0	0	0
100045420	LOS ANGELES	CA		11/25/2020		1,292	0	0	0	0	0	0	1,292	1,292	0	0	0
100044819	EL PASO	TX		11/19/2020		531	0	0	0	0	0	0	531	531	0	0	0
100045694	HOWELL	NJ		11/25/2020		1,012	0	0	0	0	0	0	1,012	1,012	0	0	0
100045754	GRETNA	VA		11/25/2020		664	0	0	0	0	0	0	664	664	0	0	0
100045021	PAULS VALLEY	OK		11/19/2020		894	0	0	0	0	0	0	894	894	0	0	0
100045028	BRUNSWICK	OH		11/19/2020		81	0	0	0	0	0	0	81	81	0	0	0
100045010	COLUMBUS	OH		11/19/2020		862	0	0	0	0	0	0	862	862	0	0	0
100046215	OMAHA	NE		11/25/2020		184	0	0	0	0	0	0	184	184	0	0	0
100045056	BROCKTON	MA		11/19/2020		2,220	0	0	0	0	0	0	2,220	2,220	0	0	0
100045064	STATEN ISLAND	NY		11/19/2020		2,406	0	0	0	0	0	0	2,406	2,406	0	0	0
100045393	LOS ALAMITOS	CA		11/25/2020		3,500	0	0	0	0	0	0	3,500	3,500	0	0	0
100046237	MYRTLE BEACH	SC		11/25/2020		339	0	0	0	0	0	0	339	339	0	0	0
100046250	PARLIN	NJ		11/25/2020		1,013	0	0	0	0	0	0	1,013	1,013	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100045425	TWENTYNINE PALMS	CA		11/25/2020		720	0	0	0	0	0	0	720	720	0	0	0
100045468	SEQUIM	WA		11/25/2020		973	0	0	0	0	0	0	973	973	0	0	0
100044470	OAKLAND	NJ		11/19/2020		1,119	0	0	0	0	0	0	1,119	1,119	0	0	0
100044569	POMPANO BEACH	FL		11/19/2020		258	0	0	0	0	0	0	258	258	0	0	0
100046157	UNIONTOWN	OH		11/25/2020		100	0	0	0	0	0	0	100	100	0	0	0
100046689	WINSTON SALEM	NC		11/25/2020		176	0	0	0	0	0	0	176	176	0	0	0
100046176	PHILADELPHIA	PA		11/25/2020		567	0	0	0	0	0	0	567	567	0	0	0
100046240	ORLAND PARK	IL		11/25/2020		889	0	0	0	0	0	0	889	889	0	0	0
100044766	CAPE CORAL	FL		11/19/2020		696	0	0	0	0	0	0	696	696	0	0	0
100046628	DECATUR	TN		11/25/2020		1,177	0	0	0	0	0	0	1,177	1,177	0	0	0
100044365	SAN JUAN	TX		11/19/2020		720	0	0	0	0	0	0	720	720	0	0	0
100044369	CINCINNATI	OH		11/19/2020		746	0	0	0	0	0	0	746	746	0	0	0
100044871	STATEN ISLAND	NY		11/19/2020		817	0	0	0	0	0	0	817	817	0	0	0
100044779	PASADENA	MD		11/19/2020		581	0	0	0	0	0	0	581	581	0	0	0
100045501	PURCELLVILLE	VA		11/25/2020		3,003	0	0	0	0	0	0	3,003	3,003	0	0	0
100045710	NEWARK	DE		11/25/2020		1,240	0	0	0	0	0	0	1,240	1,240	0	0	0
100045722	HUNTINGTON BEACH	CA		11/25/2020		3,524	0	0	0	0	0	0	3,524	3,524	0	0	0
100045761	IRMO	SC		11/25/2020		1,396	0	0	0	0	0	0	1,396	1,396	0	0	0
100045827	LEXINGTON PARK	MD		11/25/2020		445	0	0	0	0	0	0	445	445	0	0	0
100045844	FORT MYERS	FL		11/25/2020		263	0	0	0	0	0	0	263	263	0	0	0
100044422	FAYETTEVILLE	GA		11/19/2020		421	0	0	0	0	0	0	421	421	0	0	0
100044697	CATHEDRAL CITY	CA		11/19/2020		702	0	0	0	0	0	0	702	702	0	0	0
100044773	EAST ALTON	IL		11/19/2020		298	0	0	0	0	0	0	298	298	0	0	0
100044811	CARMEL	NY		11/19/2020		1,292	0	0	0	0	0	0	1,292	1,292	0	0	0
100045192	AKRON	OH		11/25/2020		170	0	0	0	0	0	0	170	170	0	0	0
100045218	BEECH CREEK	PA		11/25/2020		120	0	0	0	0	0	0	120	120	0	0	0
100044917	WINTERSET	IA		11/19/2020		591	0	0	0	0	0	0	591	591	0	0	0
100044935	RIVERDALE	GA		11/19/2020		514	0	0	0	0	0	0	514	514	0	0	0
100046042	BRIDGETON	NJ		11/25/2020		603	0	0	0	0	0	0	603	603	0	0	0
100046110	GREENVILLE	TX		11/25/2020		521	0	0	0	0	0	0	521	521	0	0	0
100045004	JAMUL	CA		11/19/2020		2,735	0	0	0	0	0	0	2,735	2,735	0	0	0
100046111	HARRISBURG	PA		11/25/2020		328	0	0	0	0	0	0	328	328	0	0	0
100046113	RIDGWAY	PA		11/25/2020		1,117	0	0	0	0	0	0	1,117	1,117	0	0	0
100045142	SPRING HILL	FL		11/25/2020		176	0	0	0	0	0	0	176	176	0	0	0
100045234	BERWYN	IL		11/25/2020		695	0	0	0	0	0	0	695	695	0	0	0
100045620	LOS ANGELES	CA		11/25/2020		902	0	0	0	0	0	0	902	902	0	0	0
100045687	SOUTH JORDAN	UT		11/25/2020		1,954	0	0	0	0	0	0	1,954	1,954	0	0	0
100045763	GREENBRIER	AR		11/25/2020		689	0	0	0	0	0	0	689	689	0	0	0
100045938	COSBY	TN		11/25/2020		923	0	0	0	0	0	0	923	923	0	0	0
100044435	COVINA	CA		11/19/2020		2,985	0	0	0	0	0	0	2,985	2,985	0	0	0
100045969	ROLLINSFORD	NH		11/25/2020		416	0	0	0	0	0	0	416	416	0	0	0
100045972	NAPLES	FL		11/25/2020		403	0	0	0	0	0	0	403	403	0	0	0
100045975	WEST CHESTER	PA		11/25/2020		1,003	0	0	0	0	0	0	1,003	1,003	0	0	0
100044392	KENT	WA		11/19/2020		915	0	0	0	0	0	0	915	915	0	0	0
100046587	DEPTFORD TOWNSHIP	NJ		11/25/2020		538	0	0	0	0	0	0	538	538	0	0	0
100045001	FARMINGTON	NM		11/19/2020		1,096	0	0	0	0	0	0	1,096	1,096	0	0	0
100045023	OMAHA	NE		11/19/2020		927	0	0	0	0	0	0	927	927	0	0	0
100045040	ALBUQUERQUE	NM		11/19/2020		1,265	0	0	0	0	0	0	1,265	1,265	0	0	0
100045060	LAKE ELSINORE	CA		11/19/2020		2,762	0	0	0	0	0	0	2,762	2,762	0	0	0
100045034	MIAMI	FL		11/19/2020		409	0	0	0	0	0	0	409	409	0	0	0
100045119	TUCSON	AZ		11/25/2020		2,403	0	0	0	0	0	0	2,403	2,403	0	0	0
100044536	SAN JOSE	CA		11/19/2020		1,473	0	0	0	0	0	0	1,473	1,473	0	0	0
100045640	BROOMALL	PA		11/25/2020		876	0	0	0	0	0	0	876	876	0	0	0
100044993	BELTON	SC		11/19/2020		1,388	0	0	0	0	0	0	1,388	1,388	0	0	0
100045166	WILLINGBORO	NJ		11/25/2020		276	0	0	0	0	0	0	276	276	0	0	0
100045160	WILMINGTON	DE		11/25/2020		2,378	0	0	0	0	0	0	2,378	2,378	0	0	0
100045163	HOLLIDAY	TX		11/25/2020		234	0	0	0	0	0	0	234	234	0	0	0
100045773	MADISONVILLE	KY		11/25/2020		254	0	0	0	0	0	0	254	254	0	0	0
100045480	MOUNT PROSPECT	IL		11/25/2020		601	0	0	0	0	0	0	601	601	0	0	0
100044833	DAPHNE	AL		11/19/2020		440	0	0	0	0	0	0	440	440	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100047864	TEMECULA	CA		11/20/2020		892	0	0	0	0	0	0	892	892	0	0	0
100046061	PONTIAC	MI		11/25/2020		109	0	0	0	0	0	0	109	109	0	0	0
100046084	TEXAS CITY	TX		11/25/2020		352	0	0	0	0	0	0	352	352	0	0	0
100044905	STONE MOUNTAIN	GA		11/19/2020		1,544	0	0	0	0	0	0	1,544	1,544	0	0	0
100045357	KINGSPORT	TN		11/25/2020		1,642	0	0	0	0	0	0	1,642	1,642	0	0	0
100047872	HOMESTEAD	FL		11/20/2020		870	0	0	0	0	0	0	870	870	0	0	0
100045588	LANCASTER	SC		11/25/2020		352	0	0	0	0	0	0	352	352	0	0	0
100044924	GRANDVILLE	MI		11/19/2020		1,023	0	0	0	0	0	0	1,023	1,023	0	0	0
100045361	PROVO	UT		11/25/2020		408	0	0	0	0	0	0	408	408	0	0	0
100046175	OGDEN	UT		11/25/2020		408	0	0	0	0	0	0	408	408	0	0	0
100045212	ONTARIO	CA		11/25/2020		772	0	0	0	0	0	0	772	772	0	0	0
100046123	HOMEWOOD	IL		11/25/2020		248	0	0	0	0	0	0	248	248	0	0	0
100046131	ADAMSVILLE	OH		11/25/2020		365	0	0	0	0	0	0	365	365	0	0	0
100045842	PALM COAST	FL		11/25/2020		187	0	0	0	0	0	0	187	187	0	0	0
100045855	COLUMBUS	OH		11/25/2020		518	0	0	0	0	0	0	518	518	0	0	0
100048459	HEPHZIBAH	GA		11/20/2020		266	0	0	0	0	0	0	266	266	0	0	0
100044471	FORT PAYNE	AL		11/19/2020		1,227	0	0	0	0	0	0	1,227	1,227	0	0	0
100044477	LONG BEACH	CA		11/19/2020		1,257	0	0	0	0	0	0	1,257	1,257	0	0	0
100045553	VASSAR	MI		11/25/2020		133	0	0	0	0	0	0	133	133	0	0	0
100045570	COARSEGOLD	CA		11/25/2020		2,180	0	0	0	0	0	0	2,180	2,180	0	0	0
100046504	MIRAMAR	FL		11/25/2020		1,384	0	0	0	0	0	0	1,384	1,384	0	0	0
100045930	DADE CITY	FL		11/25/2020		922	0	0	0	0	0	0	922	922	0	0	0
100047743	CHARLEROI	PA		11/20/2020		143	0	0	0	0	0	0	143	143	0	0	0
100045382	OAKBORO	NC		11/25/2020		411	0	0	0	0	0	0	411	411	0	0	0
100048477	HIALEAH	FL		11/20/2020		1,028	0	0	0	0	0	0	1,028	1,028	0	0	0
100045781	WINNETKA	CA		11/25/2020		746	0	0	0	0	0	0	746	746	0	0	0
100045785	SPRING	TX		11/25/2020		442	0	0	0	0	0	0	442	442	0	0	0
100044588	SALINAS	CA		11/19/2020		3,244	0	0	0	0	0	0	3,244	3,244	0	0	0
100046015	DOLTON	IL		11/25/2020		135	0	0	0	0	0	0	135	135	0	0	0
100044949	SCHAUMBURG	IL		11/19/2020		1,015	0	0	0	0	0	0	1,015	1,015	0	0	0
100044973	NATIONAL CITY	CA		11/19/2020		5,847	0	0	0	0	0	0	5,847	5,847	0	0	0
100045995	LOUISVILLE	KY		11/25/2020		318	0	0	0	0	0	0	318	318	0	0	0
100045777	PIKE RD	AL		11/25/2020		57	0	0	0	0	0	0	57	57	0	0	0
100046316	ZION	IL		11/25/2020		215	0	0	0	0	0	0	215	215	0	0	0
100046197	RIVERVIEW	FL		11/25/2020		435	0	0	0	0	0	0	435	435	0	0	0
100045022	THEODORE	AL		11/19/2020		932	0	0	0	0	0	0	932	932	0	0	0
100045031	FREDERICKSBURG	VA		11/19/2020		1,858	0	0	0	0	0	0	1,858	1,858	0	0	0
100045823	NEW DURHAM	NH		11/25/2020		1,812	0	0	0	0	0	0	1,812	1,812	0	0	0
100045836	HORTON	MI		11/25/2020		468	0	0	0	0	0	0	468	468	0	0	0
100046054	WORCESTER	VT		11/25/2020		729	0	0	0	0	0	0	729	729	0	0	0
100049221	PORT HURON	MI		11/20/2020		489	0	0	0	0	0	0	489	489	0	0	0
100049281	PICO RIVERA	CA		11/20/2020		1,072	0	0	0	0	0	0	1,072	1,072	0	0	0
100048581	MIAMI	FL		11/20/2020		1,238	0	0	0	0	0	0	1,238	1,238	0	0	0
100045851	BAYTOWN	TX		11/25/2020		541	0	0	0	0	0	0	541	541	0	0	0
100046050	PORTLAND	OR		11/25/2020		633	0	0	0	0	0	0	633	633	0	0	0
100046070	LA VERNIA	TX		11/25/2020		498	0	0	0	0	0	0	498	498	0	0	0
100046568	ST ANN	MO		11/25/2020		494	0	0	0	0	0	0	494	494	0	0	0
100046625	THREE RIVERS	TX		11/25/2020		52	0	0	0	0	0	0	52	52	0	0	0
100046399	WYANDOTTE	MI		11/25/2020		421	0	0	0	0	0	0	421	421	0	0	0
100046427	APACHE JUNCTION	AZ		11/25/2020		1,015	0	0	0	0	0	0	1,015	1,015	0	0	0
100047424	ELSIE	MI		11/20/2020		243	0	0	0	0	0	0	243	243	0	0	0
100045364	WINSTON SALEM	NC		11/25/2020		476	0	0	0	0	0	0	476	476	0	0	0
100049529	ACCOKEEK	MD		11/20/2020		951	0	0	0	0	0	0	951	951	0	0	0
100045996	MCDONOUGH	GA		11/25/2020		487	0	0	0	0	0	0	487	487	0	0	0
100046673	FORT MYERS	FL		11/25/2020		536	0	0	0	0	0	0	536	536	0	0	0
100046435	PITTSBURGH	PA		11/25/2020		318	0	0	0	0	0	0	318	318	0	0	0
100046178	BUCKHANNON	WV		11/25/2020		46	0	0	0	0	0	0	46	46	0	0	0
100046192	FREDERICK	MD		11/25/2020		595	0	0	0	0	0	0	595	595	0	0	0
100049613	LOS ANGELES	CA		11/20/2020		3,862	0	0	0	0	0	0	3,862	3,862	0	0	0
100046708	HARTFORD	CT		11/20/2020		693	0	0	0	0	0	0	693	693	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
100046035	TOLEDO	OH		11/25/2020		721	0	0	0	0	0	0	721	721	0	0	0
100046085	KEITHVILLE	LA		11/25/2020		258	0	0	0	0	0	0	258	258	0	0	0
100044425	CHULA VISTA	CA		11/19/2020		1,158	0	0	0	0	0	0	1,158	1,158	0	0	0
100047245	SILVIS	IL		11/20/2020		304	0	0	0	0	0	0	304	304	0	0	0
100046182	BLAIRSVILLE	GA		11/25/2020		1,325	0	0	0	0	0	0	1,325	1,325	0	0	0
100047009	BRANDON	FL		11/20/2020		761	0	0	0	0	0	0	761	761	0	0	0
100050290	ANDERSON	SC		11/20/2020		435	0	0	0	0	0	0	435	435	0	0	0
100047338	RIVERSIDE	IL		11/20/2020		5,354	0	0	0	0	0	0	5,354	5,354	0	0	0
100047102	CORPUS CHRISTI	TX		11/20/2020		116	0	0	0	0	0	0	116	116	0	0	0
100046201	DOUSMAN	WI		11/25/2020		482	0	0	0	0	0	0	482	482	0	0	0
100046218	OREGON	OH		11/25/2020		125	0	0	0	0	0	0	125	125	0	0	0
100047015	ERIE	PA		11/20/2020		309	0	0	0	0	0	0	309	309	0	0	0
100048377	NAPLES	FL		11/20/2020		808	0	0	0	0	0	0	808	808	0	0	0
100048404	HUNTINGTON PARK	CA		11/20/2020		1,556	0	0	0	0	0	0	1,556	1,556	0	0	0
100050315	TEMPLE HILLS	MD		11/20/2020		924	0	0	0	0	0	0	924	924	0	0	0
100050347	SICKLERVILLE	NJ		11/20/2020		667	0	0	0	0	0	0	667	667	0	0	0
100047494	NUTLEY	NJ		11/20/2020		987	0	0	0	0	0	0	987	987	0	0	0
100047149	NORCROSS	GA		11/20/2020		275	0	0	0	0	0	0	275	275	0	0	0
100048046	CONCORD	NC		11/20/2020		685	0	0	0	0	0	0	685	685	0	0	0
100047835	LANSING	MI		11/20/2020		527	0	0	0	0	0	0	527	527	0	0	0
100047626	PALM BAY	FL		11/20/2020		422	0	0	0	0	0	0	422	422	0	0	0
100048101	GROVELAND	FL		11/20/2020		945	0	0	0	0	0	0	945	945	0	0	0
100047721	MEARS	MI		11/20/2020		176	0	0	0	0	0	0	176	176	0	0	0
100045911	PHOENIX	AZ		11/25/2020		927	0	0	0	0	0	0	927	927	0	0	0
100045934	DENVER	CO		11/25/2020		485	0	0	0	0	0	0	485	485	0	0	0
100049239	CHAMBERSBURG	PA		11/20/2020		1,129	0	0	0	0	0	0	1,129	1,129	0	0	0
100048031	LA GRANGE	CA		11/20/2020		1,745	0	0	0	0	0	0	1,745	1,745	0	0	0
100047997	MIAMI	FL		11/20/2020		597	0	0	0	0	0	0	597	597	0	0	0
100048138	BAKERSFIELD	CA		11/20/2020		819	0	0	0	0	0	0	819	819	0	0	0
100048088	CLEVELAND	OH		11/20/2020		252	0	0	0	0	0	0	252	252	0	0	0
100048062	KISSIMMEE	FL		11/20/2020		389	0	0	0	0	0	0	389	389	0	0	0
100048075	GOFFSTOWN	NH		11/20/2020		582	0	0	0	0	0	0	582	582	0	0	0
100048176	STERLING HEIGHTS	MI		11/20/2020		1,496	0	0	0	0	0	0	1,496	1,496	0	0	0
100048587	NORTHAMPTON	PA		11/20/2020		126	0	0	0	0	0	0	126	126	0	0	0
100049428	GALLATIN	MO		11/20/2020		718	0	0	0	0	0	0	718	718	0	0	0
100049448	BRONX	NY		11/20/2020		1,815	0	0	0	0	0	0	1,815	1,815	0	0	0
100045511	ATLANTA	GA		11/25/2020		331	0	0	0	0	0	0	331	331	0	0	0
100044748	CROTON ON HUDSON	NY		11/19/2020		354	0	0	0	0	0	0	354	354	0	0	0
100044805	TRUSSVILLE	AL		11/19/2020		400	0	0	0	0	0	0	400	400	0	0	0
100044834	NOVI	MI		11/19/2020		1,200	0	0	0	0	0	0	1,200	1,200	0	0	0
100047159	TABOR CITY	NC		11/20/2020		143	0	0	0	0	0	0	143	143	0	0	0
100044740	CINCINNATI	OH		11/19/2020		2,224	0	0	0	0	0	0	2,224	2,224	0	0	0
100044869	LODI	WI		11/19/2020		379	0	0	0	0	0	0	379	379	0	0	0
100044786	CARTERET	NJ		11/19/2020		845	0	0	0	0	0	0	845	845	0	0	0
100045682	PATERSON	NJ		11/25/2020		826	0	0	0	0	0	0	826	826	0	0	0
100045684	SAN JOSE	CA		11/25/2020		1,505	0	0	0	0	0	0	1,505	1,505	0	0	0
100045297	BATTLE GROUND	WA		11/25/2020		915	0	0	0	0	0	0	915	915	0	0	0
100047290	CATHEDRAL CITY	CA		11/20/2020		385	0	0	0	0	0	0	385	385	0	0	0
100045014	CAPE CORAL	FL		11/19/2020		731	0	0	0	0	0	0	731	731	0	0	0
100045108	MIDDLETON	ID		11/19/2020		452	0	0	0	0	0	0	452	452	0	0	0
100045845	BAY SHORE	NY		11/25/2020		847	0	0	0	0	0	0	847	847	0	0	0
100045854	DERRY	NH		11/25/2020		516	0	0	0	0	0	0	516	516	0	0	0
100047645	DOUGLASVILLE	GA		11/20/2020		832	0	0	0	0	0	0	832	832	0	0	0
100044617	DIAMOND BAR	CA		11/19/2020		1,556	0	0	0	0	0	0	1,556	1,556	0	0	0
100044627	MONCKS CORNER	SC		11/19/2020		414	0	0	0	0	0	0	414	414	0	0	0
100045301	BETHLEHEM	PA		11/25/2020		344	0	0	0	0	0	0	344	344	0	0	0
100047767	LYNN	MA		11/20/2020		758	0	0	0	0	0	0	758	758	0	0	0
100045919	OMAHA	NE		11/25/2020		546	0	0	0	0	0	0	546	546	0	0	0
100045403	FAYETTEVILLE	PA		11/25/2020		238	0	0	0	0	0	0	238	238	0	0	0
100044690	HAMPSHIRE	IL		11/19/2020		634	0	0	0	0	0	0	634	634	0	0	0

SCHEDULE B - PART 3

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100044769	SOUTH LAKE TAHOE	CA		11/19/2020		4,789	0	0	0	0	0	0	4,789	4,789	0	0	0
100045363	LOUISVILLE	KY		11/25/2020		828	0	0	0	0	0	0	828	828	0	0	0
100045390	COLUMBUS	OH		11/25/2020		183	0	0	0	0	0	0	183	183	0	0	0
100045484	BAYVILLE	NY		11/25/2020		1,381	0	0	0	0	0	0	1,381	1,381	0	0	0
100047797	LAWRENCEVILLE	GA		11/20/2020		1,109	0	0	0	0	0	0	1,109	1,109	0	0	0
100045968	WORCESTER	MA		11/25/2020		1,051	0	0	0	0	0	0	1,051	1,051	0	0	0
100045853	ST. LOUIS	MO		11/25/2020		1,673	0	0	0	0	0	0	1,673	1,673	0	0	0
100045355	ALEXANDRIA	VA		11/25/2020		1,072	0	0	0	0	0	0	1,072	1,072	0	0	0
100044406	SOUTH SAN FRANCISCO	CA		11/19/2020		4,280	0	0	0	0	0	0	4,280	4,280	0	0	0
100048281	FRANKLIN	NC		11/20/2020		1,664	0	0	0	0	0	0	1,664	1,664	0	0	0
100046330	WAUKESHA	WI		11/25/2020		527	0	0	0	0	0	0	527	527	0	0	0
100046333	MONTGOMERY	AL		11/25/2020		132	0	0	0	0	0	0	132	132	0	0	0
100045164	TOLEDO	OH		11/25/2020		699	0	0	0	0	0	0	699	699	0	0	0
100048341	ROCKFORD	WA		11/20/2020		1,266	0	0	0	0	0	0	1,266	1,266	0	0	0
100048351	VICTORVILLE	CA		11/20/2020		2,113	0	0	0	0	0	0	2,113	2,113	0	0	0
100046008	ABINGDON	MD		11/25/2020		921	0	0	0	0	0	0	921	921	0	0	0
100046058	FLORISSANT	MO		11/25/2020		325	0	0	0	0	0	0	325	325	0	0	0
100046355	SUN CITY	CA		11/25/2020		623	0	0	0	0	0	0	623	623	0	0	0
100046411	OCALA	FL		11/25/2020		451	0	0	0	0	0	0	451	451	0	0	0
100045680	CHICAGO	IL		11/25/2020		748	0	0	0	0	0	0	748	748	0	0	0
100045813	NOTASULGA	AL		11/25/2020		978	0	0	0	0	0	0	978	978	0	0	0
100048380	PURCELLVILLE	VA		11/20/2020		1,156	0	0	0	0	0	0	1,156	1,156	0	0	0
100045513	BOUND BROOK	NJ		11/25/2020		1,146	0	0	0	0	0	0	1,146	1,146	0	0	0
100045632	CARTERET	NJ		11/25/2020		1,562	0	0	0	0	0	0	1,562	1,562	0	0	0
100045712	CHESTER	PA		11/25/2020		722	0	0	0	0	0	0	722	722	0	0	0
100046115	SHERMAN	TX		11/25/2020		887	0	0	0	0	0	0	887	887	0	0	0
100045737	GREAT FALLS	MT		11/25/2020		441	0	0	0	0	0	0	441	441	0	0	0
100048098	BEAUMONT	CA		11/20/2020		854	0	0	0	0	0	0	854	854	0	0	0
100045714	WYOMING	MI		11/25/2020		205	0	0	0	0	0	0	205	205	0	0	0
100044908	PELL CITY	AL		11/19/2020		1,020	0	0	0	0	0	0	1,020	1,020	0	0	0
100044909	TAMPA	FL		11/19/2020		445	0	0	0	0	0	0	445	445	0	0	0
100046167	MARKHAM	IL		11/25/2020		587	0	0	0	0	0	0	587	587	0	0	0
100046274	BATTLE CREEK	MI		11/25/2020		867	0	0	0	0	0	0	867	867	0	0	0
100048126	PALMDALE	CA		11/20/2020		918	0	0	0	0	0	0	918	918	0	0	0
100046607	LAREDO	TX		11/25/2020		296	0	0	0	0	0	0	296	296	0	0	0
100046344	RIVERSIDE	CA		11/25/2020		1,276	0	0	0	0	0	0	1,276	1,276	0	0	0
100045931	HUNTINGTON STATION	NY		11/25/2020		1,500	0	0	0	0	0	0	1,500	1,500	0	0	0
100046520	BENICIA	CA		11/25/2020		789	0	0	0	0	0	0	789	789	0	0	0
100045798	ATLANTA	GA		11/25/2020		2,492	0	0	0	0	0	0	2,492	2,492	0	0	0
100047256	SUMMERVILLE	SC		11/20/2020		435	0	0	0	0	0	0	435	435	0	0	0
100046620	WALTERBORO	SC		11/25/2020		577	0	0	0	0	0	0	577	577	0	0	0
100046633	NORFOLK	VA		11/25/2020		381	0	0	0	0	0	0	381	381	0	0	0
100046005	CALUMET CITY	IL		11/25/2020		242	0	0	0	0	0	0	242	242	0	0	0
100046364	SAN ANTONIO	TX		11/25/2020		107	0	0	0	0	0	0	107	107	0	0	0
100046555	CHESTER	SC		11/25/2020		419	0	0	0	0	0	0	419	419	0	0	0
100045209	DES MOINES	IA		11/25/2020		309	0	0	0	0	0	0	309	309	0	0	0
100045978	OSCEOLA	IN		11/25/2020		242	0	0	0	0	0	0	242	242	0	0	0
100046647	PITTSBURGH	PA		11/25/2020		304	0	0	0	0	0	0	304	304	0	0	0
100046126	BERKELEY	CA		11/25/2020		1,645	0	0	0	0	0	0	1,645	1,645	0	0	0
100048017	NORWALK	CA		11/20/2020		22,254	0	0	0	0	0	0	22,254	22,254	0	0	0
100049939	MARIETTA	SC		11/20/2020		561	0	0	0	0	0	0	561	561	0	0	0
100048025	SNELLVILLE	GA		11/20/2020		1,388	0	0	0	0	0	0	1,388	1,388	0	0	0
100045866	PHILADELPHIA	PA		11/25/2020		260	0	0	0	0	0	0	260	260	0	0	0
100045149	KANSAS CITY	MO		11/25/2020		453	0	0	0	0	0	0	453	453	0	0	0
100046969	LOCUST GROVE	OK		11/20/2020		205	0	0	0	0	0	0	205	205	0	0	0
100048060	LAS VEGAS	NV		11/20/2020		675	0	0	0	0	0	0	675	675	0	0	0
100048068	DELANO	CA		11/20/2020		1,136	0	0	0	0	0	0	1,136	1,136	0	0	0
100044936	PALM BAY	FL		11/19/2020		1,405	0	0	0	0	0	0	1,405	1,405	0	0	0
100044873	FOLEY	AL		11/19/2020		569	0	0	0	0	0	0	569	569	0	0	0
100044882	PICO RIVERA	CA		11/19/2020		807	0	0	0	0	0	0	807	807	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100045140	DISTRICT HEIGHTS	MD		11/25/2020		923	0	0	0	0	0	0	923	923	0	0	0
100044893	OLATHE	KS		11/19/2020		480	0	0	0	0	0	0	480	480	0	0	0
100044933	DESOTO	TX		11/19/2020		2,305	0	0	0	0	0	0	2,305	2,305	0	0	0
100045290	CHIEFLAND	FL		11/25/2020		119	0	0	0	0	0	0	119	119	0	0	0
100045331	ELKHART	IN		11/25/2020		39	0	0	0	0	0	0	39	39	0	0	0
100044650	SAN JOSE	CA		11/19/2020		3,672	0	0	0	0	0	0	3,672	3,672	0	0	0
100045359	NEW MILFORD	CT		11/25/2020		686	0	0	0	0	0	0	686	686	0	0	0
100044668	WOODBRIDGE	VA		11/19/2020		2,642	0	0	0	0	0	0	2,642	2,642	0	0	0
100044715	SUN CITY	CA		11/19/2020		697	0	0	0	0	0	0	697	697	0	0	0
100044723	MUNHALL	PA		11/19/2020		53	0	0	0	0	0	0	53	53	0	0	0
100044850	LEEDS	AL		11/19/2020		1,788	0	0	0	0	0	0	1,788	1,788	0	0	0
100044746	JOHNS ISLAND	SC		11/19/2020		287	0	0	0	0	0	0	287	287	0	0	0
100044916	TRACY	CA		11/19/2020		3,172	0	0	0	0	0	0	3,172	3,172	0	0	0
100047192	JONESBORO	GA		11/20/2020		304	0	0	0	0	0	0	304	304	0	0	0
100045805	EASTOVER	SC		11/25/2020		1,398	0	0	0	0	0	0	1,398	1,398	0	0	0
100044551	SAN LEANDRO	CA		11/19/2020		2,419	0	0	0	0	0	0	2,419	2,419	0	0	0
100047325	BROOKLYN	NY		11/20/2020		1,224	0	0	0	0	0	0	1,224	1,224	0	0	0
100045228	MARSHALLTOWN	IA		11/25/2020		197	0	0	0	0	0	0	197	197	0	0	0
100045219	ORLANDO	FL		11/25/2020		909	0	0	0	0	0	0	909	909	0	0	0
100044419	NEW ORLEANS	LA		11/19/2020		1,081	0	0	0	0	0	0	1,081	1,081	0	0	0
100044480	SAN ANTONIO	TX		11/19/2020		588	0	0	0	0	0	0	588	588	0	0	0
100044694	WEST ORANGE	NJ		11/19/2020		520	0	0	0	0	0	0	520	520	0	0	0
100047611	CENTRAL ISLIP	NY		11/20/2020		665	0	0	0	0	0	0	665	665	0	0	0
100045693	BREAUX BRIDGE	LA		11/25/2020		282	0	0	0	0	0	0	282	282	0	0	0
100045891	ROSELLE	IL		11/25/2020		594	0	0	0	0	0	0	594	594	0	0	0
100045286	SHARON	MA		11/25/2020		1,744	0	0	0	0	0	0	1,744	1,744	0	0	0
100047639	WILLINGBORO	NJ		11/20/2020		418	0	0	0	0	0	0	418	418	0	0	0
100045223	LINCOLN	NE		11/25/2020		2,403	0	0	0	0	0	0	2,403	2,403	0	0	0
100045232	WAUCHULA	FL		11/25/2020		768	0	0	0	0	0	0	768	768	0	0	0
100044593	POLAND	IN		11/19/2020		687	0	0	0	0	0	0	687	687	0	0	0
100044722	NEW PHILADELPHIA	OH		11/19/2020		125	0	0	0	0	0	0	125	125	0	0	0
100045293	PHILADELPHIA	PA		11/25/2020		1,609	0	0	0	0	0	0	1,609	1,609	0	0	0
100048016	BELLA VISTA	AR		11/20/2020		255	0	0	0	0	0	0	255	255	0	0	0
100044952	OKLAHOMA CITY	OK		11/19/2020		845	0	0	0	0	0	0	845	845	0	0	0
100045448	OXFORD	MA		11/25/2020		2,122	0	0	0	0	0	0	2,122	2,122	0	0	0
100045534	CHARDON	OH		11/25/2020		479	0	0	0	0	0	0	479	479	0	0	0
100048059	OXFORD	AL		11/20/2020		523	0	0	0	0	0	0	523	523	0	0	0
100045054	SANFORD	NC		11/19/2020		1,112	0	0	0	0	0	0	1,112	1,112	0	0	0
100048085	MILWAUKEE	WI		11/20/2020		518	0	0	0	0	0	0	518	518	0	0	0
100048125	VIRGINIA BEACH	VA		11/20/2020		1,108	0	0	0	0	0	0	1,108	1,108	0	0	0
100045058	OAK LEAF	TX		11/19/2020		5,369	0	0	0	0	0	0	5,369	5,369	0	0	0
100046280	SOUTH OZONE PARK	NY		11/25/2020		1,306	0	0	0	0	0	0	1,306	1,306	0	0	0
100046602	LOCKPORT	NY		11/25/2020		836	0	0	0	0	0	0	836	836	0	0	0
100048613	CRESTWOOD	IL		11/20/2020		436	0	0	0	0	0	0	436	436	0	0	0
100045881	MONTICELLO	KY		11/25/2020		102	0	0	0	0	0	0	102	102	0	0	0
100046059	JACKSON	MI		11/25/2020		262	0	0	0	0	0	0	262	262	0	0	0
100044647	SANTA MARIA	CA		11/19/2020		917	0	0	0	0	0	0	917	917	0	0	0
100045422	NORTHFIELD VILLAGE	OH		11/25/2020		1,264	0	0	0	0	0	0	1,264	1,264	0	0	0
100045476	WILLINGBORO TOWNSHIP	NJ		11/25/2020		434	0	0	0	0	0	0	434	434	0	0	0
100046392	LEECHBURG	PA		11/25/2020		102	0	0	0	0	0	0	102	102	0	0	0
100045650	VISALIA	CA		11/25/2020		552	0	0	0	0	0	0	552	552	0	0	0
100044676	PROSPECT HEIGHTS	IL		11/19/2020		1,615	0	0	0	0	0	0	1,615	1,615	0	0	0
100046102	LIHUE	HI		11/25/2020		676	0	0	0	0	0	0	676	676	0	0	0
100046103	HAVERHILL	MA		11/25/2020		860	0	0	0	0	0	0	860	860	0	0	0
100046063	CHICAGO	IL		11/25/2020		473	0	0	0	0	0	0	473	473	0	0	0
100049362	LOS ANGELES	CA		11/20/2020		1,386	0	0	0	0	0	0	1,386	1,386	0	0	0
100045200	MORGANTON	NC		11/25/2020		1,478	0	0	0	0	0	0	1,478	1,478	0	0	0
100046531	PORT WASHINGTON	NY		11/25/2020		4,031	0	0	0	0	0	0	4,031	4,031	0	0	0
100046117	FLORISSANT	MO		11/25/2020		836	0	0	0	0	0	0	836	836	0	0	0
100046267	ALBUQUERQUE	NM		11/25/2020		578	0	0	0	0	0	0	578	578	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal		Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration			
100046294	OLATHE	KS		11/25/2020		751	0	0	0	0	0	0	751	751	0	0	0
100045900	NEW LONDON	NC		11/25/2020		1,108	0	0	0	0	0	0	1,108	1,108	0	0	0
100045923	DETROIT	MI		11/25/2020		1,013	0	0	0	0	0	0	1,013	1,013	0	0	0
100046498	REDDICK	FL		11/25/2020		149	0	0	0	0	0	0	149	149	0	0	0
100046519	DECATUR	GA		11/25/2020		313	0	0	0	0	0	0	313	313	0	0	0
100045748	EFFINGHAM	SC		11/25/2020		1,480	0	0	0	0	0	0	1,480	1,480	0	0	0
100045477	HOUSTON	TX		11/25/2020		543	0	0	0	0	0	0	543	543	0	0	0
100047499	OAKHURST	CA		11/20/2020		247	0	0	0	0	0	0	247	247	0	0	0
100046222	SPRING	TX		11/25/2020		1,754	0	0	0	0	0	0	1,754	1,754	0	0	0
100046238	HOLLYWOOD	FL		11/25/2020		2,268	0	0	0	0	0	0	2,268	2,268	0	0	0
100046517	OMAHA	NE		11/25/2020		172	0	0	0	0	0	0	172	172	0	0	0
100046556	CAMBRIA	WI		11/25/2020		840	0	0	0	0	0	0	840	840	0	0	0
100045509	ST JOSEPH	MO		11/25/2020		179	0	0	0	0	0	0	179	179	0	0	0
100047700	FORT LAUDERDALE	FL		11/20/2020		314	0	0	0	0	0	0	314	314	0	0	0
100046087	SALINA	KS		11/25/2020		487	0	0	0	0	0	0	487	487	0	0	0
100046116	GREENWICH	CT		11/25/2020		1,639	0	0	0	0	0	0	1,639	1,639	0	0	0
100046626	COATESVILLE	PA		11/25/2020		344	0	0	0	0	0	0	344	344	0	0	0
100046649	DAYTONA BEACH	FL		11/25/2020		928	0	0	0	0	0	0	928	928	0	0	0
100046276	BIRMINGHAM	AL		11/25/2020		638	0	0	0	0	0	0	638	638	0	0	0
100045752	RANCHO CORDOVA	CA		11/25/2020		302	0	0	0	0	0	0	302	302	0	0	0
100049852	MOXEE	WA		11/20/2020		383	0	0	0	0	0	0	383	383	0	0	0
100048363	STATEN ISLAND	NY		11/20/2020		949	0	0	0	0	0	0	949	949	0	0	0
100048399	CHICAGO	IL		11/20/2020		482	0	0	0	0	0	0	482	482	0	0	0
100046596	BIG BEAR CITY	CA		11/25/2020		637	0	0	0	0	0	0	637	637	0	0	0
100049859	SPRINGVILLE	AL		11/20/2020		296	0	0	0	0	0	0	296	296	0	0	0
100049916	CHICAGO	IL		11/20/2020		1,001	0	0	0	0	0	0	1,001	1,001	0	0	0
100044788	GREENSBORO	NC		11/19/2020		292	0	0	0	0	0	0	292	292	0	0	0
100049065	HAMPTON	GA		11/20/2020		748	0	0	0	0	0	0	748	748	0	0	0
100044430	ODENTON	MD		11/19/2020		1,575	0	0	0	0	0	0	1,575	1,575	0	0	0
100044463	STATEN ISLAND	NY		11/19/2020		4,437	0	0	0	0	0	0	4,437	4,437	0	0	0
100048683	PALMETTO	FL		11/20/2020		557	0	0	0	0	0	0	557	557	0	0	0
100044977	RANGER	GA		11/19/2020		626	0	0	0	0	0	0	626	626	0	0	0
100049937	RIVERSIDE	CA		11/20/2020		1,019	0	0	0	0	0	0	1,019	1,019	0	0	0
100046641	DALLAS	TX		11/25/2020		2,582	0	0	0	0	0	0	2,582	2,582	0	0	0
100046657	BAKERSFIELD	CA		11/25/2020		587	0	0	0	0	0	0	587	587	0	0	0
100044529	MOORESTOWN	NJ		11/19/2020		3,566	0	0	0	0	0	0	3,566	3,566	0	0	0
100045039	HOUSTON	TX		11/19/2020		433	0	0	0	0	0	0	433	433	0	0	0
100045044	HARVEY	LA		11/19/2020		351	0	0	0	0	0	0	351	351	0	0	0
100044757	HOMESTEAD	FL		11/19/2020		917	0	0	0	0	0	0	917	917	0	0	0
100049524	BRENTWOOD	NY		11/20/2020		992	0	0	0	0	0	0	992	992	0	0	0
100049545	OCEANSIDE	CA		11/20/2020		1,092	0	0	0	0	0	0	1,092	1,092	0	0	0
100047119	PALMETTO	GA		11/20/2020		530	0	0	0	0	0	0	530	530	0	0	0
100050215	MIAMI	FL		11/20/2020		1,367	0	0	0	0	0	0	1,367	1,367	0	0	0
100045429	KASKA	PA		11/25/2020		65	0	0	0	0	0	0	65	65	0	0	0
100045499	YORK	PA		11/25/2020		372	0	0	0	0	0	0	372	372	0	0	0
100044840	SPOKANE	WA		11/19/2020		1,492	0	0	0	0	0	0	1,492	1,492	0	0	0
100049573	MIRA LOMA	CA		11/20/2020		1,968	0	0	0	0	0	0	1,968	1,968	0	0	0
100050250	ADAIRVILLE	KY		11/20/2020		85	0	0	0	0	0	0	85	85	0	0	0
100047919	BROOKLYN	NY		11/20/2020		978	0	0	0	0	0	0	978	978	0	0	0
100044898	OPA LOCKA	FL		11/19/2020		681	0	0	0	0	0	0	681	681	0	0	0
100045540	ALTOONA	PA		11/25/2020		6,862	0	0	0	0	0	0	6,862	6,862	0	0	0
100044646	CIRCLE PINES	MN		11/19/2020		2,219	0	0	0	0	0	0	2,219	2,219	0	0	0
100047317	ALLENTOWN	NJ		11/20/2020		538	0	0	0	0	0	0	538	538	0	0	0
100048878	OCOEE	FL		11/20/2020		827	0	0	0	0	0	0	827	827	0	0	0
100045449	BIRDSBORO	PA		11/25/2020		360	0	0	0	0	0	0	360	360	0	0	0
100046091	WALLA WALLA	WA		11/25/2020		115	0	0	0	0	0	0	115	115	0	0	0
100048714	HOLLYWOOD	FL		11/20/2020		804	0	0	0	0	0	0	804	804	0	0	0
100048719	EASTPOINTE	MI		11/20/2020		1,172	0	0	0	0	0	0	1,172	1,172	0	0	0
100049051	JOHNSON CITY	TN		11/20/2020		968	0	0	0	0	0	0	968	968	0	0	0
100049088	SAN TAN VALLEY	AZ		11/20/2020		678	0	0	0	0	0	0	678	678	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100049236	PUEBLO	CO		11/20/2020		461	0	0	0	0	0	0	461	461	0	0	0
100049288	FORT LAUDERDALE	FL		11/20/2020		1,240	0	0	0	0	0	0	1,240	1,240	0	0	0
100049248	NORCROSS	GA		11/20/2020		759	0	0	0	0	0	0	759	759	0	0	0
100045955	MASON	OH		11/25/2020		373	0	0	0	0	0	0	373	373	0	0	0
100046034	HOUSTON	TX		11/25/2020		374	0	0	0	0	0	0	374	374	0	0	0
100049327	LONG BEACH	CA		11/20/2020		1,150	0	0	0	0	0	0	1,150	1,150	0	0	0
100049289	PUEBLO	CO		11/20/2020		597	0	0	0	0	0	0	597	597	0	0	0
100048727	PHOENIX	AZ		11/20/2020		770	0	0	0	0	0	0	770	770	0	0	0
100046148	NEWTON	NJ		11/25/2020		598	0	0	0	0	0	0	598	598	0	0	0
100049375	BLAINE	WA		11/20/2020		1,305	0	0	0	0	0	0	1,305	1,305	0	0	0
100049247	GRIFFITH	IN		11/20/2020		552	0	0	0	0	0	0	552	552	0	0	0
100049882	LEVITTOWN	NY		11/20/2020		754	0	0	0	0	0	0	754	754	0	0	0
100045059	REEDLEY	CA		11/19/2020		1,591	0	0	0	0	0	0	1,591	1,591	0	0	0
100045092	YUMA	AZ		11/19/2020		3,465	0	0	0	0	0	0	3,465	3,465	0	0	0
100049879	NORFOLK	VA		11/20/2020		3,209	0	0	0	0	0	0	3,209	3,209	0	0	0
100050042	MINNEAPOLIS	MN		11/20/2020		255	0	0	0	0	0	0	255	255	0	0	0
100050134	LAS VEGAS	NV		11/20/2020		2,146	0	0	0	0	0	0	2,146	2,146	0	0	0
100049955	GAITHERSBURG	MD		11/20/2020		1,550	0	0	0	0	0	0	1,550	1,550	0	0	0
100050063	COWPENS	SC		11/20/2020		968	0	0	0	0	0	0	968	968	0	0	0
100050020	QUEENS VILLAGE	NY		11/20/2020		1,090	0	0	0	0	0	0	1,090	1,090	0	0	0
100045560	PITTSBURG	CA		11/25/2020		1,095	0	0	0	0	0	0	1,095	1,095	0	0	0
100050203	GREER	SC		11/20/2020		757	0	0	0	0	0	0	757	757	0	0	0
100050289	POMPANO BEACH	FL		11/20/2020		852	0	0	0	0	0	0	852	852	0	0	0
100047451	GIBSONTON	FL		11/20/2020		356	0	0	0	0	0	0	356	356	0	0	0
100046261	ALBUQUERQUE	NM		11/25/2020		596	0	0	0	0	0	0	596	596	0	0	0
100048134	GRAYSLAKE	IL		11/20/2020		828	0	0	0	0	0	0	828	828	0	0	0
100046665	MONTGOMERY	AL		11/25/2020		567	0	0	0	0	0	0	567	567	0	0	0
100047091	KANSAS CITY	MO		11/20/2020		118	0	0	0	0	0	0	118	118	0	0	0
100048437	LANCASTER	CA		11/20/2020		892	0	0	0	0	0	0	892	892	0	0	0
100048671	LEHIGH ACRES	FL		11/20/2020		968	0	0	0	0	0	0	968	968	0	0	0
100047495	SHAKOPEE	MN		11/20/2020		381	0	0	0	0	0	0	381	381	0	0	0
100046544	MACON	GA		11/25/2020		210	0	0	0	0	0	0	210	210	0	0	0
100046599	HOWARD BEACH	NY		11/25/2020		986	0	0	0	0	0	0	986	986	0	0	0
100047633	HOLLISTON	MA		11/20/2020		835	0	0	0	0	0	0	835	835	0	0	0
100046645	MEMPHIS	TN		11/25/2020		1,280	0	0	0	0	0	0	1,280	1,280	0	0	0
100048936	ARLINGTON	VA		11/20/2020		3,878	0	0	0	0	0	0	3,878	3,878	0	0	0
100047989	CHARLOTTE	NC		11/20/2020		290	0	0	0	0	0	0	290	290	0	0	0
100044399	MARIETTA	GA		11/19/2020		2,630	0	0	0	0	0	0	2,630	2,630	0	0	0
100048021	MINNEAPOLIS	MN		11/20/2020		469	0	0	0	0	0	0	469	469	0	0	0
100048034	DENVER	CO		11/20/2020		703	0	0	0	0	0	0	703	703	0	0	0
100048964	FORT LAUDERDALE	FL		11/20/2020		1,223	0	0	0	0	0	0	1,223	1,223	0	0	0
100048990	PHILADELPHIA	PA		11/20/2020		823	0	0	0	0	0	0	823	823	0	0	0
100047959	TOMS RIVER	NJ		11/20/2020		459	0	0	0	0	0	0	459	459	0	0	0
100048421	SEMINOLE	FL		11/20/2020		348	0	0	0	0	0	0	348	348	0	0	0
100048484	BRONX	NY		11/20/2020		8,710	0	0	0	0	0	0	8,710	8,710	0	0	0
100047926	POMPANO BEACH	FL		11/20/2020		3,223	0	0	0	0	0	0	3,223	3,223	0	0	0
100047954	EASTABOGA	AL		11/20/2020		853	0	0	0	0	0	0	853	853	0	0	0
100044606	UNION CITY	CA		11/19/2020		3,768	0	0	0	0	0	0	3,768	3,768	0	0	0
100049741	LOS ANGELES	CA		11/20/2020		1,854	0	0	0	0	0	0	1,854	1,854	0	0	0
100049780	SILVER SPRING	MD		11/20/2020		1,189	0	0	0	0	0	0	1,189	1,189	0	0	0
100044360	SPRINGFIELD	OH		11/19/2020		638	0	0	0	0	0	0	638	638	0	0	0
100044424	JACKSONVILLE	FL		11/19/2020		537	0	0	0	0	0	0	537	537	0	0	0
100048827	RONKONKOMA	NY		11/20/2020		310	0	0	0	0	0	0	310	310	0	0	0
100044678	BRIDGEWATER	NJ		11/19/2020		712	0	0	0	0	0	0	712	712	0	0	0
100048443	ATLANTA	GA		11/20/2020		499	0	0	0	0	0	0	499	499	0	0	0
100048282	WINTER SPRINGS	FL		11/20/2020		305	0	0	0	0	0	0	305	305	0	0	0
100046386	FREMONT	OH		11/25/2020		177	0	0	0	0	0	0	177	177	0	0	0
100044700	FLORAL PARK	NY		11/19/2020		1,521	0	0	0	0	0	0	1,521	1,521	0	0	0
100044781	RIVERDALE	MD		11/19/2020		83,496	0	0	0	0	0	0	83,496	83,496	0	0	0
100048836	SAINT LOUIS	MO		11/20/2020		186	0	0	0	0	0	0	186	186	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048339	SPENCER	MA		11/20/2020		376	0	0	0	0	0	0	376	376	0	0	0
100049846	SALINAS	CA		11/20/2020		1,385	0	0	0	0	0	0	1,385	1,385	0	0	0
100048591	LOGANVILLE	GA		11/20/2020		887	0	0	0	0	0	0	887	887	0	0	0
100047793	AVON PARK	FL		11/20/2020		382	0	0	0	0	0	0	382	382	0	0	0
100050149	MATTESON	IL		11/20/2020		717	0	0	0	0	0	0	717	717	0	0	0
100050154	MACON	GA		11/20/2020		1,087	0	0	0	0	0	0	1,087	1,087	0	0	0
100049323	LOS ANGELES	CA		11/20/2020		3,432	0	0	0	0	0	0	3,432	3,432	0	0	0
100049339	HIALEAH	FL		11/20/2020		437	0	0	0	0	0	0	437	437	0	0	0
100044673	LAS VEGAS	NV		11/19/2020		1,127	0	0	0	0	0	0	1,127	1,127	0	0	0
100044735	FORT WAYNE	IN		11/19/2020		165	0	0	0	0	0	0	165	165	0	0	0
100048612	ELY	MN		11/20/2020		588	0	0	0	0	0	0	588	588	0	0	0
100048637	SAN YSIDRO	CA		11/20/2020		1,954	0	0	0	0	0	0	1,954	1,954	0	0	0
100047052	OVID	MI		11/20/2020		284	0	0	0	0	0	0	284	284	0	0	0
100047843	LAS VEGAS	NV		11/20/2020		822	0	0	0	0	0	0	822	822	0	0	0
100048656	ROCKVILLE	MD		11/20/2020		826	0	0	0	0	0	0	826	826	0	0	0
100045326	SARANAC	NY		11/25/2020		1,248	0	0	0	0	0	0	1,248	1,248	0	0	0
100046486	ALSIP	IL		11/25/2020		422	0	0	0	0	0	0	422	422	0	0	0
100048503	FLOSSMOOR	IL		11/20/2020		981	0	0	0	0	0	0	981	981	0	0	0
100048610	GILBERT	AZ		11/20/2020		591	0	0	0	0	0	0	591	591	0	0	0
100045139	PORTERVILLE	CA		11/25/2020		634	0	0	0	0	0	0	634	634	0	0	0
100045928	PORT ORCHARD	WA		11/25/2020		1,245	0	0	0	0	0	0	1,245	1,245	0	0	0
100047595	STERLING HEIGHTS	MI		11/20/2020		3,653	0	0	0	0	0	0	3,653	3,653	0	0	0
100047613	MARATHON	FL		11/20/2020		23,372	0	0	0	0	0	0	23,372	23,372	0	0	0
100048737	RANDOLPH	MA		11/20/2020		1,198	0	0	0	0	0	0	1,198	1,198	0	0	0
100046601	PALM BEACH GARDENS	FL		11/25/2020		436	0	0	0	0	0	0	436	436	0	0	0
100048707	COLVILLE	WA		11/20/2020		694	0	0	0	0	0	0	694	694	0	0	0
100045862	EMPORIA	VA		11/25/2020		124	0	0	0	0	0	0	124	124	0	0	0
100049121	MIAMI	FL		11/20/2020		1,097	0	0	0	0	0	0	1,097	1,097	0	0	0
100049127	WOLCOTT	CT		11/20/2020		616	0	0	0	0	0	0	616	616	0	0	0
100048564	RICHMOND	VA		11/20/2020		913	0	0	0	0	0	0	913	913	0	0	0
100049002	DELRAY BEACH	FL		11/20/2020		788	0	0	0	0	0	0	788	788	0	0	0
100048963	MIAMI	FL		11/20/2020		532	0	0	0	0	0	0	532	532	0	0	0
100049150	JACKSONVILLE	FL		11/20/2020		533	0	0	0	0	0	0	533	533	0	0	0
100049169	NORTH CHESTERFIELD	VA		11/20/2020		2,061	0	0	0	0	0	0	2,061	2,061	0	0	0
100048678	PLEASANTVILLE	NJ		11/20/2020		1,897	0	0	0	0	0	0	1,897	1,897	0	0	0
100045899	DANSVILLE	NY		11/25/2020		384	0	0	0	0	0	0	384	384	0	0	0
100045920	ELKIN	NC		11/25/2020		512	0	0	0	0	0	0	512	512	0	0	0
100050133	STILWELL	OK		11/20/2020		178	0	0	0	0	0	0	178	178	0	0	0
100050150	GREENCASTLE	PA		11/20/2020		346	0	0	0	0	0	0	346	346	0	0	0
100049659	FISHERS	IN		11/20/2020		668	0	0	0	0	0	0	668	668	0	0	0
100049661	TAMPA	FL		11/20/2020		787	0	0	0	0	0	0	787	787	0	0	0
100049759	INGLEWOOD	CA		11/20/2020		1,590	0	0	0	0	0	0	1,590	1,590	0	0	0
100049594	OAKLAND	CA		11/20/2020		1,118	0	0	0	0	0	0	1,118	1,118	0	0	0
100049212	CENTRAL ISLIP	NY		11/20/2020		12,000	0	0	0	0	0	0	12,000	12,000	0	0	0
100049861	MESA	AZ		11/20/2020		806	0	0	0	0	0	0	806	806	0	0	0
100050231	HIALEAH	FL		11/20/2020		789	0	0	0	0	0	0	789	789	0	0	0
100045419	HOYT	KS		11/25/2020		462	0	0	0	0	0	0	462	462	0	0	0
100045543	ABBEVILLE	SC		11/25/2020		1,521	0	0	0	0	0	0	1,521	1,521	0	0	0
100049673	MIAMI	FL		11/20/2020		984	0	0	0	0	0	0	984	984	0	0	0
100050259	NEWARK	NJ		11/20/2020		1,445	0	0	0	0	0	0	1,445	1,445	0	0	0
100049919	POMPANO BEACH	FL		11/20/2020		785	0	0	0	0	0	0	785	785	0	0	0
100050345	PEABODY	MA		11/20/2020		721	0	0	0	0	0	0	721	721	0	0	0
100050357	ELIZABETH	NJ		11/20/2020		2,488	0	0	0	0	0	0	2,488	2,488	0	0	0
100050025	COLLEGEVILLE	PA		11/20/2020		595	0	0	0	0	0	0	595	595	0	0	0
100050362	BAY SHORE	NY		11/20/2020		2,199	0	0	0	0	0	0	2,199	2,199	0	0	0
100050132	GLOSTER	LA		11/20/2020		707	0	0	0	0	0	0	707	707	0	0	0
100050360	PHOENIX	AZ		11/20/2020		1,233	0	0	0	0	0	0	1,233	1,233	0	0	0
100047274	WYANDOTTE	MI		11/20/2020		386	0	0	0	0	0	0	386	386	0	0	0
100048473	SYLMAR	CA		11/20/2020		1,034	0	0	0	0	0	0	1,034	1,034	0	0	0
100047008	HUMBLE	TX		11/20/2020		134	0	0	0	0	0	0	134	134	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100046394	ABINGDON	MD		11/25/2020		4,717	0	0	0	0	0	0	4,717	4,717	0	0	0
100046400	WAYNESBORO	PA		11/25/2020		829	0	0	0	0	0	0	829	829	0	0	0
100047148	LOUISVILLE	KY		11/20/2020		317	0	0	0	0	0	0	317	317	0	0	0
100047948	SCOTTSDALE	AZ		11/20/2020		639	0	0	0	0	0	0	639	639	0	0	0
100045960	WHITEVILLE	NC		11/25/2020		149	0	0	0	0	0	0	149	149	0	0	0
100045970	MARLBORO	NJ		11/25/2020		987	0	0	0	0	0	0	987	987	0	0	0
100046862	INDIANAPOLIS	IN		11/20/2020		560	0	0	0	0	0	0	560	560	0	0	0
100047956	LORAIN	OH		11/20/2020		174	0	0	0	0	0	0	174	174	0	0	0
100048111	HOLLYWOOD	FL		11/20/2020		1,994	0	0	0	0	0	0	1,994	1,994	0	0	0
100048115	PALOS HEIGHTS	IL		11/20/2020		632	0	0	0	0	0	0	632	632	0	0	0
100048736	CLEVELAND	OH		11/20/2020		294	0	0	0	0	0	0	294	294	0	0	0
100048199	PORTLAND	OR		11/20/2020		588	0	0	0	0	0	0	588	588	0	0	0
100048212	CYPRESS	TX		11/20/2020		967	0	0	0	0	0	0	967	967	0	0	0
100048181	BRONX	NY		11/20/2020		1,466	0	0	0	0	0	0	1,466	1,466	0	0	0
100048741	NORTHPORT	AL		11/20/2020		1,009	0	0	0	0	0	0	1,009	1,009	0	0	0
100044380	HOUSTON	TX		11/19/2020		150	0	0	0	0	0	0	150	150	0	0	0
100048237	WOODBURY	NJ		11/20/2020		242	0	0	0	0	0	0	242	242	0	0	0
100048267	LAS VEGAS	NV		11/20/2020		909	0	0	0	0	0	0	909	909	0	0	0
100044563	FREMONT	CA		11/19/2020		2,352	0	0	0	0	0	0	2,352	2,352	0	0	0
100050018	NUNN	CO		11/20/2020		218	0	0	0	0	0	0	218	218	0	0	0
100050069	CHATHAM	NY		11/20/2020		367	0	0	0	0	0	0	367	367	0	0	0
100044574	BOROUGH OF FAIR LAWN	NJ		11/19/2020		932	0	0	0	0	0	0	932	932	0	0	0
100047364	BELVIDERE	IL		11/20/2020		371	0	0	0	0	0	0	371	371	0	0	0
100049215	NEW ORLEANS	LA		11/20/2020		489	0	0	0	0	0	0	489	489	0	0	0
100049226	LONG BEACH	CA		11/20/2020		3,448	0	0	0	0	0	0	3,448	3,448	0	0	0
100045162	CENTRALIA	IL		11/25/2020		676	0	0	0	0	0	0	676	676	0	0	0
100048539	STONY POINT	NY		11/20/2020		1,194	0	0	0	0	0	0	1,194	1,194	0	0	0
100047656	MOUNT CLEMENS	MI		11/20/2020		51	0	0	0	0	0	0	51	51	0	0	0
100045248	PHOENIX	AZ		11/25/2020		223	0	0	0	0	0	0	223	223	0	0	0
100050147	BELLA VISTA	AR		11/20/2020		275	0	0	0	0	0	0	275	275	0	0	0
100047358	WASHINGTON	NJ		11/20/2020		469	0	0	0	0	0	0	469	469	0	0	0
100047980	VERSAILLES	KY		11/20/2020		690	0	0	0	0	0	0	690	690	0	0	0
100045601	SCHUYLKILL HAVEN	PA		11/25/2020		169	0	0	0	0	0	0	169	169	0	0	0
100047442	NEWPORT	VA		11/20/2020		854	0	0	0	0	0	0	854	854	0	0	0
100047482	CICERO	IL		11/20/2020		483	0	0	0	0	0	0	483	483	0	0	0
100044711	WOODSTOCK	IL		11/19/2020		557	0	0	0	0	0	0	557	557	0	0	0
100045653	JONESBORO	AR		11/25/2020		223	0	0	0	0	0	0	223	223	0	0	0
100045686	BUTLER	PA		11/25/2020		222	0	0	0	0	0	0	222	222	0	0	0
100048074	HOMESTEAD	FL		11/20/2020		6,236	0	0	0	0	0	0	6,236	6,236	0	0	0
100044802	PHILADELPHIA	PA		11/19/2020		902	0	0	0	0	0	0	902	902	0	0	0
100044974	MIAMI	FL		11/19/2020		886	0	0	0	0	0	0	886	886	0	0	0
100045042	FARMINGTON HILLS	MI		11/19/2020		561	0	0	0	0	0	0	561	561	0	0	0
100046278	FORT WORTH	TX		11/25/2020		1,427	0	0	0	0	0	0	1,427	1,427	0	0	0
100048872	GUNTERSVILLE	AL		11/20/2020		365	0	0	0	0	0	0	365	365	0	0	0
100047862	PLEASANT VALLEY	NY		11/20/2020		643	0	0	0	0	0	0	643	643	0	0	0
100045630	STRATFORD	CT		11/25/2020		574	0	0	0	0	0	0	574	574	0	0	0
100045658	CLEVELAND	OH		11/25/2020		1,036	0	0	0	0	0	0	1,036	1,036	0	0	0
100049901	KENT	WA		11/20/2020		963	0	0	0	0	0	0	963	963	0	0	0
100049952	MILWAUKEE	WI		11/20/2020		269	0	0	0	0	0	0	269	269	0	0	0
100046300	HAM LAKE	MN		11/25/2020		900	0	0	0	0	0	0	900	900	0	0	0
100048623	SANTA ANA	CA		11/20/2020		818	0	0	0	0	0	0	818	818	0	0	0
100048645	CALVERTON	NY		11/20/2020		1,400	0	0	0	0	0	0	1,400	1,400	0	0	0
100047885	LAS VEGAS	NV		11/20/2020		532	0	0	0	0	0	0	532	532	0	0	0
100047170	GREENSBORO	NC		11/20/2020		602	0	0	0	0	0	0	602	602	0	0	0
100047265	MOUNT MORRIS	MI		11/20/2020		566	0	0	0	0	0	0	566	566	0	0	0
100049970	GRAND JUNCTION	CO		11/20/2020		375	0	0	0	0	0	0	375	375	0	0	0
100047906	SAUGUS	MA		11/20/2020		1,446	0	0	0	0	0	0	1,446	1,446	0	0	0
100048028	HEMET	CA		11/20/2020		1,470	0	0	0	0	0	0	1,470	1,470	0	0	0
100049102	COOLBAUGH	PA		11/20/2020		825	0	0	0	0	0	0	825	825	0	0	0
100049287	OGDEN	UT		11/20/2020		960	0	0	0	0	0	0	960	960	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100049456	FONTANA	CA		11/20/2020		809	0	0	0	0	0	0	809	809	0	0	0
100048740	FAIRFAX	VA		11/20/2020		1,033	0	0	0	0	0	0	1,033	1,033	0	0	0
100048791	MODESTO	CA		11/20/2020		2,174	0	0	0	0	0	0	2,174	2,174	0	0	0
100049449	OSSINING	NY		11/20/2020		971	0	0	0	0	0	0	971	971	0	0	0
100049486	RICHMOND	VA		11/20/2020		1,177	0	0	0	0	0	0	1,177	1,177	0	0	0
100049506	BATON ROUGE	LA		11/20/2020		402	0	0	0	0	0	0	402	402	0	0	0
100049406	READING	PA		11/20/2020		777	0	0	0	0	0	0	777	777	0	0	0
100049399	PHOENIX	AZ		11/20/2020		720	0	0	0	0	0	0	720	720	0	0	0
100049510	CORNELIUS	OR		11/20/2020		2,138	0	0	0	0	0	0	2,138	2,138	0	0	0
100046156	MEMPHIS	TN		11/25/2020		67	0	0	0	0	0	0	67	67	0	0	0
100048816	FAIR LAWN	NJ		11/20/2020		1,254	0	0	0	0	0	0	1,254	1,254	0	0	0
100048908	VIRGINIA BEACH	VA		11/20/2020		1,911	0	0	0	0	0	0	1,911	1,911	0	0	0
100049520	BURTONSVILLE	MD		11/20/2020		1,598	0	0	0	0	0	0	1,598	1,598	0	0	0
100049549	WASHINGTON	DC		11/20/2020		600	0	0	0	0	0	0	600	600	0	0	0
100049572	JUPITER	FL		11/20/2020		517	0	0	0	0	0	0	517	517	0	0	0
100049483	MONTCLAIR	CA		11/20/2020		547	0	0	0	0	0	0	547	547	0	0	0
100046258	NORTH	SC		11/25/2020		156	0	0	0	0	0	0	156	156	0	0	0
100050070	BLOOMINGTON	CA		11/20/2020		435	0	0	0	0	0	0	435	435	0	0	0
100049948	HARWOOD HEIGHTS	IL		11/20/2020		1,298	0	0	0	0	0	0	1,298	1,298	0	0	0
100045188	GRETHEL	KY		11/25/2020		202	0	0	0	0	0	0	202	202	0	0	0
100045213	MILWAUKEE	WI		11/25/2020		133	0	0	0	0	0	0	133	133	0	0	0
100050021	NEW YORK	NY		11/20/2020		2,479	0	0	0	0	0	0	2,479	2,479	0	0	0
100045352	MYRTLE BEACH	SC		11/25/2020		604	0	0	0	0	0	0	604	604	0	0	0
100045406	GREENVILLE	TX		11/25/2020		714	0	0	0	0	0	0	714	714	0	0	0
100047077	WINDER	GA		11/20/2020		358	0	0	0	0	0	0	358	358	0	0	0
100049873	LOS ANGELES	CA		11/20/2020		1,240	0	0	0	0	0	0	1,240	1,240	0	0	0
100049218	CASA GRANDE	AZ		11/20/2020		949	0	0	0	0	0	0	949	949	0	0	0
100045933	HOUSTON	TX		11/25/2020		212	0	0	0	0	0	0	212	212	0	0	0
100045241	HICKORY	PA		11/25/2020		363	0	0	0	0	0	0	363	363	0	0	0
100045247	LANCASTER	PA		11/25/2020		1,471	0	0	0	0	0	0	1,471	1,471	0	0	0
100049301	SANTA CLARITA	CA		11/20/2020		1,501	0	0	0	0	0	0	1,501	1,501	0	0	0
100047664	MURRIETA	CA		11/20/2020		872	0	0	0	0	0	0	872	872	0	0	0
100045280	WARM SPRINGS	GA		11/25/2020		884	0	0	0	0	0	0	884	884	0	0	0
100050208	BROOKLYN	NY		11/20/2020		1,282	0	0	0	0	0	0	1,282	1,282	0	0	0
100048542	TUCSON	AZ		11/20/2020		1,259	0	0	0	0	0	0	1,259	1,259	0	0	0
100048558	SAINT PAUL	MN		11/20/2020		1,925	0	0	0	0	0	0	1,925	1,925	0	0	0
100049007	VANCOUVER	WA		11/20/2020		731	0	0	0	0	0	0	731	731	0	0	0
100044919	MONROE	NC		11/19/2020		337	0	0	0	0	0	0	337	337	0	0	0
100049015	TITUSVILLE	FL		11/20/2020		924	0	0	0	0	0	0	924	924	0	0	0
100049119	STATEN ISLAND	NY		11/20/2020		6,660	0	0	0	0	0	0	6,660	6,660	0	0	0
100048073	HENDERSON	NV		11/20/2020		1,297	0	0	0	0	0	0	1,297	1,297	0	0	0
100044995	STOCKTON	CA		11/19/2020		5,825	0	0	0	0	0	0	5,825	5,825	0	0	0
100045043	HOUSTON	TX		11/19/2020		313	0	0	0	0	0	0	313	313	0	0	0
100048378	MARENGO	OH		11/20/2020		575	0	0	0	0	0	0	575	575	0	0	0
100049781	CHICAGO	IL		11/20/2020		883	0	0	0	0	0	0	883	883	0	0	0
100048876	ALBUQUERQUE	NM		11/20/2020		568	0	0	0	0	0	0	568	568	0	0	0
100048925	SAN DIEGO	CA		11/20/2020		1,028	0	0	0	0	0	0	1,028	1,028	0	0	0
100045435	HARRISBURG	PA		11/25/2020		1,662	0	0	0	0	0	0	1,662	1,662	0	0	0
100050157	HOLLYWOOD	FL		11/20/2020		430	0	0	0	0	0	0	430	430	0	0	0
100050182	MIAMI	FL		11/20/2020		446	0	0	0	0	0	0	446	446	0	0	0
100047884	CARY	IL		11/20/2020		524	0	0	0	0	0	0	524	524	0	0	0
100049165	LOVELAND	CO		11/20/2020		1,274	0	0	0	0	0	0	1,274	1,274	0	0	0
100048007	SACRAMENTO	CA		11/20/2020		1,505	0	0	0	0	0	0	1,505	1,505	0	0	0
100045917	GEORGETOWN	SC		11/25/2020		367	0	0	0	0	0	0	367	367	0	0	0
100045328	MERCEDES	TX		11/25/2020		2,583	0	0	0	0	0	0	2,583	2,583	0	0	0
100045976	SARASOTA	FL		11/25/2020		2,191	0	0	0	0	0	0	2,191	2,191	0	0	0
100045388	RICHMOND	CA		11/25/2020		2,109	0	0	0	0	0	0	2,109	2,109	0	0	0
100045979	TORRINGTON	CT		11/25/2020		716	0	0	0	0	0	0	716	716	0	0	0
100045997	NASHVILLE	TN		11/25/2020		443	0	0	0	0	0	0	443	443	0	0	0
100046528	BURLINGTON	KY		11/25/2020		2,953	0	0	0	0	0	0	2,953	2,953	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100047880	VALENCIA	CA		11/20/2020		531	0	0	0	0	0	0	531	531	0	0	0
100046992	CHILLICOTHE	OH		11/20/2020		426	0	0	0	0	0	0	426	426	0	0	0
100047316	WILDOMAR	CA		11/20/2020		3,678	0	0	0	0	0	0	3,678	3,678	0	0	0
100047376	SAINT PAUL	MN		11/20/2020		636	0	0	0	0	0	0	636	636	0	0	0
100047343	LINCOLN	NE		11/20/2020		530	0	0	0	0	0	0	530	530	0	0	0
100047440	DANIELSVILLE	PA		11/20/2020		510	0	0	0	0	0	0	510	510	0	0	0
100045199	CHESTERTOWN	NY		11/25/2020		636	0	0	0	0	0	0	636	636	0	0	0
100045233	SEMINOLE	OK		11/25/2020		353	0	0	0	0	0	0	353	353	0	0	0
100049137	CANTON	MI		11/20/2020		820	0	0	0	0	0	0	820	820	0	0	0
100049157	JACKSON	GA		11/20/2020		898	0	0	0	0	0	0	898	898	0	0	0
100046442	SNOHOMISH	WA		11/25/2020		1,380	0	0	0	0	0	0	1,380	1,380	0	0	0
100046445	GARRETT	PA		11/25/2020		110	0	0	0	0	0	0	110	110	0	0	0
100046462	BURBANK	CA		11/25/2020		1,136	0	0	0	0	0	0	1,136	1,136	0	0	0
100046672	ALGONQUIN	IL		11/25/2020		1,617	0	0	0	0	0	0	1,617	1,617	0	0	0
100050125	JOLIET	IL		11/20/2020		120	0	0	0	0	0	0	120	120	0	0	0
100048185	MARLBOROUGH	MA		11/20/2020		2,682	0	0	0	0	0	0	2,682	2,682	0	0	0
100048206	FRESNO	CA		11/20/2020		2,051	0	0	0	0	0	0	2,051	2,051	0	0	0
100050128	ZEBULON	NC		11/20/2020		959	0	0	0	0	0	0	959	959	0	0	0
100046846	FRANKLIN	IN		11/20/2020		1,630	0	0	0	0	0	0	1,630	1,630	0	0	0
100045190	CHARLOTTE	NC		11/25/2020		453	0	0	0	0	0	0	453	453	0	0	0
100045217	REDONDO BEACH	CA		11/25/2020		1,475	0	0	0	0	0	0	1,475	1,475	0	0	0
100048251	MESA	AZ		11/20/2020		899	0	0	0	0	0	0	899	899	0	0	0
100049567	POMONA	CA		11/20/2020		1,033	0	0	0	0	0	0	1,033	1,033	0	0	0
100049596	GALLOWAY	NJ		11/20/2020		437	0	0	0	0	0	0	437	437	0	0	0
100050052	PERRYSBURG	OH		11/20/2020		203	0	0	0	0	0	0	203	203	0	0	0
100050082	OZARK	AR		11/20/2020		348	0	0	0	0	0	0	348	348	0	0	0
100045417	MCALLEN	TX		11/25/2020		1,830	0	0	0	0	0	0	1,830	1,830	0	0	0
100050305	BROOKLYN	NY		11/20/2020		1,327	0	0	0	0	0	0	1,327	1,327	0	0	0
100050136	GEORGETOWN	SC		11/20/2020		228	0	0	0	0	0	0	228	228	0	0	0
100050159	SAN ANTONIO	TX		11/20/2020		221	0	0	0	0	0	0	221	221	0	0	0
100045652	CALUMET CITY	IL		11/25/2020		831	0	0	0	0	0	0	831	831	0	0	0
100050167	GREER	SC		11/20/2020		812	0	0	0	0	0	0	812	812	0	0	0
100050185	NEWTON	NC		11/20/2020		1,070	0	0	0	0	0	0	1,070	1,070	0	0	0
100050193	MIAMI	FL		11/20/2020		696	0	0	0	0	0	0	696	696	0	0	0
100046374	ST LOUIS	MO		11/25/2020		252	0	0	0	0	0	0	252	252	0	0	0
100046472	ROCKMART	GA		11/25/2020		135	0	0	0	0	0	0	135	135	0	0	0
100050341	PORTERVILLE	CA		11/20/2020		1,041	0	0	0	0	0	0	1,041	1,041	0	0	0
100045673	DETROIT	MI		11/25/2020		164	0	0	0	0	0	0	164	164	0	0	0
100048274	PALM SPRINGS	CA		11/20/2020		614	0	0	0	0	0	0	614	614	0	0	0
100048373	SCOTTSDALE	AZ		11/20/2020		1,389	0	0	0	0	0	0	1,389	1,389	0	0	0
100048375	HALIFAX	MA		11/20/2020		708	0	0	0	0	0	0	708	708	0	0	0
100044487	CYPRESS	TX		11/19/2020		1,239	0	0	0	0	0	0	1,239	1,239	0	0	0
100047282	NEW BERLIN	WI		11/20/2020		392	0	0	0	0	0	0	392	392	0	0	0
100047313	WESTLAND	MI		11/20/2020		226	0	0	0	0	0	0	226	226	0	0	0
100045821	MERRILLVILLE	IN		11/25/2020		724	0	0	0	0	0	0	724	724	0	0	0
100045924	GARLAND	TX		11/25/2020		270	0	0	0	0	0	0	270	270	0	0	0
100044587	NORRISTOWN	PA		11/19/2020		440	0	0	0	0	0	0	440	440	0	0	0
100044645	COTTONWOOD	CA		11/19/2020		1,716	0	0	0	0	0	0	1,716	1,716	0	0	0
100046193	EAST STROUDSBURG	PA		11/25/2020		783	0	0	0	0	0	0	783	783	0	0	0
100046311	HAGERSTOWN	MD		11/25/2020		1,671	0	0	0	0	0	0	1,671	1,671	0	0	0
100049342	SAN MARCOS	CA		11/20/2020		1,427	0	0	0	0	0	0	1,427	1,427	0	0	0
100049373	ALDIE	VA		11/20/2020		3,617	0	0	0	0	0	0	3,617	3,617	0	0	0
100049802	CUTLER BAY	FL		11/20/2020		745	0	0	0	0	0	0	745	745	0	0	0
100045281	SAINT LOUIS	MO		11/25/2020		355	0	0	0	0	0	0	355	355	0	0	0
100049827	OCALA	FL		11/20/2020		713	0	0	0	0	0	0	713	713	0	0	0
100049874	CHATSWORTH	CA		11/20/2020		644	0	0	0	0	0	0	644	644	0	0	0
100044555	CARSON	CA		11/19/2020		1,361	0	0	0	0	0	0	1,361	1,361	0	0	0
100044632	HIGH POINT	NC		11/19/2020		807	0	0	0	0	0	0	807	807	0	0	0
100047882	PEACHTREE CITY	GA		11/20/2020		4,505	0	0	0	0	0	0	4,505	4,505	0	0	0
100049885	NORTHVALE	NJ		11/20/2020		1,413	0	0	0	0	0	0	1,413	1,413	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048681	HOUSTON	TX		11/20/2020		766	0	0	0	0	0	0	766	766	0	0	0
100045133	PALMDALE	CA		11/25/2020		649	0	0	0	0	0	0	649	649	0	0	0
100049200	WENTZVILLE	MO		11/20/2020		647	0	0	0	0	0	0	647	647	0	0	0
100049207	PEMBROKE PINES	FL		11/20/2020		1,493	0	0	0	0	0	0	1,493	1,493	0	0	0
100045177	PHILADELPHIA	PA		11/25/2020		182	0	0	0	0	0	0	182	182	0	0	0
100049277	BOWIE	MD		11/20/2020		2,822	0	0	0	0	0	0	2,822	2,822	0	0	0
100048418	METHUEN	MA		11/20/2020		995	0	0	0	0	0	0	995	995	0	0	0
100049945	BOWIE	MD		11/20/2020		1,185	0	0	0	0	0	0	1,185	1,185	0	0	0
100047121	MAYWOOD	IL		11/20/2020		547	0	0	0	0	0	0	547	547	0	0	0
100049984	GLENDALE	AZ		11/20/2020		425	0	0	0	0	0	0	425	425	0	0	0
100046554	MINDEN	LA		11/25/2020		221	0	0	0	0	0	0	221	221	0	0	0
100046576	AUSTIN	MN		11/25/2020		124	0	0	0	0	0	0	124	124	0	0	0
100046627	SUNBURY	PA		11/25/2020		272	0	0	0	0	0	0	272	272	0	0	0
100047162	READING	PA		11/20/2020		287	0	0	0	0	0	0	287	287	0	0	0
100047189	COLD SPRING	NY		11/20/2020		1,382	0	0	0	0	0	0	1,382	1,382	0	0	0
100045567	OAK VIEW	CA		11/25/2020		663	0	0	0	0	0	0	663	663	0	0	0
100044960	SILER CITY	NC		11/19/2020		893	0	0	0	0	0	0	893	893	0	0	0
100047669	CAMDEN	SC		11/20/2020		1,251	0	0	0	0	0	0	1,251	1,251	0	0	0
100048592	BRIGHTON	MA		11/20/2020		2,663	0	0	0	0	0	0	2,663	2,663	0	0	0
100048593	YUCAIPA	CA		11/20/2020		1,535	0	0	0	0	0	0	1,535	1,535	0	0	0
100048405	PLEASANT GROVE	UT		11/20/2020		1,525	0	0	0	0	0	0	1,525	1,525	0	0	0
100048419	HANOVER PARK	IL		11/20/2020		682	0	0	0	0	0	0	682	682	0	0	0
100048672	HIALEAH	FL		11/20/2020		955	0	0	0	0	0	0	955	955	0	0	0
100045261	SPARTANBURG	SC		11/25/2020		1,667	0	0	0	0	0	0	1,667	1,667	0	0	0
100045274	CHICAGO	IL		11/25/2020		928	0	0	0	0	0	0	928	928	0	0	0
100045426	BATON ROUGE	LA		11/25/2020		782	0	0	0	0	0	0	782	782	0	0	0
100050140	KEWAUNEE	WI		11/20/2020		198	0	0	0	0	0	0	198	198	0	0	0
100047839	OAKLEY	CA		11/20/2020		1,032	0	0	0	0	0	0	1,032	1,032	0	0	0
100049652	TUCSON	AZ		11/20/2020		665	0	0	0	0	0	0	665	665	0	0	0
100046348	AKRON	OH		11/25/2020		224	0	0	0	0	0	0	224	224	0	0	0
100046375	QUINTON	NJ		11/25/2020		728	0	0	0	0	0	0	728	728	0	0	0
100046397	INDIANAPOLIS	IN		11/25/2020		1,146	0	0	0	0	0	0	1,146	1,146	0	0	0
100049749	RICHMOND	CA		11/20/2020		2,890	0	0	0	0	0	0	2,890	2,890	0	0	0
100047117	BIXBY	OK		11/20/2020		1,360	0	0	0	0	0	0	1,360	1,360	0	0	0
100049930	AKRON	OH		11/20/2020		240	0	0	0	0	0	0	240	240	0	0	0
100048243	ORLAND	CA		11/20/2020		1,033	0	0	0	0	0	0	1,033	1,033	0	0	0
100047470	MONTGOMERY	IL		11/20/2020		173	0	0	0	0	0	0	173	173	0	0	0
100045564	MEMPHIS	TN		11/25/2020		127	0	0	0	0	0	0	127	127	0	0	0
100048035	EL CAJON	CA		11/20/2020		1,124	0	0	0	0	0	0	1,124	1,124	0	0	0
100048100	SAINT LOUIS	MO		11/20/2020		663	0	0	0	0	0	0	663	663	0	0	0
100048102	CHICAGO	IL		11/20/2020		2,044	0	0	0	0	0	0	2,044	2,044	0	0	0
100048209	MODESTO	CA		11/20/2020		1,994	0	0	0	0	0	0	1,994	1,994	0	0	0
100048566	WARMINSTER	PA		11/20/2020		978	0	0	0	0	0	0	978	978	0	0	0
100048670	GLENDALE	AZ		11/20/2020		790	0	0	0	0	0	0	790	790	0	0	0
100049205	LA MIRADA	CA		11/20/2020		1,780	0	0	0	0	0	0	1,780	1,780	0	0	0
100048985	FORT LAUDERDALE	FL		11/20/2020		1,563	0	0	0	0	0	0	1,563	1,563	0	0	0
100050299	SPOKANE	WA		11/20/2020		479	0	0	0	0	0	0	479	479	0	0	0
100045515	ALABASTER	AL		11/25/2020		2,113	0	0	0	0	0	0	2,113	2,113	0	0	0
100045575	BLOOMSBURG	PA		11/25/2020		2,035	0	0	0	0	0	0	2,035	2,035	0	0	0
100050303	HOLLYWOOD	FL		11/20/2020		715	0	0	0	0	0	0	715	715	0	0	0
100049125	FRESNO	CA		11/20/2020		2,179	0	0	0	0	0	0	2,179	2,179	0	0	0
100049343	MASSAPEQUA PARK	NY		11/20/2020		1,623	0	0	0	0	0	0	1,623	1,623	0	0	0
100049460	FORT MYERS	FL		11/20/2020		1,271	0	0	0	0	0	0	1,271	1,271	0	0	0
100048190	RICHMOND HILL	NY		11/20/2020		1,195	0	0	0	0	0	0	1,195	1,195	0	0	0
100046263	ELSBERRY	MO		11/25/2020		332	0	0	0	0	0	0	332	332	0	0	0
100046281	LAWTON	MI		11/25/2020		517	0	0	0	0	0	0	517	517	0	0	0
100046293	LITHONIA	GA		11/25/2020		526	0	0	0	0	0	0	526	526	0	0	0
100044831	CORONA	CA		11/19/2020		1,299	0	0	0	0	0	0	1,299	1,299	0	0	0
100044897	DAYTON	OH		11/19/2020		3,083	0	0	0	0	0	0	3,083	3,083	0	0	0
100046664	MC CLOUD	CA		11/25/2020		1,280	0	0	0	0	0	0	1,280	1,280	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100045037	PASADENA	CA		11/19/2020		1,179	0	0	0	0	0	0	1,179	1,179	0	0	0
100045048	RANDALLSTOWN	MD		11/19/2020		769	0	0	0	0	0	0	769	769	0	0	0
100045134	SUMMERVILLE	SC		11/25/2020		2,441	0	0	0	0	0	0	2,441	2,441	0	0	0
100045150	LITTLE FALLS	NY		11/25/2020		137	0	0	0	0	0	0	137	137	0	0	0
100048447	OLD SAYBROOK	CT		11/20/2020		934	0	0	0	0	0	0	934	934	0	0	0
100048507	SAN ANTONIO	TX		11/20/2020		2,000	0	0	0	0	0	0	2,000	2,000	0	0	0
100048545	MINNEAPOLIS	MN		11/20/2020		1,837	0	0	0	0	0	0	1,837	1,837	0	0	0
100048552	BROOKLYN	NY		11/20/2020		1,351	0	0	0	0	0	0	1,351	1,351	0	0	0
100048945	SANTA MARIA	CA		11/20/2020		1,609	0	0	0	0	0	0	1,609	1,609	0	0	0
100048967	STATEN ISLAND	NY		11/20/2020		1,049	0	0	0	0	0	0	1,049	1,049	0	0	0
100049106	WARRINGTON	PA		11/20/2020		3,085	0	0	0	0	0	0	3,085	3,085	0	0	0
100049116	HILLSBORO	OR		11/20/2020		648	0	0	0	0	0	0	648	648	0	0	0
100049147	GLENDALE	AZ		11/20/2020		970	0	0	0	0	0	0	970	970	0	0	0
100049174	BROCKTON	MA		11/20/2020		1,093	0	0	0	0	0	0	1,093	1,093	0	0	0
100050238	GRAHAM	NC		11/20/2020		1,280	0	0	0	0	0	0	1,280	1,280	0	0	0
100049478	SCHENECTADY	NY		11/20/2020		513	0	0	0	0	0	0	513	513	0	0	0
100045816	ATLANTA	GA		11/25/2020		432	0	0	0	0	0	0	432	432	0	0	0
100046053	PIERSON	MI		11/25/2020		1,161	0	0	0	0	0	0	1,161	1,161	0	0	0
100049528	GREENSBORO	NC		11/20/2020		952	0	0	0	0	0	0	952	952	0	0	0
100046032	DETROIT	MI		11/25/2020		516	0	0	0	0	0	0	516	516	0	0	0
100046165	HOPEWELL	VA		11/25/2020		152	0	0	0	0	0	0	152	152	0	0	0
100049554	BLUFFTON	SC		11/20/2020		1,394	0	0	0	0	0	0	1,394	1,394	0	0	0
100044376	MARYSVILLE	WA		11/19/2020		2,060	0	0	0	0	0	0	2,060	2,060	0	0	0
100047778	PALATINE	IL		11/20/2020		517	0	0	0	0	0	0	517	517	0	0	0
100044602	CARSON	CA		11/19/2020		2,162	0	0	0	0	0	0	2,162	2,162	0	0	0
100044629	PACOIMA	CA		11/19/2020		1,121	0	0	0	0	0	0	1,121	1,121	0	0	0
100044530	PICO RIVERA	CA		11/19/2020		3,086	0	0	0	0	0	0	3,086	3,086	0	0	0
100048182	GOLDEN	CO		11/20/2020		1,503	0	0	0	0	0	0	1,503	1,503	0	0	0
100045071	WOODSTOCK	GA		11/19/2020		1,081	0	0	0	0	0	0	1,081	1,081	0	0	0
100049637	SOUTHAMPTON	PA		11/20/2020		1,010	0	0	0	0	0	0	1,010	1,010	0	0	0
100048781	HOLLYWOOD	FL		11/20/2020		2,458	0	0	0	0	0	0	2,458	2,458	0	0	0
100048870	GARY	IN		11/20/2020		408	0	0	0	0	0	0	408	408	0	0	0
100050245	WILLOW GROVE	PA		11/20/2020		620	0	0	0	0	0	0	620	620	0	0	0
100045734	SONORA	CA		11/25/2020		705	0	0	0	0	0	0	705	705	0	0	0
100045849	PONTIAC	MI		11/25/2020		813	0	0	0	0	0	0	813	813	0	0	0
100044538	WAKEFIELD	MA		11/19/2020		3,303	0	0	0	0	0	0	3,303	3,303	0	0	0
100046289	SARASOTA	FL		11/25/2020		875	0	0	0	0	0	0	875	875	0	0	0
100048167	HAGERSTOWN	MD		11/20/2020		1,684	0	0	0	0	0	0	1,684	1,684	0	0	0
100048364	SALEM	NH		11/20/2020		1,445	0	0	0	0	0	0	1,445	1,445	0	0	0
100049555	BLOOMINGDALE	IL		11/20/2020		2,858	0	0	0	0	0	0	2,858	2,858	0	0	0
100045533	SNELLVILLE	GA		11/25/2020		753	0	0	0	0	0	0	753	753	0	0	0
100050170	CLEVELAND	OH		11/20/2020		522	0	0	0	0	0	0	522	522	0	0	0
100050217	PENDLETON	IN		11/20/2020		557	0	0	0	0	0	0	557	557	0	0	0
100049365	HIDDEN VALLEY LAKE	CA		11/20/2020		520	0	0	0	0	0	0	520	520	0	0	0
100047380	YONKERS	NY		11/20/2020		1,950	0	0	0	0	0	0	1,950	1,950	0	0	0
100045810	CHICAGO	IL		11/25/2020		499	0	0	0	0	0	0	499	499	0	0	0
100045902	CHARLOTTE	TN		11/25/2020		926	0	0	0	0	0	0	926	926	0	0	0
100045927	BERLIN	NJ		11/25/2020		630	0	0	0	0	0	0	630	630	0	0	0
100049409	ATLANTA	GA		11/20/2020		576	0	0	0	0	0	0	576	576	0	0	0
100047635	BENNETT	CO		11/20/2020		1,130	0	0	0	0	0	0	1,130	1,130	0	0	0
100047646	TEMECULA	CA		11/20/2020		998	0	0	0	0	0	0	998	998	0	0	0
100049674	SHANNON	NC		11/20/2020		697	0	0	0	0	0	0	697	697	0	0	0
100049687	GRAHAM	WA		11/20/2020		713	0	0	0	0	0	0	713	713	0	0	0
100046185	PIEDMONT	OK		11/25/2020		376	0	0	0	0	0	0	376	376	0	0	0
100046217	ODESSA	TX		11/25/2020		127	0	0	0	0	0	0	127	127	0	0	0
100049691	RIALTO	CA		11/20/2020		650	0	0	0	0	0	0	650	650	0	0	0
100049711	CHARLOTTE	NC		11/20/2020		1,675	0	0	0	0	0	0	1,675	1,675	0	0	0
100047825	CHICAGO	IL		11/20/2020		686	0	0	0	0	0	0	686	686	0	0	0
100047887	APPLETON	WI		11/20/2020		399	0	0	0	0	0	0	399	399	0	0	0
100046372	HAWLEY	PA		11/25/2020		195	0	0	0	0	0	0	195	195	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100046380	PITTSBURGH	PA		11/25/2020		44	0	0	0	0	0	0	44	44	0	0	0
100047961	RANDOLPH	MA		11/20/2020		845	0	0	0	0	0	0	845	845	0	0	0
100044557	UPPER MARLBORO	MD		11/19/2020		1,103	0	0	0	0	0	0	1,103	1,103	0	0	0
100046443	DUNKIRK	IN		11/25/2020		1,166	0	0	0	0	0	0	1,166	1,166	0	0	0
100046482	DEKALB	IL		11/25/2020		379	0	0	0	0	0	0	379	379	0	0	0
100044683	LAKELAND	FL		11/19/2020		6,231	0	0	0	0	0	0	6,231	6,231	0	0	0
100044845	MIAMI	FL		11/19/2020		742	0	0	0	0	0	0	742	742	0	0	0
100050301	DOVER	DE		11/20/2020		614	0	0	0	0	0	0	614	614	0	0	0
100050322	TEMPE	AZ		11/20/2020		609	0	0	0	0	0	0	609	609	0	0	0
100048772	MINNEAPOLIS	MN		11/20/2020		775	0	0	0	0	0	0	775	775	0	0	0
100044444	OCOEE	FL		11/19/2020		2,165	0	0	0	0	0	0	2,165	2,165	0	0	0
100044451	LOS ANGELES	CA		11/19/2020		29,233	0	0	0	0	0	0	29,233	29,233	0	0	0
100044554	ANTIOCH	CA		11/19/2020		1,435	0	0	0	0	0	0	1,435	1,435	0	0	0
100044559	SAN FRANCISCO	CA		11/19/2020		2,560	0	0	0	0	0	0	2,560	2,560	0	0	0
100044383	HIGHLAND LAKES	NJ		11/19/2020		359	0	0	0	0	0	0	359	359	0	0	0
100044428	SAHUARITA	AZ		11/19/2020		337	0	0	0	0	0	0	337	337	0	0	0
100044721	DIGHTON	MA		11/19/2020		3,277	0	0	0	0	0	0	3,277	3,277	0	0	0
100046223	MISSION VIEJO	CA		11/25/2020		777	0	0	0	0	0	0	777	777	0	0	0
100044835	FORT LAUDERDALE	FL		11/19/2020		1,146	0	0	0	0	0	0	1,146	1,146	0	0	0
100046381	ROCKLEDGE	FL		11/25/2020		103	0	0	0	0	0	0	103	103	0	0	0
100049656	BROOKLYN	NY		11/20/2020		1,317	0	0	0	0	0	0	1,317	1,317	0	0	0
100049719	CHICAGO	IL		11/20/2020		611	0	0	0	0	0	0	611	611	0	0	0
100049774	STATEN ISLAND	NY		11/20/2020		643	0	0	0	0	0	0	643	643	0	0	0
100044584	ANTIOCH	TN		11/19/2020		1,664	0	0	0	0	0	0	1,664	1,664	0	0	0
100046559	CHICAGO	IL		11/25/2020		298	0	0	0	0	0	0	298	298	0	0	0
100046593	BAKERSFIELD	CA		11/25/2020		1,902	0	0	0	0	0	0	1,902	1,902	0	0	0
100045266	BROWNSVILLE	TX		11/25/2020		1,882	0	0	0	0	0	0	1,882	1,882	0	0	0
100044714	MERCED	CA		11/19/2020		584	0	0	0	0	0	0	584	584	0	0	0
100044791	IRVINGTON	NJ		11/19/2020		410	0	0	0	0	0	0	410	410	0	0	0
100044972	BALTIMORE	MD		11/19/2020		1,575	0	0	0	0	0	0	1,575	1,575	0	0	0
100044946	LITHONIA	GA		11/19/2020		367	0	0	0	0	0	0	367	367	0	0	0
100046609	MARSHALL	TX		11/25/2020		900	0	0	0	0	0	0	900	900	0	0	0
100045061	PELZER	SC		11/19/2020		350	0	0	0	0	0	0	350	350	0	0	0
100045157	BIRMINGHAM	AL		11/25/2020		783	0	0	0	0	0	0	783	783	0	0	0
100045346	COLLIERVILLE	TN		11/25/2020		678	0	0	0	0	0	0	678	678	0	0	0
100045099	PALM BEACH GARDENS	FL		11/19/2020		317	0	0	0	0	0	0	317	317	0	0	0
100044485	PLEASANTON	CA		11/19/2020		2,734	0	0	0	0	0	0	2,734	2,734	0	0	0
100045066	WHITE PLAINS	NY		11/19/2020		1,001	0	0	0	0	0	0	1,001	1,001	0	0	0
100045117	AKRON	OH		11/19/2020		342	0	0	0	0	0	0	342	342	0	0	0
100045374	LOS ANGELES	CA		11/25/2020		1,771	0	0	0	0	0	0	1,771	1,771	0	0	0
100045812	MONROE	NJ		11/25/2020		2,887	0	0	0	0	0	0	2,887	2,887	0	0	0
100044626	MISSION VIEJO	CA		11/19/2020		2,276	0	0	0	0	0	0	2,276	2,276	0	0	0
100045561	BALTIMORE	MD		11/25/2020		1,309	0	0	0	0	0	0	1,309	1,309	0	0	0
100044651	RIALTO	CA		11/19/2020		1,478	0	0	0	0	0	0	1,478	1,478	0	0	0
100045738	SYKESVILLE	MD		11/25/2020		790	0	0	0	0	0	0	790	790	0	0	0
100046125	PISGAH	AL		11/25/2020		432	0	0	0	0	0	0	432	432	0	0	0
100044720	JAMAICA	NY		11/19/2020		1,129	0	0	0	0	0	0	1,129	1,129	0	0	0
100044614	BALTIMORE	MD		11/19/2020		296	0	0	0	0	0	0	296	296	0	0	0
100044814	NORTH HIGHLANDS	CA		11/19/2020		395	0	0	0	0	0	0	395	395	0	0	0
100050279	ALBUQUERQUE	NM		11/20/2020		2,041	0	0	0	0	0	0	2,041	2,041	0	0	0
100044429	DES MOINES	IA		11/19/2020		1,073	0	0	0	0	0	0	1,073	1,073	0	0	0
100047248	ALSIP	IL		11/20/2020		1,022	0	0	0	0	0	0	1,022	1,022	0	0	0
100050328	JACKSONVILLE	FL		11/20/2020		567	0	0	0	0	0	0	567	567	0	0	0
100049442	NOOKSACK	WA		11/20/2020		1,108	0	0	0	0	0	0	1,108	1,108	0	0	0
100046068	ANNAPOLIS	MD		11/25/2020		862	0	0	0	0	0	0	862	862	0	0	0
100046144	TOCCOA	GA		11/25/2020		657	0	0	0	0	0	0	657	657	0	0	0
100044743	ROSELLE	NJ		11/19/2020		556	0	0	0	0	0	0	556	556	0	0	0
100049612	TEMPLE HILLS	MD		11/20/2020		996	0	0	0	0	0	0	996	996	0	0	0
100046306	LUMBERTON	NJ		11/25/2020		508	0	0	0	0	0	0	508	508	0	0	0
100046379	LAUDERHILL	FL		11/25/2020		341	0	0	0	0	0	0	341	341	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100049973	MC CONNELLS	SC		11/20/2020		1,339	0	0	0	0	0	0	1,339	1,339	0	0	0
100044775	HUNTSVILLE	AL		11/19/2020		275	0	0	0	0	0	0	275	275	0	0	0
100044787	DEPTFORD	NJ		11/19/2020		515	0	0	0	0	0	0	515	515	0	0	0
100046529	LATHROP	CA		11/25/2020		1,011	0	0	0	0	0	0	1,011	1,011	0	0	0
100044864	EASTON	PA		11/19/2020		493	0	0	0	0	0	0	493	493	0	0	0
100044549	BUFFALO	NY		11/19/2020		148	0	0	0	0	0	0	148	148	0	0	0
100044797	BELLEVILLE	NJ		11/19/2020		278	0	0	0	0	0	0	278	278	0	0	0
100044476	SIMI VALLEY	CA		11/19/2020		2,181	0	0	0	0	0	0	2,181	2,181	0	0	0
100044934	WAUKEE	IA		11/19/2020		961	0	0	0	0	0	0	961	961	0	0	0
100045455	BIRMINGHAM	AL		11/25/2020		256	0	0	0	0	0	0	256	256	0	0	0
100044955	KENNESAW	GA		11/19/2020		522	0	0	0	0	0	0	522	522	0	0	0
100045145	ANDERSON	IN		11/25/2020		189	0	0	0	0	0	0	189	189	0	0	0
100045194	GWYNN OAK	MD		11/25/2020		145	0	0	0	0	0	0	145	145	0	0	0
100044362	MIAMI	FL		11/19/2020		428	0	0	0	0	0	0	428	428	0	0	0
100048628	FLORIEN	LA		11/20/2020		121	0	0	0	0	0	0	121	121	0	0	0
100046652	BOKOSHE	OK		11/25/2020		129	0	0	0	0	0	0	129	129	0	0	0
100044695	ELMHURST	IL		11/19/2020		4,026	0	0	0	0	0	0	4,026	4,026	0	0	0
100044745	HEMET	CA		11/19/2020		513	0	0	0	0	0	0	513	513	0	0	0
100045254	CLINTON	IA		11/25/2020		66	0	0	0	0	0	0	66	66	0	0	0
100045323	BALTIMORE	MD		11/25/2020		544	0	0	0	0	0	0	544	544	0	0	0
100047100	ENFIELD	CT		11/20/2020		233	0	0	0	0	0	0	233	233	0	0	0
100049131	HAYWARD	CA		11/20/2020		3,470	0	0	0	0	0	0	3,470	3,470	0	0	0
100049132	SALEM	OR		11/20/2020		967	0	0	0	0	0	0	967	967	0	0	0
100049168	SYRACUSE	NY		11/20/2020		490	0	0	0	0	0	0	490	490	0	0	0
100047419	SAINT CLAIR SHORES	MI		11/20/2020		1,892	0	0	0	0	0	0	1,892	1,892	0	0	0
100047539	DOYLESTOWN	PA		11/20/2020		495	0	0	0	0	0	0	495	495	0	0	0
100049855	OCEANSIDE	CA		11/20/2020		1,464	0	0	0	0	0	0	1,464	1,464	0	0	0
100049869	WAIPAHU	HI		11/20/2020		4,203	0	0	0	0	0	0	4,203	4,203	0	0	0
100044516	SHOAL CREEK	AL		11/19/2020		1,109	0	0	0	0	0	0	1,109	1,109	0	0	0
100047703	ANTIOCH	IL		11/20/2020		375	0	0	0	0	0	0	375	375	0	0	0
100044542	SOUTH SAN FRANCISCO	CA		11/19/2020		5,007	0	0	0	0	0	0	5,007	5,007	0	0	0
100047792	HOLLYWOOD	FL		11/20/2020		851	0	0	0	0	0	0	851	851	0	0	0
100047893	SHAKOPEE	MN		11/20/2020		856	0	0	0	0	0	0	856	856	0	0	0
100044655	POWAY	CA		11/19/2020		5,486	0	0	0	0	0	0	5,486	5,486	0	0	0
100044692	MIAMI	FL		11/19/2020		421	0	0	0	0	0	0	421	421	0	0	0
100044854	HAYWARD	CA		11/19/2020		825	0	0	0	0	0	0	825	825	0	0	0
100047981	GLENDALE HEIGHTS	IL		11/20/2020		1,655	0	0	0	0	0	0	1,655	1,655	0	0	0
100047995	CICERO	IL		11/20/2020		806	0	0	0	0	0	0	806	806	0	0	0
100045679	OCEAN CITY	NJ		11/25/2020		684	0	0	0	0	0	0	684	684	0	0	0
100044839	BLAINE	MN		11/19/2020		1,970	0	0	0	0	0	0	1,970	1,970	0	0	0
100044913	LILBURN	GA		11/19/2020		2,294	0	0	0	0	0	0	2,294	2,294	0	0	0
100045165	ROSSVILLE	GA		11/25/2020		255	0	0	0	0	0	0	255	255	0	0	0
100045174	CALUMET CITY	IL		11/25/2020		360	0	0	0	0	0	0	360	360	0	0	0
100045569	BREMERTON	WA		11/25/2020		685	0	0	0	0	0	0	685	685	0	0	0
100045255	STANHOPE	NJ		11/25/2020		1,100	0	0	0	0	0	0	1,100	1,100	0	0	0
100045260	KITTANNING	PA		11/25/2020		301	0	0	0	0	0	0	301	301	0	0	0
100045599	WEST PALM BEACH	FL		11/25/2020		382	0	0	0	0	0	0	382	382	0	0	0
100047129	GARDEN CITY	MI		11/20/2020		1,516	0	0	0	0	0	0	1,516	1,516	0	0	0
100045776	SHENANDOAH	PA		11/25/2020		366	0	0	0	0	0	0	366	366	0	0	0
100047226	GAINESVILLE	GA		11/20/2020		458	0	0	0	0	0	0	458	458	0	0	0
100045073	TUCKER	GA		11/19/2020		1,009	0	0	0	0	0	0	1,009	1,009	0	0	0
100045078	CHULA VISTA	CA		11/19/2020		3,089	0	0	0	0	0	0	3,089	3,089	0	0	0
100044812	DELTONA	FL		11/19/2020		691	0	0	0	0	0	0	691	691	0	0	0
100049031	TACOMA	WA		11/20/2020		1,978	0	0	0	0	0	0	1,978	1,978	0	0	0
100049038	PHOENIX	AZ		11/20/2020		556	0	0	0	0	0	0	556	556	0	0	0
100045238	VICTORIA	TX		11/25/2020		497	0	0	0	0	0	0	497	497	0	0	0
100045246	YARDLEY	PA		11/25/2020		2,026	0	0	0	0	0	0	2,026	2,026	0	0	0
100049039	MIAMI	FL		11/20/2020		914	0	0	0	0	0	0	914	914	0	0	0
100049066	BALDWIN PARK	CA		11/20/2020		1,652	0	0	0	0	0	0	1,652	1,652	0	0	0
100046512	BIRMINGHAM	AL		11/25/2020		651	0	0	0	0	0	0	651	651	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100046600	MIDLOTHIAN	VA		11/25/2020		4,209	0	0	0	0	0	0	4,209	4,209	0	0	0
100044832	KENOSHA	WI		11/19/2020		591	0	0	0	0	0	0	591	591	0	0	0
100046052	JACKSONVILLE	FL		11/25/2020		379	0	0	0	0	0	0	379	379	0	0	0
100046129	WYOMING	PA		11/25/2020		450	0	0	0	0	0	0	450	450	0	0	0
100046173	BUNA	TX		11/25/2020		849	0	0	0	0	0	0	849	849	0	0	0
100046376	WEATHERLY	PA		11/25/2020		190	0	0	0	0	0	0	190	190	0	0	0
100045723	CAMERON PARK	CA		11/25/2020		927	0	0	0	0	0	0	927	927	0	0	0
100045505	CHICAGO	IL		11/25/2020		1,002	0	0	0	0	0	0	1,002	1,002	0	0	0
100046090	LADYS ISLAND	SC		11/25/2020		1,335	0	0	0	0	0	0	1,335	1,335	0	0	0
100045799	BOCA RATON	FL		11/25/2020		884	0	0	0	0	0	0	884	884	0	0	0
100044457	LYNN	MA		11/19/2020		2,065	0	0	0	0	0	0	2,065	2,065	0	0	0
100047259	CERES	CA		11/20/2020		2,275	0	0	0	0	0	0	2,275	2,275	0	0	0
100049757	POMONA	CA		11/20/2020		1,143	0	0	0	0	0	0	1,143	1,143	0	0	0
100047401	FORT LAUDERDALE	FL		11/20/2020		9,772	0	0	0	0	0	0	9,772	9,772	0	0	0
100044510	SANTA ROSA	CA		11/19/2020		3,027	0	0	0	0	0	0	3,027	3,027	0	0	0
100044992	IONE	CA		11/19/2020		550	0	0	0	0	0	0	550	550	0	0	0
100045335	WINLOCK	WA		11/25/2020		376	0	0	0	0	0	0	376	376	0	0	0
100046461	PALM HARBOR	FL		11/25/2020		192	0	0	0	0	0	0	192	192	0	0	0
100046476	THOUSAND OAKS	CA		11/25/2020		1,971	0	0	0	0	0	0	1,971	1,971	0	0	0
100046336	SPARTANBURG	SC		11/25/2020		1,774	0	0	0	0	0	0	1,774	1,774	0	0	0
100046354	MOORESVILLE	NC		11/25/2020		910	0	0	0	0	0	0	910	910	0	0	0
100044669	COLUMBUS	OH		11/19/2020		260	0	0	0	0	0	0	260	260	0	0	0
100044688	GREEN COVE SPRINGS	FL		11/19/2020		1,091	0	0	0	0	0	0	1,091	1,091	0	0	0
100046503	MILFORD	CT		11/25/2020		508	0	0	0	0	0	0	508	508	0	0	0
100049832	PHILADELPHIA	PA		11/20/2020		2,621	0	0	0	0	0	0	2,621	2,621	0	0	0
100049837	EDMONDS	WA		11/20/2020		1,065	0	0	0	0	0	0	1,065	1,065	0	0	0
100047464	STOW	OH		11/20/2020		1,827	0	0	0	0	0	0	1,827	1,827	0	0	0
100046550	POTOMAC	MD		11/25/2020		29,890	0	0	0	0	0	0	29,890	29,890	0	0	0
100048032	PHOENIX	AZ		11/20/2020		470	0	0	0	0	0	0	470	470	0	0	0
100045713	ST LOUIS	MO		11/25/2020		782	0	0	0	0	0	0	782	782	0	0	0
100045718	LANSFORD	PA		11/25/2020		267	0	0	0	0	0	0	267	267	0	0	0
100045755	MEMPHIS	TN		11/25/2020		294	0	0	0	0	0	0	294	294	0	0	0
100045550	ELGIN	IL		11/25/2020		504	0	0	0	0	0	0	504	504	0	0	0
100045598	PLAINFIELD	CT		11/25/2020		467	0	0	0	0	0	0	467	467	0	0	0
100045396	LONG ISLAND CITY	NY		11/25/2020		3,745	0	0	0	0	0	0	3,745	3,745	0	0	0
100048403	EL MONTE	CA		11/20/2020		3,292	0	0	0	0	0	0	3,292	3,292	0	0	0
100045674	CEDAR BLUFF	AL		11/25/2020		126	0	0	0	0	0	0	126	126	0	0	0
100045697	RALEIGH	NC		11/25/2020		856	0	0	0	0	0	0	856	856	0	0	0
100046422	STREAMWOOD	IL		11/25/2020		266	0	0	0	0	0	0	266	266	0	0	0
100044809	COLUMBIA	MO		11/19/2020		648	0	0	0	0	0	0	648	648	0	0	0
100048502	CHICO	CA		11/20/2020		1,276	0	0	0	0	0	0	1,276	1,276	0	0	0
100046438	OAKLAND	CA		11/25/2020		729	0	0	0	0	0	0	729	729	0	0	0
100046458	PITTSFIELD	MA		11/25/2020		217	0	0	0	0	0	0	217	217	0	0	0
100048602	MORENO VALLEY	CA		11/20/2020		2,998	0	0	0	0	0	0	2,998	2,998	0	0	0
100047169	NEW HYDE PARK	NY		11/20/2020		1,076	0	0	0	0	0	0	1,076	1,076	0	0	0
100045576	SAN ANTONIO	TX		11/25/2020		260	0	0	0	0	0	0	260	260	0	0	0
100044991	DAYTON	OH		11/19/2020		1,115	0	0	0	0	0	0	1,115	1,115	0	0	0
100045636	MINNEAPOLIS	MN		11/25/2020		1,267	0	0	0	0	0	0	1,267	1,267	0	0	0
100045110	SOUTHAMPTON	PA		11/19/2020		1,278	0	0	0	0	0	0	1,278	1,278	0	0	0
100045739	WARESHOALS	SC		11/25/2020		22	0	0	0	0	0	0	22	22	0	0	0
100045856	WAYZATA	MN		11/25/2020		859	0	0	0	0	0	0	859	859	0	0	0
100045204	INDIANAPOLIS	IN		11/25/2020		3,837	0	0	0	0	0	0	3,837	3,837	0	0	0
100045321	AKRON	OH		11/25/2020		209	0	0	0	0	0	0	209	209	0	0	0
100045353	HOUMA	LA		11/25/2020		1,153	0	0	0	0	0	0	1,153	1,153	0	0	0
100045747	PENN VALLEY	CA		11/25/2020		824	0	0	0	0	0	0	824	824	0	0	0
100045908	KANSAS CITY	MO		11/25/2020		444	0	0	0	0	0	0	444	444	0	0	0
100045445	GREENSBORO	NC		11/25/2020		852	0	0	0	0	0	0	852	852	0	0	0
100045607	CLOVER	VA		11/25/2020		713	0	0	0	0	0	0	713	713	0	0	0
100044394	CORAL SPRINGS	FL		11/19/2020		810	0	0	0	0	0	0	810	810	0	0	0
100044423	SAN FRANCISCO	CA		11/19/2020		2,722	0	0	0	0	0	0	2,722	2,722	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal		Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration			
100045764	RIDGEFIELD PARK	NJ		11/25/2020		896	0	0	0	0	0	0	896	896	0	0	0
100045454	DUBLIN	GA		11/25/2020		808	0	0	0	0	0	0	808	808	0	0	0
100044519	GARDEN GROVE	CA		11/19/2020		3,209	0	0	0	0	0	0	3,209	3,209	0	0	0
100045258	DETROIT	MI		11/25/2020		596	0	0	0	0	0	0	596	596	0	0	0
100045279	DETROIT	MI		11/25/2020		33	0	0	0	0	0	0	33	33	0	0	0
100044580	LATHROP	CA		11/19/2020		643	0	0	0	0	0	0	643	643	0	0	0
100044600	ONTARIO	CA		11/19/2020		1,162	0	0	0	0	0	0	1,162	1,162	0	0	0
100045387	JACKSONVILLE	FL		11/25/2020		154	0	0	0	0	0	0	154	154	0	0	0
100045824	MCKINNEY	TX		11/25/2020		847	0	0	0	0	0	0	847	847	0	0	0
100050326	DAYTON	NV		11/20/2020		170	0	0	0	0	0	0	170	170	0	0	0
100050351	FARMINGDALE	NY		11/20/2020		2,845	0	0	0	0	0	0	2,845	2,845	0	0	0
100045791	LAKESIDE	CA		11/25/2020		1,024	0	0	0	0	0	0	1,024	1,024	0	0	0
100046268	MEMPHIS	TN		11/25/2020		187	0	0	0	0	0	0	187	187	0	0	0
100044682	MIAMI	FL		11/19/2020		719	0	0	0	0	0	0	719	719	0	0	0
100044741	NEW ROCHELLE	NY		11/19/2020		572	0	0	0	0	0	0	572	572	0	0	0
100044750	RANCHO CUCAMONGA	CA		11/19/2020		2,073	0	0	0	0	0	0	2,073	2,073	0	0	0
100045457	AKRON	OH		11/25/2020		351	0	0	0	0	0	0	351	351	0	0	0
100045488	WENTZVILLE	MO		11/25/2020		968	0	0	0	0	0	0	968	968	0	0	0
100045772	ALLENTOWN	PA		11/25/2020		118	0	0	0	0	0	0	118	118	0	0	0
100044855	MIDDLESEX	NC		11/19/2020		1,198	0	0	0	0	0	0	1,198	1,198	0	0	0
100045226	WOODBRIDGE	VA		11/25/2020		390	0	0	0	0	0	0	390	390	0	0	0
100045251	SURPRISE	AZ		11/25/2020		1,190	0	0	0	0	0	0	1,190	1,190	0	0	0
100045450	MOUNT RAINIER	MD		11/25/2020		1,042	0	0	0	0	0	0	1,042	1,042	0	0	0
100045702	PATERSON	NJ		11/25/2020		2,214	0	0	0	0	0	0	2,214	2,214	0	0	0
100044608	YORBA LINDA	CA		11/19/2020		1,620	0	0	0	0	0	0	1,620	1,620	0	0	0
100045946	SAINT LOUIS	MO		11/25/2020		101	0	0	0	0	0	0	101	101	0	0	0
100045951	TOWNSHIP OF MONTCLAIR	NJ		11/25/2020		1,234	0	0	0	0	0	0	1,234	1,234	0	0	0
100048743	LEMON GROVE	CA		11/20/2020		1,334	0	0	0	0	0	0	1,334	1,334	0	0	0
100045285	FLINT	MI		11/25/2020		74	0	0	0	0	0	0	74	74	0	0	0
100045327	MOUNT MORRIS	MI		11/25/2020		230	0	0	0	0	0	0	230	230	0	0	0
100046134	NEW FLORENCE	PA		11/25/2020		38	0	0	0	0	0	0	38	38	0	0	0
100044652	BEND	OR		11/19/2020		667	0	0	0	0	0	0	667	667	0	0	0
100049465	SAINT CLOUD	FL		11/20/2020		692	0	0	0	0	0	0	692	692	0	0	0
100049502	FOREST GROVE	OR		11/20/2020		1,804	0	0	0	0	0	0	1,804	1,804	0	0	0
100045271	NEWPORT	PA		11/25/2020		158	0	0	0	0	0	0	158	158	0	0	0
100046216	SEABROOK	SC		11/25/2020		527	0	0	0	0	0	0	527	527	0	0	0
100046255	HEDGESVILLE	WV		11/25/2020		169	0	0	0	0	0	0	169	169	0	0	0
100045695	FRANKLIN PARK	NJ		11/25/2020		827	0	0	0	0	0	0	827	827	0	0	0
100045711	MEMPHIS	TN		11/25/2020		794	0	0	0	0	0	0	794	794	0	0	0
100046242	SPRING LAKE	NC		11/25/2020		714	0	0	0	0	0	0	714	714	0	0	0
100045909	WINCHESTER	CA		11/25/2020		4,052	0	0	0	0	0	0	4,052	4,052	0	0	0
100045956	HAMLET	NC		11/25/2020		389	0	0	0	0	0	0	389	389	0	0	0
100046251	MIDLOTHIAN	VA		11/25/2020		940	0	0	0	0	0	0	940	940	0	0	0
100046262	PHILADELPHIA	PA		11/25/2020		388	0	0	0	0	0	0	388	388	0	0	0
100045957	BROOKLYN	NY		11/25/2020		4,478	0	0	0	0	0	0	4,478	4,478	0	0	0
100046006	NORRISTOWN	PA		11/25/2020		493	0	0	0	0	0	0	493	493	0	0	0
100046287	FORT WAYNE	IN		11/25/2020		109	0	0	0	0	0	0	109	109	0	0	0
100045423	KAHULUI	HI		11/25/2020		842	0	0	0	0	0	0	842	842	0	0	0
100046048	PHILADELPHIA	PA		11/25/2020		167	0	0	0	0	0	0	167	167	0	0	0
100045527	DISTRICT HEIGHTS	MD		11/25/2020		955	0	0	0	0	0	0	955	955	0	0	0
100046124	PROSPERITY	SC		11/25/2020		849	0	0	0	0	0	0	849	849	0	0	0
100045608	WELLINGTON	FL		11/25/2020		1,672	0	0	0	0	0	0	1,672	1,672	0	0	0
100046314	SPRING HILL	KS		11/25/2020		485	0	0	0	0	0	0	485	485	0	0	0
100046265	FT WORTH	TX		11/25/2020		612	0	0	0	0	0	0	612	612	0	0	0
100046271	GREENBACK	TN		11/25/2020		438	0	0	0	0	0	0	438	438	0	0	0
100046615	ERIN	NY		11/25/2020		333	0	0	0	0	0	0	333	333	0	0	0
100045216	EL CAJON	CA		11/25/2020		1,123	0	0	0	0	0	0	1,123	1,123	0	0	0
100047196	CORYDON	KY		11/20/2020		158	0	0	0	0	0	0	158	158	0	0	0
100044982	JOELTON	TN		11/19/2020		384	0	0	0	0	0	0	384	384	0	0	0
100047822	AMELIA	OH		11/20/2020		401	0	0	0	0	0	0	401	401	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047858	LA MESA	CA		11/20/2020		566	0	0	0	0	0	0	566	566	0	0	0
100047861	SAN DIEGO	CA		11/20/2020		774	0	0	0	0	0	0	774	774	0	0	0
100045516	CINCINNATI	OH		11/25/2020		327	0	0	0	0	0	0	327	327	0	0	0
100045546	WATERFORD	WI		11/25/2020		660	0	0	0	0	0	0	660	660	0	0	0
100044388	YUBA CITY	CA		11/19/2020		611	0	0	0	0	0	0	611	611	0	0	0
100045051	BYRON	GA		11/19/2020		518	0	0	0	0	0	0	518	518	0	0	0
100045079	CRAIG	CO		11/19/2020		291	0	0	0	0	0	0	291	291	0	0	0
100050275	CONYERS	GA		11/20/2020		2,762	0	0	0	0	0	0	2,762	2,762	0	0	0
100047126	PECONIC	NY		11/20/2020		1,378	0	0	0	0	0	0	1,378	1,378	0	0	0
100046341	MAYVILLE	MI		11/25/2020		697	0	0	0	0	0	0	697	697	0	0	0
100045556	MOOSIC	PA		11/25/2020		201	0	0	0	0	0	0	201	201	0	0	0
100045629	DAWSON	GA		11/25/2020		222	0	0	0	0	0	0	222	222	0	0	0
100048192	ADDISON	IL		11/20/2020		987	0	0	0	0	0	0	987	987	0	0	0
100044441	READING	PA		11/19/2020		909	0	0	0	0	0	0	909	909	0	0	0
100047575	MARKSVILLE	LA		11/20/2020		403	0	0	0	0	0	0	403	403	0	0	0
100046597	HOMER GLEN	IL		11/25/2020		1,657	0	0	0	0	0	0	1,657	1,657	0	0	0
100044567	SEATTLE	WA		11/19/2020		1,128	0	0	0	0	0	0	1,128	1,128	0	0	0
100046617	WILMINGTON	NC		11/25/2020		1,412	0	0	0	0	0	0	1,412	1,412	0	0	0
100046681	FLORENCE	SC		11/25/2020		1,005	0	0	0	0	0	0	1,005	1,005	0	0	0
100047042	SAINT JOSEPH	MI		11/20/2020		299	0	0	0	0	0	0	299	299	0	0	0
100046064	PITTSBURGH	PA		11/25/2020		1,056	0	0	0	0	0	0	1,056	1,056	0	0	0
100044670	SADDLE BROOK	NJ		11/19/2020		607	0	0	0	0	0	0	607	607	0	0	0
100044709	OAK PARK	IL		11/19/2020		448	0	0	0	0	0	0	448	448	0	0	0
100048912	MIAMI	FL		11/20/2020		1,096	0	0	0	0	0	0	1,096	1,096	0	0	0
100048926	OAKDALE	CA		11/20/2020		979	0	0	0	0	0	0	979	979	0	0	0
100048133	BRADENTON	FL		11/20/2020		385	0	0	0	0	0	0	385	385	0	0	0
100047342	MAPLE GROVE	MN		11/20/2020		164	0	0	0	0	0	0	164	164	0	0	0
100048391	CATHEDRAL CITY	CA		11/20/2020		986	0	0	0	0	0	0	986	986	0	0	0
100048468	VENTURA	CA		11/20/2020		1,166	0	0	0	0	0	0	1,166	1,166	0	0	0
100048084	BOYNTON BEACH	FL		11/20/2020		787	0	0	0	0	0	0	787	787	0	0	0
100048090	DEDHAM	MA		11/20/2020		1,190	0	0	0	0	0	0	1,190	1,190	0	0	0
100048252	FORT LAUDERDALE	FL		11/20/2020		635	0	0	0	0	0	0	635	635	0	0	0
100048942	SPRINGFIELD	OH		11/20/2020		655	0	0	0	0	0	0	655	655	0	0	0
100048954	SACRAMENTO	CA		11/20/2020		1,097	0	0	0	0	0	0	1,097	1,097	0	0	0
100047357	MENOMONEE FALLS	WI		11/20/2020		1,288	0	0	0	0	0	0	1,288	1,288	0	0	0
100048513	FRANKLIN PARK	IL		11/20/2020		408	0	0	0	0	0	0	408	408	0	0	0
100047598	CONWAY	SC		11/20/2020		1,215	0	0	0	0	0	0	1,215	1,215	0	0	0
100047000	BRUNSWICK	GA		11/20/2020		781	0	0	0	0	0	0	781	781	0	0	0
100048866	IRVINGTON	NJ		11/20/2020		1,332	0	0	0	0	0	0	1,332	1,332	0	0	0
100047673	SELDEN	NY		11/20/2020		603	0	0	0	0	0	0	603	603	0	0	0
100045594	CHELSEA	MA		11/25/2020		856	0	0	0	0	0	0	856	856	0	0	0
100046632	CLEVELAND	OH		11/25/2020		816	0	0	0	0	0	0	816	816	0	0	0
100049977	WESTCHESTER	IL		11/20/2020		706	0	0	0	0	0	0	706	706	0	0	0
100044759	CITRUS SPRINGS	FL		11/19/2020		134	0	0	0	0	0	0	134	134	0	0	0
100046232	THOMSON	GA		11/25/2020		29	0	0	0	0	0	0	29	29	0	0	0
100046650	MARKHAM	IL		11/25/2020		968	0	0	0	0	0	0	968	968	0	0	0
100046687	HOWARD CITY	MI		11/25/2020		504	0	0	0	0	0	0	504	504	0	0	0
100046249	SHOREWOOD	IL		11/25/2020		1,499	0	0	0	0	0	0	1,499	1,499	0	0	0
100046575	TUCSON	AZ		11/25/2020		55	0	0	0	0	0	0	55	55	0	0	0
100047775	ARLINGTON	TX		11/20/2020		835	0	0	0	0	0	0	835	835	0	0	0
100046631	MERRICK	NY		11/25/2020		1,510	0	0	0	0	0	0	1,510	1,510	0	0	0
100047005	PITTSBURGH	PA		11/20/2020		498	0	0	0	0	0	0	498	498	0	0	0
100048179	LAUDERHILL	FL		11/20/2020		654	0	0	0	0	0	0	654	654	0	0	0
100046591	NORTH EAST	MD		11/25/2020		411	0	0	0	0	0	0	411	411	0	0	0
100046592	LORTON	VA		11/25/2020		992	0	0	0	0	0	0	992	992	0	0	0
100046669	RICHMOND	KY		11/25/2020		2,346	0	0	0	0	0	0	2,346	2,346	0	0	0
100050335	BELLEVUE	NE		11/20/2020		202	0	0	0	0	0	0	202	202	0	0	0
100047107	LAWRENCEVILLE	GA		11/20/2020		358	0	0	0	0	0	0	358	358	0	0	0
100044473	SAINT LOUIS	MO		11/19/2020		522	0	0	0	0	0	0	522	522	0	0	0
100045114	SAINT LOUIS	MO		11/19/2020		800	0	0	0	0	0	0	800	800	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100046510	SIOUX CITY	IA		11/25/2020		250	0	0	0	0	0	0	250	250	0	0	0
100046583	MIDLOTHIAN	TX		11/25/2020		1,422	0	0	0	0	0	0	1,422	1,422	0	0	0
100045861	PHILADELPHIA	PA		11/25/2020		1,442	0	0	0	0	0	0	1,442	1,442	0	0	0
100045871	FONTANA	CA		11/25/2020		597	0	0	0	0	0	0	597	597	0	0	0
100048510	PARKER	CO		11/20/2020		1,232	0	0	0	0	0	0	1,232	1,232	0	0	0
100047368	HOUSTON	TX		11/20/2020		344	0	0	0	0	0	0	344	344	0	0	0
100044453	CHICAGO	IL		11/19/2020		312	0	0	0	0	0	0	312	312	0	0	0
100044505	FORT WORTH	TX		11/19/2020		277	0	0	0	0	0	0	277	277	0	0	0
100046684	BAY CITY	MI		11/25/2020		780	0	0	0	0	0	0	780	780	0	0	0
100047941	ATOKA	TN		11/20/2020		467	0	0	0	0	0	0	467	467	0	0	0
100047530	HOUSTON	TX		11/20/2020		1,452	0	0	0	0	0	0	1,452	1,452	0	0	0
100047761	WORCESTER	MA		11/20/2020		574	0	0	0	0	0	0	574	574	0	0	0
100045964	HENDERSONVILLE	NC		11/25/2020		1,965	0	0	0	0	0	0	1,965	1,965	0	0	0
100048023	WINDSOR	CA		11/20/2020		1,295	0	0	0	0	0	0	1,295	1,295	0	0	0
100048079	HOLIDAY	FL		11/20/2020		213	0	0	0	0	0	0	213	213	0	0	0
100048779	RIVIERA BEACH	FL		11/20/2020		1,143	0	0	0	0	0	0	1,143	1,143	0	0	0
100048147	TUCSON	AZ		11/20/2020		447	0	0	0	0	0	0	447	447	0	0	0
100046177	LUGOFF	SC		11/25/2020		179	0	0	0	0	0	0	179	179	0	0	0
100047280	SOUTHFIELD	MI		11/20/2020		3,143	0	0	0	0	0	0	3,143	3,143	0	0	0
100048222	CHICAGO	IL		11/20/2020		1,604	0	0	0	0	0	0	1,604	1,604	0	0	0
100046561	BROWNSBURG	IN		11/25/2020		53	0	0	0	0	0	0	53	53	0	0	0
100046651	VALENCIA	CA		11/25/2020		1,605	0	0	0	0	0	0	1,605	1,605	0	0	0
100046518	FORT WAYNE	IN		11/25/2020		184	0	0	0	0	0	0	184	184	0	0	0
100046574	DES MOINES	IA		11/25/2020		123	0	0	0	0	0	0	123	123	0	0	0
100046563	DETROIT	MI		11/25/2020		801	0	0	0	0	0	0	801	801	0	0	0
100045769	EDINBURG	VA		11/25/2020		307	0	0	0	0	0	0	307	307	0	0	0
100045910	BOLINGBROOK	IL		11/25/2020		795	0	0	0	0	0	0	795	795	0	0	0
100045932	FLORENCE	SC		11/25/2020		611	0	0	0	0	0	0	611	611	0	0	0
100044705	CHANDLER	AZ		11/19/2020		333	0	0	0	0	0	0	333	333	0	0	0
100046112	NOBLESVILLE	IN		11/25/2020		823	0	0	0	0	0	0	823	823	0	0	0
100047606	TINLEY PARK	IL		11/20/2020		382	0	0	0	0	0	0	382	382	0	0	0
100047608	PORT RICHEY	FL		11/20/2020		495	0	0	0	0	0	0	495	495	0	0	0
100044860	BROOKLYN	NY		11/19/2020		1,261	0	0	0	0	0	0	1,261	1,261	0	0	0
100047478	HIGHLAND	MI		11/20/2020		1,931	0	0	0	0	0	0	1,931	1,931	0	0	0
100050225	BELVIDERE	IL		11/20/2020		390	0	0	0	0	0	0	390	390	0	0	0
100050248	DENVER	CO		11/20/2020		1,606	0	0	0	0	0	0	1,606	1,606	0	0	0
100047580	TAMPA	FL		11/20/2020		1,075	0	0	0	0	0	0	1,075	1,075	0	0	0
100047585	MOUNT HOLLY	VT		11/20/2020		610	0	0	0	0	0	0	610	610	0	0	0
100047016	BLYTHEWOOD	SC		11/20/2020		70	0	0	0	0	0	0	70	70	0	0	0
100047023	AURORA	IL		11/20/2020		172	0	0	0	0	0	0	172	172	0	0	0
100046198	BAKERSFIELD	CA		11/25/2020		1,144	0	0	0	0	0	0	1,144	1,144	0	0	0
100046307	HIGGINS LAKE	MI		11/25/2020		736	0	0	0	0	0	0	736	736	0	0	0
100047915	DARIEN	IL		11/20/2020		1,553	0	0	0	0	0	0	1,553	1,553	0	0	0
100047939	DUNDEE	IL		11/20/2020		763	0	0	0	0	0	0	763	763	0	0	0
100045666	PERRY	GA		11/25/2020		167	0	0	0	0	0	0	167	167	0	0	0
100045701	IRONTON	MN		11/25/2020		160	0	0	0	0	0	0	160	160	0	0	0
100045706	BURLINGAME	KS		11/25/2020		244	0	0	0	0	0	0	244	244	0	0	0
100047803	CHICAGO	IL		11/20/2020		323	0	0	0	0	0	0	323	323	0	0	0
100046428	MEMPHIS	TN		11/25/2020		238	0	0	0	0	0	0	238	238	0	0	0
100046446	MINNEAPOLIS	MN		11/25/2020		806	0	0	0	0	0	0	806	806	0	0	0
100047938	IONIA	MI		11/20/2020		560	0	0	0	0	0	0	560	560	0	0	0
100045136	SACRAMENTO	CA		11/25/2020		1,650	0	0	0	0	0	0	1,650	1,650	0	0	0
100045257	PARRISH	FL		11/25/2020		1,289	0	0	0	0	0	0	1,289	1,289	0	0	0
100048354	CHESAPEAKE	VA		11/20/2020		4,016	0	0	0	0	0	0	4,016	4,016	0	0	0
100048365	LEXINGTON	MI		11/20/2020		254	0	0	0	0	0	0	254	254	0	0	0
100044664	OKLAHOMA CITY	OK		11/19/2020		312	0	0	0	0	0	0	312	312	0	0	0
100045294	CHINQUAPIN	NC		11/25/2020		2,453	0	0	0	0	0	0	2,453	2,453	0	0	0
100047599	MOORESVILLE	NC		11/20/2020		1,319	0	0	0	0	0	0	1,319	1,319	0	0	0
100048465	RIVERSIDE	CA		11/20/2020		1,293	0	0	0	0	0	0	1,293	1,293	0	0	0
100047354	OAK PARK	MI		11/20/2020		1,286	0	0	0	0	0	0	1,286	1,286	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047139	FRIENDSWOOD	TX		11/20/2020		1,179	0	0	0	0	0	0	1,179	1,179	0	0	0
100047076	ROSEVILLE	MI		11/20/2020		293	0	0	0	0	0	0	293	293	0	0	0
100048734	BRANDON	FL		11/20/2020		1,011	0	0	0	0	0	0	1,011	1,011	0	0	0
100049103	ROCK HILL	NY		11/20/2020		546	0	0	0	0	0	0	546	546	0	0	0
100049115	VALLEY SPRINGS	CA		11/20/2020		1,221	0	0	0	0	0	0	1,221	1,221	0	0	0
100049441	SAN BERNARDINO	CA		11/20/2020		586	0	0	0	0	0	0	586	586	0	0	0
100045518	WASHINGTON	DC		11/25/2020		727	0	0	0	0	0	0	727	727	0	0	0
100049194	ARLINGTON	TN		11/20/2020		548	0	0	0	0	0	0	548	548	0	0	0
100045884	ATCO	NJ		11/25/2020		658	0	0	0	0	0	0	658	658	0	0	0
100045926	MILACA	MN		11/25/2020		477	0	0	0	0	0	0	477	477	0	0	0
100049938	FAYETTEVILLE	GA		11/20/2020		2,074	0	0	0	0	0	0	2,074	2,074	0	0	0
100045945	ROCKFORD	IL		11/25/2020		177	0	0	0	0	0	0	177	177	0	0	0
100044767	LOS ANGELES	CA		11/19/2020		1,339	0	0	0	0	0	0	1,339	1,339	0	0	0
100048184	VIRGINIA BEACH	VA		11/20/2020		1,242	0	0	0	0	0	0	1,242	1,242	0	0	0
100049377	SAVANNAH	GA		11/20/2020		698	0	0	0	0	0	0	698	698	0	0	0
100047947	HILLSBOROUGH	NJ		11/20/2020		2,627	0	0	0	0	0	0	2,627	2,627	0	0	0
100049413	WEST COVINA	CA		11/20/2020		1,011	0	0	0	0	0	0	1,011	1,011	0	0	0
100049431	MIAMI	FL		11/20/2020		521	0	0	0	0	0	0	521	521	0	0	0
100048543	MINNEAPOLIS	MN		11/20/2020		657	0	0	0	0	0	0	657	657	0	0	0
100048669	MACUNGIE	PA		11/20/2020		1,729	0	0	0	0	0	0	1,729	1,729	0	0	0
100047708	SICKLERVILLE	NJ		11/20/2020		548	0	0	0	0	0	0	548	548	0	0	0
100047991	THOMPSON	CT		11/20/2020		1,016	0	0	0	0	0	0	1,016	1,016	0	0	0
100048241	ORLANDO	FL		11/20/2020		292	0	0	0	0	0	0	292	292	0	0	0
100048260	GRAND RAPIDS	MI		11/20/2020		720	0	0	0	0	0	0	720	720	0	0	0
100048286	OMAHA	NE		11/20/2020		382	0	0	0	0	0	0	382	382	0	0	0
100049723	QUEENS VILLAGE	NY		11/20/2020		1,401	0	0	0	0	0	0	1,401	1,401	0	0	0
100044865	LITHONIA	GA		11/19/2020		1,363	0	0	0	0	0	0	1,363	1,363	0	0	0
100044910	ANTIOCH	IL		11/19/2020		2,274	0	0	0	0	0	0	2,274	2,274	0	0	0
100044976	FLAT ROCK	MI		11/19/2020		41	0	0	0	0	0	0	41	41	0	0	0
100044994	LAWRENCEVILLE	GA		11/19/2020		1,261	0	0	0	0	0	0	1,261	1,261	0	0	0
100046558	TRENTON	MI		11/25/2020		237	0	0	0	0	0	0	237	237	0	0	0
100046565	NIAGARA FALLS	NY		11/25/2020		55	0	0	0	0	0	0	55	55	0	0	0
100044929	SAINT LOUIS	MO		11/19/2020		542	0	0	0	0	0	0	542	542	0	0	0
100044357	BROWNSTOWN	MI		11/19/2020		5,458	0	0	0	0	0	0	5,458	5,458	0	0	0
100049255	WINTON	CA		11/20/2020		514	0	0	0	0	0	0	514	514	0	0	0
100044980	GREENFIELD	IN		11/19/2020		216	0	0	0	0	0	0	216	216	0	0	0
100045143	PHILADELPHIA	PA		11/25/2020		310	0	0	0	0	0	0	310	310	0	0	0
100044525	SOUTH SAN FRANCISCO	CA		11/19/2020		7,812	0	0	0	0	0	0	7,812	7,812	0	0	0
100046608	ROCK HILL	SC		11/25/2020		921	0	0	0	0	0	0	921	921	0	0	0
100046654	HAWTHORNE	CA		11/25/2020		1,064	0	0	0	0	0	0	1,064	1,064	0	0	0
100045075	STEVENS POINT	WI		11/19/2020		551	0	0	0	0	0	0	551	551	0	0	0
100045171	UPPER MARLBORO	MD		11/25/2020		500	0	0	0	0	0	0	500	500	0	0	0
100048298	WOODBRIDGE	VA		11/20/2020		2,406	0	0	0	0	0	0	2,406	2,406	0	0	0
100048931	HAYWARD	CA		11/20/2020		1,115	0	0	0	0	0	0	1,115	1,115	0	0	0
100049113	BLACKSBURG	VA		11/20/2020		774	0	0	0	0	0	0	774	774	0	0	0
100044665	COOPER CITY	FL		11/19/2020		488	0	0	0	0	0	0	488	488	0	0	0
100048320	PINON HILLS	CA		11/20/2020		1,469	0	0	0	0	0	0	1,469	1,469	0	0	0
100049090	LA MIRADA	CA		11/20/2020		1,333	0	0	0	0	0	0	1,333	1,333	0	0	0
100044763	ALBUQUERQUE	NM		11/19/2020		38,777	0	0	0	0	0	0	38,777	38,777	0	0	0
100047531	LOMBARD	IL		11/20/2020		440	0	0	0	0	0	0	440	440	0	0	0
100044744	LOS ANGELES	CA		11/19/2020		1,952	0	0	0	0	0	0	1,952	1,952	0	0	0
100044761	INVERNESS	FL		11/19/2020		79	0	0	0	0	0	0	79	79	0	0	0
100045125	LINDEN	NC		11/25/2020		1,203	0	0	0	0	0	0	1,203	1,203	0	0	0
100049072	MERRIMACK	NH		11/20/2020		2,563	0	0	0	0	0	0	2,563	2,563	0	0	0
100049253	MIAMI	FL		11/20/2020		1,000	0	0	0	0	0	0	1,000	1,000	0	0	0
100045463	PHILADELPHIA	PA		11/25/2020		224	0	0	0	0	0	0	224	224	0	0	0
100049272	TRENTON	NJ		11/20/2020		559	0	0	0	0	0	0	559	559	0	0	0
100045496	HICKORY	NC		11/25/2020		443	0	0	0	0	0	0	443	443	0	0	0
100048702	HOUSTON	TX		11/20/2020		1,110	0	0	0	0	0	0	1,110	1,110	0	0	0
100045863	OKC	OK		11/25/2020		286	0	0	0	0	0	0	286	286	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100045943	OMAHA	NE		11/25/2020		314	0	0	0	0	0	0	314	314	0	0	0
100045573	BIRMINGHAM	AL		11/25/2020		2,077	0	0	0	0	0	0	2,077	2,077	0	0	0
100045603	JACKSONVILLE	FL		11/25/2020		1,388	0	0	0	0	0	0	1,388	1,388	0	0	0
100049688	CLINTON	CT		11/20/2020		1,593	0	0	0	0	0	0	1,593	1,593	0	0	0
100049763	TACOMA	WA		11/20/2020		700	0	0	0	0	0	0	700	700	0	0	0
100048150	CHICAGO	IL		11/20/2020		1,938	0	0	0	0	0	0	1,938	1,938	0	0	0
100045727	LINCOLNTON	NC		11/25/2020		108	0	0	0	0	0	0	108	108	0	0	0
100049807	STATEN ISLAND	NY		11/20/2020		926	0	0	0	0	0	0	926	926	0	0	0
100045760	SLIDELL	LA		11/25/2020		701	0	0	0	0	0	0	701	701	0	0	0
100048158	RALEIGH	NC		11/20/2020		841	0	0	0	0	0	0	841	841	0	0	0
100048169	HOLLYWOOD	FL		11/20/2020		570	0	0	0	0	0	0	570	570	0	0	0
100048429	EAST ELMHURST	NY		11/20/2020		925	0	0	0	0	0	0	925	925	0	0	0
100046332	PHILADELPHIA	PA		11/25/2020		678	0	0	0	0	0	0	678	678	0	0	0
100046409	GLADWIN	MI		11/25/2020		92	0	0	0	0	0	0	92	92	0	0	0
100044578	BROOKLYN	NY		11/19/2020		2,095	0	0	0	0	0	0	2,095	2,095	0	0	0
100049332	FORT MILL	SC		11/20/2020		1,139	0	0	0	0	0	0	1,139	1,139	0	0	0
100049642	ALLEN PARK	MI		11/20/2020		1,648	0	0	0	0	0	0	1,648	1,648	0	0	0
100049669	MIAMI	FL		11/20/2020		213	0	0	0	0	0	0	213	213	0	0	0
100046163	JESUP	GA		11/25/2020		871	0	0	0	0	0	0	871	871	0	0	0
100044793	ORMOND BEACH	FL		11/19/2020		132	0	0	0	0	0	0	132	132	0	0	0
100048066	MINNEAPOLIS	MN		11/20/2020		2,908	0	0	0	0	0	0	2,908	2,908	0	0	0
100044859	PARLIER	CA		11/19/2020		302	0	0	0	0	0	0	302	302	0	0	0
100044862	SARATOGA SPRINGS	NY		11/19/2020		619	0	0	0	0	0	0	619	619	0	0	0
100050047	MOUNT MORRIS	MI		11/20/2020		220	0	0	0	0	0	0	220	220	0	0	0
100049024	ONTARIO	CA		11/20/2020		941	0	0	0	0	0	0	941	941	0	0	0
100044879	CLOVIS	CA		11/19/2020		966	0	0	0	0	0	0	966	966	0	0	0
100044940	GEISMAR	LA		11/19/2020		1,395	0	0	0	0	0	0	1,395	1,395	0	0	0
100044962	LANCASTER	TX		11/19/2020		661	0	0	0	0	0	0	661	661	0	0	0
100049905	CROSSVILLE	AL		11/20/2020		670	0	0	0	0	0	0	670	670	0	0	0
100048110	MOSES LAKE	WA		11/20/2020		623	0	0	0	0	0	0	623	623	0	0	0
100048178	BALTIMORE	MD		11/20/2020		780	0	0	0	0	0	0	780	780	0	0	0
100048795	LOS ANGELES	CA		11/20/2020		914	0	0	0	0	0	0	914	914	0	0	0
100048910	SAFETY HARBOR	FL		11/20/2020		873	0	0	0	0	0	0	873	873	0	0	0
100048499	LAS VEGAS	NV		11/20/2020		376	0	0	0	0	0	0	376	376	0	0	0
100046210	MONTPELIER	ID		11/25/2020		43	0	0	0	0	0	0	43	43	0	0	0
100049541	HANOVER	PA		11/20/2020		339	0	0	0	0	0	0	339	339	0	0	0
100046284	BELOIT	WI		11/25/2020		358	0	0	0	0	0	0	358	358	0	0	0
100045333	SPRINGFIELD	OH		11/25/2020		204	0	0	0	0	0	0	204	204	0	0	0
100046451	HERSEY	MI		11/25/2020		760	0	0	0	0	0	0	760	760	0	0	0
100046494	POTTSTOWN	PA		11/25/2020		1,269	0	0	0	0	0	0	1,269	1,269	0	0	0
100050317	KURTISTOWN	HI		11/20/2020		609	0	0	0	0	0	0	609	609	0	0	0
100047178	ELLENWOOD	GA		11/20/2020		2,574	0	0	0	0	0	0	2,574	2,574	0	0	0
100047225	CALIENTE	NV		11/20/2020		430	0	0	0	0	0	0	430	430	0	0	0
100047805	MOUNT PLEASANT	PA		11/20/2020		254	0	0	0	0	0	0	254	254	0	0	0
100047094	DAWSON	GA		11/20/2020		428	0	0	0	0	0	0	428	428	0	0	0
100047986	COLLINGSWOOD	NJ		11/20/2020		265	0	0	0	0	0	0	265	265	0	0	0
100047141	TOMS RIVER	NJ		11/20/2020		133	0	0	0	0	0	0	133	133	0	0	0
100047302	YOUNGSVILLE	NC		11/20/2020		920	0	0	0	0	0	0	920	920	0	0	0
100047333	DETROIT	MI		11/20/2020		147	0	0	0	0	0	0	147	147	0	0	0
100048639	CERES	CA		11/20/2020		632	0	0	0	0	0	0	632	632	0	0	0
100048648	NEWARK	CA		11/20/2020		1,267	0	0	0	0	0	0	1,267	1,267	0	0	0
100049009	WOODBRIDGE	VA		11/20/2020		1,138	0	0	0	0	0	0	1,138	1,138	0	0	0
100045508	WOODRUFF	SC		11/25/2020		136	0	0	0	0	0	0	136	136	0	0	0
100045005	WILMINGTON	DE		11/19/2020		988	0	0	0	0	0	0	988	988	0	0	0
100048971	SOUTH GATE	CA		11/20/2020		1,173	0	0	0	0	0	0	1,173	1,173	0	0	0
100049025	CHICAGO	IL		11/20/2020		520	0	0	0	0	0	0	520	520	0	0	0
100047175	ASHEBORO	NC		11/20/2020		171	0	0	0	0	0	0	171	171	0	0	0
100048230	GILBERT	AZ		11/20/2020		448	0	0	0	0	0	0	448	448	0	0	0
100048269	JACKSON	MI		11/20/2020		1,089	0	0	0	0	0	0	1,089	1,089	0	0	0
100049686	MAKAWAO	HI		11/20/2020		1,702	0	0	0	0	0	0	1,702	1,702	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100044404	LITTLE ROCK	AR		11/19/2020		1,022	0	0	0	0	0	0	1,022	1,022	0	0	0
100048755	FRESNO	CA		11/20/2020		951	0	0	0	0	0	0	951	951	0	0	0
100048284	EDGEWOOD	MD		11/20/2020		561	0	0	0	0	0	0	561	561	0	0	0
100046065	RICHMOND	IN		11/25/2020		70	0	0	0	0	0	0	70	70	0	0	0
100044434	MIAMI	FL		11/19/2020		551	0	0	0	0	0	0	551	551	0	0	0
100044478	SOUTH SETAUKET	NY		11/19/2020		1,476	0	0	0	0	0	0	1,476	1,476	0	0	0
100046247	STATEN ISLAND	NY		11/25/2020		1,735	0	0	0	0	0	0	1,735	1,735	0	0	0
100046296	LAS VEGAS	NV		11/25/2020		2,516	0	0	0	0	0	0	2,516	2,516	0	0	0
100046452	JOHNSTOWN	PA		11/25/2020		546	0	0	0	0	0	0	546	546	0	0	0
100046465	COLUMBIA	SC		11/25/2020		691	0	0	0	0	0	0	691	691	0	0	0
100047894	HAGERSTOWN	MD		11/20/2020		609	0	0	0	0	0	0	609	609	0	0	0
100047674	SACRAMENTO	CA		11/20/2020		936	0	0	0	0	0	0	936	936	0	0	0
100049459	EAST ORANGE	NJ		11/20/2020		959	0	0	0	0	0	0	959	959	0	0	0
100046487	HOUSTON	TX		11/25/2020		475	0	0	0	0	0	0	475	475	0	0	0
100048053	NORTH KINGSTOWN	RI		11/20/2020		644	0	0	0	0	0	0	644	644	0	0	0
100044776	KANSAS CITY	MO		11/19/2020		219	0	0	0	0	0	0	219	219	0	0	0
100047916	RALEIGH	NC		11/20/2020		1,315	0	0	0	0	0	0	1,315	1,315	0	0	0
100047924	FOWLERVILLE	MI		11/20/2020		514	0	0	0	0	0	0	514	514	0	0	0
100046423	RIO RANCHO	NM		11/25/2020		1,185	0	0	0	0	0	0	1,185	1,185	0	0	0
100047972	DERWOOD	MD		11/20/2020		1,125	0	0	0	0	0	0	1,125	1,125	0	0	0
100049840	OAKLAND	CA		11/20/2020		982	0	0	0	0	0	0	982	982	0	0	0
100049886	INGLEWOOD	CA		11/20/2020		1,233	0	0	0	0	0	0	1,233	1,233	0	0	0
100048820	NORTH HOLLYWOOD	CA		11/20/2020		1,249	0	0	0	0	0	0	1,249	1,249	0	0	0
100046570	BESSEMER	AL		11/25/2020		503	0	0	0	0	0	0	503	503	0	0	0
100046580	KAPOLEI	HI		11/25/2020		2,414	0	0	0	0	0	0	2,414	2,414	0	0	0
100045153	ELM CITY	NC		11/25/2020		493	0	0	0	0	0	0	493	493	0	0	0
100048914	MONROE	NC		11/20/2020		441	0	0	0	0	0	0	441	441	0	0	0
100046557	ANTIOCH	TN		11/25/2020		144	0	0	0	0	0	0	144	144	0	0	0
100045009	MONROE	MI		11/19/2020		791	0	0	0	0	0	0	791	791	0	0	0
100044997	MIDLOTHIAN	VA		11/19/2020		2,148	0	0	0	0	0	0	2,148	2,148	0	0	0
100049580	HUNTINGTON PARK	CA		11/20/2020		849	0	0	0	0	0	0	849	849	0	0	0
100045495	SAN ANTONIO	TX		11/25/2020		431	0	0	0	0	0	0	431	431	0	0	0
100049228	MILFORD	MA		11/20/2020		1,452	0	0	0	0	0	0	1,452	1,452	0	0	0
100049345	MYRTLE BEACH	SC		11/20/2020		512	0	0	0	0	0	0	512	512	0	0	0
100049353	SPRINGPORT	MI		11/20/2020		408	0	0	0	0	0	0	408	408	0	0	0
100049401	RAWLINS	WY		11/20/2020		1,021	0	0	0	0	0	0	1,021	1,021	0	0	0
100045510	GEORGETOWN	SC		11/25/2020		625	0	0	0	0	0	0	625	625	0	0	0
100048660	SAINT PAUL	MN		11/20/2020		901	0	0	0	0	0	0	901	901	0	0	0
100045354	ROMULUS	MI		11/25/2020		1,304	0	0	0	0	0	0	1,304	1,304	0	0	0
100048732	OWATONNA	MN		11/20/2020		357	0	0	0	0	0	0	357	357	0	0	0
100049818	SMYRNA	DE		11/20/2020		732	0	0	0	0	0	0	732	732	0	0	0
100045708	CHICAGO	IL		11/25/2020		394	0	0	0	0	0	0	394	394	0	0	0
100045709	NEW CASTLE	PA		11/25/2020		1,467	0	0	0	0	0	0	1,467	1,467	0	0	0
100045778	RINCON	GA		11/25/2020		1,218	0	0	0	0	0	0	1,218	1,218	0	0	0
100047133	OWENTON	KY		11/20/2020		880	0	0	0	0	0	0	880	880	0	0	0
100047147	HOWARD	OH		11/20/2020		173	0	0	0	0	0	0	173	173	0	0	0
100048953	HIALEAH	FL		11/20/2020		633	0	0	0	0	0	0	633	633	0	0	0
100047096	BYRON	GA		11/20/2020		561	0	0	0	0	0	0	561	561	0	0	0
100047488	ATLANTA	GA		11/20/2020		324	0	0	0	0	0	0	324	324	0	0	0
100045954	DANVILLE	VA		11/25/2020		287	0	0	0	0	0	0	287	287	0	0	0
100045974	WATERBURY	CT		11/25/2020		144	0	0	0	0	0	0	144	144	0	0	0
100049718	MONTEREY PARK	CA		11/20/2020		1,450	0	0	0	0	0	0	1,450	1,450	0	0	0
100049988	BERWYN	IL		11/20/2020		654	0	0	0	0	0	0	654	654	0	0	0
100045988	ATTLEBORO	MA		11/25/2020		2,284	0	0	0	0	0	0	2,284	2,284	0	0	0
100045864	SUMTER	SC		11/25/2020		795	0	0	0	0	0	0	795	795	0	0	0
100045875	PENSACOLA	FL		11/25/2020		113	0	0	0	0	0	0	113	113	0	0	0
100046243	LAUREL	MD		11/25/2020		1,068	0	0	0	0	0	0	1,068	1,068	0	0	0
100046245	LOUISVILLE	KY		11/25/2020		550	0	0	0	0	0	0	550	550	0	0	0
100049104	LOWELL	MA		11/20/2020		875	0	0	0	0	0	0	875	875	0	0	0
100049638	CHICAGO	IL		11/20/2020		868	0	0	0	0	0	0	868	868	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100049654	SAN ANTONIO	TX		11/20/2020		254	0	0	0	0	0	0	254	254	0	0	0
100049908	FORKED RIVER	NJ		11/20/2020		623	0	0	0	0	0	0	623	623	0	0	0
100047568	BONDURANT	IA		11/20/2020		816	0	0	0	0	0	0	816	816	0	0	0
100049167	TAMPA	FL		11/20/2020		246	0	0	0	0	0	0	246	246	0	0	0
100048491	CARSON	CA		11/20/2020		698	0	0	0	0	0	0	698	698	0	0	0
100049587	MIAMI	FL		11/20/2020		508	0	0	0	0	0	0	508	508	0	0	0
100049283	MEMPHIS	TN		11/20/2020		678	0	0	0	0	0	0	678	678	0	0	0
100046643	STONEWALL	LA		11/25/2020		273	0	0	0	0	0	0	273	273	0	0	0
100046675	KINGMAN	AZ		11/25/2020		760	0	0	0	0	0	0	760	760	0	0	0
100046691	CASCADE	VA		11/25/2020		452	0	0	0	0	0	0	452	452	0	0	0
100049089	EDGEWATER	MD		11/20/2020		749	0	0	0	0	0	0	749	749	0	0	0
100049095	MIAMI	FL		11/20/2020		656	0	0	0	0	0	0	656	656	0	0	0
100045453	ORANGEBURG	SC		11/25/2020		409	0	0	0	0	0	0	409	409	0	0	0
100049208	ROSEVILLE	MI		11/20/2020		67	0	0	0	0	0	0	67	67	0	0	0
100048272	SAN JACINTO	CA		11/20/2020		803	0	0	0	0	0	0	803	803	0	0	0
100048556	NORWALK	CA		11/20/2020		917	0	0	0	0	0	0	917	917	0	0	0
100048568	LOWELL	MA		11/20/2020		363	0	0	0	0	0	0	363	363	0	0	0
100045691	HOBBS	NM		11/25/2020		182	0	0	0	0	0	0	182	182	0	0	0
100049667	AUGUSTA	GA		11/20/2020		269	0	0	0	0	0	0	269	269	0	0	0
100048595	MIAMI	FL		11/20/2020		1,282	0	0	0	0	0	0	1,282	1,282	0	0	0
100048646	LUNENBURG	MA		11/20/2020		1,071	0	0	0	0	0	0	1,071	1,071	0	0	0
100049764	WATSONVILLE	CA		11/20/2020		1,343	0	0	0	0	0	0	1,343	1,343	0	0	0
100049059	VICTORVILLE	CA		11/20/2020		963	0	0	0	0	0	0	963	963	0	0	0
100049793	LAS VEGAS	NV		11/20/2020		1,567	0	0	0	0	0	0	1,567	1,567	0	0	0
100049803	WATERBURY	CT		11/20/2020		1,559	0	0	0	0	0	0	1,559	1,559	0	0	0
100048875	BELVIDERE	IL		11/20/2020		1,110	0	0	0	0	0	0	1,110	1,110	0	0	0
100048935	CICERO	IL		11/20/2020		380	0	0	0	0	0	0	380	380	0	0	0
100049337	FORT BRAGG	CA		11/20/2020		1,137	0	0	0	0	0	0	1,137	1,137	0	0	0
100045918	MONTGOMERY	TX		11/25/2020		36	0	0	0	0	0	0	36	36	0	0	0
100045922	BROOKLYN	NY		11/25/2020		3,648	0	0	0	0	0	0	3,648	3,648	0	0	0
100047330	EGG HARBOR CITY	NJ		11/20/2020		1,995	0	0	0	0	0	0	1,995	1,995	0	0	0
100046230	WATERTOWN	WI		11/25/2020		928	0	0	0	0	0	0	928	928	0	0	0
100046256	GREER	SC		11/25/2020		77	0	0	0	0	0	0	77	77	0	0	0
100049626	EASTON	MD		11/20/2020		1,030	0	0	0	0	0	0	1,030	1,030	0	0	0
100049975	CORTLANDT MANOR	NY		11/20/2020		662	0	0	0	0	0	0	662	662	0	0	0
100050030	VERNON	NJ		11/20/2020		128	0	0	0	0	0	0	128	128	0	0	0
100046220	LA VERNE	CA		11/25/2020		893	0	0	0	0	0	0	893	893	0	0	0
100046224	ONTARIO	CA		11/25/2020		578	0	0	0	0	0	0	578	578	0	0	0
100049900	SEATTLE	WA		11/20/2020		1,210	0	0	0	0	0	0	1,210	1,210	0	0	0
100050102	TRENTON	MI		11/20/2020		766	0	0	0	0	0	0	766	766	0	0	0
100046526	JACKSBORO	TN		11/25/2020		161	0	0	0	0	0	0	161	161	0	0	0
100050379	LEAGUE CITY	TX		11/20/2020		422	0	0	0	0	0	0	422	422	0	0	0
100048632	RESTON	VA		11/20/2020		6,487	0	0	0	0	0	0	6,487	6,487	0	0	0
100049266	LAS VEGAS	NV		11/20/2020		755	0	0	0	0	0	0	755	755	0	0	0
100049318	CICERO	IL		11/20/2020		520	0	0	0	0	0	0	520	520	0	0	0
100048811	SAN BERNARDINO	CA		11/20/2020		651	0	0	0	0	0	0	651	651	0	0	0
100049631	CENTRAL POINT	OR		11/20/2020		2,391	0	0	0	0	0	0	2,391	2,391	0	0	0
100048896	VAIL	AZ		11/20/2020		1,135	0	0	0	0	0	0	1,135	1,135	0	0	0
100045606	HOUSTON	TX		11/25/2020		922	0	0	0	0	0	0	922	922	0	0	0
100049444	VIRGINIA BEACH	VA		11/20/2020		664	0	0	0	0	0	0	664	664	0	0	0
100049482	EMPORIA	KS		11/20/2020		771	0	0	0	0	0	0	771	771	0	0	0
100045644	CARLSTADT	NJ		11/25/2020		1,071	0	0	0	0	0	0	1,071	1,071	0	0	0
100049866	LYNNWOOD	WA		11/20/2020		891	0	0	0	0	0	0	891	891	0	0	0
100048998	VIRGINIA BEACH	VA		11/20/2020		1,311	0	0	0	0	0	0	1,311	1,311	0	0	0
100049864	GLEN BURNIE	MD		11/20/2020		817	0	0	0	0	0	0	817	817	0	0	0
100046986	ELWOOD	IN		11/20/2020		106	0	0	0	0	0	0	106	106	0	0	0
100046141	CLAYTON	NJ		11/25/2020		632	0	0	0	0	0	0	632	632	0	0	0
100045730	HACIENDA HEIGHTS	CA		11/25/2020		853	0	0	0	0	0	0	853	853	0	0	0
100045804	LEWIS CENTER	OH		11/25/2020		188	0	0	0	0	0	0	188	188	0	0	0
100047501	CHICAGO	IL		11/20/2020		877	0	0	0	0	0	0	877	877	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100045897	TOLEDO	OH		11/25/2020		904	0	0	0	0	0	0	904	904	0	0	0
100045848	FAIRFIELD	PA		11/25/2020		454	0	0	0	0	0	0	454	454	0	0	0
100049471	NORTH TONAWANDA	NY		11/20/2020		554	0	0	0	0	0	0	554	554	0	0	0
100047536	CICERO	IL		11/20/2020		366	0	0	0	0	0	0	366	366	0	0	0
100048081	BROOKLYN	NY		11/20/2020		1,557	0	0	0	0	0	0	1,557	1,557	0	0	0
100045929	MC LEANSVILLE	NC		11/25/2020		73	0	0	0	0	0	0	73	73	0	0	0
100047631	WAYNESVILLE	OH		11/20/2020		516	0	0	0	0	0	0	516	516	0	0	0
100046447	GRAND BAY	AL		11/25/2020		227	0	0	0	0	0	0	227	227	0	0	0
100047777	STAFFORD	TX		11/20/2020		345	0	0	0	0	0	0	345	345	0	0	0
100046213	HIGDEN	AR		11/25/2020		1,341	0	0	0	0	0	0	1,341	1,341	0	0	0
100046286	LYNWOOD	CA		11/25/2020		4,216	0	0	0	0	0	0	4,216	4,216	0	0	0
100050319	TAMPA	FL		11/20/2020		827	0	0	0	0	0	0	827	827	0	0	0
100049615	BAKERSFIELD	CA		11/20/2020		320	0	0	0	0	0	0	320	320	0	0	0
100049617	MARYSVILLE	CA		11/20/2020		716	0	0	0	0	0	0	716	716	0	0	0
100048005	MINNEAPOLIS	MN		11/20/2020		3,416	0	0	0	0	0	0	3,416	3,416	0	0	0
100048054	RANDLEMAN	NC		11/20/2020		521	0	0	0	0	0	0	521	521	0	0	0
100048069	MIAMI	FL		11/20/2020		718	0	0	0	0	0	0	718	718	0	0	0
100047202	WEST NEW YORK	NJ		11/20/2020		1,019	0	0	0	0	0	0	1,019	1,019	0	0	0
100047183	DOWNINGTOWN	PA		11/20/2020		245	0	0	0	0	0	0	245	245	0	0	0
100047266	LAKELAND	FL		11/20/2020		400	0	0	0	0	0	0	400	400	0	0	0
100048570	PORT SAINT LUCIE	FL		11/20/2020		1,400	0	0	0	0	0	0	1,400	1,400	0	0	0
100049186	GREENSBURG	PA		11/20/2020		941	0	0	0	0	0	0	941	941	0	0	0
100049189	HEBER	CA		11/20/2020		1,132	0	0	0	0	0	0	1,132	1,132	0	0	0
100049260	OVERGAARD	AZ		11/20/2020		3,627	0	0	0	0	0	0	3,627	3,627	0	0	0
100048862	AUSTIN	TX		11/20/2020		987	0	0	0	0	0	0	987	987	0	0	0
100048865	BAKERSFIELD	CA		11/20/2020		1,752	0	0	0	0	0	0	1,752	1,752	0	0	0
100047552	HAMILTON	OH		11/20/2020		366	0	0	0	0	0	0	366	366	0	0	0
100047555	GRAND RAPIDS	MI		11/20/2020		1,535	0	0	0	0	0	0	1,535	1,535	0	0	0
100049447	KISSIMMEE	FL		11/20/2020		161	0	0	0	0	0	0	161	161	0	0	0
100050267	AURORA	CO		11/20/2020		658	0	0	0	0	0	0	658	658	0	0	0
100050174	OMAHA	NE		11/20/2020		681	0	0	0	0	0	0	681	681	0	0	0
100050179	MIAMI	FL		11/20/2020		653	0	0	0	0	0	0	653	653	0	0	0
100049105	VAN NUYS	CA		11/20/2020		1,320	0	0	0	0	0	0	1,320	1,320	0	0	0
100050007	CHICAGO	IL		11/20/2020		644	0	0	0	0	0	0	644	644	0	0	0
100048553	WORCESTER	MA		11/20/2020		930	0	0	0	0	0	0	930	930	0	0	0
100048598	TEMPLETON	CA		11/20/2020		1,170	0	0	0	0	0	0	1,170	1,170	0	0	0
100049665	HARVEY	IL		11/20/2020		391	0	0	0	0	0	0	391	391	0	0	0
100047696	MIAMI	FL		11/20/2020		469	0	0	0	0	0	0	469	469	0	0	0
100046389	OWINGS MILLS	MD		11/25/2020		1,137	0	0	0	0	0	0	1,137	1,137	0	0	0
100046413	PICO RIVERA	CA		11/25/2020		2,297	0	0	0	0	0	0	2,297	2,297	0	0	0
100047735	TEMECULA	CA		11/20/2020		1,928	0	0	0	0	0	0	1,928	1,928	0	0	0
100050244	ANTIOCH	TN		11/20/2020		397	0	0	0	0	0	0	397	397	0	0	0
100049371	VICTORVILLE	CA		11/20/2020		905	0	0	0	0	0	0	905	905	0	0	0
100049760	DEERFIELD BEACH	FL		11/20/2020		698	0	0	0	0	0	0	698	698	0	0	0
100046500	MOBILE	AL		11/25/2020		91	0	0	0	0	0	0	91	91	0	0	0
100046661	JACKSONVILLE	FL		11/25/2020		328	0	0	0	0	0	0	328	328	0	0	0
100049820	MIAMI	FL		11/20/2020		1,091	0	0	0	0	0	0	1,091	1,091	0	0	0
100049890	PORTLAND	OR		11/20/2020		1,833	0	0	0	0	0	0	1,833	1,833	0	0	0
100046690	FORT WORTH	TX		11/25/2020		94	0	0	0	0	0	0	94	94	0	0	0
100049692	MORENO VALLEY	CA		11/20/2020		1,241	0	0	0	0	0	0	1,241	1,241	0	0	0
100049806	BROOKLYN	NY		11/20/2020		1,394	0	0	0	0	0	0	1,394	1,394	0	0	0
100047931	BURLINGTON	IA		11/20/2020		597	0	0	0	0	0	0	597	597	0	0	0
100047935	LAWRENCEVILLE	GA		11/20/2020		762	0	0	0	0	0	0	762	762	0	0	0
100050015	BUFFALO GROVE	IL		11/20/2020		772	0	0	0	0	0	0	772	772	0	0	0
100050293	MEMPHIS	TN		11/20/2020		430	0	0	0	0	0	0	430	430	0	0	0
100047891	QUEENSBURY	NY		11/20/2020		838	0	0	0	0	0	0	838	838	0	0	0
100049769	WHITTIER	CA		11/20/2020		2,672	0	0	0	0	0	0	2,672	2,672	0	0	0
100048603	LONG BEACH	CA		11/20/2020		1,643	0	0	0	0	0	0	1,643	1,643	0	0	0
100048888	FONTANA	CA		11/20/2020		1,361	0	0	0	0	0	0	1,361	1,361	0	0	0
100047963	SOUTH OZONE PARK	NY		11/20/2020		3,430	0	0	0	0	0	0	3,430	3,430	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047998	APOPKA	FL		11/20/2020		679	0	0	0	0	0	0	679	679	0	0	0
100046302	AZLE	TX		11/25/2020		94	0	0	0	0	0	0	94	94	0	0	0
100048049	UPPER MARLBORO	MD		11/20/2020		1,046	0	0	0	0	0	0	1,046	1,046	0	0	0
100048183	RIVERSIDE	CA		11/20/2020		665	0	0	0	0	0	0	665	665	0	0	0
100049889	PACOIMA	CA		11/20/2020		1,074	0	0	0	0	0	0	1,074	1,074	0	0	0
100046547	BECHTELSVILLE	PA		11/25/2020		685	0	0	0	0	0	0	685	685	0	0	0
100046604	MIAMI	FL		11/25/2020		1,220	0	0	0	0	0	0	1,220	1,220	0	0	0
100047177	GRETNA	LA		11/20/2020		550	0	0	0	0	0	0	550	550	0	0	0
100046901	MILFORD	PA		11/20/2020		266	0	0	0	0	0	0	266	266	0	0	0
100049242	MIAMI	FL		11/20/2020		1,007	0	0	0	0	0	0	1,007	1,007	0	0	0
100048253	MARCUS HOOK	PA		11/20/2020		1,027	0	0	0	0	0	0	1,027	1,027	0	0	0
100047681	ATLANTA	GA		11/20/2020		1,534	0	0	0	0	0	0	1,534	1,534	0	0	0
100046277	GARRETTSVILLE	OH		11/25/2020		1,811	0	0	0	0	0	0	1,811	1,811	0	0	0
100046321	FLINT	MI		11/25/2020		713	0	0	0	0	0	0	713	713	0	0	0
100046383	GARDEN GROVE	CA		11/25/2020		978	0	0	0	0	0	0	978	978	0	0	0
100048255	BROCKTON	MA		11/20/2020		374	0	0	0	0	0	0	374	374	0	0	0
100046551	WHITELAW	WI		11/25/2020		897	0	0	0	0	0	0	897	897	0	0	0
100050205	CALDWELL	ID		11/20/2020		1,067	0	0	0	0	0	0	1,067	1,067	0	0	0
100050222	PERRIS	CA		11/20/2020		7,448	0	0	0	0	0	0	7,448	7,448	0	0	0
100046569	SUN CITY	CA		11/25/2020		1,799	0	0	0	0	0	0	1,799	1,799	0	0	0
100046603	STURGEON BAY	WI		11/25/2020		2,008	0	0	0	0	0	0	2,008	2,008	0	0	0
100047736	CLOVIS	CA		11/20/2020		480	0	0	0	0	0	0	480	480	0	0	0
100049619	WOODBURY	NY		11/20/2020		1,135	0	0	0	0	0	0	1,135	1,135	0	0	0
100048679	SYLMAR	CA		11/20/2020		938	0	0	0	0	0	0	938	938	0	0	0
100046483	PATASKALA	OH		11/25/2020		2,511	0	0	0	0	0	0	2,511	2,511	0	0	0
100046490	WEST HAMPSTEAD	NY		11/25/2020		706	0	0	0	0	0	0	706	706	0	0	0
100048685	RIVERSIDE	CA		11/20/2020		2,920	0	0	0	0	0	0	2,920	2,920	0	0	0
100048867	CINCINNATI	OH		11/20/2020		457	0	0	0	0	0	0	457	457	0	0	0
100049808	EDGEWOOD	MD		11/20/2020		821	0	0	0	0	0	0	821	821	0	0	0
100047019	FLAGLER BEACH	FL		11/20/2020		275	0	0	0	0	0	0	275	275	0	0	0
100047249	GREEN SEA	SC		11/20/2020		89	0	0	0	0	0	0	89	89	0	0	0
100046522	STANFIELD	NC		11/25/2020		1,265	0	0	0	0	0	0	1,265	1,265	0	0	0
100048268	PARLIN	NJ		11/20/2020		863	0	0	0	0	0	0	863	863	0	0	0
100046546	COLUMBIA	SC		11/25/2020		272	0	0	0	0	0	0	272	272	0	0	0
100046629	ATLANTA	GA		11/25/2020		123	0	0	0	0	0	0	123	123	0	0	0
100046646	DAYTON	OH		11/25/2020		195	0	0	0	0	0	0	195	195	0	0	0
100047388	GREENVILLE	NC		11/20/2020		2,239	0	0	0	0	0	0	2,239	2,239	0	0	0
100050213	COTTONWOOD	CA		11/20/2020		776	0	0	0	0	0	0	776	776	0	0	0
100048871	FENTON	MI		11/20/2020		685	0	0	0	0	0	0	685	685	0	0	0
100048923	POMPANO BEACH	FL		11/20/2020		389	0	0	0	0	0	0	389	389	0	0	0
100048946	MADERA	CA		11/20/2020		1,008	0	0	0	0	0	0	1,008	1,008	0	0	0
100048091	BUCKEYE	AZ		11/20/2020		3,854	0	0	0	0	0	0	3,854	3,854	0	0	0
100050356	NORTH CHARLESTON	SC		11/20/2020		1,157	0	0	0	0	0	0	1,157	1,157	0	0	0
100049384	WEST BABYLON	NY		11/20/2020		585	0	0	0	0	0	0	585	585	0	0	0
100049717	PARKER	AZ		11/20/2020		2,254	0	0	0	0	0	0	2,254	2,254	0	0	0
100047402	RIVERDALE	GA		11/20/2020		288	0	0	0	0	0	0	288	288	0	0	0
100048617	ORLANDO	FL		11/20/2020		221	0	0	0	0	0	0	221	221	0	0	0
100048640	ROCKVILLE	MD		11/20/2020		1,017	0	0	0	0	0	0	1,017	1,017	0	0	0
100047605	BRADENTON	FL		11/20/2020		307	0	0	0	0	0	0	307	307	0	0	0
100048787	GERMANTOWN	NY		11/20/2020		528	0	0	0	0	0	0	528	528	0	0	0
100047672	ORLANDO	FL		11/20/2020		214	0	0	0	0	0	0	214	214	0	0	0
100047942	EAST BRUNSWICK	NJ		11/20/2020		1,208	0	0	0	0	0	0	1,208	1,208	0	0	0
100049145	CENTRAL ISLIP	NY		11/20/2020		1,005	0	0	0	0	0	0	1,005	1,005	0	0	0
100048226	FRESNO	CA		11/20/2020		1,907	0	0	0	0	0	0	1,907	1,907	0	0	0
100049452	DEARBORN HEIGHTS	MI		11/20/2020		1,947	0	0	0	0	0	0	1,947	1,947	0	0	0
100049356	BELOIT	WI		11/20/2020		628	0	0	0	0	0	0	628	628	0	0	0
100049364	SUN VALLEY	CA		11/20/2020		1,149	0	0	0	0	0	0	1,149	1,149	0	0	0
100050199	HOLLYWOOD	FL		11/20/2020		551	0	0	0	0	0	0	551	551	0	0	0
100050354	OVERLAND PARK	KS		11/20/2020		1,958	0	0	0	0	0	0	1,958	1,958	0	0	0
100050376	RANDALLSTOWN	MD		11/20/2020		1,822	0	0	0	0	0	0	1,822	1,822	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal		Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration			
100049693	LOS ANGELES	CA		11/20/2020		1,023	0	0	0	0	0	0	1,023	1,023	0	0	0
100047648	VALLEJO	CA		11/20/2020		1,161	0	0	0	0	0	0	1,161	1,161	0	0	0
100048982	MONTROSE	CA		11/20/2020		1,288	0	0	0	0	0	0	1,288	1,288	0	0	0
100049293	STATEN ISLAND	NY		11/20/2020		1,178	0	0	0	0	0	0	1,178	1,178	0	0	0
100049306	CONROE	TX		11/20/2020		564	0	0	0	0	0	0	564	564	0	0	0
100047303	QUAKERTOWN	PA		11/20/2020		609	0	0	0	0	0	0	609	609	0	0	0
100047399	WATERFORD	MI		11/20/2020		377	0	0	0	0	0	0	377	377	0	0	0
100048471	HIALEAH	FL		11/20/2020		1,009	0	0	0	0	0	0	1,009	1,009	0	0	0
100050281	LONG BEACH	CA		11/20/2020		2,140	0	0	0	0	0	0	2,140	2,140	0	0	0
100050316	NEW ORLEANS	LA		11/20/2020		590	0	0	0	0	0	0	590	590	0	0	0
100048525	ORLEANS	MI		11/20/2020		1,127	0	0	0	0	0	0	1,127	1,127	0	0	0
100049058	LODI	CA		11/20/2020		1,178	0	0	0	0	0	0	1,178	1,178	0	0	0
100049074	HESPERIA	CA		11/20/2020		658	0	0	0	0	0	0	658	658	0	0	0
100049834	KANSAS CITY	MO		11/20/2020		349	0	0	0	0	0	0	349	349	0	0	0
100049094	SACRAMENTO	CA		11/20/2020		657	0	0	0	0	0	0	657	657	0	0	0
100049112	HIALEAH	FL		11/20/2020		1,151	0	0	0	0	0	0	1,151	1,151	0	0	0
100047785	HARRISON	AR		11/20/2020		1,394	0	0	0	0	0	0	1,394	1,394	0	0	0
100048061	BONITA SPRINGS	FL		11/20/2020		2,086	0	0	0	0	0	0	2,086	2,086	0	0	0
100048142	GERMANTOWN	MD		11/20/2020		1,557	0	0	0	0	0	0	1,557	1,557	0	0	0
100049237	REDLANDS	CA		11/20/2020		613	0	0	0	0	0	0	613	613	0	0	0
100049244	HOMESTEAD	FL		11/20/2020		383	0	0	0	0	0	0	383	383	0	0	0
100048454	DEER PARK	TX		11/20/2020		343	0	0	0	0	0	0	343	343	0	0	0
100050112	NILES	OH		11/20/2020		1,812	0	0	0	0	0	0	1,812	1,812	0	0	0
100049504	WARRENTON	VA		11/20/2020		2,632	0	0	0	0	0	0	2,632	2,632	0	0	0
100049563	CITRUS HEIGHTS	CA		11/20/2020		1,362	0	0	0	0	0	0	1,362	1,362	0	0	0
100049756	SACRAMENTO	CA		11/20/2020		932	0	0	0	0	0	0	932	932	0	0	0
100049592	LYNCHBURG	VA		11/20/2020		554	0	0	0	0	0	0	554	554	0	0	0
100050168	HAMILTON	OH		11/20/2020		668	0	0	0	0	0	0	668	668	0	0	0
100048909	PEYTON	CO		11/20/2020		2,169	0	0	0	0	0	0	2,169	2,169	0	0	0
100047769	ELK RIVER	MN		11/20/2020		903	0	0	0	0	0	0	903	903	0	0	0
100047787	CARMICHAEL	CA		11/20/2020		2,776	0	0	0	0	0	0	2,776	2,776	0	0	0
100047813	MATHER	CA		11/20/2020		784	0	0	0	0	0	0	784	784	0	0	0
100049054	KANSAS CITY	KS		11/20/2020		1,618	0	0	0	0	0	0	1,618	1,618	0	0	0
100048171	CHANHASSEN	MN		11/20/2020		1,050	0	0	0	0	0	0	1,050	1,050	0	0	0
100047865	OLMSTED FALLS	OH		11/20/2020		908	0	0	0	0	0	0	908	908	0	0	0
100047970	WHEELING	IL		11/20/2020		468	0	0	0	0	0	0	468	468	0	0	0
100049470	SAINT PETERSBURG	FL		11/20/2020		869	0	0	0	0	0	0	869	869	0	0	0
100049559	MORENO VALLEY	CA		11/20/2020		652	0	0	0	0	0	0	652	652	0	0	0
100048166	NORTHBRIDGE	MA		11/20/2020		587	0	0	0	0	0	0	587	587	0	0	0
100048215	MIAMI	FL		11/20/2020		478	0	0	0	0	0	0	478	478	0	0	0
100049264	WRENS	GA		11/20/2020		2,012	0	0	0	0	0	0	2,012	2,012	0	0	0
100048295	MINNEAPOLIS	MN		11/20/2020		871	0	0	0	0	0	0	871	871	0	0	0
100048488	CARLE PLACE	NY		11/20/2020		1,072	0	0	0	0	0	0	1,072	1,072	0	0	0
100048430	FENTON	MI		11/20/2020		277	0	0	0	0	0	0	277	277	0	0	0
100048579	LAKE ARROWHEAD	CA		11/20/2020		566	0	0	0	0	0	0	566	566	0	0	0
100049077	NORTHFIELD	OH		11/20/2020		802	0	0	0	0	0	0	802	802	0	0	0
100049122	DURANGO	CO		11/20/2020		986	0	0	0	0	0	0	986	986	0	0	0
100049396	LITHIA SPRINGS	GA		11/20/2020		2,593	0	0	0	0	0	0	2,593	2,593	0	0	0
100047413	HYATTSVILLE	MD		11/20/2020		1,952	0	0	0	0	0	0	1,952	1,952	0	0	0
100049494	HAVERHILL	MA		11/20/2020		980	0	0	0	0	0	0	980	980	0	0	0
100049843	LYNWOOD	CA		11/20/2020		3,828	0	0	0	0	0	0	3,828	3,828	0	0	0
100048758	UPPER MARLBORO	MD		11/20/2020		930	0	0	0	0	0	0	930	930	0	0	0
100048038	LIVINGSTON	CA		11/20/2020		994	0	0	0	0	0	0	994	994	0	0	0
100049971	LAKE WALES	FL		11/20/2020		526	0	0	0	0	0	0	526	526	0	0	0
100050024	GRAND TERRACE	CA		11/20/2020		912	0	0	0	0	0	0	912	912	0	0	0
100050336	OPA LOCKA	FL		11/20/2020		592	0	0	0	0	0	0	592	592	0	0	0
100049705	BROOKLYN	NY		11/20/2020		1,637	0	0	0	0	0	0	1,637	1,637	0	0	0
100049725	HENDERSON	NV		11/20/2020		1,266	0	0	0	0	0	0	1,266	1,266	0	0	0
100049881	PALM COAST	FL		11/20/2020		796	0	0	0	0	0	0	796	796	0	0	0
100049198	MAKAWAO	HI		11/20/2020		1,906	0	0	0	0	0	0	1,906	1,906	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100049940	GLEN BURNIE	MD		11/20/2020		362	0	0	0	0	0	0	362	362	0	0	0
100049943	CARSON	CA		11/20/2020		1,529	0	0	0	0	0	0	1,529	1,529	0	0	0
100049224	EAST MEADOW	NY		11/20/2020		2,304	0	0	0	0	0	0	2,304	2,304	0	0	0
100049265	LAS VEGAS	NV		11/20/2020		2,450	0	0	0	0	0	0	2,450	2,450	0	0	0
100049956	MIAMI	FL		11/20/2020		705	0	0	0	0	0	0	705	705	0	0	0
100050050	WASHINGTON	DC		11/20/2020		1,077	0	0	0	0	0	0	1,077	1,077	0	0	0
100050178	MIAMI	FL		11/20/2020		960	0	0	0	0	0	0	960	960	0	0	0
100050359	INGLEWOOD	CA		11/20/2020		1,431	0	0	0	0	0	0	1,431	1,431	0	0	0
100049851	SAINT LOUIS	MO		11/20/2020		314	0	0	0	0	0	0	314	314	0	0	0
100049857	LA HABRA	CA		11/20/2020		1,854	0	0	0	0	0	0	1,854	1,854	0	0	0
100049629	BUDD LAKE	NJ		11/20/2020		3,290	0	0	0	0	0	0	3,290	3,290	0	0	0
100049750	TAMPA	FL		11/20/2020		627	0	0	0	0	0	0	627	627	0	0	0
100049927	RESEDA	CA		11/20/2020		873	0	0	0	0	0	0	873	873	0	0	0
100049564	HILLSBORO	OR		11/20/2020		2,097	0	0	0	0	0	0	2,097	2,097	0	0	0
100050004	OMAHA	NE		11/20/2020		287	0	0	0	0	0	0	287	287	0	0	0
100050097	CROFTON	MD		11/20/2020		900	0	0	0	0	0	0	900	900	0	0	0
100050243	MODESTO	CA		11/20/2020		737	0	0	0	0	0	0	737	737	0	0	0
100050181	SUMTER	SC		11/20/2020		1,544	0	0	0	0	0	0	1,544	1,544	0	0	0
100050318	WOODRIDGE	IL		11/20/2020		862	0	0	0	0	0	0	862	862	0	0	0
100049926	SMITHTOWN	NY		11/20/2020		453	0	0	0	0	0	0	453	453	0	0	0
100049716	GARDEN GROVE	CA		11/20/2020		1,597	0	0	0	0	0	0	1,597	1,597	0	0	0
100049934	MANTECA	CA		11/20/2020		1,772	0	0	0	0	0	0	1,772	1,772	0	0	0
100049333	WASHINGTON	MO		11/20/2020		302	0	0	0	0	0	0	302	302	0	0	0
100049390	NORTH BERGEN	NJ		11/20/2020		2,392	0	0	0	0	0	0	2,392	2,392	0	0	0
100049400	ATLANTA	GA		11/20/2020		816	0	0	0	0	0	0	816	816	0	0	0
100048544	SAINT PAUL	MN		11/20/2020		951	0	0	0	0	0	0	951	951	0	0	0
100048625	FONTANA	CA		11/20/2020		529	0	0	0	0	0	0	529	529	0	0	0
100049402	BLOOMINGTON	CA		11/20/2020		722	0	0	0	0	0	0	722	722	0	0	0
100048835	WASHINGTON	DC		11/20/2020		1,505	0	0	0	0	0	0	1,505	1,505	0	0	0
100050066	TEMPLE HILLS	MD		11/20/2020		407	0	0	0	0	0	0	407	407	0	0	0
100049322	GLEN BURNIE	MD		11/20/2020		1,392	0	0	0	0	0	0	1,392	1,392	0	0	0
100049689	CHICAGO	IL		11/20/2020		293	0	0	0	0	0	0	293	293	0	0	0
100049589	COACHELLA	CA		11/20/2020		599	0	0	0	0	0	0	599	599	0	0	0
100049751	NASHUA	NH		11/20/2020		840	0	0	0	0	0	0	840	840	0	0	0
100049895	DES PLAINES	IL		11/20/2020		901	0	0	0	0	0	0	901	901	0	0	0
100050264	OAKLAND	TN		11/20/2020		599	0	0	0	0	0	0	599	599	0	0	0
100050297	PARAMOUNT	CA		11/20/2020		862	0	0	0	0	0	0	862	862	0	0	0
100050126	YORK	PA		11/20/2020		34	0	0	0	0	0	0	34	34	0	0	0
100050163	NEWARK	NJ		11/20/2020		1,813	0	0	0	0	0	0	1,813	1,813	0	0	0
100050119	SCOTTSDALE	AZ		11/20/2020		996	0	0	0	0	0	0	996	996	0	0	0
100044479	VAN NUYS AREA	CA		11/19/2020		1,100	0	0	0	0	0	0	1,100	1,100	0	0	0
100044539	SAN JOSE	CA		11/19/2020		1,997	0	0	0	0	0	0	1,997	1,997	0	0	0
100044570	LEVITTOWN	PA		11/19/2020		364	0	0	0	0	0	0	364	364	0	0	0
100048323	FONTANA	CA		11/20/2020		1,305	0	0	0	0	0	0	1,305	1,305	0	0	0
100048425	JACKSONVILLE	FL		11/20/2020		430	0	0	0	0	0	0	430	430	0	0	0
100048452	MIAMI	FL		11/20/2020		882	0	0	0	0	0	0	882	882	0	0	0
100048535	MINNEAPOLIS	MN		11/20/2020		1,916	0	0	0	0	0	0	1,916	1,916	0	0	0
100048554	MARLBORO	NJ		11/20/2020		709	0	0	0	0	0	0	709	709	0	0	0
100048928	HAWAIIAN GARDENS	CA		11/20/2020		867	0	0	0	0	0	0	867	867	0	0	0
100048950	PHOENIX	AZ		11/20/2020		1,193	0	0	0	0	0	0	1,193	1,193	0	0	0
100049014	HUNTINGTON PARK	CA		11/20/2020		3,018	0	0	0	0	0	0	3,018	3,018	0	0	0
100049185	DENVER	CO		11/20/2020		239	0	0	0	0	0	0	239	239	0	0	0
100049231	LAS VEGAS	NV		11/20/2020		897	0	0	0	0	0	0	897	897	0	0	0
100044654	HAWTHORN WOODS	IL		11/19/2020		4,036	0	0	0	0	0	0	4,036	4,036	0	0	0
100044732	CENTEREACH	NY		11/19/2020		1,475	0	0	0	0	0	0	1,475	1,475	0	0	0
100045035	PHOENIX	AZ		11/19/2020		1,592	0	0	0	0	0	0	1,592	1,592	0	0	0
100045057	GOSHEN	IN		11/19/2020		651	0	0	0	0	0	0	651	651	0	0	0
100045196	OTTUMWA	IA		11/25/2020		293	0	0	0	0	0	0	293	293	0	0	0
100045197	NEW CASTLE	DE		11/25/2020		707	0	0	0	0	0	0	707	707	0	0	0
100045291	MONUMENT	CO		11/25/2020		838	0	0	0	0	0	0	838	838	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100045348	CHATSWORTH	GA		11/25/2020		565	0	0	0	0	0	0	565	565	0	0	0
100045407	HARVEY	LA		11/25/2020		273	0	0	0	0	0	0	273	273	0	0	0
100045472	BELLEVILLE	IL		11/25/2020		127	0	0	0	0	0	0	127	127	0	0	0
100045525	HOPE MILLS	NC		11/25/2020		57	0	0	0	0	0	0	57	57	0	0	0
100045577	EL PASO	TX		11/25/2020		127	0	0	0	0	0	0	127	127	0	0	0
100045624	WARE SHOALS	SC		11/25/2020		962	0	0	0	0	0	0	962	962	0	0	0
100044378	RICHMOND	VA		11/19/2020		603	0	0	0	0	0	0	603	603	0	0	0
100044391	NEW CITY	NY		11/19/2020		847	0	0	0	0	0	0	847	847	0	0	0
100045072	HOLLYWOOD	FL		11/19/2020		522	0	0	0	0	0	0	522	522	0	0	0
100045122	ZOLFO SPRINGS	FL		11/25/2020		738	0	0	0	0	0	0	738	738	0	0	0
100045178	WASHINGTON	DC		11/25/2020		1,624	0	0	0	0	0	0	1,624	1,624	0	0	0
100045721	FORT GARLAND	CO		11/25/2020		263	0	0	0	0	0	0	263	263	0	0	0
100045735	HERTFORD	NC		11/25/2020		266	0	0	0	0	0	0	266	266	0	0	0
100045806	LA FERIA	TX		11/25/2020		863	0	0	0	0	0	0	863	863	0	0	0
100045878	GREENVILLE	SC		11/25/2020		255	0	0	0	0	0	0	255	255	0	0	0
100045898	CINCINNATI	OH		11/25/2020		133	0	0	0	0	0	0	133	133	0	0	0
100045916	FAYETTEVILLE	TN		11/25/2020		655	0	0	0	0	0	0	655	655	0	0	0
100045950	GROVER	PA		11/25/2020		767	0	0	0	0	0	0	767	767	0	0	0
100046014	LOS ANGELES	CA		11/25/2020		1,864	0	0	0	0	0	0	1,864	1,864	0	0	0
100046329	SUMTER	SC		11/25/2020		351	0	0	0	0	0	0	351	351	0	0	0
100046401	MEMPHIS	TN		11/25/2020		702	0	0	0	0	0	0	702	702	0	0	0
100046449	NEW LONDON	NC		11/25/2020		241	0	0	0	0	0	0	241	241	0	0	0
100046666	COLUMBUS	OH		11/25/2020		623	0	0	0	0	0	0	623	623	0	0	0
100047838	EAST HAMPTON	NY		11/20/2020		1,945	0	0	0	0	0	0	1,945	1,945	0	0	0
100047896	PANORAMA CITY	CA		11/20/2020		1,001	0	0	0	0	0	0	1,001	1,001	0	0	0
100048015	FOLSOM	CA		11/20/2020		989	0	0	0	0	0	0	989	989	0	0	0
100048094	PHOENIX	AZ		11/20/2020		527	0	0	0	0	0	0	527	527	0	0	0
100048165	MUKILTEO	WA		11/20/2020		1,328	0	0	0	0	0	0	1,328	1,328	0	0	0
100048306	MIAMI	FL		11/20/2020		575	0	0	0	0	0	0	575	575	0	0	0
100050324	FORT WALTON BEACH	FL		11/20/2020		449	0	0	0	0	0	0	449	449	0	0	0
100046963	GARDEN CITY	MI		11/20/2020		245	0	0	0	0	0	0	245	245	0	0	0
100047070	DEARBORN HEIGHTS	MI		11/20/2020		823	0	0	0	0	0	0	823	823	0	0	0
100047082	EDEN PRAIRIE	MN		11/20/2020		2,038	0	0	0	0	0	0	2,038	2,038	0	0	0
100047123	BALL GROUND	GA		11/20/2020		1,997	0	0	0	0	0	0	1,997	1,997	0	0	0
100047124	RIVERDALE	GA		11/20/2020		524	0	0	0	0	0	0	524	524	0	0	0
100047377	SOUTHFIELD	MI		11/20/2020		591	0	0	0	0	0	0	591	591	0	0	0
100047458	TAMPA	FL		11/20/2020		2,262	0	0	0	0	0	0	2,262	2,262	0	0	0
100049297	LAWRENCEVILLE	GA		11/20/2020		1,214	0	0	0	0	0	0	1,214	1,214	0	0	0
100049298	HYATTSVILLE	MD		11/20/2020		287	0	0	0	0	0	0	287	287	0	0	0
100049415	LEXINGTON	NC		11/20/2020		157	0	0	0	0	0	0	157	157	0	0	0
100049618	BUENA PARK	CA		11/20/2020		1,251	0	0	0	0	0	0	1,251	1,251	0	0	0
100049635	WINFIELD	WV		11/20/2020		558	0	0	0	0	0	0	558	558	0	0	0
100049639	CORONA	CA		11/20/2020		1,523	0	0	0	0	0	0	1,523	1,523	0	0	0
100049909	MARENGO	IL		11/20/2020		927	0	0	0	0	0	0	927	927	0	0	0
100050124	PLAINFIELD	IL		11/20/2020		1,364	0	0	0	0	0	0	1,364	1,364	0	0	0
100050232	MOUNT VERNON	OH		11/20/2020		907	0	0	0	0	0	0	907	907	0	0	0
100044489	PASADENA	CA		11/19/2020		2,228	0	0	0	0	0	0	2,228	2,228	0	0	0
100044738	DURHAM	NC		11/19/2020		375	0	0	0	0	0	0	375	375	0	0	0
100044841	PHOENIX	AZ		11/19/2020		626	0	0	0	0	0	0	626	626	0	0	0
100044878	SHELTON	CT		11/19/2020		1,306	0	0	0	0	0	0	1,306	1,306	0	0	0
100044894	JUPITER	FL		11/19/2020		436	0	0	0	0	0	0	436	436	0	0	0
100044895	HIXSON	TN		11/19/2020		341	0	0	0	0	0	0	341	341	0	0	0
100044975	JANESVILLE	WI		11/19/2020		760	0	0	0	0	0	0	760	760	0	0	0
100044984	TULARE	CA		11/19/2020		1,449	0	0	0	0	0	0	1,449	1,449	0	0	0
100044998	BOONE	NC		11/19/2020		1,441	0	0	0	0	0	0	1,441	1,441	0	0	0
100047758	WARREN	MI		11/20/2020		392	0	0	0	0	0	0	392	392	0	0	0
100047944	LAS VEGAS	NV		11/20/2020		542	0	0	0	0	0	0	542	542	0	0	0
100048057	RANCHO CUCAMONGA	CA		11/20/2020		1,090	0	0	0	0	0	0	1,090	1,090	0	0	0
100048140	MARLTON	NJ		11/20/2020		678	0	0	0	0	0	0	678	678	0	0	0
100048174	NORTH PORT	FL		11/20/2020		424	0	0	0	0	0	0	424	424	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100048280	FORT LAUDERDALE	FL		11/20/2020		239	0	0	0	0	0	0	239	239	0	0	0
100048388	JOHNSTOWN	OH		11/20/2020		816	0	0	0	0	0	0	816	816	0	0	0
100048469	FORT LAUDERDALE	FL		11/20/2020		565	0	0	0	0	0	0	565	565	0	0	0
100048485	LAS VEGAS	NV		11/20/2020		724	0	0	0	0	0	0	724	724	0	0	0
100045935	CHICAGO	IL		11/25/2020		165	0	0	0	0	0	0	165	165	0	0	0
100045971	JONESBORO	GA		11/25/2020		913	0	0	0	0	0	0	913	913	0	0	0
100045992	ALBUQUERQUE	NM		11/25/2020		478	0	0	0	0	0	0	478	478	0	0	0
100046083	TAMARAC	FL		11/25/2020		541	0	0	0	0	0	0	541	541	0	0	0
100046089	GREENWOOD	SC		11/25/2020		230	0	0	0	0	0	0	230	230	0	0	0
100046127	SAINT LOUIS	MO		11/25/2020		674	0	0	0	0	0	0	674	674	0	0	0
100046172	KANSAS CITY	MO		11/25/2020		443	0	0	0	0	0	0	443	443	0	0	0
100046191	BEAVERTON	MI		11/25/2020		504	0	0	0	0	0	0	504	504	0	0	0
100046227	ROSEVILLE	CA		11/25/2020		1,053	0	0	0	0	0	0	1,053	1,053	0	0	0
100046259	COATESVILLE	PA		11/25/2020		633	0	0	0	0	0	0	633	633	0	0	0
100046320	DE WITT	IA		11/25/2020		855	0	0	0	0	0	0	855	855	0	0	0
100046349	VALIER	IL		11/25/2020		144	0	0	0	0	0	0	144	144	0	0	0
100046426	REIDSVILLE	NC		11/25/2020		43	0	0	0	0	0	0	43	43	0	0	0
100046469	PHOENIX	AZ		11/25/2020		984	0	0	0	0	0	0	984	984	0	0	0
100046530	SAN JOSE	CA		11/25/2020		660	0	0	0	0	0	0	660	660	0	0	0
100047088	GRAYSON	GA		11/20/2020		612	0	0	0	0	0	0	612	612	0	0	0
100047204	TRENTON	MI		11/20/2020		198	0	0	0	0	0	0	198	198	0	0	0
100049316	HENRICO	VA		11/20/2020		691	0	0	0	0	0	0	691	691	0	0	0
100049368	RENTON	WA		11/20/2020		1,538	0	0	0	0	0	0	1,538	1,538	0	0	0
100049420	MENIFEE	CA		11/20/2020		1,466	0	0	0	0	0	0	1,466	1,466	0	0	0
100049762	RICHMOND	VA		11/20/2020		3,679	0	0	0	0	0	0	3,679	3,679	0	0	0
100049765	MINNEAPOLIS	MN		11/20/2020		965	0	0	0	0	0	0	965	965	0	0	0
100049986	BROADVIEW	IL		11/20/2020		967	0	0	0	0	0	0	967	967	0	0	0
100050300	BILLERICA	MA		11/20/2020		1,133	0	0	0	0	0	0	1,133	1,133	0	0	0
100046253	EUSTIS	FL		11/25/2020		245	0	0	0	0	0	0	245	245	0	0	0
100046269	HILLSIDE	NJ		11/25/2020		1,090	0	0	0	0	0	0	1,090	1,090	0	0	0
100046285	PLANO	TX		11/25/2020		471	0	0	0	0	0	0	471	471	0	0	0
100046405	ARCADIA	FL		11/25/2020		749	0	0	0	0	0	0	749	749	0	0	0
100046414	MEMPHIS	TN		11/25/2020		542	0	0	0	0	0	0	542	542	0	0	0
100046460	GALVESTON	TX		11/25/2020		566	0	0	0	0	0	0	566	566	0	0	0
100046548	PULASKI	VA		11/25/2020		1,502	0	0	0	0	0	0	1,502	1,502	0	0	0
100046639	SAN MATEO	FL		11/25/2020		286	0	0	0	0	0	0	286	286	0	0	0
100047073	WARREN	MI		11/20/2020		613	0	0	0	0	0	0	613	613	0	0	0
100047112	NEWNAN	GA		11/20/2020		92	0	0	0	0	0	0	92	92	0	0	0
100047181	CHICAGO	IL		11/20/2020		839	0	0	0	0	0	0	839	839	0	0	0
100047668	HAZEL CREST	IL		11/20/2020		316	0	0	0	0	0	0	316	316	0	0	0
100047740	MIAMI	FL		11/20/2020		1,911	0	0	0	0	0	0	1,911	1,911	0	0	0
100049309	PHOENIX	AZ		11/20/2020		920	0	0	0	0	0	0	920	920	0	0	0
100049354	RIVERSIDE	CA		11/20/2020		1,378	0	0	0	0	0	0	1,378	1,378	0	0	0
100049668	SUTTER	CA		11/20/2020		330	0	0	0	0	0	0	330	330	0	0	0
100049921	SPRINGFIELD GARDENS	NY		11/20/2020		1,802	0	0	0	0	0	0	1,802	1,802	0	0	0
100050173	OAKLYN	NJ		11/20/2020		170	0	0	0	0	0	0	170	170	0	0	0
100050348	WASHINGTON	PA		11/20/2020		385	0	0	0	0	0	0	385	385	0	0	0
100044462	ORLANDO	FL		11/19/2020		433	0	0	0	0	0	0	433	433	0	0	0
100044507	ST CLOUD	FL		11/19/2020		1,527	0	0	0	0	0	0	1,527	1,527	0	0	0
100044573	PITTSBURG	CA		11/19/2020		1,227	0	0	0	0	0	0	1,227	1,227	0	0	0
100044635	WEST BABYLON	NY		11/19/2020		1,284	0	0	0	0	0	0	1,284	1,284	0	0	0
100044689	ORRVILLE	OH		11/19/2020		634	0	0	0	0	0	0	634	634	0	0	0
100045169	JACKSONVILLE	FL		11/25/2020		1,403	0	0	0	0	0	0	1,403	1,403	0	0	0
100045211	BESSEMER	AL		11/25/2020		285	0	0	0	0	0	0	285	285	0	0	0
100045306	KEYPORT	NJ		11/25/2020		846	0	0	0	0	0	0	846	846	0	0	0
100045332	DETROIT	MI		11/25/2020		402	0	0	0	0	0	0	402	402	0	0	0
100045409	ARDMORE	OK		11/25/2020		603	0	0	0	0	0	0	603	603	0	0	0
100045413	MOUNT AIRY	NC		11/25/2020		335	0	0	0	0	0	0	335	335	0	0	0
100045586	EAST ORANGE	NJ		11/25/2020		340	0	0	0	0	0	0	340	340	0	0	0
100045638	SHERIDAN	MI		11/25/2020		650	0	0	0	0	0	0	650	650	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal		Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration			
100045825	ELGIN	IL		11/25/2020		425	0	0	0	0	0	0	425	425	0	0	0
100045962	COFFEYVILLE	KS		11/25/2020		71	0	0	0	0	0	0	71	71	0	0	0
100046016	FREDERICKSBURG	PA		11/25/2020		321	0	0	0	0	0	0	321	321	0	0	0
100046135	MIAMI	FL		11/25/2020		1,622	0	0	0	0	0	0	1,622	1,622	0	0	0
100046150	WORCESTER	MA		11/25/2020		435	0	0	0	0	0	0	435	435	0	0	0
100046229	SPRINGFIELD	OH		11/25/2020		91	0	0	0	0	0	0	91	91	0	0	0
100048522	HARRISONBURG	VA		11/20/2020		445	0	0	0	0	0	0	445	445	0	0	0
100048528	BECHTELSVILLE	PA		11/20/2020		509	0	0	0	0	0	0	509	509	0	0	0
100048673	MUSKEGON	MI		11/20/2020		282	0	0	0	0	0	0	282	282	0	0	0
100048716	RICHMOND	VA		11/20/2020		1,203	0	0	0	0	0	0	1,203	1,203	0	0	0
100048730	LANHAM	MD		11/20/2020		1,892	0	0	0	0	0	0	1,892	1,892	0	0	0
100048805	COOLIDGE	AZ		11/20/2020		3,061	0	0	0	0	0	0	3,061	3,061	0	0	0
100048806	BUENA PARK	CA		11/20/2020		1,631	0	0	0	0	0	0	1,631	1,631	0	0	0
100048995	GLENDALE	AZ		11/20/2020		1,052	0	0	0	0	0	0	1,052	1,052	0	0	0
100049033	CHICAGO	IL		11/20/2020		1,073	0	0	0	0	0	0	1,073	1,073	0	0	0
100049045	SANTA ANA	CA		11/20/2020		1,257	0	0	0	0	0	0	1,257	1,257	0	0	0
100049164	GILBERT	AZ		11/20/2020		950	0	0	0	0	0	0	950	950	0	0	0
100049177	COLUMBIA HEIGHTS	MN		11/20/2020		501	0	0	0	0	0	0	501	501	0	0	0
100049219	CUYAHOGA FALLS	OH		11/20/2020		644	0	0	0	0	0	0	644	644	0	0	0
100049305	FAYETTEVILLE	GA		11/20/2020		645	0	0	0	0	0	0	645	645	0	0	0
100047362	POTTSTOWN	PA		11/20/2020		686	0	0	0	0	0	0	686	686	0	0	0
100047514	WHITMAN	MA		11/20/2020		760	0	0	0	0	0	0	760	760	0	0	0
100047594	LA QUINTA	CA		11/20/2020		259	0	0	0	0	0	0	259	259	0	0	0
100047878	OLNEY	MD		11/20/2020		1,657	0	0	0	0	0	0	1,657	1,657	0	0	0
100047979	HYATTSVILLE	MD		11/20/2020		757	0	0	0	0	0	0	757	757	0	0	0
100048022	GRIFFIN	GA		11/20/2020		141	0	0	0	0	0	0	141	141	0	0	0
100048219	FAIRFIELD	OH		11/20/2020		584	0	0	0	0	0	0	584	584	0	0	0
100048224	BAKERSFIELD	CA		11/20/2020		1,418	0	0	0	0	0	0	1,418	1,418	0	0	0
100048406	SOUTHINGTON	CT		11/20/2020		1,575	0	0	0	0	0	0	1,575	1,575	0	0	0
100048457	WILLARD	MO		11/20/2020		347	0	0	0	0	0	0	347	347	0	0	0
100048532	WHITE PLAINS	NY		11/20/2020		1,231	0	0	0	0	0	0	1,231	1,231	0	0	0
100048609	EUREKA	CA		11/20/2020		1,342	0	0	0	0	0	0	1,342	1,342	0	0	0
100048664	CICERO	IN		11/20/2020		783	0	0	0	0	0	0	783	783	0	0	0
100048682	ADELANTO	CA		11/20/2020		685	0	0	0	0	0	0	685	685	0	0	0
100048711	LAKE ELSINORE	CA		11/20/2020		3,181	0	0	0	0	0	0	3,181	3,181	0	0	0
100048904	MATTAPAN	MA		11/20/2020		1,577	0	0	0	0	0	0	1,577	1,577	0	0	0
100048922	LANCASTER	CA		11/20/2020		1,422	0	0	0	0	0	0	1,422	1,422	0	0	0
100048948	DULUTH	GA		11/20/2020		575	0	0	0	0	0	0	575	575	0	0	0
100049027	OKEECHOBEE	FL		11/20/2020		532	0	0	0	0	0	0	532	532	0	0	0
100049047	CAPITOL HEIGHTS	MD		11/20/2020		497	0	0	0	0	0	0	497	497	0	0	0
100067375	SAN JOSE DEL CABO	MEX		08/13/2021		2,883	0	0	0	0	0	0	2,883	2,883	0	0	0
100067383	CABO SAN LUCAS	MEX		08/13/2021		516,594	0	0	0	0	0	0	516,594	516,594	0	0	0
100067389	LA PAZ	MEX		08/13/2021		644	0	0	0	0	0	0	644	644	0	0	0
100067373	SAN JOSE DEL CABO	MEX		08/13/2021		3,491	0	0	0	0	0	0	3,491	3,491	0	0	0
100067386	CABO SAN LUCAS	MEX		08/13/2021		888	0	0	0	0	0	0	888	888	0	0	0
100074070	SAN JOSE DEL CABO	MEX		11/05/2021		674	0	0	0	0	0	0	674	674	0	0	0
100074061	SAN JOSE DEL CABO	MEX		11/05/2021		1,541	0	0	0	0	0	0	1,541	1,541	0	0	0
100074074	CABO SAN LUCAS	MEX		11/05/2021		4,592	0	0	0	0	0	0	4,592	4,592	0	0	0
100074077	SAN JOSE DEL CABO	MEX		11/05/2021		5,257	0	0	0	0	0	0	5,257	5,257	0	0	0
100074064	CABO SAN LUCAS	MEX		11/05/2021		428	0	0	0	0	0	0	428	428	0	0	0
100067392	SAN JOSE DEL CABO	MEX		08/13/2021		3,154	0	0	0	0	0	0	3,154	3,154	0	0	0
100074059	SAN JOSE DEL CABO	MEX		11/05/2021		2,858	0	0	0	0	0	0	2,858	2,858	0	0	0
100067379	SAN JOSE DEL CABO	MEX		08/13/2021		30,467	0	0	0	0	0	0	30,467	30,467	0	0	0
100067387	TIJUANA-ENSENADA PLAYAS	MEX		08/13/2021		1,016	0	0	0	0	0	0	1,016	1,016	0	0	0
100067396	SAN JOSE DEL CABO	MEX		08/13/2021		3,641	0	0	0	0	0	0	3,641	3,641	0	0	0
100074067	SAN JOSE DEL CABO	MEX		11/05/2021		6,111	0	0	0	0	0	0	6,111	6,111	0	0	0
100067391	PUERTO VALLARTA	MEX		08/13/2021		398	0	0	0	0	0	0	398	398	0	0	0
100074060	LOS CABOS	MEX		11/05/2021		511	0	0	0	0	0	0	511	511	0	0	0
100074066	SAN MIGUEL DE ALLENDE	MEX		11/05/2021		859	0	0	0	0	0	0	859	859	0	0	0
100074069	SAN JOSE DEL CABO	MEX		11/05/2021		195	0	0	0	0	0	0	195	195	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100074065	SAYULITA	MEX		11/05/2021		1,708	0	0	0	0	0	0	1,708	1,708	0	0	0
100074062	PUERTO PENASCO	MEX		11/05/2021		2,969	0	0	0	0	0	0	2,969	2,969	0	0	0
100074068	CABO CORRIDOR	MEX		11/05/2021		13,414	0	0	0	0	0	0	13,414	13,414	0	0	0
100074075	PLAYAS DE ROSARITO	MEX		11/05/2021		487	0	0	0	0	0	0	487	487	0	0	0
100067381	CABO SAN LUCAS	MEX		08/13/2021		3,526	0	0	0	0	0	0	3,526	3,526	0	0	0
100074073	CABO SAN LUCAS	MEX		11/05/2021		1,322	0	0	0	0	0	0	1,322	1,322	0	0	0
100083287	SAYULITA	MEX		05/27/2022		882	0	0	0	0	0	0	882	882	0	0	0
100083286	SAN JOSE DEL CABO	MEX		05/12/2022		500	0	0	0	0	0	0	500	500	0	0	0
100083285	SAN JOSE DEL CABO	MEX		05/12/2022		8,212	0	0	0	0	0	0	8,212	8,212	0	0	0
100083288	TODOS SANTOS	MEX		05/27/2022		1,728	0	0	0	0	0	0	1,728	1,728	0	0	0
100083289	SAN MIGUEL DE ALLENDE	MEX		05/27/2022		638	0	0	0	0	0	0	638	638	0	0	0
100083281	SAN JOSE DEL CABO	MEX		05/12/2022		319	0	0	0	0	0	0	319	319	0	0	0
100050674	GREATER LONDON	GBR		03/02/2021		3	0	0	0	0	0	0	3	3	0	0	0
100065870	GREATER LONDON	GBR		07/30/2021		297	0	0	0	0	0	0	297	297	0	0	0
100068715	MANCHESTER	GBR		08/30/2021		1	0	0	0	0	0	0	1	1	0	0	0
100075836	COVENTRY	GBR		11/24/2021		218,329	0	0	0	0	0	0	218,329	218,329	0	0	0
100075840	LIVERPOOL	GBR		11/24/2021		77	0	0	0	0	0	0	77	77	0	0	0
100084360	LIVERPOOL	GBR		06/30/2022		(63)	0	0	0	0	0	0	(63)	(63)	(65)	0	(65)
100084362	SOUTHEND-ON-SEA	GBR		06/30/2022		(290)	0	0	0	0	0	0	(290)	(290)	(297)	0	(297)
100084365	TWICKENHAM	GBR		06/30/2022		(570)	0	0	0	0	0	0	(570)	(570)	(578)	0	(578)
100084366	SOUTHEND-ON-SEA	GBR		06/30/2022		(953)	0	0	0	0	0	0	(953)	(953)	(966)	0	(966)
100085142	DUDLEY	GBR		07/29/2022		(254)	0	0	0	0	0	0	(254)	(254)	(260)	0	(260)
0299999. Mortgages with partial repayments						78,295,541	0	0	0	0	0	0	78,295,541	78,295,541	(92,643)	0	(92,643)
100066741	STRATFORD	NJ		08/02/2021	07/15/2022	109,472	0	0	0	0	0	0	109,472	109,472	0	0	0
100069761	EAST ORANGE	NJ		09/01/2021	07/15/2022	243,674	0	1,419	0	0	1,419	0	245,093	245,093	0	0	0
100064198	KAILUA KONA	HI		07/01/2021	08/26/2022	148,967	0	2,386	0	0	2,386	0	151,353	151,353	0	0	0
100062674	VALLEY	AL		07/01/2021	07/27/2022	39,211	0	(32)	0	0	(32)	0	39,179	39,179	0	0	0
100061718	CLARKSVILLE	TN		07/01/2021	07/27/2022	86,642	0	178	0	0	178	0	86,820	86,820	0	0	0
100062743	OCALA	FL		07/01/2021	07/27/2022	57,845	0	(49)	0	0	(49)	0	57,796	57,796	0	0	0
100059810	ODENTON	MD		06/01/2021	08/26/2022	390,559	0	1,844	0	0	1,844	0	392,403	392,403	0	0	0
100059814	OPA LOCKA	FL		06/01/2021	07/27/2022	163,937	0	778	0	0	778	0	164,715	164,715	0	0	0
100058232	FEDERAL WAY	WA		06/01/2021	07/27/2022	254,645	0	1,182	0	0	1,182	0	255,827	255,827	0	0	0
100058245	ATLANTA	GA		06/01/2021	07/27/2022	232,508	0	1,069	0	0	1,069	0	233,577	233,577	0	0	0
100063000	PORTSMOUTH	VA		07/01/2021	07/27/2022	134,720	0	(889)	0	0	(889)	0	133,831	133,831	0	0	0
100062615	WINDER	GA		07/01/2021	07/27/2022	62,346	0	(108)	0	0	(108)	0	62,238	62,238	0	0	0
100062956	MILTON	FL		07/01/2021	07/21/2022	106,981	0	125	0	0	125	0	107,106	107,106	0	0	0
100058158	HEPHZIBAH	GA		06/01/2021	07/27/2022	93,813	0	435	0	0	435	0	94,248	94,248	0	0	0
100061623	FORT PIERCE	FL		07/01/2021	07/21/2022	68,384	0	132	0	0	132	0	68,516	68,516	0	0	0
100058148	LANCASTER	TX		06/01/2021	07/15/2022	68,892	0	337	0	0	337	0	69,229	69,229	0	0	0
100066085	STATEN ISLAND	NY		08/02/2021	08/21/2022	240,822	0	109	0	0	109	0	240,931	240,931	0	0	0
100059652	TROY	MO		06/01/2021	08/26/2022	162,817	0	749	0	0	749	0	163,566	163,566	0	0	0
100063917	SAN ANTONIO	TX		07/01/2021	08/17/2022	140,915	0	(182)	0	0	(182)	0	140,733	140,733	0	0	0
100064409	MIAMI	FL		07/01/2021	07/15/2022	195,030	0	761	0	0	761	0	195,791	195,791	0	0	0
100066614	BROWNSVILLE	TX		08/02/2021	07/27/2022	106,742	0	(67)	0	0	(67)	0	106,675	106,675	0	0	0
100069096	FRESNO	TX		09/01/2021	09/21/2022	194,695	0	47	0	0	47	0	194,742	194,742	0	0	0
100068823	MASSILLON	OH		09/01/2021	09/21/2022	114,430	0	(32)	0	0	(32)	0	114,398	114,398	0	0	0
100059803	COLUMBUS	GA		06/01/2021	07/27/2022	170,308	0	792	0	0	792	0	171,100	171,100	0	0	0
100059750	RANDALLSTOWN	MD		06/01/2021	07/27/2022	143,752	0	683	0	0	683	0	144,435	144,435	0	0	0
100063317	ELKHART	TX		07/01/2021	07/27/2022	136,589	0	99	0	0	99	0	136,688	136,688	0	0	0
100059723	KISSIMMEE	FL		06/01/2021	07/27/2022	188,250	0	871	0	0	871	0	189,121	189,121	0	0	0
100058360	LONDON	KY		06/01/2021	07/21/2022	88,361	0	408	0	0	408	0	88,769	88,769	0	0	0
100064650	LORAIN	OH		07/01/2021	07/27/2022	120,801	0	5,258	0	0	5,258	0	126,059	126,059	0	0	0
100058645	WESTMINSTER	CO		06/01/2021	07/15/2022	97,096	0	455	0	0	455	0	97,551	97,551	0	0	0
100058154	CARSON	CA		06/01/2021	07/27/2022	239,459	0	1,122	0	0	1,122	0	240,581	240,581	0	0	0
100059995	BILOXI	MS		06/01/2021	07/27/2022	101,382	0	545	0	0	545	0	101,927	101,927	0	0	0
100059594	MONTGOMERY	AL		06/01/2021	07/27/2022	188,806	0	894	0	0	894	0	189,700	189,700	0	0	0
100064448	LA SALLE	IL		07/01/2021	09/21/2022	61,688	0	2,695	0	0	2,695	0	64,383	64,383	0	0	0
100064517	DELTONA	FL		07/01/2021	07/27/2022	118,906	0	1,029	0	0	1,029	0	119,935	119,935	0	0	0
100061771	WOODBURY	NJ		07/01/2021	07/21/2022	160,188	0	103	0	0	103	0	160,291	160,291	0	0	0
100063524	BATON ROUGE	LA		07/01/2021	08/26/2022	146,386	0	(16)	0	0	(16)	0	146,370	146,370	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100061630	TUCSON	AZ		07/01/2021	07/27/2022	123,774	0	(18)	0	0	(18)	0	123,756	123,756	0	0	0
100064006	MIAMI	FL		07/01/2021	09/21/2022	239,504	0	(123)	0	0	(123)	0	239,381	239,381	0	0	0
100061984	SHINGLETOWN	CA		07/01/2021	08/17/2022	125,499	0	(67)	0	0	(67)	0	125,432	125,432	0	0	0
100066046	CLAY	NY		08/02/2021	07/27/2022	96,834	0	(141)	0	0	(141)	0	96,693	96,693	0	0	0
100062428	MEMPHIS	TN		07/01/2021	07/27/2022	128,901	0	0	0	0	0	0	128,901	128,901	0	0	0
100063570	NEW SALISBURY	IN		07/01/2021	07/21/2022	112,315	0	(417)	0	0	(417)	0	111,898	111,898	0	0	0
100063626	RIVERVIEW	FL		07/01/2021	07/27/2022	148,321	0	(540)	0	0	(540)	0	147,781	147,781	0	0	0
100069080	DELTONA	FL		09/01/2021	07/21/2022	155,700	0	(54)	0	0	(54)	0	155,646	155,646	0	0	0
100064125	TACOMA	WA		07/01/2021	08/21/2022	153,566	0	3,410	0	0	3,410	0	156,976	156,976	0	0	0
100064370	ST LOUIS	MO		07/01/2021	07/27/2022	78,725	0	1,894	0	0	1,894	0	80,619	80,619	0	0	0
100067258	ARLINGTON	TX		08/02/2021	07/15/2022	112,833	0	2,026	0	0	2,026	0	114,859	114,859	0	0	0
100066763	HILTON	NY		08/02/2021	09/15/2022	161,411	0	(122)	0	0	(122)	0	161,289	161,289	0	0	0
100069369	NEW ALBANY	IN		09/01/2021	08/21/2022	127,341	0	87	0	0	87	0	127,428	127,428	0	0	0
100069762	TITUSVILLE	FL		09/01/2021	09/21/2022	170,363	0	1,467	0	0	1,467	0	171,830	171,830	0	0	0
100069310	ELKINS PARK	PA		09/01/2021	07/27/2022	200,573	0	(113)	0	0	(113)	0	200,460	200,460	0	0	0
100058034	JACKSON	MO		06/01/2021	09/21/2022	43,618	0	202	0	0	202	0	43,820	43,820	0	0	0
100059476	COVINGTON	GA		06/01/2021	08/21/2022	145,954	0	671	0	0	671	0	146,625	146,625	0	0	0
100062265	HOUSTON	TX		07/01/2021	08/26/2022	436,501	0	(28)	0	0	(28)	0	436,473	436,473	0	0	0
100064231	JOLIET	IL		07/01/2021	07/27/2022	79,732	0	3,561	0	0	3,561	0	83,293	83,293	0	0	0
100061790	RUNNEMEDE	NJ		07/01/2021	09/21/2022	218,437	0	185	0	0	185	0	218,622	218,622	0	0	0
100061677	CINCINNATI	OH		07/01/2021	08/21/2022	75,030	0	191	0	0	191	0	75,221	75,221	0	0	0
100063903	NORTH MIAMI	FL		07/01/2021	07/27/2022	345,394	0	0	0	0	0	0	345,394	345,394	0	0	0
100044730	SAINT LOUIS	MO		11/19/2020	07/07/2022	111,059	0	(9,625)	0	0	(9,625)	0	101,434	101,434	0	0	0
0399999. Mortgages disposed						8,971,404	0	27,576	0	0	27,576	0	8,998,980	8,998,980	0	0	0
0599999 - Totals						493,333,250	0	(133,533)	0	0	(133,533)	0	493,199,717	493,199,717	(92,643)	0	(92,643)

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
37187A-AL-8	GENESIS FINANCIAL 2020 F			Genesis Financial	6.	12/30/2020		0	50,678	0	0	0.000
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								0	50,678	0	0	XXX
000000-00-0	AA GP Solutions Fund, L.P.	Wilmington	DE	AA GP Solutions Advisors LP		07/29/2021	3	0	20,350,195	0	23,886,788	33.980
000000-00-0	AA WH HoldCo, L.P.	Wilmington	DE	Apollo Principal Holdings VI GP LLC		09/01/2021	3	0	59,000	0	4,787,431	20.000
000000-00-0	AEA Investors Small Business Fund II, L.P.	New York	NY	AEA Investors SBF, LLC		12/23/2009	3	0	6,410	0	368,489	3.030
000000-00-0	AOP Finance Partners, L.P.	El Segundo	CA	Investor Apollo Insurance Soltions Group, L.P.		04/30/2021	3	0	1,634,497	0	10,962,952	18.670
000000-00-0	AP Tundra Holdings, LLC	Wilmington	DE	AP Tundra Manager, LLC		12/29/2020	3	0	156,651	0	0	11.190
000000-00-0	Apollo Hybrid Value Fund II, L.P.	New York	NY	Apollo Athene Strategic Partnership Advisors, LLC		12/23/2020	3	0	19,543,418	0	61,440,949	6.930
000000-00-0	Apollo Investment Fund IX, L.P.	Purchase	NY	Apollo Capital Management IX, Inc.		03/14/2019	3	0	1,230,617	0	6,440,107	0.080
000000-00-0	Apollo Natural Resources Partners II, L.P.	New York	NY	Apollo Global Management, Inc.		09/28/2016	3	0	58,989	0	3,476,261	0.710
000000-00-0	Arsenal Capital Partners Growth, L.P.	New York	NY	Arsenal Capital Management, L.P.		05/20/2022	3	0	80,947	0	2,438,782	0.290
000000-00-0	Arsenal Capital Partners V, L.P.	New York	NY	Arsenal Capital Management, L.P.		07/16/2019	3	0	92,225	0	1,019,457	1.290
000000-00-0	Aterian Investment Partners II, L.P.	New York	NY	Aterian Investment Partners GP II, L.P.		02/07/2014	3	0	1,432	0	1,274,501	2.070
000000-00-0	Aurora Equity Partners IV, L.P.	Los Angeles	CA	Aurora Capital Group, LLC		06/14/2011	3	0	3,844	0	2,197,265	2.090
000000-00-0	Aurora Equity Partners V, L.P.	Los Angeles	CA	Aurora Capital Group, LLC		06/09/2016	3	0	267,483	0	1,657,629	1.590
000000-00-0	Aurora Equity Partners VI, L.P.	Los Angeles	CA	Aurora Capital Group, LLC		04/30/2021	3	0	641,376	0	8,213,870	1.000
000000-00-0	Birch Hill Equity Partners IV, L.P.	Toronto	CAN	Birch Hill Equity Partners Management Inc.		11/30/2010	3	0	4,217	0	997,368	2.520
000000-00-0	Birch Hill Equity Partners V, L.P.	Toronto	CAN	Birch Hill Equity Partners Management Inc.		11/25/2015	3	0	135,474	0	98,627	1.080
000000-00-0	Birch Hill Equity Partners VI, L.P.	Toronto	CAN	Birch Hill Equity Partners Management Inc.		12/16/2020	3	0	59,282	0	6,408,449	1.090
000000-00-0	Calera Capital Partners V, L.P.	San Francisco	CA	Calera Capital Investors V, L.P.		10/31/2017	3	0	34,896	0	672,721	1.020
000000-00-0	CapStreet V, L.P.	Houston	TX	The CapStreet Group, LLC		12/18/2019	3	0	1,693,384	0	5,025,400	2.140
000000-00-0	Carlyle Infrastructure Credit Fund, L.P.	Washington	DC	CICF General Partner, L.P.		04/19/2022	3	0	2,385,272	0	231,383	12.895
000000-00-0	Catterton Latin America III, L.P.	Greenwich	CT	CALA Managing Partner III, L.P.		03/23/2020	3	0	153,898	0	4,209,153	3.200
000000-00-0	Catterton Partners IX, L.P.	Greenwich	CT	Catterton Partners, LLC		05/21/2020	3	0	441,751	0	5,024,853	0.670
000000-00-0	Catterton Partners VIII, L.P.	Greenwich	CT	Catterton Partners VIII		06/12/2017	3	0	238,804	0	761,310	0.510
000000-00-0	Centre Capital Investors VII, L.P.	New York	NY	Centre Partners VII, L.P.		05/29/2018	3	0	44,212	0	584,703	2.620
000000-00-0	Clairvest Equity Partners V-A, L.P.	Toronto	CAN	Clairvest Equity Partners		03/13/2015	3	0	6,659	0	522,379	7.160
000000-00-0	Clairvest Equity Partners VI-A, L.P.	Toronto	CAN	Clairvest Equity Partners		07/02/2020	3	0	2,424,750	0	8,943,750	6.030
000000-00-0	Clayton, Dubilier & Rice Fund X, L.P.	New York	NY	CD&R Associates X, L.P.		03/26/2018	3	0	171,201	0	777,457	0.110
000000-00-0	Clearlake Capital Partners VII, L.P.	Santa Monica	CA	Clearlake Capital Partners VII, LP		04/25/2022	3	0	256,036	0	5,241,393	0.600
000000-00-0	Core Senior Lending Fund II Feeder, L.P.	New York	NY	HPS Investment Partners, LLC		12/23/2021	2	0	1,548,097	0	8,148,475	0.625
000000-00-0	Cortec Group Fund V, L.P.	New York	NY	Cortec Investment V, LLC		04/18/2011	3	0	3,867	0	144,864	2.560
000000-00-0	Cortec Group Fund VI, L.P.	New York	NY	Cortec Investment VI, LLC		07/09/2015	3	0	36,694	0	595,555	1.080
000000-00-0	Cortec Group Fund VII, L.P.	New York	NY	Cortec Investment VII, LLC		12/10/2019	3	0	148,876	0	7,384,009	1.700
000000-00-0	Frazier Healthcare Growth Buyout Fund X, L.P.	Seattle	WA	Frazier Healthcare Partners		06/10/2021	3	0	540,000	0	4,416,000	0.430
000000-00-0	Graham Partners V, L.P.	Newtown Square	PA	Graham Partners, Inc.		11/05/2019	3	0	282,818	0	7,599,162	2.430
000000-00-0	Green Equity Investors VII, L.P.	Los Angeles	CA	GEI Capital, LLC		05/11/2017	3	0	121,728	0	472,655	0.090
000000-00-0	Green Equity Investors VIII, L.P.	Los Angeles	CA	GEI Capital, LLC		10/20/2020	3	0	518,162	0	686,868	0.050
000000-00-0	Harvest Partners IX, L.P.	New York	NY	Harvest Associates IX, LLC		08/31/2022	3	1,568,493	0	0	18,431,507	1.958
000000-00-0	Harvest Partners VIII, L.P.	New York	NY	Harvest Association VIII, LLC		11/26/2019	3	0	1,797,382	0	1,449,033	1.260
000000-00-0	Haveli VC Gaming Fund I, L.P.	Wilmington	DE	Haveli VC Gaming Fund I GP, LLC		04/04/2022	3	0	253,327	0	38,886,583	0.142
000000-00-0	Insight Partners XII, L.P.	New York	NY	Insight Associates XII LP		08/26/2021	3	0	560,000	0	3,280,000	0.060
000000-00-0	IPI Partners II-A, L.P.	Chicago	IL	IPI Partners, LLC		04/30/2021	3	0	1,660,290	0	26,961,028	1.310
000000-00-0	Island NYC Recovery Fund I L.P.	New York	NY	Island NYCRF Directives LLC		10/28/2021	3	0	4,679,722	0	12,807,676	6.280
000000-00-0	JFL Equity Investors V, L.P.	New York	NY	JFL Equity Investors V, L.P.		08/14/2020	3	0	359,889	0	2,751,990	3.510
000000-00-0	K3 Private Investors, L.P.	El Segundo	CA	K1 Investment Management, LLC		07/15/2016	3	0	81,207	0	1,131,424	0.590
000000-00-0	K4 Private Investors, L.P.	El Segundo	CA	K1 Investment Management, LLC		11/14/2018	3	0	1,487,894	0	741,087	0.530
000000-00-0	KKR North America Fund XIII SCSp	New York	NY	Kohlberg Kravis Roberts & Co L.P.		05/04/2022	3	0	271,316	0	3,892,511	0.110
000000-00-0	Leeds Equity Partners VI, L.P.	New York	NY	Leeds Equity Associates VI, L.P.		06/01/2017	3	0	10,704	0	203,493	1.200
000000-00-0	Levine Leichtman Capital Partners VI, L.P.	Beverly Hills	CA	LLCP Partners VI GP, L.P.		05/30/2017	3	0	122,420	0	3,065,733	1.030
000000-00-0	Lovell Minnick Equity Partners IV, L.P.	Radnor	PA	Lovell Minnick Equity Advisors IV, LLC		03/26/2015	3	0	49,042	0	518,741	1.160
000000-00-0	Lovell Minnick Equity Partners V, L.P.	Radnor	PA	Lovell Minnick Equity Advisors V, LLC		10/24/2019	3	0	128,575	0	6,537,517	2.520
000000-00-0	Madison Dearborn Capital Partners VIII, L.P.	Chicago	IL	Madison Dearborn Partners, LLC		11/19/2020	3	0	3,692,692	0	9,858,769	0.790
000000-00-0	Marlin Heritage II, L.P.	Hermosa Beach	CA	Marlin Management Company, LLC		10/23/2017	3	0	4,548	0	564	0.130
000000-00-0	MidCap FinCo Holdings, L.P.	El Segundo	CA	Investor Apollo Insurance Soltions Group, L.P.		04/30/2021	3	0	1,413,729	0	10,757,456	1.910
000000-00-0	MidOcean Partners V, L.P.	New York	NY	MidOcean Partners, L.P.		05/21/2018	3	0	1,053,321	0	2,286,250	1.250

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	MidOcean Partners VI, L.P.	New York	NY	MidOcean Partners, L.P.		08/23/2022	3	1,115,594	0	0	10,884,406	1.130
000000-00-0	Motive Capital Fund II-A, L.P.	Wilmington	DE	Motive Capital Fund II GP LP		08/06/2021	3	0	11,908	0	52,775,728	21.500
000000-00-0	NewSpring Growth Capital III, L.P.	Radnor	PA	NewSpring Capital, LLC		03/02/2012	3	0	84,375	0	337,500	3.570
000000-00-0	NewSpring Growth Capital V, L.P.	Radnor	PA	NewSpring Capital, LLC		08/04/2020	3	0	1,177,000	0	3,852,000	14.860
000000-00-0	North Castle Partners VI, L.P.	Greenwich	CT	NCP GP VI, LLC		03/29/2016	3	0	39,445	0	447,664	2.070
000000-00-0	NOVA Infrastructure GP I, L.P.	Wilmington	DE	NOVA LP General Partner, LLC		05/31/2021	3	0	14,717	0	222,587	2.200
000000-00-0	Novacap TMT V, L.P.	Longueuil	CAN	Novacap International TMT V, L.P.		10/05/2017	3	0	26,092	0	467,858	2.160
000000-00-0	Novacap TMT VI, L.P.	Longueuil	CAN	Novacap International TMT VI, L.P.		09/27/2021	3	0	404,203	0	5,491,418	0.380
000000-00-0	Revelstoke Capital Partners Fund III, L.P.	Denver	CO	RCP Fund III GP LLC		12/23/2021	3	0	2,448,591	0	5,850,011	0.670
000000-00-0	Riverside Fund V, L.P.	Boston	MA	Riverside Partners, LLC		02/27/2013	3	0	61,606	0	306,705	1.300
000000-00-0	SPC Partners V, L.P.	San Francisco	CA	SPC Management V, LLC		07/02/2012	3	0	27,430	0	795,090	2.550
000000-00-0	SPC Partners VI, L.P.	San Francisco	CA	SPC Management VI, LLC		11/15/2017	3	0	77,016	0	1,412,213	1.880
000000-00-0	Sterling Investment Partners IV, L.P.	Westport	CT	Sterling Investment Partners Management IV LLC		07/15/2021	3	0	735,907	0	8,068,857	2.540
000000-00-0	Sun Capital Partners VI, L.P.	Boca Raton	FL	Sun Capital Advisors VI, L.P.		08/15/2013	3	0	252,832	0	4,121,508	0.640
000000-00-0	Thoma Bravo Discover Fund III, L.P.	Chicago	IL	Thoma Bravo, LLC		06/30/2021	3	0	1,963,436	0	1,397,738	0.530
000000-00-0	Thoma Bravo XII, L.P.	Chicago	IL	Thoma Bravo, LLC		05/27/2016	3	0	44,096	0	1,649,869	0.380
000000-00-0	Thoma Bravo XIII, L.P.	Chicago	IL	Thoma Bravo, LLC		02/13/2019	3	0	597,868	0	835,020	0.430
000000-00-0	Thoma Bravo XV, L.P.	Chicago	IL	Thoma Bravo LLC		06/09/2022	3	0	1,819,072	0	9,023,021	0.170
000000-00-0	Torquest Partners Fund (U.S.) IV, L.P.	Toronto	CAN	Torquest Capital Fund IV		08/31/2016	3	0	22,674	0	813,340	1.220
000000-00-0	Torquest Partners Fund (U.S.) V, L.P.	Toronto	CAN	Torquest Fund V GP Inc.		07/09/2021	3	0	1,721,676	0	3,319,513	0.770
000000-00-0	TSG6, L.P.	San Francisco	CA	TSG6 Management, LLC		07/03/2012	3	0	71,671	0	2,296,052	1.150
000000-00-0	TSG7-A, L.P.	San Francisco	CA	TSG7 Management, LLC		03/29/2016	3	0	32,749	0	1,204,515	0.310
000000-00-0	TSG7-B, L.P.	San Francisco	CA	TSG7 Management, LLC		01/15/2016	3	0	10,292	0	87,381	0.490
000000-00-0	TSG8, L.P.	San Francisco	CA	TSG8 Management, LLC		01/07/2019	3	0	1,850,916	0	6,034,670	0.880
000000-00-0	Veritas Capital Fund V, L.P.	New York	NY	Veritas Capital		06/08/2015	3	0	200,770	0	459,792	0.600
000000-00-0	Veritas Capital Fund VI, L.P.	New York	NY	Veritas Capital		06/14/2017	3	0	42,066	0	1,334,841	0.470
000000-00-0	Veritas Capital Fund VII, L.P.	New York	NY	Veritas Capital		04/14/2020	3	0	2,155,487	0	1,935,077	0.440
000000-00-0	Veritas Capital Fund VIII, L.P.	New York	NY	Veritas Capital		07/01/2022	3	245,329	0	0	26,754,671	0.340
000000-00-0	Veritas Capital Vantage Fund, L.P.	New York	NY	Veritas Capital		07/01/2021	3	0	430,247	0	4,124,715	0.340
000000-00-0	Wind Point Partners IX-A, L.P.	Chicago	IL	Wind Point Investors, L.P.		09/05/2019	3	0	1,167,996	0	1,343,587	1.080
000000-00-0	Wynnefield Private Equity Partners I, L.P.	Bala Synwyd	PA	New Wynnefield GP, LLC		07/13/2000	3	0	25,155	0	0	99.000
000000-00-0	Yorktown Energy Partners XI, L.P.	New York	NY	Yorktown Partners, LLC		04/22/2016	3	0	16,206	0	68,871	0.580
1999999. Joint Venture Interests - Common Stock - Unaffiliated								2,929,416	90,536,716	0	498,388,597	XXX
000000-00-0	PPM America Private Equity Fund III, L.P.	Chicago	IL	PPM America Capital Partners III, LLC		03/04/2008	3	0	102,134	0	0	49.750
000000-00-0	PPM America Private Equity Fund IV, L.P.	Chicago	IL	PPM America Capital Partners IV, LLC		04/28/2015	3	0	38,888	0	34,357,104	49.880
000000-00-0	PPM America Private Equity Fund V, L.P.	Chicago	IL	PPM America Capital Partners V, LLC		02/11/2014	3	0	77,260	0	3,851,917	49.880
000000-00-0	PPM America Private Equity Fund VI, L.P.	Chicago	IL	PPM America Capital Partners VI, LLC		01/20/2016	3	0	231,496	0	16,320,699	47.890
000000-00-0	PPM America Private Equity Fund VII, L.P.	Chicago	IL	PPM America Capital Partners VII, LLC		03/11/2022	3	0	2,285,409	0	23,510,282	47.270
000000-00-0	PPM America Private Equity Fund VIII-A, L.P.	Chicago	IL	PPM America Capital Partners VIII, LLC		06/08/2022	3	0	22,887,696	0	265,712,233	57.000
000000-00-0	PPM Loan Management Company 2, LLC	Chicago	IL	PPM Loan Management Company 2, LLC		03/11/2022	3	0	3,000,000	0	7,000,000	100.000
2099999. Joint Venture Interests - Common Stock - Affiliated								0	28,622,883	0	350,752,235	XXX
000000-00-0	Apollo USREF III Royce Holdings, L.P.	New York	NY	Apollo Athene Strategic Partnership Advisors, LLC		12/29/2020	2	0	5,543,771	0	17,140,910	13.740
000000-00-0	Harbert Real Estate Fund V, L.P.	Birmingham	AL	Harbert US Real Estate Fund V GP, LLC		12/07/2012	2	0	54,161	0	326,049	1.000
2199999. Joint Venture Interests - Real Estate - Unaffiliated								0	5,597,933	0	17,466,958	XXX
000000-00-0	Principal Real Estate Debt Fund III, L.P.	Chicago	IL	Principal Real Estate Debt Fund III GP, LLC		05/27/2020	2	0	2,592,621	0	2,695,420	4.040
000000-00-0	Square Mile Credit Partners II, L.P.	New York	NY	Square Mile Capital Management, LLC		02/27/2019	2	0	142,558	0	5,873,043	2.000
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated								0	2,735,179	0	8,568,463	XXX
4899999. Total - Unaffiliated								2,929,416	98,920,506	0	524,424,018	XXX
4999999. Total - Affiliated								0	28,622,883	0	350,752,235	XXX
5099999 - Totals								2,929,416	127,543,389	0	875,176,253	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
37187A-AL-8	GENESIS FINANCIAL				12/20/2020	09/19/2022	604,955	0	0	0	0	0	0	604,955	604,955	0	0	0	0
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							604,955	0	0	0	0	0	0	604,955	604,955	0	0	0	0
000000-00-0	AA Freedom Holdings, L.P.	Wilmington	DE	Normal distributions and adjustments	03/04/2021	07/01/2022	49,153,054	0	0	0	0	0	0	49,153,054	49,153,054	0	0	0	0
000000-00-0	AA WH HoldCo, L.P.	Wilmington	DE	Normal distributions and adjustments	09/27/2021	09/02/2022	1,380,000	0	0	0	0	0	0	1,380,000	1,380,000	0	0	0	0
000000-00-0	AEA Investors Small Business Fund II, L.P.	New York	NY	Normal distributions and adjustments	12/23/2009	09/27/2022	6,410	0	0	0	0	0	0	6,410	6,410	0	0	0	0
000000-00-0	AEA Investors Small Business Fund III, L.P.	New York	NY	Normal distributions and adjustments	03/24/2016	07/07/2022	5,625	0	0	0	0	0	0	5,625	5,625	0	0	0	0
000000-00-0	AP Tundra Holdings, LLC	Wilmington	DE	Normal distributions and adjustments	12/29/2020	08/15/2022	999,382	0	0	0	0	0	0	999,382	999,382	0	0	0	0
000000-00-0	Apollo Impact Mission Fund, L.P.	Wilmington	DE	Normal distributions and adjustments	12/30/2021	08/17/2022	793,947	0	0	0	0	0	0	793,947	793,947	0	0	0	0
000000-00-0	Apollo Investment Fund IX, L.P.	Purchase	NY	Normal distributions and adjustments	03/14/2019	09/26/2022	32,259	0	0	0	0	0	0	32,259	32,259	0	0	0	0
000000-00-0	Apollo Natural Resources Partners II, L.P.	New York	NY	Normal distributions and adjustments	09/28/2016	08/01/2022	191,123	0	0	0	0	0	0	191,123	191,123	0	0	0	0
000000-00-0	Apollo Royalties Fund I, L.P.	New York	NY	Normal distributions and adjustments	09/28/2020	08/19/2022	19,805,712	0	0	0	0	0	0	19,805,712	19,805,712	0	0	0	0
000000-00-0	Arsenal Capital Partners V, L.P.	New York	NY	Normal distributions and adjustments	07/16/2019	07/28/2022	1,937	0	0	0	0	0	0	1,937	1,937	0	0	0	0
000000-00-0	Aurora Equity Partners IV, L.P.	Los Angeles	CA	Normal distributions and adjustments	06/14/2011	09/27/2022	2,353,353	0	0	0	0	0	0	2,353,353	2,353,353	0	0	0	0
000000-00-0	Aurora Equity Partners V, L.P.	Los Angeles	CA	Normal distributions and adjustments	06/09/2016	08/18/2022	867,613	0	0	0	0	0	0	867,613	867,613	0	0	0	0
000000-00-0	Birch Hill Equity Partners IV, L.P.	Toronto	CAN	Normal distributions and adjustments	11/30/2010	07/19/2022	51,581	0	0	0	0	0	0	51,581	51,581	0	0	0	0
000000-00-0	Calera Capital Partners IV, L.P.	San Francisco	CA	Normal distributions and adjustments	01/22/2008	07/31/2022	1,177	0	0	0	0	0	0	1,177	1,177	0	0	0	0
000000-00-0	Centre Capital Investors IV, L.P.	New York	NY	Dissolution	09/27/2004	07/26/2022	87,389	(778)	0	0	0	(778)	0	86,611	85,182	0	(1,429)	(1,429)	0
000000-00-0	Clairvest Equity Partners V-A, L.P.	Toronto	CAN	Normal distributions and adjustments	03/13/2015	07/22/2022	32,835	0	0	0	0	0	0	32,835	32,835	0	0	0	0
000000-00-0	Clayton, Dubilier & Rice Fund X, L.P.	New York	NY	Normal distributions and adjustments	03/26/2018	07/01/2022	8,153	0	0	0	0	0	0	8,153	8,153	0	0	0	0
000000-00-0	First Reserve Fund XII, L.P.	Greenwich	CT	Normal distributions and adjustments	08/25/2008	07/11/2022	138,613	0	0	0	0	0	0	138,613	138,613	0	0	0	0
000000-00-0	Haveli VC Gaming Fund I, L.P.	Wilmington	DE	Normal distributions and adjustments	04/04/2022	08/04/2022	1,940,132	0	0	0	0	0	0	1,940,132	1,940,132	0	0	0	0
000000-00-0	JFL Equity Investors IV, L.P.	New York	NY	Normal distributions and adjustments	03/28/2016	08/31/2022	1,488,540	0	0	0	0	0	0	1,488,540	1,488,540	0	0	0	0
000000-00-0	Leeds Equity Partners VI, L.P.	New York	NY	Normal distributions and adjustments	06/01/2017	07/14/2022	285,257	0	0	0	0	0	0	285,257	285,257	0	0	0	0
000000-00-0	Lexington Capital Partners VII, L.P.	New York	NY	Normal distributions and adjustments	03/25/2010	08/30/2022	350,460	0	0	0	0	0	0	350,460	350,460	0	0	0	0
000000-00-0	Littlejohn Fund V, L.P.	Greenwich	CT	Normal distributions and adjustments	07/02/2014	08/19/2022	14	0	0	0	0	0	0	14	14	0	0	0	0
000000-00-0	Lovell Minnick Equity Partners IV, L.P.	Radnor	PA	Normal distributions and adjustments	03/26/2015	07/01/2022	64,298	0	0	0	0	0	0	64,298	64,298	0	0	0	0
000000-00-0	Marlin Heritage II, L.P.	Hermosa Beach	CA	Normal distributions and adjustments	10/23/2017	09/30/2022	5,208	0	0	0	0	0	0	5,208	5,208	0	0	0	0
000000-00-0	Motive Capital Fund II-A, L.P.	Wilmington	DE	Normal distributions and adjustments	08/18/2021	07/22/2022	2,941,865	0	0	0	0	0	0	2,941,865	2,941,865	0	0	0	0
000000-00-0	North Castle Partners VII, L.P.	Greenwich	CT	Normal distributions and adjustments	12/28/2018	09/29/2022	588,952	0	0	0	0	0	0	588,952	588,952	0	0	0	0
000000-00-0	NOVA Infrastructure Fund I, L.P.	Wilmington	DE	Normal distributions and adjustments	05/28/2021	07/22/2022	11,546,391	0	0	0	0	0	0	11,546,391	11,546,391	0	0	0	0
000000-00-0	Revelstoke Capital Partners Fund III, L.P.	Denver	CO	Normal distributions and adjustments	12/28/2021	08/22/2022	4,304	0	0	0	0	0	0	4,304	4,304	0	0	0	0
000000-00-0	Riverside Fund V, L.P.	Boston	MA	Normal distributions and adjustments	02/27/2013	09/08/2022	13,455	0	0	0	0	0	0	13,455	13,455	0	0	0	0
000000-00-0	Seidler Equity Partners VI, L.P.	Marina Del Rey	CA	Normal distributions and adjustments	12/03/2018	07/15/2022	1,771,447	0	0	0	0	0	0	1,771,447	1,771,447	0	0	0	0
000000-00-0	Seidler Equity Partners VII, L.P.	Marina Del Rey	CA	Normal distributions and adjustments	11/12/2020	08/08/2022	2,402,931	0	0	0	0	0	0	2,402,931	2,402,931	0	0	0	0
000000-00-0	SPC Partners V, L.P.	San Francisco	CA	Normal distributions and adjustments	07/02/2012	08/26/2022	2,754,897	0	0	0	0	0	0	2,754,897	2,754,897	0	0	0	0
000000-00-0	SPC Partners VI, L.P.	San Francisco	CA	Normal distributions and adjustments	11/15/2017	08/26/2022	647,191	0	0	0	0	0	0	647,191	647,191	0	0	0	0
000000-00-0	Sun Capital Partners VI, L.P.	Boca Raton	FL	Normal distributions and adjustments	08/15/2013	07/28/2022	2,240,104	0	0	0	0	0	0	2,240,104	2,240,104	0	0	0	0
000000-00-0	Thoma Bravo XII, L.P.	Chicago	IL	Normal distributions and adjustments	05/27/2016	08/30/2022	378,877	0	0	0	0	0	0	378,877	378,877	0	0	0	0
000000-00-0	Thoma Bravo XIII, L.P.	Chicago	IL	Normal distributions and adjustments	02/13/2019	07/28/2022	104,848	0	0	0	0	0	0	104,848	104,848	0	0	0	0
000000-00-0	Torquest Partners Fund (U.S.) IV, L.P.	Toronto	CAN	Normal distributions and adjustments	08/31/2016	07/29/2022	1,083,822	0	0	0	0	0	0	1,083,822	1,083,822	0	0	0	0
000000-00-0	Torquest Partners Fund (U.S.) V, L.P.	Toronto	CAN	Normal distributions and adjustments	07/09/2021	08/29/2022	873,343	0	0	0	0	0	0	873,343	873,343	0	0	0	0
000000-00-0	TSG7-A, L.P.	San Francisco	CA	Normal distributions and adjustments	03/29/2016	09/30/2022	63,956	0	0	0	0	0	0	63,956	63,956	0	0	0	0
000000-00-0	TSG8, L.P.	San Francisco	CA	Normal distributions and adjustments	01/07/2019	09/02/2022	11,862	0	0	0	0	0	0	11,862	11,862	0	0	0	0
000000-00-0	Veritas Capital Fund VII, L.P.	New York	NY	Normal distributions and adjustments	04/14/2020	09/28/2022	358,076	0	0	0	0	0	0	358,076	358,076	0	0	0	0
000000-00-0	Vortus Investments, L.P.	Fort Worth	TX	Normal distributions and adjustments	06/03/2014	09/26/2022	40,564	0	0	0	0	0	0	40,564	40,564	0	0	0	0
000000-00-0	Yorktown Energy Partners IV, L.P.	New York	NY	Dissolution	03/06/2000	08/26/2022	313,315	10,188	0	0	0	10,188	0	323,503	311,990	0	(11,513)	(11,513)	0
000000-00-0	Yorktown Energy Partners V, L.P.	New York	NY	Dissolution	06/04/2002	09/02/2022	39,546	(21,549)	0	0	0	(21,549)	0	17,997	60,310	0	42,313	42,313	24,102
000000-00-0	Yorktown Energy Partners VI, L.P.	New York	NY	Dissolution	08/05/2004	08/19/2022	167,970	3,535	0	0	0	3,535	0	171,505	238,635	0	67,130	67,130	0
000000-00-0	Yorktown Energy Partners VII, L.P.	New York	NY	Normal distributions and adjustments	10/10/2006	08/09/2022	90,616	0	0	0	0	0	0	90,616	90,616	0	0	0	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							108,482,405	(8,604)	0	0	0	(8,604)	0	108,473,801	108,570,302	0	96,501	96,501	24,102
000000-00-0	PPM America Private Equity Fund IV, L.P.	Chicago	IL	Normal distributions and adjustments	04/28/2015	09/30/2022	269,730	0	0	0	0	0	0	269,730	269,730	0	0	0	0
000000-00-0	PPM America Private Equity Fund VI, L.P.	Chicago	IL	Normal distributions and adjustments	01/20/2016	07/27/2022	5,282,500	0	0	0	0	0	0	5,282,500	5,282,500	0	0	0	0
000000-00-0	PPM America Private Equity Fund VII, L.P.	Chicago	IL	Normal distributions and adjustments	06/27/2018	09/30/2022	12,024,428	0	0	0	0	0	0	12,024,428	12,024,428	0	0	0	0
000000-00-0	PPM Loan Management Holding Company, LLC	Chicago	IL	Normal distributions and adjustments	12/01/2017	09/28/2022	3,168,664	0	0	0	0	0	0	3,168,664	3,168,664	0	0	0	0
2099999. Joint Venture Interests - Common Stock - Affiliated							20,745,322	0	0	0	0	0	0	20,745,321	20,745,321	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Harbert Real Estate Fund V, L.P.	Birmingham	AL	Normal distributions and adjustments	12/07/2012	08/12/2022	249,993	0	0	0	0	0	0	249,993	249,993	0	0	0	0
2199999. Joint Venture Interests - Real Estate - Unaffiliated							249,993	0	0	0	0	0	0	249,993	249,993	0	0	0	0
000000-00-0	Square Mile Credit Partners II, L.P.	New York	NY	Normal distributions and adjustments	02/27/2019	09/29/2022	461,927	0	0	0	0	0	0	461,927	461,927	0	0	0	0
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							461,927	0	0	0	0	0	0	461,927	461,927	0	0	0	0
4899999. Total - Unaffiliated							109,799,280	(8,604)	0	0	0	(8,604)	0	109,790,676	109,887,177	0	96,501	96,501	24,102
4999999. Total - Affiliated							20,745,322	0	0	0	0	0	0	20,745,321	20,745,321	0	0	0	0
5099999 - Totals							130,544,602	(8,604)	0	0	0	(8,604)	0	130,535,997	130,632,498	0	96,501	96,501	24,102

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
21H040-68-1	G2SF		07/08/2022	WELLS FARGO		1,589,514	1,605,000	3,032	1.A FE
21H040-69-9	G2SF		08/08/2022	WELLS FARGO		1,611,019	1,605,000	3,567	1.A FE
21H040-6A-6	G2SF		09/06/2022	WELLS FARGO		2,069,377	2,115,000	4,465	1.A FE
36179W-TZ-1	GINNIE MAE		08/22/2022	WELLS FARGO		1,212,143	1,275,940	2,127	1.A FE
36179W-VW-5	GINNIE MAE		08/23/2022	WELLS FARGO		896,663	919,360	1,788	1.A FE
36179X-DE-3	GNMA2 30YR		08/26/2022	CITICORP		627,336	623,633	1,559	1.A FE
36179X-FF-8	GNMA2 30YR		09/21/2022	BANK OF AMERICA ML		1,401,135	1,465,000	2,848	1.A FE
38375L-UQ-1	GNR 2007-57 Z		07/01/2022	GNR		21,624	21,624	0	1.A FE
912810-TD-0	US TREASURY NOTES		07/11/2022	BARCLAYS CAPITAL		2,122,815	2,600,000	17,745	1.A
912810-TG-3	US TREASURY NOTES		07/12/2022	JP MORGAN		6,156,986	6,375,000	36,049	1.A
912810-TJ-7	US TREASURY NOTES		08/15/2022	BARCLAYS CAPITAL		6,137,120	6,400,000	3,749	1.A
912810-TK-4	US TREASURY NOTES		08/24/2022	BANK OF MONTREAL		4,893,379	5,000,000	7,337	1.A
912828-4N-7	US TREASURY NOTES		08/17/2022	JP MORGAN		8,415,757	8,500,000	63,086	1.A
912828-5K-2	US TREASURY NOTES		08/17/2022	BANK OF MONTREAL		2,487,372	2,500,000	21,680	1.A
912828-5N-6	US TREASURY NOTES		07/26/2022	BANK OF MONTREAL		2,492,684	2,500,000	11,194	1.A
912828-6A-3	US TREASURY NOTES		08/17/2022	GOLDMAN SACHS		5,873,809	6,000,000	8,774	1.A
91282C-BL-4	US TREASURY		07/11/2022	HSBC		1,291,588	1,500,000	6,853	1.A
91282C-EM-9	US TREASURY		08/22/2022	HSBC		10,471,988	10,700,000	99,587	1.A FE
91282C-EP-2	US TREASURY		07/18/2022	GOLDMAN SACHS		27,377,532	27,658,000	194,268	1.A FE
91282C-EQ-0	US TREASURY		07/14/2022	NOMURA		14,796,495	15,000,000	91,841	1.A FE
91282C-ER-8	US TREASURY		07/14/2022	MORGAN STANLEY		15,309,623	15,500,000	61,784	1.A FE
91282C-ES-6	US TREASURY		07/26/2022	GOLDMAN SACHS		2,474,463	2,500,000	12,360	1.A FE
91282C-EU-1	US TREASURY		08/18/2022	HSBC		4,946,306	5,000,000	25,529	1.A FE
91282C-EW-7	US TREASURY		08/18/2022	GOLDMAN SACHS		16,987,596	17,000,000	89,640	1.A FE
91282C-FG-1	US TREASURY		09/22/2022	BANK OF AMERICA ML		753,532,802	760,000,000	626,657	1.A FE
0109999999. Subtotal - Bonds - U.S. Governments						895,197,126	904,363,557	1,397,519	XXX
045167-FP-3	ASIAN DEVELOPMENT	C	08/16/2022	TD SECURITIES (USA)		2,470,555	2,471,000	0	1.A FE
298785-JT-4	EUROPEAN INVESTMENT	C	08/23/2022	JP MORGAN		1,537,539	1,538,000	0	1.A FE
455780-DP-8	REPUBLIC OF INDONESIA	C	09/06/2022	DEUTSCHE BANK		1,107,668	1,124,000	0	2.B
0309999999. Subtotal - Bonds - All Other Governments						5,115,762	5,133,000	0	XXX
01F040-49-5	FNCL		09/09/2022	WELLS FARGO		984,973	990,000	1,980	1.A
01F040-4A-2	FNCL		09/15/2022	WELLS FARGO		975,653	990,000	1,870	1.A FE
01F040-68-5	FNCL		07/08/2022	WELLS FARGO		4,106,998	4,180,000	4,645	1.A FE
01F040-69-3	FNCL		08/08/2022	WELLS FARGO		1,973,580	1,980,000	2,860	1.A FE
01F030-48-8	FNCI 3 2/20		07/13/2022	CITICORP		1,500,103	1,535,000	1,919	1.A FE
01F030-49-6	FNCI 3 2/20		08/08/2022	CITICORP		1,511,975	1,535,000	2,303	1.A FE
01F030-4A-3	FNCI 3 2/20		09/08/2022	CITICORP		1,479,476	1,535,000	2,175	1.A FE
3132D6-QF-5	Freddie Mac FHLMC 15YR		07/18/2022	CREDIT SUISSE		3,211,433	3,265,000	5,396	1.A FE
3132DW-DS-9	FN		07/12/2022	WELLS FARGO		2,316,301	2,470,000	2,676	1.A FE
3132DW-E5-8	FN		09/12/2022	WELLS FARGO		692,747	695,000	1,004	1.A FE
3132DW-EJ-8	FN		08/22/2022	WELLS FARGO		1,305,614	1,327,814	1,918	1.A FE
3132DW-EK-5	FN		07/12/2022	WELLS FARGO		1,197,438	1,190,000	1,934	1.A FE
3132DW-EQ-2	FN		09/12/2022	WELLS FARGO		1,501,292	1,585,000	2,003	1.A FE
3132DW-EP-4	FN SD8242		09/12/2022	JP MORGAN		1,553,838	1,695,000	1,836	1.A FE
3132DW-ER-0	FN		08/31/2022	WELLS FARGO		629,370	642,419	928	1.A FE
3132DW-ES-8	FN		08/29/2022	WELLS FARGO		576,296	577,650	939	1.A FE
3133KN-KS-1	FHLMC 30YR UMBS		08/25/2022	CITICORP		660,485	705,222	764	1.A FE
3133KP-P3-6	FHLMC 30YR UMBS		08/18/2022	MORGAN STANLEY		887,341	880,326	1,431	1.A FE
3140M8-3M-9	FNMA 30YR UMBS		08/24/2022	WELLS FARGO		623,961	720,302	520	1.A FE
3140MF-YQ-0	FNMA 30YR UMBS		07/12/2022	WELLS FARGO		834,452	870,000	1,100	1.A FE
3140XG-X4-6	FNMA 30YR UMBS		09/12/2022	JP MORGAN		1,496,001	1,760,000	1,271	1.A FE
31418D-2S-0	FANNIE MAE POOL		08/29/2022	WELLS FARGO		630,227	661,981	827	1.A FE
31418E-FG-0	FNMA 15YR UMBS		07/11/2022	JP MORGAN		1,561,344	1,596,772	2,262	1.A FE
31418E-GC-8	FNMA 15YR UMBS		08/03/2022	BARCLAYS CAPITAL		1,611,960	1,607,941	2,345	1.A FE
31418E-HK-9	FNMA 15YR UMBS		09/12/2022	JP MORGAN		600,131	605,000	983	1.A FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						34,422,989	35,600,427	47,889	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
00043*-AA-7	AA WAREHOUSE Class A		08/24/2022	DIRECT		944,000	944,000	0	1.G PL
00043*-AB-5	AA WAREHOUSE Class B		08/24/2022	DIRECT		177,000	177,000	0	2.C
00196#-AA-8	AOP CLASS A NOTES		09/27/2022	AOP		7,955,036	7,955,036	0	1.G PL
00196#-AB-6	AOP CLASS B NOTES		09/27/2022	AOP		4,405,501	4,405,501	0	2.C PL
00206R-HJ-4	AT&T		09/21/2022	TD SECURITIES (USA)		478,010	500,000	1,329	2.B FE
00206R-KA-9	AT&T		09/07/2022	WELLS FARGO		931,955	1,250,000	13,079	2.B FE
00253X-AB-7	AMERICAN AIRLINES		09/12/2022	GOLDMAN SACHS		1,149,725	1,250,000	11,083	3.B FE
00287Y-BX-6	ABBVIE		09/26/2022	GOLDMAN SACHS		2,816,416	3,200,000	36,124	2.B FE
00287Y-CY-3	ABBVIE		07/26/2022	MORGAN STANLEY		5,021,050	5,000,000	84,049	2.B FE
00840K-AA-7	AG TTMT ESCROW		08/04/2022	BANK OF AMERICA ML		359,000	359,000	0	4.B FE
023135-BF-2	AMAZON		09/29/2022	BANK OF AMERICA ML		390,452	450,000	1,986	1.E FE
02361D-AY-6	AMEREN ILLINOIS		08/15/2022	MIZUHO SECURITIES		24,956,750	25,000,000	0	1.F FE
031162-DH-0	AMGEN		08/15/2022	BANK OF AMERICA ML		14,980,050	15,000,000	0	2.A FE
03666H-AD-3	ANTARES		09/14/2022	STIFEL NICOLAUS		40,572	50,000	233	2.C FE
037833-EQ-9	APPLE		08/01/2022	GOLDMAN SACHS		3,536,468	3,560,000	0	1.B FE
037833-ER-7	APPLE		08/01/2022	GOLDMAN SACHS		1,773,734	1,780,000	0	1.B FE
05492J-AW-2	BBCMS 2019-C5		09/08/2022	BANK OF AMERICA ML		14,278,414	15,700,000	14,694	1.A FE
05523#-AA-1	BAE SYSTEMS HOLDINGS		07/01/2022	DIRECT		11,187,742	11,187,742	0	2.B
05606D-AS-7	BX 2022-PSB A		08/04/2022	BANK OF AMERICA ML		477,803	481,000	0	1.A FE
06051G-KW-8	BANK OF AMERICA		07/19/2022	BANK OF AMERICA ML		12,620,000	12,620,000	0	1.F FE
06051G-KY-4	BANK OF AMERICA		07/19/2022	BANK OF AMERICA ML		18,534,000	18,534,000	0	1.F FE
06406R-BK-2	BANK OF NEW YORK MELLON		07/19/2022	MORGAN STANLEY		6,116,000	6,116,000	0	1.E FE
06540V-BB-0	BANK 2019-BN24		08/29/2022	DEUTSCHE BANK		16,207,768	17,805,384	43,920	1.A FE
07274N-AN-3	BAYER US FINANCE II		08/10/2022	GOLDMAN SACHS		444,326	480,000	2,898	2.B FE
08160K-AE-4	BMARK 2019-B15 A5		08/26/2022	WELLS FARGO		18,293,751	20,000,000	47,173	1.A
08162T-BB-8	BMARK		08/26/2022	BANK OF AMERICA ML		5,360,404	5,310,000	19,292	1.A
08163C-BC-2	BMARK 2021-B24		07/28/2022	CITICORP		14,742,555	16,331,000	0	1.A FE
09261B-AA-8	BLACKSTONE HOLDINGS		08/18/2022	WELLS FARGO		2,399,250	3,000,000	18,933	1.E FE
09261H-AY-3	BLACKSTONE PRIVATE		09/22/2022	CITICORP		992,640	1,000,000	0	2.C FE
097023-CW-3	BOEING		09/28/2022	JP MORGAN		260,325	300,000	7,208	2.C FE
11044M-AA-4	BRITISH AIR 20-1 A PPT		09/28/2022	CREDIT SUISSE		245,902	273,224	1,452	1.G FE
12008R-AP-2	BUILDERS FIRSTSOURCE		07/25/2022	CREDIT SUISSE		855,420	1,000,000	9,644	3.C FE
12663J-AB-7	CNH 2022-B A2 2022-B A2		08/16/2022	BANK OF AMERICA ML		1,032,975	1,033,000	0	1.A FE
12760@-AB-9	DALLAS COUNTY		07/01/2022	DIRECT		3,848,916	3,848,916	0	1.B
12762@-AA-9	Volkswagen CTL		09/28/2022	CGA SECURITIES		3,564,135	3,564,135	0	2.A
14043G-AB-0	COPAR 2022-2 A2A		08/02/2022	JP MORGAN		1,272,936	1,273,000	0	1.A FE
14313#-AA-7	CARLYLE INFRA		07/29/2022	TCG		10,204,043	10,204,043	0	2.C PL
14313#-AB-5	CARLYLE INFRA		07/29/2022	TCG		4,279,436	4,279,436	0	4.A PL
14913R-2Z-9	CATERPILLAR FINL		08/08/2022	JP MORGAN		16,480,035	16,500,000	0	1.F FE
15135B-AX-9	CENTENE		08/16/2022	JP MORGAN		1,380,233	1,674,000	14,486	3.A FE
21871X-AN-9	COREBRIDGE FINANCIAL		08/18/2022	JP MORGAN		2,063,000	2,063,000	0	2.C FE
235825-AJ-5	DANA		07/01/2022	JP MORGAN		440,813	579,000	16,374	3.B FE
24422E-WJ-4	JOHN DEERE CAPITAL		09/06/2022	Credit Agricol		12,993,500	13,000,000	0	1.F FE
25160P-AG-2	DEUTSCHE BANK NY		09/27/2022	HSBC		498,023	750,000	6,393	3.A FE
257812-AA-5	DONLEN DFLF II CLASS B		07/20/2022	DIRECT		1,800,000	1,800,000	0	2.A
257812-AB-3	DONLEN DFLF II CLASS C		07/20/2022	DIRECT		600,000	600,000	0	2.B
26441C-BM-6	DUKE ENERGY		07/12/2022	BARCLAYS CAPITAL		7,833,500	10,000,000	26,583	2.B FE
26884L-AP-4	EQT		09/20/2022	RBC CAPITAL MARKETS		1,000,000	1,000,000	0	2.C FE
29364W-BL-1	ENTERGY LOUISIANA		08/18/2022	BARCLAYS CAPITAL		4,332,347	4,356,000	0	1.F FE
29365T-AM-6	ENTERGY TEXAS		08/22/2022	GOLDMAN SACHS		4,971,300	5,000,000	0	1.G FE
30231G-BE-1	EXXON MOBILORA		09/01/2022	DEUTSCHE BANK		13,458,600	15,000,000	20,673	1.D FE
302520-AC-5	FNB CORP		08/18/2022	MORGAN STANLEY		1,997,200	2,000,000	0	2.B FE
30303M-8B-1	META PLATFORMS INC		08/04/2022	MORGAN STANLEY		25,756,990	26,000,000	21,875	1.E FE
30303M-8F-2	META PLATFORMS INC		08/04/2022	MORGAN STANLEY		3,100,868	3,150,000	1,072	1.E FE
34960P-AB-7	FORTRESS TRANSPORT		09/22/2022	GOLDMAN SACHS		187,448	201,000	6,399	3.C FE
36269C-AA-1	GSMS 2022-SHIP A		07/18/2022	GOLDMAN SACHS		3,477,219	3,550,000	0	1.A FE
36269C-AC-7	GSMS 2022-SHIP A		07/18/2022	GOLDMAN SACHS		4,162,849	4,250,000	0	1.D FE

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

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36269C-AE-3	GSMS 2022-SHIP A		07/18/2022	GOLDMAN SACHS		2,497,702	2,550,000	0	1.G FE
37187A-AF-1	GENESIS FINANCIAL 2020 A		07/05/2022	WELLS FARGO		359,021	359,021	1,892	1.C PL
37187A-AG-9	GENESIS FINANCIAL 2020 B		07/05/2022	WELLS FARGO		59,980	59,980	364	1.F PL
37187A-AH-7	GENESIS FINANCIAL 2020 C		07/05/2022	WELLS FARGO		81,234	81,234	558	2.B PL
37187A-AJ-3	GENESIS FINANCIAL 2020 D		07/05/2022	WELLS FARGO		92,988	92,988	668	3.B PL
37187A-AK-0	GENESIS FINANCIAL 2020 E		07/05/2022	WELLS FARGO		36,096	36,096	273	4.B PL
380130-AB-0	GMALT 2022-3 A2A		08/09/2022	WELLS FARGO		1,470,891	1,471,000	0	1.A FE
38141G-ZU-1	GOLDMAN SACHS GROUP		08/16/2022	GOLDMAN SACHS		23,500,000	23,500,000	0	1.F FE
404121-AJ-4	HCA		07/20/2022	TRUIST		9,510,710	9,500,000	209,297	2.C FE
42225U-AJ-3	HEALTHCARE TRUST OF AM		07/22/2022	Tax Free Exchange		4,901,000	5,000,000	0	2.B FE
42225U-AM-6	HEALTHCARE TRUST OF AM		07/22/2022	Tax Free Exchange		2,703,284	3,400,000	0	2.B FE
431571-AB-4	HILLENBRAND		07/25/2022	MILLENNIUM ADVISORS		1,200,971	1,250,000	22,916	3.A FE
437076-CR-1	HOME DEPOT		09/12/2022	CREDIT SUISSE		1,999,280	2,000,000	0	1.F FE
44891A-BZ-9	HYUNDAI CAPITAL		09/23/2022	BARCLAYS CAPITAL		4,268,150	5,000,000	2,292	2.A FE
448978-AD-8	HALST 2022-C A3		09/12/2022	SG AMERICAS		834,974	835,000	0	1.A FE
45866F-AU-8	INTERCONTINENTAL EX		08/29/2022	SUSQUEHANNA		9,881,840	10,000,000	109,388	1.G FE
45886*-AA-2	GSA		08/18/2022	MESIROW FINANCIAL		10,035,000	10,000,000	0	1.C
465685-AR-6	ITC HOLDINGS		09/08/2022	TD SECURITIES (USA)		661,331	662,000	0	2.B FE
46590X-AH-9	JBS USA		09/12/2022	BMO CAPITAL MARKETS		1,400,444	1,427,000	21,653	2.C FE
46590X-AR-7	JBS USA		08/19/2022	Tax Free Exchange		1,275,298	1,287,000	3,039	2.C FE
46590X-AT-3	JBS USA		08/19/2022	Tax Free Exchange		1,333,346	1,532,000	5,245	2.C FE
46647P-BH-8	JPMORGAN CHASE		09/09/2022	TD SECURITIES (USA)		4,674,000	5,000,000	0	1.E FE
46647P-DG-8	JPMORGAN CHASE		07/18/2022	JP MORGAN		12,000,000	12,000,000	0	1.E FE
46647P-DH-6	JPMORGAN CHASE		07/18/2022	JP MORGAN		15,000,000	15,000,000	0	2.C FE
46647P-DK-9	JPMORGAN CHASE		09/07/2022	JP MORGAN		1,000,000	1,000,000	0	1.G FE
46655V-AC-6	JPMMT 2022-8 A3 2022-8 A3		07/27/2022	JP MORGAN		14,505,469	15,000,000	46,667	1.A FE
46671#-AA-5	JG WENTWORTH VFN		07/08/2022	DIRECT		17,205,690	17,205,690	0	1.F PL
49327M-3E-2	KEY BANK		08/03/2022	KEYBANC		3,778,942	3,780,000	0	1.G FE
49327V-2C-7	KEY BANK NA		08/03/2022	KEYBANC		1,995,000	2,000,000	0	2.A FE
49461M-AA-8	KINETIK HOLDINGS LP		07/13/2022	JP MORGAN		972,500	1,000,000	6,038	3.A FE
55354G-AL-4	MSCI		07/25/2022	CREDIT SUISSE		895,000	1,000,000	6,028	3.A FE
55903V-AQ-6	MAGALLANES INC		08/11/2022	JP MORGAN		344,996	400,000	8,568	2.C FE
57643M-JV-7	MASTR 2004-11 B1		07/01/2022	Paydown		12,303	43,783	0	1.D
571903-BJ-1	MARRIOTT INTERNATIONAL		09/06/2022	WELLS FARGO		11,895,360	12,000,000	0	2.C FE
59156R-CC-0	METLIFE		07/07/2022	GOLDMAN SACHS		8,147,045	8,161,000	0	1.G FE
59217G-FD-6	METLIFE GLOBAL FUNDING		08/18/2022	JP MORGAN		9,990,400	10,000,000	0	1.D FE
595688-AA-6	MIDCAP FUNDING Midcap		07/05/2022	DIRECT		33,899,755	33,899,755	0	1.D
61747Y-EK-7	MORGAN STANLEY		08/29/2022	JANE STREET ES		456,310	500,000	1,375	1.F FE
61747Y-ER-2	MORGAN STANLEY		07/11/2022	FIFTH THIRD		982,230	1,000,000	9,706	1.F FE
61747Y-EU-5	MORGAN STANLEY		07/18/2022	MORGAN STANLEY		20,043,000	20,043,000	0	1.F FE
637432-NZ-4	NATIONAL RURAL UTILITIES		08/10/2022	MIZUHO SECURITIES		962,513	966,000	0	1.E FE
63938C-AL-2	NAVIENT		09/27/2022	BARCLAYS CAPITAL		759,130	1,000,000	2,249	3.C FE
639688-AA-4	NEBRASKA MEDICINE		07/01/2022	US BANCORP		7,115,385	7,115,385	0	1.D
641062-BB-9	NESTLE		09/06/2022	JP MORGAN		1,998,600	2,000,000	0	1.D FE
64135B-AA-7	NEUB 2022-51A A1		07/28/2022	MORGAN STANLEY		10,000,000	10,000,000	0	1.A FE
65249B-AA-7	NEWS CORP		07/25/2022	BANK OF AMERICA ML		455,000	500,000	3,875	3.A FE
65342R-AF-7	NFP CORP		08/08/2022	BANK OF AMERICA ML		751,688	750,000	0	4.B FE
670978-AA-9	OCHSNER		07/01/2022	DIRECT		7,020,476	7,020,476	0	1.G
680665-AL-0	OLIN		07/26/2022	JEFFERIES & COMPANY		947,554	1,000,000	27,657	3.A FE
68233J-CJ-1	ONCOR ELECTRIC		09/06/2022	PNC		4,995,150	5,000,000	0	1.F FE
682680-AY-9	ONEOK		07/01/2022	MORGAN STANLEY		23	23	0	1.A
682691-AA-8	ONEMAIN FINANCE CORP		09/01/2022	MARKET AXESS		364,430	500,000	9,500	3.B FE
68651*-AB-5	ORLANDO FUEL FACILITIES		07/01/2022	ORLANDO FUEL		437,286	437,286	0	1.G
69120V-AN-1	OWL ROCK CORE INCOME		09/09/2022	SMBC Nikko		1,994,700	2,000,000	0	2.C FE
69331C-AH-1	PACIFIC GAS & ELECTRIC		09/26/2022	GOLDMAN SACHS		1,071,875	1,250,000	15,104	3.C FE
693342-AH-0	PG&E WILDFIRE RECOVERY		07/13/2022	CITICORP		1,999,901	2,000,000	0	1.A FE
693475-BF-1	PNC FINANCIAL SERVICES		08/16/2022	BANK OF AMERICA ML		2,000,000	2,000,000	0	2.B FE

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69394#-AE-5	PGA TOUR		07/01/2022	BANC OF AMERICA		28,300,000	28,300,000	0	1.F PL
694308-JM-0	PACIFIC GAS & ELECTRIC		09/29/2022	RBS SECURITIES		3,259,678	3,800,000	44,186	2.C FE
694308-KG-1	PACIFIC GAS & ELECTRIC		09/12/2022	RBS SECURITIES		288,507	300,000	4,720	2.C FE
69432*-AA-1	PDX FUEL		07/14/2022	US BANCORP		12,000,000	12,000,000	0	2.A
694476-AF-9	PACIFIC LIFE		09/08/2022	MARKET AXESS		1,997,040	2,000,000	0	1.G FE
70016W-AA-2	PKBLU 2022-1A A1		08/05/2022	MORGAN STANLEY		8,000,000	8,000,000	0	1.A FE
70932M-AC-1	PENNYMAC		08/08/2022	BARCLAYS CAPITAL		485,350	620,000	6,925	3.C FE
74340X-BT-7	PROLOGIS		09/27/2022	JANE STREET ES		1,509,424	1,600,000	1,850	1.G FE
744320-BK-7	PRUDENTIAL FINANCIAL		08/08/2022	WELLS FARGO		2,000,000	2,000,000	0	2.B FE
746246-AA-5	PUREW 2022-1		08/01/2022	GUGGENHEIM		16,500,000	16,500,000	0	1.G FE
759351-88-5	REINSURANCE GROUP		09/15/2022	WELLS FARGO		1,000,000	40,000	0	2.B FE
760759-AX-8	REPUBLIC SERVICES		09/26/2022	BNP PARIBAS		3,383,325	4,500,000	7,794	2.B FE
79773#-AC-9	SAN FUEL COMPANY LLC		07/01/2022	US BANCORP		6,531,250	6,531,250	0	2.A
85172F-AP-4	SPRINGLEAF FINANCE		07/28/2022	MORGAN STANLEY		738,600	750,000	17,354	3.B FE
85172F-AR-0	SPRINGLEAF FINANCE		08/02/2022	BARCLAYS CAPITAL		543,750	625,000	7,372	3.B FE
87264A-CW-3	T-MOBILE USA		09/12/2022	BARCLAYS CAPITAL		1,994,700	2,000,000	0	2.C FE
87612B-BU-5	TARGA RESOURCES		07/06/2022	RBS SECURITIES		2,565,870	3,000,000	57,667	2.C FE
87612E-BP-0	TARGET		09/06/2022	DEUTSCHE BANK		1,996,480	2,000,000	0	1.F FE
88033G-DJ-6	TENET HEALTHCARE		07/13/2022	GOLDMAN SACHS		1,352,199	1,500,000	27,197	4.C FE
88033G-DP-2	TENET HEALTHCARE		07/01/2022	CREDIT SUISSE		706,875	750,000	2,680	3.C FE
882508-BQ-6	TEXAS INSTRUMENTS		08/10/2022	BANK OF AMERICA ML		987,070	1,000,000	0	1.E FE
89788M-AH-5	TRUIST FINANCIAL CORP		07/25/2022	TRUIST		21,000,000	21,000,000	0	1.G FE
907818-FX-1	UNION PACIFIC RAILROAD		08/26/2022	US BANCORP		9,067,650	10,000,000	12,444	1.G FE
907818-GB-8	UNION PACIFIC RAILROAD		09/06/2022	BARCLAYS CAPITAL		26,410,165	26,500,000	0	1.G FE
91159H-JF-8	US BANCORP		07/19/2022	US BANCORP		13,625,000	13,625,000	0	1.E FE
92343V-CQ-5	VERIZON C		09/19/2022	BANK OF AMERICA ML		414,081	450,000	7,700	2.A FE
92564R-AK-1	VICI PROPERTIES		07/01/2022	Tax Free Exchange		1,477,500	1,500,000	19,688	2.C FE
94108F-AA-8	WAT 2021-A A		07/12/2022	KEYBANC		7,893,570	7,893,570	0	1.C PL
94108F-AB-6	WAT 2021-A B		07/12/2022	KEYBANC		2,170,695	2,170,695	0	1.F PL
94108F-AC-4	WAT 2021-A C		07/12/2022	KEYBANC		4,266,009	4,266,009	0	2.C PL
95000U-3A-9	WELLS FARGO		07/18/2022	WELLS FARGO		13,000,000	13,000,000	0	1.E FE
95000U-3B-7	WELLS FARGO		07/18/2022	WELLS FARGO		45,072,563	45,069,000	54,871	1.E FE
95002E-BB-2	WFCM 2020-C55		08/16/2022	WELLS FARGO		12,041,857	13,255,000	17,057	1.A FE
95003C-AJ-9	WFCM 2021-C59		08/16/2022	WELLS FARGO		4,065,342	4,557,000	5,651	1.A FE
958254-AE-4	WESTERN GAS PARTNERS		08/19/2022	JEFFERIES & COMPANY		319,234	327,000	2,943	3.A FE
958254-AL-8	WESTERN GAS PARTNERS		08/19/2022	CITICORP		910,000	1,000,000	1,222	3.A FE
969457-BX-7	WILLIAMS COMPANIES		09/22/2022	JEFFERIES & COMPANY		6,943,200	8,000,000	101,889	2.B FE
969457-CA-6	WILLIAMS COMPANIES		08/03/2022	CITICORP		2,289,848	2,285,000	0	2.B FE
970648-AL-5	WILLIS NORTH AMERICA		08/17/2022	WELLS FARGO		7,373,835	7,375,000	86,388	2.B FE
BAN11E-3N-5	PK AIRFINANCE 2020 A-R		07/13/2022	DIRECT		2,590,763	2,590,763	0	1.F FE
BBE0B8-M5-5	CORE SENIOR		08/04/2022	CORE SENIOR		1,533,966	1,533,966	0	2.C FE
G2530#-AA-2	CORE SENIOR		08/04/2022	CORE SENIOR		3,052,836	3,052,836	0	2.B PL
06368L-AQ-9	BANK OF MONTREAL		09/07/2022	BMO CAPITAL MARKETS		1,699,252	1,700,000	0	1.F FE
22411V-AY-4	CPPIB CAPITAL INC		09/14/2022	CIBC		2,983,611	2,986,000	0	1.A FE
78016E-ZH-3	ROYAL BANK OF CANADA		07/25/2022	RBC CAPITAL MARKETS		1,000,000	1,000,000	0	1.E FE
89115A-2H-4	TORONTO-DOMINION BANK		09/08/2022	TD SECURITIES (USA)		2,000,000	2,000,000	0	1.E FE
00182Y-AA-3	ANZ BANK NEW ZEALAND	C	08/02/2022	BANK OF AMERICA ML		2,000,000	2,000,000	0	1.G FE
05583J-AM-4	BPCE	C	07/11/2022	JP MORGAN		3,316,000	3,316,000	0	2.A FE
05876C-AC-7	BALLY 2022-20A A2A	C	07/01/2022	JP MORGAN		15,000,000	15,000,000	0	1.C FE
06738E-BY-0	BARCLAYS	C	08/02/2022	BARCLAYS CAPITAL		20,079,600	19,770,000	22,004	2.B FE
06738E-CA-1	BARCLAYS	C	08/02/2022	BARCLAYS CAPITAL		5,739,000	5,739,000	0	2.B FE
09659W-2L-7	BNP PARIBAS	C	07/20/2022	BARCLAYS CAPITAL		9,080,439	9,822,000	26,033	1.G FE
26860#-AA-8	PIO PICO	C	07/01/2022	Redemption		13	13	0	1.G
225401-AY-4	CREDIT SUISSE	C	08/08/2022	CREDIT SUISSE		500,000	500,000	0	2.B FE
251526-BN-8	DEUTSCHE BANK NY	C	08/02/2022	RBS SECURITIES		1,966,212	2,250,000	20,921	3.A FE
29246A-AA-8	EMPWR 2022-1A	C	09/23/2022	GOLDMAN SACHS		20,000,000	20,000,000	0	1.A FE
404280-DK-2	HSBC HOLDINGS	D	09/16/2022	Tax Free Exchange		6,136,295	5,500,000	138,627	2.B FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
404280-DL-0	HSBC HOLDINGS	D	09/16/2022	Tax Free Exchange		1,559,185	1,517,000	36,703	2.B FE
40637C-C8-7	HALMA PLC	C	07/01/2022	HSBC		11,000,000	11,000,000	0	2.A
50201D-AA-1	LCPR SR SECURED	C	09/30/2022	GOLDMAN SACHS		421,250	500,000	15,844	4.A FE
50202*-AB-7	LIDL US LLC	C	08/12/2022	BANK OF AMERICA ML		7,000,000	7,000,000	0	2.B
539830-BH-1	LOCKHEED MARTIN	C	07/01/2022	DIRECT		51,957	51,957	0	1.G
56586P-AA-6	MSTAT 2022-18A	C	07/14/2022	BANK OF AMERICA ML		14,925,000	15,000,000	0	1.A FE
56586P-AE-8	MSTAT 2022-18A	C	07/14/2022	BANK OF AMERICA ML		13,000,000	13,000,000	0	1.B FE
62954W-AK-1	NTT FINANCE CORP	C	07/20/2022	MORGAN STANLEY		2,743,000	2,743,000	0	1.F FE
72133F-AG-0	PIPK 2021-7A	C	08/24/2022	ATHENE ANNUITY & LIFE		3,416,798	3,500,000	43,562	2.C FE
872882-AN-5	TSMC GLOBAL LTD	C	07/19/2022	GOLDMAN SACHS		583,840	589,000	0	4.B FE
902613-AT-5	UBS GROUP	C	08/01/2022	UBS WARBURG		9,417,000	9,417,000	0	1.G FE
92769X-AR-6	VIRGIN MEDIA SECURED	C	08/30/2022	BANK OF AMERICA ML		76,590	92,000	184	3.C FE
92858R-AA-8	VMED 02 UK FINA	C	09/01/2022	FLOW TRADERS		88,908	109,000	664	3.C FE
92858R-AB-6	VMED 02 UK FINA	C	09/08/2022	DEUTSCHE BANK		75,491	91,000	613	3.C FE
961214-FG-3	WESTPAC BANKING	C	08/03/2022	CITICORP		2,000,000	2,000,000	0	2.A FE
BBE0FF-TA-7	The 1887 Company Limited	D	09/28/2022	NATWEST SECURITIES		22,417,500	22,417,500	0	2.A
Q0006*-AC-0	ALS LTD	D	07/01/2022	JP MORGAN		18,000,000	18,000,000	0	2.C
07794#-AM-5	QPH FINANCE	D	07/01/2022	BANC OF AMERICA		7,000,000	7,000,000	0	2.B FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,089,378,809	1,112,187,693	1,734,057	XXX
01608U-AE-7	ALI GROUP SRL ALIGRP		07/01/2022	GOLDMAN SACHS		672,907	688,259	0	3.A FE
87114U-AB-9	SYCAMORE BUYER		07/01/2022	BANK OF AMERICA ML		980,875	1,000,000	0	3.C FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						1,653,782	1,688,259	0	XXX
2509999997. Total - Bonds - Part 3						2,025,768,468	2,058,972,936	3,179,465	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						2,025,768,468	2,058,972,936	3,179,465	XXX
61762V-85-3	MORGAN STANLEY		07/28/2022	MORGAN STANLEY	80,000.000	2,000,000	80,000.00	0	2.A FE
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						2,000,000	XXX	0	XXX
4509999997. Total - Preferred Stocks - Part 3						2,000,000	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						2,000,000	XXX	0	XXX
69355A-10-3	PPM PPM CORE		09/30/2022	DIRECT	36,926.159	325,220		0	.
69355A-40-0	PPM PPM HIGH YIELD		09/30/2022	DIRECT	86,003.557	739,956		0	.
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						1,065,176	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						1,065,176	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						1,065,176	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						3,065,176	XXX	0	XXX
6009999999 - Totals						2,028,833,644	XXX	3,179,465	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
21H040-67-3	G2SF		07/08/2022	WELLS FARGO		1,593,715	1,605,000	1,603,137	0	0	0	0	0	0	1,603,137	0	(9,422)	(9,422)	3,567	01/01/2052	1.A FE
21H040-68-1	G2SF		08/08/2022	WELLS FARGO		1,613,527	1,605,000	1,589,514	0	0	0	0	0	0	1,589,514	0	24,012	24,012	3,032	01/01/2052	1.A FE
21H040-69-9	G2SF		09/06/2022	WELLS FARGO		1,572,148	1,605,000	1,611,019	0	0	0	0	0	0	1,611,019	0	(38,871)	(38,871)	3,567	01/01/2052	1.A FE
36179S-5L-7	G2 MA4451		09/01/2022	Paydown		58,260	58,260	62,518	62,518	0	(4,258)	0	(4,258)	0	58,260	0	0	0	1,355	05/20/2047	1.A FE
36179S-NU-7	G2 MA4003		09/01/2022	Paydown		9,379	9,379	9,910	9,910	0	(531)	0	(531)	0	9,379	0	0	0	186	10/20/2046	1.A FE
36179S-QW-0	G2 MA6410		09/01/2022	Paydown		2,950	2,950	3,179	3,179	0	(229)	0	(229)	0	2,950	0	0	0	68	11/20/2046	1.A FE
36179S-YS-0	G2 MA4321		09/01/2022	Paydown		23,435	23,435	25,230	25,230	0	(1,794)	0	(1,794)	0	23,435	0	0	0	542	03/20/2047	1.A FE
36179T-4P-7	GINNIE MAE MA5330		09/01/2022	Paydown		11,492	11,492	12,381	12,381	0	(889)	0	(889)	0	11,492	0	0	0	301	07/20/2048	1.A FE
36179T-QN-8	GINNIE MAE MA4961		09/01/2022	Paydown		25,993	25,993	27,407	27,407	0	(1,413)	0	(1,413)	0	25,993	0	0	0	512	01/20/2048	1.A FE
36179U-D9-0	GINNIE MAE MA5528		09/01/2022	Paydown		12,141	12,141	13,021	13,021	0	(880)	0	(880)	0	12,141	0	0	0	321	10/20/2048	1.A FE
36179U-GC-0	GINNIE MAE MA 5595		09/01/2022	Paydown		12,460	12,460	13,417	13,417	0	(958)	0	(958)	0	12,460	0	0	0	327	11/20/2048	1.A FE
36179U-UK-6	GINNIE MAE II POOL		09/01/2022	Paydown		21,811	21,811	22,619	22,619	0	(808)	0	(808)	0	21,811	0	0	0	572	06/20/2049	1.A FE
36179U-WA-6	GINNIE MAE II POOL		09/01/2022	Paydown		26,079	26,079	27,394	27,394	0	(1,315)	0	(1,315)	0	26,079	0	0	0	778	07/20/2049	1.A FE
36179V-DN-7	GINNIE MAE II POOL		09/01/2022	Paydown		23,420	23,420	24,531	24,531	0	(1,111)	0	(1,111)	0	23,420	0	0	0	465	01/20/2050	1.A FE
36179V-FP-0	GINNIE MAE II POOL		09/01/2022	Paydown		77,935	77,935	81,159	81,159	0	(3,225)	0	(3,225)	0	77,935	0	0	0	1,538	02/20/2050	1.A FE
36179V-FR-6	GINNIE MAE		09/01/2022	Paydown		35,699	35,699	37,975	37,975	0	(2,276)	0	(2,276)	0	35,699	0	0	0	927	02/20/2050	1.A FE
36179V-HT-0	GINNIE MAE		09/01/2022	Paydown		102,273	102,273	107,879	107,879	0	(5,605)	0	(5,605)	0	102,273	0	0	0	2,367	03/20/2050	1.A FE
36179V-N4-8	GINNIE MAE		09/01/2022	Paydown		53,281	53,281	56,361	56,361	0	(3,080)	0	(3,080)	0	53,281	0	0	0	1,233	06/20/2050	1.A FE
36179V-SG-6	GINNIE MAE		09/01/2022	Paydown		73,890	73,890	77,775	77,775	0	(3,885)	0	(3,885)	0	73,890	0	0	0	1,227	08/20/2050	1.A FE
36179W-2U-1	GINNIE MAE		09/01/2022	Paydown		10,984	10,984	10,775	0	0	208	0	208	0	10,984	0	0	0	93	04/20/2052	1.A FE
36179W-7K-8	GINNIE MAE		08/22/2022	VARIOUS		1,249,183	1,316,001	1,257,315	0	0	1,420	0	1,420	0	1,258,735	0	(9,552)	(9,552)	11,313	06/20/2052	1.A FE
36179W-7L-6	GINNIE MAE		08/23/2022	VARIOUS		916,511	940,406	923,141	0	0	383	0	383	0	923,523	0	(7,012)	(7,012)	7,300	06/20/2052	1.A FE
36179W-BX-5	GINNIE MAE		09/01/2022	Paydown		46,650	46,650	47,663	47,659	0	(1,009)	0	(1,009)	0	46,650	0	0	0	617	03/20/2051	1.A FE
36179W-BY-3	GINNIE MAE		09/01/2022	Paydown		36,454	36,454	37,622	37,622	0	(1,168)	0	(1,168)	0	36,454	0	0	0	604	03/20/2051	1.A FE
36179W-BZ-0	GINNIE MAE		09/01/2022	Paydown		28,104	28,104	29,272	29,272	0	(1,168)	0	(1,168)	0	28,104	0	0	0	559	03/20/2051	1.A FE
36179W-DR-6	GINNIE MAE		09/01/2022	Paydown		75,474	75,474	74,435	0	0	1,038	0	1,038	0	75,474	0	0	0	776	04/20/2051	1.A FE
36179W-DS-4	GINNIE MAE		09/01/2022	Paydown		35,325	35,325	36,637	0	0	(1,312)	0	(1,312)	0	35,325	0	0	0	699	04/20/2051	1.A FE
36179W-JR-0	GINNIE MAE		09/01/2022	Paydown		25,608	25,608	26,536	26,510	0	(902)	0	(902)	0	25,608	0	0	0	424	07/20/2051	1.A FE
36179W-JS-8	GINNIE MAE		09/01/2022	Paydown		24,657	24,657	25,563	25,561	0	(904)	0	(904)	0	24,657	0	0	0	492	07/20/2051	1.A FE
36179W-LQ-9	GINNIE MAE		09/01/2022	Paydown		25,594	25,594	26,115	0	0	(521)	0	(521)	0	25,594	0	0	0	383	08/20/2051	1.A FE
36179W-ND-6	GINNIE MAE		07/26/2022	VARIOUS		908,608	993,729	966,556	0	0	572	0	572	0	967,128	0	(58,520)	(58,520)	9,181	09/20/2051	1.A FE
36179W-P9-3	GINNIE MAE		09/01/2022	Paydown		38,643	38,643	39,076	39,009	0	(366)	0	(366)	0	38,643	0	0	0	516	10/20/2051	1.A FE
36179W-VT-2	GINNIE MAE		09/01/2022	Paydown		27,014	27,014	27,242	0	0	(228)	0	(228)	0	27,014	0	0	0	318	01/20/2052	1.A FE
36179W-XK-9	GINNIE MAE		09/01/2022	Paydown		26,611	26,611	25,692	0	0	919	0	919	0	26,611	0	0	0	273	02/20/2052	1.A FE
36202D-MR-9	GINNIE MAE II POOL		09/01/2022	Paydown		80	80	82	82	0	(1)	0	(1)	0	80	0	0	0	4	04/20/2031	1.A FE
36202D-T6-8	GINNIE MAE II POOL		09/01/2022	Paydown		4,255	4,255	4,281	4,281	0	(26)	0	(26)	0	4,255	0	0	0	171	08/20/2032	1.A FE
36202D-ZE-4	GINNIE MAE II POOL		09/01/2022	Paydown		26,377	26,377	25,235	25,649	0	728	0	728	0	26,377	0	0	0	793	09/20/2033	1.A FE
36202X-B7-1	GINNIE MAE I POOL		09/01/2022	Paydown		16,888	16,888	17,664	17,620	0	(732)	0	(732)	0	16,888	0	0	0	674	05/15/2033	1.A FE
36290R-QM-8	GINNIE MAE I POOL		09/01/2022	Paydown		18,465	18,465	19,397	19,239	0	(774)	0	(774)	0	18,465	0	0	0	626	06/15/2033	1.A FE
36295D-NC-9	GINNIE MAE I POOL		09/01/2022	Paydown		24,780	24,780	24,942	24,906	0	(126)	0	(126)	0	24,780	0	0	0	706	05/15/2039	1.A FE
38378B-BF-5	GINNIE MAE		09/01/2022	Paydown		143,783	143,783	142,988	0	0	795	0	795	0	143,783	0	0	0	2,364	11/16/2052	1.A
38378B-RE-1	GINNIE MAE		09/01/2022	Paydown		5,921	5,921	5,997	5,925	0	(3)	0	(3)	0	5,921	0	0	0	128	11/16/2052	1.A FE
38378B-SU-4	GINNIE MAE		09/01/2022	Paydown		226,288	226,288	226,288	226,288	0	0	0	0	0	226,288	0	0	0	5,027	05/16/2050	1.A FE
38378B-UY-3	GINNIE MAE		09/01/2022	Paydown		121,828	121,828	121,528	121,764	0	64	0	64	0	121,828	0	0	0	2,543	02/16/2053	1.A FE
912810-ST-6	US TREASURY NOTES		09/28/2022	BANK OF MONTREAL		4,837,459	6,900,000	6,111,282	6,138,301	0	21,636	0	21,636	0	6,159,937	0	(1,322,478)	(1,322,478)	74,257	11/15/2040	1.A
912810-TD-0	US TREASURY NOTES		09/09/2022	BANK OF MONTREAL		6,389,413	8,100,000	7,133,068	0	0	5,469	0	5,469	0	7,138,536	0	(749,123)	(749,123)	91,192	02/15/2052	1.A
912810-TG-3	US TREASURY NOTES		08/03/2022	HSBC SECURITIES (USA)		1,175,198	1,200,000	1,139,286	0	0	69	0	69	0	1,139,355	0	35,843	35,843	7,594	05/15/2052	1.A
912828-2U-3	US TREASURY NOTES		09/14/2022	JP MORGAN		13,320,134	13,750,000	13,917,625	13,847,949	0	(24,362)	0	(24,362)	0	13,823,587	0	(503,448)	(503,448)	261,334	08/31/2024	1.A
912828-5K-2	US TREASURY NOTES		09/12/2022	HSBC SECURITIES (USA)		2,478,996	2,500,000	2,487,372	0	0	729	0	729	0	2,488,100	0	(9,105)	(9,105)	26,563	10/31/2023	1.A
912828-X7-0	US TREASURY NOTES		08/18/2022	BANK OF MONTREAL		1,469,468	1,500,000	1,600,083	1,559,694	0	(16,120)	0	(16,120)	0	1,543,574	0	(74,106)	(74,106)	24,049	04/30/2024	1.A
912828-YB-0	US TREASURY NOTES		09/09/2022	BANK OF MONTREAL		1,342,025	1,500,000	1,548,697	1,546,663	0	(4,100)	0	(4,100)	0	1,542,563	0	(200,538)	(200,538)	26,230	08/15/2029	1.A
912828-ZE-3	US TREASURY NOTES		08/17/2022	BARCLAYS CAPITAL		8,931,177	10,000,000	9,872,970	9,882,993	0	12,974	0	12,974	0	9,895,966	0	(964,789)	(964,789)	53,424	03/31/2027	1.A
912828-ZL-7	US TREASURY NOTES		07/27/2022	BARCLAYS CAPITAL		10,199,494	11,000,000	10,805,701	9,899,319	0	19,941	0	19,941	0	10,835,474	0	(635,979)	(635,979)	27,931	04/30/2025	1.A
91282C-AB-7	US TREASURY		08/18/2022	GOLDMAN SACHS		9,645,922	10,500,000	10,475,055	10,481,148	0	3,225	0	3,225	0	10,484,373	0	(838,451)	(838,451)	26,781	07/31/2025	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
91282C-AL-5	US TREASURY		08/23/2022	BARCLAYS CAPITAL		16,540,608	19,000,000	18,425,041	18,496,094	0	54,702	0	54,702	0	18,550,795	0	(2,010,188)	(2,010,188)	63,637	09/30/2027	1.A
91282C-BJ-9	US TREASURY		08/17/2022	JP MORGAN		6,202,941	7,000,000	6,869,676	6,876,247	0	12,443	0	12,443	0	6,888,690	0	(685,749)	(685,749)	55,007	01/31/2028	1.A
91282C-BL-4	US TREASURY		09/09/2022	DEUTSCHE		1,688,586	2,000,000	1,902,899	0	0	6,708	0	6,708	0	1,909,607	0	(221,021)	(221,021)	24,212	02/15/2031	1.A
91282C-EP-2	US TREASURY		08/01/2022	JP MORGAN		5,589,959	5,457,800	5,400,341	0	0	165	0	165	0	5,400,506	0	189,453	189,453	33,685	05/15/2032	1.A FE
0109999999. Subtotal - Bonds - U.S. Governments						99,225,353	110,033,217	107,237,564	79,982,551	0	58,109	0	58,109	0	107,314,400	0	(8,089,044)	(8,089,044)	865,365	XXX	XXX
803854-FA-1	PROV OF SASKATCHEWAN		07/15/2022	Maturity		200,000	200,000	205,750	200,264	0	(264)	0	(264)	0	200,000	0	0	0	17,000	07/15/2022	1.C FE
455780-DP-8	REPUBLIC OF INDONESIA	C	09/08/2022	HSBC SECURITIES (USA)		1,149,402	1,124,000	1,107,668	0	0	0	0	0	0	1,107,668	0	41,734	41,734	0	09/20/2052	2.B FE
A00617-06-5	RUSSIAN FEDERATION	C	09/08/2022	BARCLAYS CAPITAL		1,272,000	2,400,000	574,255	3,180,968	0	9,740	2,601,707	(2,591,967)	0	589,000	0	683,000	683,000	0	06/23/2047	6. *
0309999999. Subtotal - Bonds - All Other Governments						2,621,402	3,724,000	1,887,673	3,381,232	0	9,476	2,601,707	(2,592,231)	0	1,896,668	0	724,734	724,734	17,000	XXX	XXX
12598#-AA-7	GSA NATIONAL		09/10/2022	Redemption		265,825	265,825	265,825	265,825	0	0	0	0	0	265,825	0	0	0	152,043	09/10/2035	1.B
12737*-AA-3	DALLAS COUNTY		09/10/2022	Redemption		911,078	911,078	911,078	911,078	0	0	0	0	0	911,078	0	0	0	15,108	03/10/2031	1.B
52467@-BQ-7	GSA FORT COLLINS		08/01/2022	Redemption		315,940	315,940	315,940	315,940	0	0	0	0	0	315,940	0	0	0	9,045	08/01/2022	1.B
64149#-AA-2	NEVADA SUPREME COURT		09/15/2022	Redemption		41,886	41,886	41,886	41,886	0	0	0	0	0	41,886	0	0	0	1,098	03/31/2042	1.C
82817*-AA-9	GSA NOAA		09/05/2022	Redemption		136,832	136,832	136,832	136,832	0	0	0	0	0	136,832	0	0	0	3,476	01/05/2029	1.B
82817@-AA-7	GSA NOAA		09/05/2022	Redemption		119,256	119,256	119,256	119,256	0	0	0	0	0	119,256	0	0	0	3,094	01/05/2029	1.B
917542-QV-7	UTAH ST		07/01/2022	Redemption		279,230	279,230	281,194	280,002	0	(772)	0	(772)	0	279,230	0	0	0	9,882	07/01/2025	1.A FE
96928*-DC-8	GSA HENDERSON NEVADA		09/15/2022	Redemption		136,990	136,990	138,470	137,722	0	(733)	0	(733)	0	136,990	0	0	0	4,860	09/15/2031	1.C
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						2,207,037	2,207,037	2,210,481	2,208,541	0	(1,505)	0	(1,505)	0	2,207,037	0	0	0	198,606	XXX	XXX
718814-ZZ-2	PHOENIX ARIZ		07/01/2022	Redemption		110,000	110,000	122,346	118,884	0	(8,884)	0	(8,884)	0	110,000	0	0	0	5,796	07/01/2034	1.B FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						110,000	110,000	122,346	118,884	0	(8,884)	0	(8,884)	0	110,000	0	0	0	5,796	XXX	XXX
01F040-49-5	FNCL		09/15/2022	WELLS FARGO		977,316	990,000	984,973	0	0	0	0	0	0	984,973	0	(7,657)	(7,657)	1,980	01/01/2052	1.A FE
01F040-67-7	FNCL		07/08/2022	WELLS FARGO		2,613,450	2,660,000	2,630,491	0	0	0	0	0	0	2,630,491	0	(17,041)	(17,041)	3,842	01/01/2052	1.A FE
01F040-68-5	FNCL		08/08/2022	WELLS FARGO		4,166,701	4,180,000	4,106,999	0	0	0	0	0	0	4,106,999	0	59,703	59,703	4,644	01/01/2052	1.A FE
01F040-69-3	FNCL		08/31/2022	WELLS FARGO		1,944,270	1,980,000	1,973,580	0	0	0	0	0	0	1,973,580	0	(29,311)	(29,311)	2,860	01/01/2052	1.A FE
01F030-67-8	FNCI 3 2/20 3 7/21		07/01/2022	WELLS FARGO		2,316,300	2,470,000	2,316,300	0	0	0	0	0	0	2,316,300	0	0	0	0	07/01/2052	1.A FE
01F032-47-6	FNCL 3.5 2/20		07/01/2022	CREDIT SUISSE		3,211,434	3,265,000	3,211,434	0	0	0	0	0	0	3,211,434	0	0	0	0	07/01/2052	1.A FE
01F032-67-4	FNCL 3.5 2/20		07/01/2022	WELLS FARGO		834,452	870,000	834,452	0	0	0	0	0	0	834,452	0	0	0	0	07/01/2052	1.A FE
3128M4-Z4-8	FREDDIE MAC GOLD		09/01/2022	Paydown		4,563	4,563	4,484	4,487	0	76	0	76	0	4,563	0	0	0	167	08/01/2037	1.A FE
3128M7-GY-6	FREDDIE MAC GOLD		09/01/2022	Paydown		4,201	4,201	4,450	4,450	0	(249)	0	(249)	0	4,201	0	0	0	140	03/01/2035	1.A FE
3128M7-MV-5	FREDDIE MAC GOLD		09/01/2022	Paydown		4,901	4,901	4,943	4,943	0	(43)	0	(43)	0	4,901	0	0	0	153	06/01/2039	1.A FE
3128MF-S4-1	FG G16639		09/01/2022	Paydown		64,327	64,327	66,468	66,404	0	(2,077)	0	(2,077)	0	64,327	0	0	0	1,313	09/01/2033	1.A FE
3128MJ-MB-3	FREDDIE MAC GOLD		09/01/2022	Paydown		8,491	8,491	8,557	8,556	0	(66)	0	(66)	0	8,491	0	0	0	254	07/01/2039	1.A FE
3128MM-NH-2	FREDDIE MAC GOLD		09/01/2022	Paydown		6,208	6,208	6,488	6,346	0	(138)	0	(138)	0	6,208	0	0	0	166	06/01/2026	1.A FE
3128PR-C3-1	FREDDIE MAC GOLD		09/01/2022	Paydown		7,120	7,120	7,429	7,227	0	(108)	0	(108)	0	7,120	0	0	0	190	03/01/2025	1.A FE
3128PX-FD-3	FREDDIE MAC GOLD		09/01/2022	Paydown		31,184	31,184	31,891	31,441	0	(256)	0	(256)	0	31,184	0	0	0	601	12/01/2026	1.A FE
312926-WU-8	FREDDIE MAC GOLD		09/01/2022	Paydown		346	346	327	327	0	19	0	19	0	346	0	0	0	12	02/01/2037	1.A FE
31292L-3W-3	FREDDIE MAC GOLD		09/01/2022	Paydown		27,890	27,890	29,102	28,882	0	(992)	0	(992)	0	27,890	0	0	0	569	11/01/2042	1.A FE
312939-YU-9	FREDDIE MAC GOLD		09/01/2022	Paydown		6,108	6,108	6,080	6,080	0	29	0	29	0	6,108	0	0	0	184	04/01/2040	1.A FE
312941-UZ-8	FREDDIE MAC GOLD		09/01/2022	Paydown		5,730	5,730	5,982	5,982	0	(252)	0	(252)	0	5,730	0	0	0	191	08/01/2040	1.A FE
312944-TX-9	FREDDIE MAC GOLD		09/01/2022	Paydown		35,923	35,923	36,759	36,568	0	(646)	0	(646)	0	35,923	0	0	0	1,023	12/01/2040	1.A FE
312946-KE-5	FREDDIE MAC GOLD		09/01/2022	Paydown		4,559	4,559	4,628	4,628	0	(69)	0	(69)	0	4,559	0	0	0	137	03/01/2041	1.A FE
3131YB-FP-8	FREDDIE MAC		09/01/2022	Paydown		62,306	62,306	64,799	64,799	0	(2,492)	0	(2,492)	0	62,306	0	0	0	1,450	12/01/2048	1.A FE
3131Y0-MF-6	Freddie Mac Pool		09/01/2022	Paydown		18,965	18,965	20,242	20,242	0	(1,277)	0	(1,277)	0	18,965	0	0	0	449	03/01/2048	1.A FE
31329P-JW-4	FREDDIE MAC		09/01/2022	Paydown		16,497	16,497	17,761	17,761	0	(1,263)	0	(1,263)	0	16,497	0	0	0	482	09/01/2048	1.A FE
3132AC-GC-8	FR ZT0195		09/01/2022	Paydown		16,996	16,996	17,986	17,986	0	(991)	0	(991)	0	16,996	0	0	0	342	09/01/2046	1.A FE
3132AC-M8-0	FR ZT0383		09/01/2022	Paydown		26,218	26,218	27,905	27,905	0	(1,688)	0	(1,688)	0	26,218	0	0	0	633	03/01/2048	1.A FE
3132AE-KT-2	FR ZT2106		09/01/2022	Paydown		70,137	70,137	73,381	73,381	0	(3,244)	0	(3,244)	0	70,137	0	0	0	1,836	03/01/2049	1.A FE
3132D6-CF-5	Freddie Mac FHLMC 15YR		09/01/2022	VARIOUS		1,676,553	1,672,534	1,645,094	0	0	1,066	0	1,066	0	1,646,160	0	30,393	30,393	7,310	08/01/2037	1.A FE
3132DM-5Y-7	FHLMC 30YR		09/01/2022	Paydown		11,509	11,509	10,912	0	0	597	0	597	0	11,509	0	0	0	74	12/01/2051	1.A FE
3132DV-3V-5	FREDDIE MAC POOL		09/01/2022	Paydown		51,747	51,747	55,402	55,402	0	(3,655)	0	(3,655)	0	51,747	0	0	0	1,340	09/01/2049	1.A FE
3132DW-BR-3	FN SD8148		09/01/2022	Paydown		74,964	74,964	78,619	45,734	0	29,231	0	29,231	0	74,964	0	0	0	1,417	05/01/2051	1.A FE
3132DW-C2-7	FN FR SD8189		09/01/2022	Paydown		11,910	11,910	11,599	0	0	311	0	311	0	11,910	0	0	0	99	01/01/2052	1.A FE
3132DW-CG-6	FN 8171		07/01/2022	CITICORP		709	0	0	0	0	135	0	135	0	135	0	574	574	9,646	10/01/2051	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3132DW-DC-4	FN		08/24/2022	VARIOUS		2,400,369	2,718,365	2,576,498	0	0	4,863	0	4,863	0	2,581,362	0	(180,993)	(180,993)	21,704	03/01/2052	1.A FE
3132DW-DF-7	FN		09/01/2022	Paydown		16,266	16,266	16,177	0	0	89	0	89	0	16,266	0	0	0	198	03/01/2052	1.A FE
3132DW-DK-6	FN		09/01/2022	Paydown		22,998	22,998	22,347	0	0	650	0	650	0	22,998	0	0	0	229	04/01/2052	1.A FE
3132DW-DS-9	FN		09/01/2022	MORGAN STANLEY		1,666,030	1,765,218	1,655,374	0	0	958	0	958	0	1,656,332	0	9,698	9,698	4,778	05/01/2052	1.A FE
3132DW-EB-5	FN		08/29/2022	VARIOUS		598,486	600,104	613,137	0	0	(541)	0	(541)	0	612,597	0	(14,111)	(14,111)	5,475	06/01/2052	1.A FE
3132DW-EK-5	FN		08/26/2022	VARIOUS		637,828	637,828	641,815	0	0	(104)	0	(104)	0	641,711	0	(3,882)	(3,882)	3,498	08/01/2052	1.A FE
3132GD-M8-2	FREDDIE MAC GOLD		09/01/2022	Paydown		10,809	10,809	11,286	11,272	0	(463)	0	(463)	0	10,809	0	0	0	325	04/01/2041	1.A FE
31335B-2M-7	FREDDIE MAC		09/01/2022	Paydown		53,184	53,184	55,029	55,029	0	(1,845)	0	(1,845)	0	53,184	0	0	0	1,053	04/01/2047	1.A FE
31339S-F2-6	FREDDIE MAC		09/01/2022	Paydown		51,901	51,901	53,910	53,910	0	(2,009)	0	(2,009)	0	51,901	0	0	0	1,174	09/01/2049	1.A FE
3133A0-EE-0	FR QA5533		09/01/2022	Paydown		14,409	14,409	14,947	14,947	0	(538)	0	(538)	0	14,409	0	0	0	302	12/01/2049	1.A FE
3133AP-VS-5	FR QC5125		09/01/2022	Paydown		24,685	24,685	24,972	24,970	0	(284)	0	(284)	0	24,685	0	0	0	308	08/01/2051	1.A FE
3133AR-SC-0	FHLMC 6815		09/01/2022	Paydown		12,211	12,211	12,180	12,180	0	31	0	31	0	12,211	0	0	0	160	09/01/2051	1.A FE
3133AR-VS-1	FHLMC BU1118		09/01/2022	Paydown		12,483	12,483	12,444	12,444	0	39	0	39	0	12,483	0	0	0	165	09/01/2051	1.A FE
3133AU-TC-2	FHLMC QC9547		09/01/2022	Paydown		99,962	99,962	102,414	102,384	0	(2,422)	0	(2,422)	0	99,962	0	0	0	1,654	10/01/2051	1.A FE
3133AX-TV-4	FR QD1464 1464		09/01/2022	Paydown		140,590	140,590	144,500	144,489	0	(3,899)	0	(3,899)	0	140,590	0	0	0	2,278	11/01/2051	1.A FE
3133B3-CE-5	FHLMC 30YR UMBS		09/01/2022	Paydown		15,398	15,398	14,828	0	0	570	0	570	0	15,398	0	0	0	136	01/01/2052	1.A FE
3133B6-6H-8	FHLMC 30YR UMBS		09/01/2022	Paydown		6,767	6,767	6,630	0	0	137	0	137	0	6,767	0	0	0	70	03/01/2052	1.A FE
3133GC-VL-3	FN 8171		09/01/2022	Paydown		34,069	34,069	35,097	35,078	0	(1,009)	0	(1,009)	0	34,069	0	0	0	449	04/01/2036	1.A FE
3133KK-D4-8	FN RA3723		09/01/2022	Paydown		40,783	40,783	41,293	41,293	0	(510)	0	(510)	0	40,783	0	0	0	549	10/01/2050	1.A FE
3133KL-RF-6	FN RA4986		09/01/2022	Paydown		38,492	38,492	38,721	38,717	0	(225)	0	(225)	0	38,492	0	0	0	500	04/01/2051	1.A FE
3133KM-VL-6	FR RA6019		07/12/2022	VARIOUS		1,247,509	1,377,036	1,411,139	1,410,819	0	(33,783)	0	(33,783)	0	1,377,036	0	(129,527)	(129,527)	21,325	10/01/2051	1.A FE
3133KM-VL-6	FR RA6019		07/01/2022	Paydown		13,677	13,677	14,015	14,012	0	(336)	0	(336)	0	13,677	0	0	0	199	10/01/2051	1.A FE
3133KM-YL-3	FR		07/26/2022	VARIOUS		1,030,251	1,120,546	1,061,367	0	0	487	0	487	0	1,061,854	0	(31,603)	(31,603)	18,933	10/01/2051	1.A FE
3133KN-HD-8	FHLMC 30YR UMBS		09/01/2022	Paydown		10,754	10,754	10,367	0	0	386	0	386	0	10,754	0	0	0	88	02/01/2052	1.A FE
31346Y-5R-0	FR QA5356		09/01/2022	Paydown		123,927	123,927	131,139	131,139	0	(7,213)	0	(7,213)	0	123,927	0	0	0	2,518	12/01/2049	1.A FE
31359U-VL-6	FNW 1998-W6 B1		09/01/2022	Paydown		5,884	5,884	4,921	5,884	0	0	0	0	0	5,884	0	0	0	298	10/25/2028	1.D
31359V-HB-2	FNW 1999-W1 M		09/01/2022	Paydown		44,525	44,525	44,226	44,294	0	231	0	231	0	44,525	0	0	0	2,280	02/25/2029	1.D FM
31359V-HC-0	FNW 1999-W1 B1		09/01/2022	Paydown		23,043	23,043	22,089	22,688	0	355	0	355	0	23,043	0	0	0	1,104	02/25/2029	1.D FM
31359V-HD-8	FNW 1999-W1 B2		09/01/2022	Paydown		6,597	29,224	10,190	10,619	0	(4,022)	0	(4,022)	0	6,597	0	0	0	1,482	02/25/2029	1.D FM
31359V-ML-4	FNW 1999-W3 M		09/01/2022	Paydown		7,621	7,621	7,655	7,621	0	0	0	0	0	7,621	0	0	0	349	03/25/2029	3.B
31359V-MM-2	FNW 1999-W3 B1		09/01/2022	Paydown		3,371	3,371	2,180	415	0	2,956	0	2,956	0	3,371	0	0	0	154	03/25/2029	1.D
3138WG-R9-7	FANNIE MAE AS6811		09/01/2022	Paydown		84,537	84,537	87,443	87,443	0	(2,906)	0	(2,906)	0	84,537	0	0	0	1,712	03/01/2046	1.A FE
31395X-WR-2	FREDDIE MAC REMICS		09/01/2022	Paydown		101,133	101,133	96,292	99,496	0	1,637	0	1,637	0	101,133	0	0	0	3,338	03/15/2035	1.A FE
31396A-RF-3	FREDDIE MAC REMICS		09/01/2022	Paydown		21,933	21,933	20,518	21,408	0	525	0	525	0	21,933	0	0	0	716	09/15/2035	1.A FE
31396P-PR-6	FANNIE MAE REMICS		09/01/2022	Paydown		7,907	7,907	7,983	7,907	0	0	0	0	0	7,907	0	0	0	344	02/25/2037	1.A FE
31400Q-TN-3	FANNIE MAE POOL		09/01/2022	Paydown		1,703	1,703	1,736	1,731	0	(27)	0	(27)	0	1,703	0	0	0	62	04/01/2033	1.A FE
31402C-4H-2	FANNIE MAE POOL		09/01/2022	Paydown		7,555	7,555	8,154	8,154	0	(599)	0	(599)	0	7,555	0	0	0	274	04/01/2034	1.A FE
31402G-UP-6	FANNIE MAE POOL		09/01/2022	Paydown		7,068	7,068	7,191	7,159	0	(91)	0	(91)	0	7,068	0	0	0	280	08/01/2033	1.A FE
31402V-FT-2	FANNIE MAE POOL		09/01/2022	Paydown		850	850	877	874	0	(24)	0	(24)	0	850	0	0	0	33	09/01/2033	1.A FE
31407N-QM-8	FANNIE MAE POOL		09/01/2022	Paydown		3,696	3,696	3,429	3,450	0	247	0	247	0	3,696	0	0	0	115	09/01/2035	1.A FE
3140GS-RX-2	FN BH4101		09/01/2022	Paydown		37,931	37,931	40,224	40,224	0	(2,294)	0	(2,294)	0	37,931	0	0	0	888	10/01/2047	1.A FE
3140HJ-HS-3	FANNIE MAE BK4740		09/01/2022	Paydown		85,108	85,108	89,629	89,629	0	(4,520)	0	(4,520)	0	85,108	0	0	0	2,203	08/01/2048	1.A FE
3140K4-SS-0	FN B08628		09/01/2022	Paydown		3,870	3,870	4,074	4,074	0	(204)	0	(204)	0	3,870	0	0	0	79	02/01/2050	1.A FE
3140K4-UB-4	FN B08677		09/01/2022	Paydown		3,450	3,450	3,656	3,656	0	(206)	0	(206)	0	3,450	0	0	0	64	03/01/2050	1.A FE
3140KA-BJ-4	FN BP2740		09/01/2022	Paydown		21,372	21,372	22,253	22,253	0	(882)	0	(882)	0	21,372	0	0	0	357	05/01/2050	1.A FE
3140KA-DP-8	FN BP2809		09/01/2022	Paydown		30,332	30,332	31,607	31,607	0	(1,275)	0	(1,275)	0	30,332	0	0	0	522	05/01/2050	1.A FE
3140KK-KY-9	FN BQ0310		09/01/2022	Paydown		45,948	45,948	47,854	47,838	0	(1,891)	0	(1,891)	0	45,948	0	0	0	593	07/01/2035	1.A FE
3140KU-VQ-2	FANNIE MAE BQ8722		09/01/2022	Paydown		34,969	34,969	36,341	36,314	0	(1,345)	0	(1,345)	0	34,969	0	0	0	469	11/01/2050	1.A FE
3140KV-GN-4	FN BQ9204		09/01/2022	Paydown		3,711	3,711	3,849	3,845	0	(134)	0	(134)	0	3,711	0	0	0	48	01/01/2051	1.A FE
3140KY-CT-9	FANNIE MAE BR0981		07/12/2022	VARIOUS		264,885	291,557	301,603	298,480	0	150	0	150	0	298,630	0	(33,745)	(33,745)	4,524	05/01/2051	1.A FE
3140L6-UX-0	FN BR7797		09/01/2022	Paydown		24,125	24,125	24,951	24,939	0	(814)	0	(814)	0	24,125	0	0	0	371	04/01/2051	1.A FE
3140LN-HS-9	FN		09/01/2022	Paydown		24,200	24,200	23,134	0	0	1,066	0	1,066	0	24,200	0	0	0	199	09/01/2051	1.A FE
3140LN-PA-9	FN BT0416		09/01/2022	Paydown		21,618	21,618	21,787	21,782	0	(164)	0	(164)	0	21,618	0	0	0	269	06/01/2051	1.A FE
3140LN-RM-1	FN BT0491		09/01/2022	Paydown		18,333	18,333	18,662	18,657	0	(324)	0	(324)	0	18,333	0	0	0	239	07/01/2051	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3140M7-SF-9	FN BU5917		09/01/2022	Paydown		41,451	41,451	42,442	0	0	(991)	0	(991)	0	41,451	0	0	0	614	12/01/2051	1.A FE
3140MF-YQ-0	FNMA 30YR UMBS		09/01/2022	Paydown		13,998	13,998	13,426	0	0	572	0	572	0	13,998	0	0	0	61	06/01/2052	1.A FE
3140M9-X7-7	FN BU7901		09/01/2022	Paydown		26,068	26,068	26,614	0	0	(546)	0	(546)	0	26,068	0	0	0	379	01/01/2052	1.A FE
3140Q8-E3-5	FN CA1053		09/01/2022	Paydown		40,212	40,212	42,612	42,612	0	(2,400)	0	(2,400)	0	40,212	0	0	0	947	01/01/2048	1.A FE
3140QB-Q6-8	FN CA4076		09/01/2022	Paydown		18,697	18,697	19,743	19,743	0	(1,046)	0	(1,046)	0	18,697	0	0	0	411	08/01/2049	1.A FE
3140QE-ZQ-8	FN CA7050		09/01/2022	Paydown		36,156	36,156	36,856	0	0	(701)	0	(701)	0	36,156	0	0	0	636	09/01/2050	1.A FE
3140QF-AX-7	FANNIE MAE POOL		09/01/2022	Paydown		55,296	55,296	55,857	55,857	0	(562)	0	(562)	0	55,296	0	0	0	731	10/01/2050	1.A FE
3140QF-BS-7	FANNIE MAE POOL		09/01/2022	Paydown		19,191	19,191	18,618	0	0	573	0	573	0	19,191	0	0	0	150	10/01/2050	1.A FE
3140QG-MJ-3	FN CA8460		09/01/2022	Paydown		62,459	62,459	64,576	64,576	0	(2,118)	0	(2,118)	0	62,459	0	0	0	1,034	01/01/2051	1.A FE
3140QK-HJ-5	FR CB0242		07/26/2022	VARIOUS		909,007	963,119	993,668	992,234	0	(1,402)	0	(1,402)	0	990,832	0	(81,825)	(81,825)	13,616	04/01/2036	1.A FE
3140QK-LF-3	FR CB0325		09/01/2022	Paydown		34,139	34,139	34,598	34,592	0	(453)	0	(453)	0	34,139	0	0	0	474	04/01/2051	1.A FE
3140QL-YW-0	FANNIE MAE CB1624		09/01/2022	Paydown		14,042	14,042	14,618	14,603	0	(561)	0	(561)	0	14,042	0	0	0	225	09/01/2051	1.A FE
3140QN-QB-1	FNMA 30YR UMBS		09/25/2022	Paydown		25,784	25,784	24,241	0	0	1,543	0	1,543	0	25,784	0	0	0	179	03/01/2052	1.A FE
3140QN-ZL-9	FNMA 30YR UMBS		09/01/2022	Paydown		45,028	45,028	44,911	0	0	116	0	116	0	45,028	0	0	0	358	04/01/2037	1.A FE
3140X4-EZ-5	FANNIE MAE FM1051		09/01/2022	Paydown		43,455	43,455	46,429	46,429	0	(2,974)	0	(2,974)	0	43,455	0	0	0	1,249	05/01/2049	1.A FE
3140X4-RK-4	FANNIE MAE FM1389		09/01/2022	Paydown		54,086	54,086	57,099	57,099	0	(3,013)	0	(3,013)	0	54,086	0	0	0	1,584	06/01/2049	1.A FE
3140X5-KH-5	FANNIE MAE		09/01/2022	Paydown		104,504	104,504	106,749	106,749	0	(2,245)	0	(2,245)	0	104,504	0	0	0	2,164	01/01/2050	1.A FE
3140X7-B9-9	FN		09/01/2022	Paydown		70,064	70,064	72,976	0	0	(2,912)	0	(2,912)	0	70,064	0	0	0	1,120	03/01/2050	1.A FE
3140X8-L5-4	FN FM4847		09/01/2022	Paydown		47,947	47,947	48,276	48,167	0	(221)	0	(221)	0	47,947	0	0	0	645	11/01/2050	1.A FE
3140X9-KK-0	FN FM5697		09/01/2022	Paydown		27,421	27,421	28,338	28,338	0	(917)	0	(917)	0	27,421	0	0	0	366	01/01/2036	1.A FE
3140XA-JW-3	FN FM6576		09/01/2022	Paydown		26,086	26,086	26,400	26,398	0	(312)	0	(312)	0	26,086	0	0	0	319	03/01/2051	1.A FE
31411W-VB-0	FANNIE MAE POOL		09/01/2022	Paydown		4,249	4,249	4,113	4,118	0	131	0	131	0	4,249	0	0	0	155	05/01/2037	1.A FE
31412Y-TT-9	FANNIE MAE POOL		09/01/2022	Paydown		100	100	100	100	0	0	0	0	0	100	0	0	0	2	08/01/2037	1.A FE
31416R-NM-1	FANNIE MAE POOL		09/01/2022	Paydown		3,436	3,436	3,609	3,606	0	(170)	0	(170)	0	3,436	0	0	0	103	07/01/2039	1.A FE
31417D-TE-3	FANNIE MAE POOL		09/01/2022	Paydown		8,071	8,071	8,339	8,292	0	(221)	0	(221)	0	8,071	0	0	0	158	11/01/2042	1.A FE
31418C-4W-1	FN 3536		09/01/2022	Paydown		50,718	50,718	54,039	54,030	0	(3,311)	0	(3,311)	0	50,718	0	0	0	1,331	12/01/2048	1.A FE
31418C-V2-7	FN MA3332		09/01/2022	Paydown		46,243	46,243	49,155	49,155	0	(2,912)	0	(2,912)	0	46,243	0	0	0	1,088	04/01/2048	1.A FE
31418D-SH-6	FANNIE MAE POOL MA4119		09/01/2022	Paydown		43,818	43,818	44,133	44,133	0	(315)	0	(315)	0	43,818	0	0	0	582	09/01/2050	1.A FE
31418D-TN-2	FANNIE MAE POOL MA4156		09/01/2022	Paydown		54,891	54,891	57,336	57,336	0	(2,444)	0	(2,444)	0	54,891	0	0	0	892	10/01/2035	1.A FE
31418E-AM-2	FNMA 15YR UMBS		09/01/2022	Paydown		23,551	23,551	20,567	0	0	2,984	0	2,984	0	23,551	0	0	0	77	01/01/2052	1.A FE
31418E-AT-7	FNMA 15YR UMBS		08/29/2022	VARIOUS		687,286	719,656	728,989	0	0	(990)	0	(990)	0	727,999	0	(40,713)	(40,713)	8,352	01/01/2037	1.A FE
31418E-BU-3	FNMA 15YR UMBS		09/01/2022	Paydown		37,112	37,112	37,472	0	0	(360)	0	(360)	0	37,112	0	0	0	416	02/01/2052	1.A FE
31418E-CV-0	FNMA 15YR UMBS		09/01/2022	Paydown		23,018	23,018	23,331	0	0	(313)	0	(313)	0	23,018	0	0	0	237	04/01/2037	1.A FE
31418E-D7-2	FNMA 15YR UMBS		08/18/2022	VARIOUS		926,460	951,678	923,537	0	0	5,635	0	5,635	0	929,171	0	(2,711)	(2,711)	4,242	06/01/2052	1.A FE
31418E-DG-2	FNMA 15YR UMBS		07/06/2022	VARIOUS		1,242,037	1,317,378	1,287,292	0	0	1,594	0	1,594	0	1,288,887	0	(46,850)	(46,850)	7,840	05/01/2037	1.A FE
31418E-FG-0	FNMA 15YR UMBS		09/01/2022	Paydown		45,623	45,623	44,611	0	0	1,012	0	1,012	0	45,623	0	0	0	173	07/01/2037	1.A FE
31418E-GC-8	FNMA 15YR UMBS		09/01/2022	Paydown		32,635	32,635	32,717	0	0	(82)	0	(82)	0	32,635	0	0	0	95	08/01/2037	1.A FE
31418N-ES-5	FANNIE MAE POOL		09/01/2022	Paydown		287,240	287,240	287,442	287,240	0	0	0	0	0	287,240	0	0	0	9,086	02/01/2040	1.A FE
31419A-4N-4	FANNIE MAE POOL		09/01/2022	Paydown		15,142	15,142	15,653	15,649	0	(507)	0	(507)	0	15,142	0	0	0	351	02/01/2041	1.A FE
31419F-FW-1	FANNIE MAE POOL		09/01/2022	Paydown		5,577	5,577	5,786	5,771	0	(194)	0	(194)	0	5,577	0	0	0	147	11/01/2040	1.A FE
36829Q-AA-3	GOVERNMENT DEVELOP		08/23/2022	Redemption		237	237	154	155	0	82	0	82	0	237	0	0	0	99	08/20/2040	5.C
57604P-5P-5	MASSACHUSETS ST		08/01/2022	Redemption		135,000	135,000	145,431	142,176	0	(7,176)	0	(7,176)	0	135,000	0	0	0	7,009	08/01/2040	1.A FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						32,972,633	34,193,946	33,608,504	5,823,813	0	(77,695)	0	(77,695)	0	33,492,235	0	(519,601)	(519,601)	224,635	XXX	XXX
00003#-AB-9	A&E TELEVISION		08/22/2022	Maturity		41,000,000	41,000,000	41,294,765	41,039,350	0	(39,350)	0	(39,350)	0	41,000,000	0	0	0	1,488,300	08/22/2022	1.G
000367-AA-0	AASET 2018-1A		07/16/2022	Paydown		90,421	90,421	90,038	90,039	0	381	0	381	0	90,421	0	0	0	2,028	01/16/2038	4.C FE
00043*-AA-7	AA WAREHOUSE Class A		08/20/2022	Redemption		22,475,355	22,475,355	22,475,355	12,624,948	0	0	0	0	0	22,475,355	0	0	0	541,536	08/08/2036	1.G PL
00043*-AB-5	AA WAREHOUSE Class B		08/20/2022	Redemption		4,205,969	4,205,969	4,205,969	2,363,077	0	0	0	0	0	4,205,969	0	0	0	118,419	08/08/2036	2.C
000780-GH-3	AMAC 2003-6 M		09/01/2022	Paydown		3,766	3,766	3,516	3,434	0	332	0	332	0	3,766	0	0	0	135	05/25/2033	1.D FM
000780-PR-1	AMAC 2003-13 A7		09/01/2022	Paydown		1,985	1,985	1,972	1,935	0	51	0	51	0	1,985	0	0	0	70	01/25/2034	1.D FM
001055-AM-4	AFLAC		09/30/2022	DIRECT		200,000	200,000	218,742	216,628	0	(4,294)	0	(4,294)	0	212,334	0	(12,334)	(12,334)	6,349	11/15/2024	1.G FE
00182#-AA-6	AMAZON		09/30/2022	Redemption		264,062	264,062	264,062	264,062	0	0	0	0	0	264,062	0	0	0	6,156	10/31/2038	1.E
00184*-AA-6	AMAZON RANDALL OH		09/30/2022	Redemption		282,106	282,106	282,106	282,106	0	0	0	0	0	282,106	0	0	0	6,789	03/31/2039	1.D
00184#-AA-4	AMAZON		09/30/2022	Redemption		65,436	65,436	65,436	65,436	0	0	0	0	0	65,436	0	0	0	1,784	06/30/2039	1.E
00191#-AA-3	AMAZON		09/30/2022	Redemption		70,573	70,573	70,573	70,573	0	0	0	0	0	70,573	0	0	0	1,929	08/31/2039	1.E

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
00196#-AA-8	AOP CLASS A NOTES		07/24/2022	Paydown		4,136,822	4,136,822	4,136,822	2,360,616	0	0	0	0	0	4,136,822	0	0	0	26,244	03/31/2041	1.G PL
00196#-AB-6	AOP CLASS B NOTES		07/24/2022	Paydown		2,080,520	2,080,520	2,096,761	1,197,999	0	(16,241)	0	(16,241)	0	2,080,520	0	0	0	42,067	03/31/2041	2.C PL
00206R-KJ-0	AT&T		07/20/2022	HSBC SECURITIES (USA)		233,967	300,000	311,220	315,719	0	(164)	0	(164)	0	315,555	0	(81,588)	(81,588)	8,954	09/15/2053	2.B FE
00225#-AA-3	AMAZON		09/30/2022	Redemption		65,149	65,149	65,149	65,149	0	0	0	0	0	65,149	0	0	0	1,779	09/30/2039	1.E
00229*-AA-3	AP TUNDRA		08/20/2022	Redemption		3,170,417	3,170,417	3,170,417	3,170,417	0	0	0	0	0	3,170,417	0	0	0	5,674,530	02/15/2042	2.A PL
00253X-AA-9	AMERICAN AIRLINES		09/15/2022	CITICORP		1,203,109	1,250,000	1,298,438	1,291,919	0	(6,339)	0	(6,339)	0	1,285,581	0	(82,472)	(82,472)	62,161	04/20/2026	3.B FE
00253X-AB-7	AMERICAN AIRLINES		08/03/2022	DEUTSCHE		716,250	750,000	772,450	770,222	0	(1,784)	0	(1,784)	0	768,439	0	(52,189)	(52,189)	34,141	04/20/2029	3.B FE
00287Y-BZ-1	ABBVIE		08/05/2022	TD SECURITIES (USA)		970,450	1,000,000	978,370	0	0	2,279	0	2,279	0	980,649	0	(10,199)	(10,199)	18,633	11/21/2024	1.F FE
00287Y-CA-5	ABBVIE		08/04/2022	MORGAN STANLEY		566,109	600,000	695,849	695,546	0	(2,561)	0	(2,561)	0	692,985	0	(126,876)	(126,876)	17,213	11/21/2039	2.B FE
00287Y-CU-1	ABBVIE		09/26/2022	TD SECURITIES (USA)		1,701,419	1,714,000	1,757,460	1,739,257	0	(19,564)	0	(19,564)	0	1,719,693	0	(18,274)	(18,274)	49,725	03/15/2023	2.B FE
00436M-AA-3	AALLC 2018-1 A		09/02/2022	Paydown		591,791	591,791	591,641	591,641	0	149	0	149	0	591,791	0	0	0	15,304	12/02/2033	1.F FE
00436M-AB-1	AALLC 2018-1 B		09/02/2022	Paydown		186,885	186,885	185,837	186,049	0	836	0	836	0	186,885	0	0	0	5,632	12/02/2033	2.B FE
00436M-AC-9	AALLC 2018-1 C		09/02/2022	Paydown		186,886	186,886	186,848	186,848	0	37	0	37	0	186,886	0	0	0	8,305	12/02/2033	3.C FE
00440E-AW-7	CHUBB INA HOLDINGS		08/10/2022	JNL RILA Sep Acct 1		7,285,655	7,302,000	7,283,745	7,285,469	0	187	0	187	0	7,285,655	0	0	0	239,993	11/03/2045	1.F FE
00442J-AD-6	ACE 2007-ASP1 A2C		09/26/2022	Paydown		5,857	5,857	3,471	3,505	0	2,352	0	2,352	0	5,857	0	0	0	33	03/25/2037	1.D FM
007034-AF-8	ARMT 2006-2 2A2		09/01/2022	Paydown		7,066	7,066	6,540	0	0	7,066	0	7,066	0	7,066	0	0	0	538	05/25/2036	1.D FM
008117-AP-8	AETNA		08/15/2022	Call 100.0000		3,441,000	3,441,000	3,415,303	3,435,167	0	3,986	0	3,986	0	3,439,153	0	1,847	1,847	70,971	11/15/2022	2.B FE
009098-A*-5	AMAZON		09/10/2022	Redemption		44,418	44,418	44,418	44,418	0	0	0	0	0	44,418	0	0	0	1,331	11/10/2039	1.E
00910G-A*-4	AMAZON.COM INC		09/10/2022	Redemption		43,807	43,807	43,807	43,807	0	0	0	0	0	43,807	0	0	0	1,324	03/10/2041	1.E
01126#-AA-1	ALAMO		09/30/2022	Redemption		552,065	552,065	552,065	552,065	0	0	0	0	0	552,065	0	0	0	35,777	03/31/2042	2.C
01F030-47-0	FNCI 3 2/20		07/13/2022	CITICORP		1,502,261	1,535,000	1,481,815	0	0	0	0	0	0	1,481,815	0	20,447	20,447	2,175	01/01/2052	1.A FE
01F030-48-8	FNCI 3 2/20		08/08/2022	CITICORP		1,513,414	1,535,000	1,500,103	0	0	0	0	0	0	1,500,103	0	13,311	13,311	1,919	01/01/2052	1.A FE
01F030-49-6	FNCI 3 2/20		09/08/2022	CITICORP		1,481,035	1,535,000	1,511,975	0	0	0	0	0	0	1,511,975	0	(30,940)	(30,940)	2,303	01/01/2052	1.A FE
02079K-AJ-6	ALPHABET		07/21/2022	MARKET AXESS		238,062	270,000	269,082	269,261	0	73	0	73	0	269,334	0	(31,272)	(31,272)	2,040	08/15/2027	1.C FE
02147Y-AJ-4	CWALT 2006-27CB A9		09/01/2022	Paydown		27,911	29,621	23,400	6,617	0	21,294	0	21,294	0	27,911	0	0	0	1,176	11/25/2036	1.D FM
02147Y-AK-1	CWALT 2006-27CB A10		09/01/2022	Paydown		66,342	70,405	55,644	15,776	0	50,566	0	50,566	0	66,342	0	0	0	2,796	11/25/2036	1.D FM
02149J-AU-0	CWALT 2006-45T1 2A5		09/01/2022	Paydown		25,452	40,364	29,869	29,869	0	(4,417)	0	(4,417)	0	25,452	0	0	0	1,494	02/25/2037	4.B FM
02149M-CH-0	CWALT 2007-J1 3A1		09/01/2022	Paydown		290	109,025	78,225	84,002	0	(83,712)	0	(83,712)	0	290	0	0	0	3,844	11/25/2036	5.B FM
02150J-AC-6	CWALT 2007-9T1 1A3		09/01/2022	Paydown		73,547	265,066	193,160	49,285	0	24,261	0	24,261	0	73,547	0	0	0	12,490	05/25/2037	1.D FM
02209S-AN-3	ALTRIA GROUP		08/09/2022	Maturity		4,000,000	4,000,000	3,932,200	3,994,975	0	5,025	0	5,025	0	4,000,000	0	0	0	114,000	08/09/2022	2.B FE
023135-BJ-4	AMAZON		09/29/2022	BANK OF AMERICA		380,196	450,000	539,150	534,847	0	(1,736)	0	(1,736)	0	533,111	0	(152,915)	(152,915)	20,301	08/22/2047	1.E FE
024836-AD-0	AMERICAN CAMPUS		08/24/2022	DIRECT		1,100,000	1,100,000	1,183,722	1,182,028	0	(8,948)	0	(8,948)	0	1,173,080	0	(73,080)	(73,080)	46,218	11/15/2027	2.B FE
024836-AG-3	AMERICAN CAMPUS		08/24/2022	DIRECT		10,000,000	10,000,000	10,489,900	10,428,899	0	(27,317)	0	(27,317)	0	10,401,582	0	(401,582)	(401,582)	837,422	01/30/2031	2.B FE
03027X-AB-6	AMERICAN TOWER		09/26/2022	JANE STREET ES		1,643,806	1,649,000	1,635,561	1,647,285	0	1,067	0	1,067	0	1,648,353	0	(4,547)	(4,547)	67,014	01/31/2023	2.C FE
03072S-QQ-1	AMSI 2004-FR1 A7		09/01/2022	Paydown		49	49	49	49	0	0	0	0	0	49	0	0	0	1	05/25/2034	1.D FM
031162-CR-9	AMGEN		07/21/2022	MORGAN STANLEY		493,116	600,000	629,688	629,233	0	(729)	0	(729)	0	628,504	0	(135,388)	(135,388)	17,535	02/21/2040	2.A FE
03522A-AJ-9	ANHEUSER-BUSCH		07/18/2022	JEFFERIES & COMPANY		487,515	500,000	609,165	603,870	0	(1,562)	0	(1,562)	0	602,308	0	(114,793)	(114,793)	23,751	02/01/2046	2.B FE
03523T-BU-1	ANHEUSER-BUSCH INBEV		08/04/2022	SUSQUEHANNA		542,405	500,000	661,295	659,105	0	(4,518)	0	(4,518)	0	654,587	0	(112,182)	(112,182)	28,385	01/23/2039	2.B FE
03740L-AE-2	AON CORP/AON GLOBAL HOLD		07/12/2022	MORGAN STANLEY		420,130	500,000	492,430	0	0	33	0	33	0	492,463	0	(72,333)	(72,333)	7,367	02/28/2052	2.A FE
037833-DW-7	APPLE		07/11/2022	JP MORGAN		452,016	600,000	591,426	591,726	0	103	0	103	0	591,829	0	(139,813)	(139,813)	10,688	05/11/2050	1.B FE
037833-EK-2	APPLE		07/11/2022	MORGAN STANLEY		379,925	500,000	499,490	499,488	0	8	0	8	0	499,496	0	(119,571)	(119,571)	12,675	08/05/2051	1.B FE
037833-EQ-9	APPLE		08/24/2022	DEUTSCHE		986,680	1,060,000	1,052,993	0	0	(12)	0	(12)	0	1,052,981	0	(66,301)	(66,301)	2,094	08/08/2052	1.B FE
037833-ER-7	APPLE		08/15/2022	BANK OF AMERICA		1,732,866	1,780,000	1,773,734	0	0	(16)	0	(16)	0	1,773,718	0	(40,853)	(40,853)	1,825	08/08/2062	1.B FE
038336-D8-9	APTAR GROUP		08/18/2022	Redemption		14,000,000	14,000,000	14,000,000	14,000,000	0	0	0	0	0	14,000,000	0	0	0	328,448	12/16/2023	2.B
038779-AB-0	ARBYS 2020-1A A2		07/30/2022	Paydown		27,000	27,000	27,000	27,000	0	0	0	0	0	27,000	0	0	0	656	07/30/2050	2.C FE
03959K-AC-4	ARCHROCK PARTNERS		08/08/2022	GOLDMAN SACHS		960,020	1,000,000	1,048,750	1,040,166	0	(5,222)	0	(5,222)	0	1,034,944	0	(74,924)	(74,924)	53,646	04/01/2028	1.G
04010L-BB-8	ARES CAPITAL		09/06/2022	MORGAN STANLEY		642,569	785,000	781,342	781,602	0	317	0	317	0	781,919	0	(139,350)	(139,350)	16,488	06/15/2028	2.C FE
042498-AD-3	ARMY & AIR FORCE		09/15/2022	Redemption		211,585	211,585	211,585	211,585	0	0	0	0	0	211,585	0	0	0	6,985	10/15/2024	1.D
043436-AX-2	ASBURY AUTO GRP		07/13/2022	MARKET AXESS		620,779	749,000	612,308	755,666	0	30	143,094	(143,064)	0	612,602	0	8,177	8,177	24,272	02/15/2032	2.A FE
04542B-MV-1	ABFC 2005-AQ1 M1		08/01/2022	VARIOUS		0	7,991	3,132	3,132	0	0	0	0	0	(3,132)	0	3,132	3,132	90	06/25/2035	1.D FM
05330K-AA-3	AUTO METRO PUERTO RICO		09/30/2022	Redemption		13,000	13,000	12,610	0	0	390	0	390	0	13,000	0	0	0	658	06/30/2035	2.C FE
05369D-AB-1	AVID 2019-1 B		09/15/2022	Paydown		1,985,685	1,985,685	1,985,410	1,985,685	0	0	0	0	0	1,985,685	0	0	0	37,265	07/15/2026	1.A FE
055328-AC-2	BMMC 18-1A		08/19/2022	ATHENE ANNUITY		973,799	1,000,000	970,424	975,747	0	12,963	0	12,963	0	988,710	0	(14,911)	(14,911)	24,003	10/20/2030	1.C FE
05565E-AH-8	BMW US CAPITAL		08/10/2022	JNL RILA Sep Acct 1		2,444,728	2,500,000	2,440,675	0	0	4,053	0	4,053	0	2,444,728	0	0	0	22,167	04/11/2026	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
05584A-AA-8	HGVGI 2017-1A A		09/25/2022	Paydown		134,686	134,686	134,652	134,667	0	19	0	19	0	134,686	0	0	0	2,633	05/25/2029	1.F FE
05584A-AB-6	HGVGI 2017-1A B		09/25/2022	Paydown		49,433	49,433	49,426	49,429	0	4	0	4	0	49,433	0	0	0	1,065	05/25/2029	2.B FE
05588U-AA-0	HGVGI 2019-A A		09/25/2022	Paydown		343,657	343,657	343,570	343,570	0	87	0	87	0	343,657	0	0	0	7,540	09/26/2033	1.F FE
05588U-AB-8	HGVGI 2019-A B		09/25/2022	Paydown		120,549	120,549	120,545	120,545	0	4	0	4	0	120,549	0	0	0	3,048	09/26/2033	2.B FE
05590#-AA-9	BP NORTH AMERICA		09/15/2022	Redemption		109,015	109,015	109,015	109,015	0	0	0	0	0	109,015	0	0	0	2,573	11/15/2032	1.F
05607B-AB-7	BXGNT 2017-A B		09/02/2022	Paydown		574,126	574,126	568,296	570,020	0	4,105	0	4,105	0	574,126	0	0	0	13,656	10/04/2032	2.C FE
05607U-AB-5	BXGNT 2018-A B		09/02/2022	Paydown		254,145	254,145	254,104	254,116	0	29	0	29	0	254,145	0	0	0	6,687	02/02/2034	1.F FE
058930-AD-0	BAFC 2006-C 2A1		09/01/2022	Paydown		152,429	153,935	140,081	140,081	0	12,349	0	12,349	0	152,429	0	0	0	4,781	04/20/2036	4.B FM
058933-AQ-5	BAFC 2006-D 5A3		09/01/2022	Paydown		16,220	16,226	14,372	13,602	0	2,619	0	2,619	0	16,220	0	0	0	309	05/20/2036	1.D FM
05946X-NN-9	BAFC 2004-5 1A1		09/01/2022	Paydown		32,396	32,396	32,396	32,396	0	0	0	0	0	32,396	0	0	0	1,134	12/20/2034	1.D FM
05948K-R4-3	BOAA 2005-10 1CB5		09/01/2022	Paydown		33,319	36,008	31,942	32,419	0	900	0	900	0	33,319	0	0	0	1,382	11/25/2035	1.D FM
05949C-MV-5	BOAMS 2005-K 4A1		09/01/2022	Paydown		1,100	2,550	2,337	1,712	0	2,813	0	2,813	0	1,100	0	0	0	72	12/25/2035	1.D FM
05950A-AQ-9	BOAA 2006-4 3CB3		09/01/2022	Paydown		154,864	165,873	133,591	107,687	0	47,177	0	47,177	0	154,864	0	0	0	6,318	05/25/2046	1.D FM
05950L-AE-2	BOAMS 2006-3 1A5		09/01/2022	Paydown		91,940	96,421	83,800	64,263	0	27,677	0	27,677	0	91,940	0	0	0	4,476	10/25/2036	1.D FM
05950M-AH-3	BAFC 2006-G 3A2		09/01/2022	Paydown		72,738	72,738	73,458	0	0	(720)	0	(720)	0	72,738	0	0	0	1,232	07/20/2036	1.G FE
059522-BC-5	BAFC 2007-C 4A1		09/01/2022	VARIOUS		208,170	209,355	178,677	178,677	0	0	0	0	0	178,677	0	29,494	29,494	3,284	05/20/2036	1.D FM
060505-EU-4	BANK OF AMERICA		08/05/2022	BARCLAYS CAPITAL		514,600	496,000	508,400	508,400	0	0	0	0	0	508,400	0	6,200	6,200	28,557	01/01/9999	2.C FE
060505-GB-4	BANK OF AMERICA		09/01/2022	PARIBAS		423,850	500,000	500,000	0	0	0	0	0	0	500,000	0	(76,150)	(76,150)	13,429	01/01/9999	2.C FE
06051G-BU-2	BANK OF AMERICA		09/01/2022	Paydown		4,736	4,736	4,736	4,736	0	0	0	0	0	4,736	0	0	0	174	09/20/2034	1.D FM
06051G-KW-8	BANK OF AMERICA		07/25/2022	CITICORP		2,662,994	2,620,000	2,620,000	0	0	0	0	0	0	2,620,000	0	42,994	42,994	1,801	07/22/2028	1.F FE
06051G-KY-4	BANK OF AMERICA		07/20/2022	BANK OF AMERICA		1,008,530	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	8,530	8,530	0	07/22/2033	1.F FE
06406R-BK-2	BANK OF NEW YORK		08/10/2022	JNL RILA Sep Acct 1		6,116,000	6,116,000	6,116,000	0	0	0	0	0	0	6,116,000	0	0	0	7,027	07/26/2030	1.E FE
065402-BD-0	BANK 2019-BN18 C		09/01/2022	Paydown		0	0	3,839	0	0	(3,839)	0	(3,839)	0	0	0	0	0	367	05/15/2062	1.A FE
071813-CS-6	BAXTER INTERNATIONAL		08/05/2022	JP MORGAN		9,360,340	11,000,000	10,999,560	10,999,437	0	475	0	475	0	10,999,912	0	(1,639,572)	(1,639,572)	192,400	02/01/2032	2.B FE
07274N-AW-3	BAYER US FINANCE II		08/09/2022	JEFFERIES & COMPANY		29,367,233	29,944,000	28,752,199	29,403,035	0	124,403	0	124,403	0	29,527,438	0	(160,206)	(160,206)	1,081,724	07/15/2024	2.B FE
07335C-AK-0	BBCMS 2019-C4 XA		09/15/2022	Paydown		0	0	32,238	32,238	0	(32,238)	0	(32,238)	0	0	0	0	0	5,112	08/15/2052	1.A FE
07384Y-NA-0	BSABS 2003-AC5 A5		09/01/2022	Paydown		1,714	1,714	1,694	1,714	0	0	0	0	0	1,714	0	0	0	63	10/25/2033	1.D FM
07386H-VR-9	BALTA 2005-7 21A1		09/01/2022	Paydown		237,712	237,765	219,528	219,528	0	18,183	0	18,183	0	237,712	0	0	0	4,778	09/25/2035	3.B FM
073871-BL-8	BALTA 2006-4 31A1		09/01/2022	Paydown		18,671	16,066	13,149	13,197	0	5,474	0	5,474	0	18,671	0	0	0	1,164	07/25/2036	4.B FM
07387A-AA-3	BSARM 2005-1 1A1		09/01/2022	Paydown		8,858	8,858	8,801	0	0	57	0	57	0	8,858	0	0	0	211	03/25/2035	3.A FE
07387A-AV-7	BSARM 2005-3 1A1		08/01/2022	Paydown		2,818	2,792	2,750	0	0	68	0	68	0	2,818	0	0	0	38	06/25/2035	2.B
07387A-AW-5	BSARM 2005-3 2A1		09/01/2022	Paydown		11,122	14,600	13,894	0	0	(2,773)	0	(2,773)	0	11,122	0	0	0	245	06/25/2035	3.B
073914-WC-3	BSMSI 1997-6 3A		09/01/2022	Paydown		233	233	236	233	0	0	0	0	0	233	0	0	0	3	06/25/2030	1.D FM
08162B-BG-6	BMARK 2019-B11 B		09/01/2022	Paydown		0	0	33,167	0	0	(33,167)	0	(33,167)	0	0	0	0	0	3,271	05/15/2052	1.A FE
08163D-AG-2	BMARK 2021-B25 C		09/01/2022	Paydown		0	0	14,487	0	0	(14,487)	0	(14,487)	0	0	0	0	0	1,205	04/15/2054	1.A FE
08863*-AA-7	LOWES		09/25/2022	Redemption		122,704	122,704	123,882	122,993	0	(288)	0	(288)	0	122,704	0	0	0	4,902	09/25/2025	2.A
08881#-AA-3	LOWES		09/15/2022	Redemption		144,680	144,680	144,680	144,680	0	0	0	0	0	144,680	0	0	0	4,515	06/15/2032	1.F
09247X-AS-0	BLACKROCK		07/11/2022	BANK OF AMERICA		1,585,247	1,897,000	1,880,117	1,880,192	0	760	0	760	0	1,880,951	0	(295,704)	(295,704)	23,570	02/25/2032	1.E FE
09261B-AG-5	BLACKSTONE		08/18/2022	WELLS FARGO		2,574,720	3,000,000	2,992,560	0	0	298	0	298	0	2,992,858	0	(418,138)	(418,138)	47,175	03/30/2032	1.E FE
09261H-AR-8	BLACKSTONE		09/01/2022	BANK OF AMERICA		424,980	500,000	496,510	0	0	255	0	255	0	496,765	0	(71,785)	(71,785)	12,667	01/15/2029	2.C FE
09261H-AY-3	BLACKSTONE		09/22/2022	WELLS FARGO		994,940	1,000,000	992,640	0	0	0	0	0	0	992,640	0	2,300	2,300	0	09/29/2025	2.C FE
097023-CD-5	BOEING		07/25/2022	CITICORP		432,969	485,000	440,191	0	0	1,399	0	1,399	0	441,589	0	(8,620)	(8,620)	6,294	03/01/2029	1.D FE
097023-CU-7	BOEING		08/04/2022	MILLENNIUM ADVISORS		306,450	300,000	326,457	321,294	0	(2,292)	0	(2,292)	0	319,001	0	(12,551)	(12,551)	11,634	05/01/2027	2.A FE
097023-CW-3	BOEING		08/04/2022	DEUTSCHE		902,475	900,000	1,185,576	805,746	0	(3,259)	0	(3,259)	0	1,180,811	0	(278,336)	(278,336)	39,490	05/01/2050	2.B FE
097023-CY-9	BOEING		07/25/2022	MIZUHO SECURITIES		199,338	200,000	219,190	216,772	0	(1,023)	0	(1,023)	0	215,749	0	(16,411)	(16,411)	7,611	05/01/2030	2.C FE
09748R-AA-6	BOJA 2020-1A A2		07/20/2022	Paydown		45,075	45,075	45,154	45,137	0	(62)	0	(62)	0	45,075	0	0	0	1,295	10/20/2050	2.B FE
09751#-AA-6	NEBRASKA MEDICINE		09/15/2022	Redemption		53,398	53,398	53,398	53,398	0	0	0	0	0	53,398	0	0	0	1,068	12/15/2041	1.D
110122-CW-6	BRISTOL-MYERS SQUIBB		08/15/2022	Maturity		10,000,000	10,000,000	10,262,853	9,060,000	0	(64,990)	0	(64,990)	0	10,000,000	0	0	0	308,750	08/15/2022	1.F FE
11042A-AA-2	BRITISH AIRWAYS		09/20/2022	Redemption		329,803	329,803	337,089	333,103	0	(3,300)	0	(3,300)	0	329,803	0	0	0	11,440	06/20/2024	1.F FE
11042C-AA-8	BRITISH AIR 21-1 A PPT		09/15/2022	Redemption		4,491	4,491	4,491	4,491	0	0	0	0	0	4,491	0	0	0	98	03/15/2035	1.F FE
11043X-AA-1	BRITISH AIR 19-1 AA PTT		09/15/2022	Redemption		88,382	88,382	90,342	90,349	0	(1,967)	0	(1,967)	0	88,382	0	0	0	2,197	12/15/2032	1.F FE
11044M-AA-4	BRITISH AIR 20-1 A PPT		08/15/2022	Redemption		21,064	21,064	22,135	22,084	0	(1,020)	0	(1,020)	0	21,064	0	0	0	671	11/15/2032	1.G FE
11135F-BL-4	BROADCOM		09/26/2022	WELLS FARGO		1,373,033	1,700,000	1,818,416	1,813,091	0	(5,466)	0	(5,466)	0	1,807,624	0	(434,591)	(434,591)	52,999	04/15/2034	2.C FE
12008R-AR-8	BUILDERS FIRST		08/02/2022	CREDIT SUISSE		2,083,633	2,096,000	2,096,000	0	0	0	0	0	0	2,096,000	0	(12,368)	(12,368)	17,338	06/15/2032	3.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12327B-AA-4	BJETS 2021-1A A		09/15/2022	Paydown		398,311	398,311	398,307	398,307	0	4	0	4	0	398,311	0	0	0	5,698	04/15/2036	1.G FE
12327B-AB-2	BJETS 2021-1A B		09/15/2022	Paydown		47,204	47,204	47,204	47,204	0	0	0	0	0	47,204	0	0	0	912	04/15/2036	2.B FE
12327F-AA-5	BJETS 20-1		09/15/2022	Paydown		134,571	134,571	134,570	134,571	0	0	0	0	0	134,571	0	0	0	2,627	11/15/2035	1.G FE
12488M-AL-9	CBASS 2007-CB2 A2E		09/01/2022	Paydown		100,650	100,650	72,127	52,149	0	48,501	0	48,501	0	100,650	0	0	0	1,938	02/25/2037	1.D FM
12498N-AC-7	CBASS 2006-CB2 AF3		09/01/2022	Paydown		21,733	21,733	14,750	12,377	0	9,356	0	9,356	0	21,733	0	0	0	409	12/25/2036	1.D FM
12508E-AJ-0	CDK GLOBAL		07/06/2022	Call 98.2500		2,947,500	3,000,000	3,109,500	3,094,022	0	(5,552)	0	(5,552)	0	3,088,470	0	0	0	76,343	05/15/2029	5.A FE
12510H-AE-0	CAUTO 2020-1A A5		09/15/2022	Paydown		2,500	2,500	2,538	2,538	0	(38)	0	(38)	0	2,500	0	0	0	58	02/15/2050	1.E FE
12511E-AC-0	CCG 2021-2 A2		09/14/2022	Paydown		229,268	229,268	226,733	150,864	0	2,532	0	2,532	0	229,268	0	0	0	682	03/14/2029	1.A FE
12512J-AX-2	CD 2018-CD7 XA		08/01/2022	Paydown		0	0	14,396	14,396	0	(14,396)	0	(14,396)	0	0	0	0	0	1,831	08/15/2051	1.A FE
12515B-AF-5	CD 2019-CD8 XA		09/01/2022	Paydown		0	0	17,144	15,218	0	(15,218)	0	(15,218)	0	0	0	0	0	1,948	08/15/2057	1.A FE
12519*-AA-7	CED ALAMO		07/02/2022	Redemption		409,550	409,550	409,550	409,550	0	0	0	0	0	409,550	0	0	0	0	12/31/2040	2.B
12531W-BC-5	CFCRE 2016-C3 XA		09/01/2022	Paydown		0	0	23,132	23,132	0	(23,132)	0	(23,132)	0	0	0	0	0	4,126	01/10/2048	1.A FE
12545C-AU-4	CWHL 2007-10 A19		09/01/2022	VARIOUS		0	4,182	2,960	2,960	0	0	0	0	0	2,960	0	(2,960)	(2,960)	129	07/25/2037	4.B FM
12564E-AA-0	CMW 2020-CMW C		09/01/2022	Paydown		10,543	10,543	10,662	10,659	0	(116)	0	(116)	0	10,543	0	0	0	170	04/25/2051	1.A
126307-AY-3	CSC HOLDINGS		07/14/2022	JP MORGAN		435,000	500,000	435,288	0	0	658	0	658	0	435,945	0	(945)	(945)	12,813	04/01/2028	4.C FE
12635Q-BH-2	COMM 2015-CR27 XA		08/16/2022	VARIOUS		2,007,266	0	2,412,893	0	0	(309,957)	0	(309,957)	0	2,102,936	0	(95,671)	(95,671)	472,641	10/10/2048	1.A FE
126410-LM-9	CSX TRANSPORTATION		07/15/2022	Redemption		168,632	168,632	181,477	172,396	0	(3,763)	0	(3,763)	0	168,632	0	0	0	10,541	01/15/2023	1.E FE
12644@-AU-9	HOME DEPOT		09/15/2022	Redemption		147,726	147,726	147,726	147,726	0	0	0	0	0	147,726	0	0	0	7,361	01/15/2033	1.F
12646J-AW-3	CREDIT SUISSE		09/01/2022	Paydown		28,688	64,461	50,539	56,452	0	(22,032)	5,732	(27,764)	0	28,688	0	0	0	2,035	06/26/2036	1.D FM
12657N-AA-8	CQP HOLDCO		07/25/2022	BANK OF AMERICA		267,768	286,000	287,430	0	0	(41)	0	(41)	0	287,389	0	(19,621)	(19,621)	9,700	06/15/2031	4.B FE
126650-AQ-3	CVS		09/10/2022	Redemption		410,891	410,891	410,127	410,446	0	445	0	445	0	410,891	0	0	0	45,224	01/10/2026	2.B FE
126650-AW-0	CVS		09/10/2022	Redemption		279,767	279,767	274,112	276,256	0	3,511	0	3,511	0	279,767	0	0	0	9,885	01/11/2027	2.B
126650-BP-4	CVS		09/10/2022	Redemption		269,387	269,387	261,110	266,261	0	3,126	0	3,126	0	269,387	0	0	0	10,845	12/10/2028	2.B FE
126650-BQ-2	CVS		09/10/2022	Redemption		204,063	204,063	204,330	204,181	0	(118)	0	(118)	0	204,063	0	0	0	9,164	01/10/2030	2.B FE
126650-BS-8	CVS		09/10/2022	Redemption		139,280	139,280	139,280	139,280	0	0	0	0	0	139,280	0	0	0	6,974	01/10/2032	2.B FE
12665V-AA-0	CVS		09/10/2022	Redemption		58,045	58,045	58,370	58,289	0	(244)	0	(244)	0	58,045	0	0	0	3,399	08/11/2036	2.B FE
12666P-AD-6	CWL 2006-10 1AF4		09/01/2022	Paydown		0	109,106	72,380	80,712	0	(80,712)	0	(80,712)	0	0	0	0	0	2,638	09/25/2046	1.D FM
12666U-AD-5	CWL 2006-15 A4		09/01/2022	Paydown		1,038,353	1,037,432	775,821	907,155	0	131,198	0	131,198	0	1,038,353	0	0	0	31,468	10/25/2046	1.D FM
12666U-AE-3	CWL		09/01/2022	Paydown		0	2,550	2,118	2,132	0	(2,132)	0	(2,132)	0	0	0	0	0	108	10/25/2046	1.D FM
126673-P5-5	CWL 2005-4 MF4		08/01/2022	Paydown		0	965	0	0	0	0	0	0	0	0	0	0	0	18	10/25/2035	6. FE
126673-XN-7	CWL 2005-1 AF5B		07/01/2022	Paydown		26,116	26,116	25,745	25,954	0	162	0	162	0	26,116	0	0	0	710	07/25/2035	1.D FM
126673-ZT-2	CWL 2005-3 AF5A		09/01/2022	Paydown		297,584	297,584	297,572	297,572	0	12	0	12	0	297,584	0	0	0	7,586	08/25/2035	1.D FM
12667@-AA-5	CVS PASS THRU TRUST		09/10/2022	Redemption		264,624	264,624	264,624	264,624	0	0	0	0	0	264,624	0	0	0	12,973	07/10/2030	2.B
12667F-ET-8	CWALT 2004-J2 4A1		09/01/2022	Paydown		332	332	345	339	0	(7)	0	(7)	0	332	0	0	0	13	04/25/2034	1.D FM
12667F-HW-8	CWALT 2004-9T1 A13		09/01/2022	Paydown		6,966	6,966	6,860	6,916	0	50	0	50	0	6,966	0	0	0	254	07/25/2034	1.D FM
12667F-W5-0	CWALT 2005-5R A4		09/01/2022	Paydown		846	846	843	843	0	3	0	3	0	846	0	0	0	63	06/25/2051	1.D FM
12667G-5G-4	CWALT 2005-40CB A1		09/01/2022	Paydown		312,871	430,839	359,747	204,374	0	108,497	0	108,497	0	312,871	0	0	0	15,604	10/25/2035	1.D FM
12667G-AH-6	CWALT 2005-13CB A8		09/01/2022	Paydown		172,462	170,649	161,280	104,945	0	67,518	0	67,518	0	172,462	0	0	0	5,929	05/25/2035	1.D FM
12667G-KB-8	CWALT 2005-21CB A2		09/01/2022	Paydown		218,954	227,244	219,760	185,503	0	33,450	0	33,450	0	218,954	0	0	0	8,206	06/25/2035	1.D FM
12667G-MY-6	CWALT 2005-23CB A15		09/01/2022	Paydown		46,515	46,616	41,612	12,418	0	34,097	0	34,097	0	46,515	0	0	0	1,635	07/25/2035	1.D FM
126694-3Y-2	CWHL 2006-HYB3 2A1A		09/01/2022	Paydown		26,021	24,331	23,844	23,844	0	2,177	0	2,177	0	26,021	0	0	0	689	05/20/2036	3.B FM
12694-MU-9	CWHL 05-26		09/01/2022	Paydown		50,328	51,794	35,606	42,471	0	14,599	6,742	7,857	0	50,328	0	0	0	1,658	11/25/2035	1.D FM
12669A-TQ-7	CWALT 1998-4 B1		07/01/2022	Paydown		9,364	9,364	9,194	8,224	0	1,141	0	1,141	0	9,364	0	0	0	369	08/25/2028	1.D FM
12669A-TR-5	CWALT 1998-4 B2		08/01/2022	Paydown		2,782	2,800	2,011	2,043	0	739	0	739	0	2,782	0	0	0	110	08/25/2028	5.B FM
12669F-VZ-3	CWHL 2004-5 2A5		09/01/2022	Paydown		1,984	1,984	1,853	1,953	0	31	0	31	0	1,984	0	0	0	77	05/25/2034	1.D FM
12669F-ZL-0	CWHL 2004-8 1A4		09/01/2022	Paydown		96,874	96,874	92,200	94,627	0	2,246	0	2,246	0	96,874	0	0	0	3,389	07/25/2034	1.D FM
12669F-ZZ-9	CWHL 2004-8 M		09/01/2022	Paydown		46,699	82,614	48,349	52,956	0	(6,256)	0	(6,256)	0	46,699	0	0	0	2,984	07/25/2034	1.D FM
12669G-BA-8	CWHL 2004-HYB6 A2		09/01/2022	Paydown		4,379	4,379	4,343	0	0	36	0	36	0	4,379	0	0	0	61	11/20/2034	4.A FE
12669G-YN-5	CWHL 2005-10 A3		09/01/2022	Paydown		75,180	102,805	95,317	90,903	0	(15,723)	0	(15,723)	0	75,180	0	0	0	3,816	05/25/2035	1.D FM
12695*-AA-3	CVS PASS-THROUGH		09/10/2022	Redemption		183,262	183,273	183,273	183,273	0	(10)	0	(10)	0	183,262	0	0	0	4,194	10/10/2038	2.B
12708@-AA-6	COLORADO SCHOOL		09/15/2022	Redemption		194,946	194,946	194,946	194,946	0	0	0	0	0	194,946	0	0	0	5,733	07/15/2050	1.C
12730*-AA-0	KUM & GO LC		09/17/2022	Redemption		213,595	213,595	213,595	213,595	0	0	0	0	0	213,595	0	0	0	1,338	09/15/2045	3.A
12735#-AA-1	CGA CAPITAL CREDIT		09/17/2022	Redemption		14,751	14,751	14,751	14,751	0	0	0	0	0	14,751	0	0	0	345	09/30/2041	2.C
12760@-AB-9	DALLAS COUNTY		09/10/2022	Redemption		30,024	30,024	30,024	0	0	0	0	0	0	30,024	0	0	0	106	03/10/2031	1.B

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12806*-AH-4	CAITHNESS LONG ISLAND		07/15/2022	Redemption		173,146	173,146	173,146	173,146	0	0	0	0	0	173,146	0	0	0	9,887	01/15/2032	2.B PL
14043G-AB-0	COPAR		09/01/2022	JP MORGAN		1,270,762	1,273,000	1,272,936	0	0	0	0	0	0	1,272,936	0	(2,174)	(2,174)	3,439	09/15/2025	1.A FE
14576A-AC-6	CAPITAL AUTOMOTIVE		09/15/2022	Paydown		3,125	3,125	3,123	3,123	0	2	0	2	0	3,125	0	0	0	65	12/15/2050	1.F FE
14576A-AD-4	CAPITAL AUTOMOTIVE		09/15/2022	Paydown		2,969	2,969	2,967	2,967	0	2	0	2	0	2,969	0	0	0	73	12/15/2050	1.F FE
14856C-AA-7	CLAST 2018-1 A		09/15/2022	Paydown		341,050	341,050	340,197	340,197	0	853	0	853	0	341,050	0	0	0	9,290	06/15/2043	2.A FE
14888B-AA-4	SIDNEY A MURRAY HYDRO		09/30/2022	Redemption		514,692	514,692	514,692	514,692	0	0	0	0	0	514,692	0	0	0	15,441	11/30/2029	2.C PL
15135B-AW-1	CENTENE		08/16/2022	WELLS FARGO		389,734	441,000	441,000	441,000	0	0	0	0	0	441,000	0	(51,266)	(51,266)	11,135	10/15/2030	3.A FE
15200N-AC-9	CENTERPOINT ENERGY		08/15/2022	Paydown		152,202	152,202	155,244	152,706	0	(504)	0	(504)	0	152,202	0	0	0	6,458	08/15/2023	1.A FE
15722#-AA-9	NATIONAL OILWELL		09/10/2022	Redemption		6,125	6,125	6,125	6,125	0	0	0	0	0	6,125	0	0	0	193	01/10/2041	2.B
15722*-AA-3	NATIONAL OILWELL		09/10/2022	Redemption		104,050	104,050	104,050	104,050	0	0	0	0	0	104,050	0	0	0	3,522	01/10/2041	2.B
15725#-AA-6	BP NORTH AMERICA		09/10/2022	Redemption		24,076	24,076	24,076	24,076	0	0	0	0	0	24,076	0	0	0	552	12/10/2031	1.G
161175-BT-0	CHARTER		07/18/2022	GOLDMAN SACHS		285,152	350,000	376,800	375,885	0	(269)	0	(269)	0	375,617	0	(90,465)	(90,465)	14,887	03/01/2050	1.F FE
16121#-AA-4	CVS 5 CVS PROPERTIES		09/25/2022	Redemption		107,714	107,714	107,714	107,714	0	0	0	0	0	107,714	0	0	0	5,892	01/25/2026	2.B
16159G-AC-3	CHASE 2019-ATR2 A3		09/01/2022	Paydown		60,140	60,140	60,817	60,817	0	(677)	0	(677)	0	60,140	0	0	0	1,314	07/25/2049	1.A
16163D-CH-9	CHASE 2007-A1 13M2		09/01/2022	Paydown		15,143	22,580	21,622	0	0	(6,479)	0	(6,479)	0	15,143	0	0	0	362	03/25/2037	1.A
16163B-AZ-7	CHASE 2006-S2 2A4		09/01/2022	Paydown		54,019	48,004	32,836	21,980	0	32,040	0	32,040	0	54,019	0	0	0	3,185	10/25/2036	1.D FM
16265S-AQ-6	CHC 2019-CHC F		09/21/2022	ATHENE ANNUITY		6,034,744	6,252,784	5,710,133	1,936,890	0	138,009	0	138,009	0	5,885,587	0	149,158	149,158	153,579	06/15/2034	1.A
16411Q-AN-1	CHENIERE ENERGY		08/18/2022	JANE STREET ES		835,523	1,000,000	1,003,213	1,003,131	0	(94)	0	(94)	0	1,003,037	0	(167,514)	(167,514)	29,351	01/31/2032	3.A FE
16411R-AK-5	CHENIERE ENERGY		08/12/2022	CREDIT SUISSE		980,000	1,000,000	913,163	0	0	1,777	0	1,777	0	914,940	0	65,060	65,060	15,545	10/15/2028	3.C FE
17207C-CP-7	DUKE ENERGY OHIO		08/10/2022	JNL RILA Sep Acct 1		3,994,499	4,000,000	3,990,560	3,994,477	0	22	0	22	0	3,994,499	0	0	0	138,000	06/15/2033	2.A FE
17296Y-LD-1	CITIGROUP		08/08/2022	GOLDMAN SACHS		487,480	500,000	541,735	530,828	0	(3,531)	0	(3,531)	0	527,297	0	(39,817)	(39,817)	21,055	01/10/2028	1.G FE
17296Y-NE-7	CITIGROUP		08/03/2022	MORGAN STANLEY		595,567	700,000	700,000	700,000	0	0	0	0	0	700,000	0	(104,433)	(104,433)	13,328	11/03/2032	1.G FE
17297J-2R-9	CMSI 2005-6 1A5		09/01/2022	Paydown		159,310	159,310	147,810	154,600	0	4,710	0	4,710	0	159,310	0	0	0	6,666	09/25/2035	1.D FM
17297J-XA-2	CMSI 2004-3 A6		09/01/2022	Paydown		8,997	8,997	8,353	8,739	0	258	0	258	0	8,997	0	0	0	285	05/25/2034	1.D FM
17310N-AF-5	CRMSI 2006-3 A6		09/01/2022	Paydown		4,174	4,174	3,861	4,149	0	25	0	25	0	4,174	0	0	0	122	11/25/2036	1.D FM
17312V-AE-8	CMLTI 2007-6 1A3A		08/01/2022	Paydown		16,810	21,679	19,859	20,631	0	(3,213)	608	(3,821)	0	16,810	0	0	0	516	10/25/2046	1.D FM
17313F-AA-0	CMLTI 2007-AR8 1A1A		09/01/2022	Paydown		6,874	29,652	28,271	29,553	0	36,428	0	36,428	0	6,874	0	0	0	1,058	08/25/2047	1.D FM
17325H-BU-7	COMM 2017-P7 XA IO		09/01/2022	Paydown		0	0	102,987	102,987	0	(102,987)	0	(102,987)	0	0	0	0	0	23,004	04/14/2050	1.A FE
17328H-BF-7	COMM 2019-GC43 C		09/01/2022	Paydown		0	0	2,113	0	0	(2,113)	0	(2,113)	0	0	0	0	0	214	11/10/2052	1.A FE
17328P-CB-7	CMLTI 2020-EXP2 B3W		09/01/2022	Paydown		13,793	13,793	13,786	13,791	0	3	0	3	0	13,793	0	0	0	313	08/25/2050	1.A
186108-CL-8	CLEVELAND ELECTRIC		08/10/2022	JNL RILA Sep Acct 1		7,245,603	7,250,000	7,244,563	7,245,478	0	126	0	126	0	7,245,603	0	0	0	238,243	11/15/2030	2.B FE
200340-AT-4	COMERICA		08/10/2022	JNL RILA Sep Acct 1		4,986,974	5,000,000	4,981,250	4,985,827	0	1,147	0	1,147	0	4,986,974	0	0	0	202,222	02/01/2029	2.A FE
202795-JS-0	COMMONWEALTH EDISON		07/27/2022	MARKET AXESS		1,615,120	2,000,000	1,997,240	1,997,306	0	52	0	52	0	1,997,358	0	(382,238)	(382,238)	54,667	03/01/2050	1.F FE
205887-BJ-0	CONAGRA BRANDS		09/15/2022	Maturity		2,000,000	2,000,000	1,988,840	1,999,023	0	977	0	977	0	2,000,000	0	0	0	65,000	09/15/2022	2.C FE
20825C-AW-4	CONOCOPHILLIPS		08/10/2022	JNL RILA Sep Acct 1		8,845,631	8,864,000	8,840,965	8,843,644	0	1,987	0	1,987	0	8,845,631	0	0	0	280,694	10/01/2027	1.G FE
21017#-AA-1	GLOBAL CONTAINER		08/17/2022	STONE CASTLE		9,950,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(50,000)	(50,000)	338,739	12/12/2023	1.F FE
212015-AV-3	CONTINENTAL RESOURCES		08/08/2022	BARCLAYS CAPITAL		7,227,340	9,000,000	8,211,150	0	0	30,539	0	30,539	0	8,241,689	0	(1,014,349)	(1,014,349)	185,038	04/01/2032	2.C FE
212168-AA-6	CONTINENTAL WIND		08/31/2022	Redemption		543,250	543,250	543,250	543,250	0	0	0	0	0	543,250	0	0	0	32,595	02/28/2033	2.B FE
21871X-AN-9	COREBRIDGE FINANCIAL INC		08/18/2022	SEAPORT GROUP		1,064,595	1,063,000	1,063,000	0	0	0	0	0	0	1,063,000	0	1,595	1,595	0	12/15/2052	2.C FE
22161#-AA-5	COSTCO WHOLESALE		09/15/2022	Redemption		91,729	91,729	92,614	92,478	0	(749)	0	(749)	0	91,729	0	0	0	2,006	12/15/2041	1.E
22162*-AA-6	COSTCO WHOLESALE		09/25/2022	Redemption		123,407	123,407	123,407	123,407	0	0	0	0	0	123,407	0	0	0	2,609	07/25/2045	1.E
22162*-AB-4	COSTCO WHOLESALE		09/25/2022	Redemption		76,812	76,812	76,812	76,812	0	0	0	0	0	76,812	0	0	0	1,624	08/25/2044	1.E
22163@-AA-3	COSTCO WHOLESALE		07/15/2022	Redemption		46,874	46,874	46,874	46,874	0	0	0	0	0	46,874	0	0	0	659	06/15/2041	1.E
22163@-AA-3	COSTCO WHOLESALE		09/15/2022	Redemption		94,055	94,055	94,055	94,055	0	0	0	0	0	94,055	0	0	0	1,630	06/15/2041	1.E
22164*-AA-4	COSTCO WHOLESALE		08/20/2022	Redemption		66,639	66,639	67,305	0	0	(667)	0	(667)	0	66,639	0	0	0	876	08/20/2045	1.E FE
22357@-AA-9	COX COMMUNICATIONS		09/01/2022	Redemption		124,272	124,272	124,272	124,272	0	0	0	0	0	124,272	0	0	0	4,484	01/02/2040	2.B
22536#-AA-1	KINDER MORGAN ENERGY		09/10/2022	Redemption		269,751	269,751	269,751	269,751	0	0	0	0	0	269,751	0	0	0	7,601	12/10/2035	2.B
22541S-Z3-5	CSFB 2004-8 CB1		09/01/2022	Paydown		771	771	752	602	0	169	0	169	0	771	0	0	0	34	12/25/2034	1.D FM
22546@-AA-1	ASCENSION HEALTH		09/10/2022	Redemption		71,145	71,145	71,145	71,145	0	0	0	0	0	71,145	0	0	0	1,414	12/10/2029	1.B
22547Q-P3-1	CSFB 2006-3 2A12		08/01/2022	Paydown		86,079	85,699	73,860	29,262	0	56,816	0	56,816	0	86,079	0	0	0	2,900	04/25/2036	1.D FM
22549N-AA-9	CSRT 2018-PS1 A		07/25/2022	Paydown		568,143	568,143	539,007	539,479	0	28,664	0	28,664	0	568,143	0	0	0	13,185	01/01/2037	1.D FE
22964*-AC-2	CSOLAR		09/30/2022	Redemption		1,120,692	1,120,692	1,120,692	1,120,692	0	0	0	0	0	1,120,692	0	0	0	27,955	03/31/2041	2.B PL
23242W-AE-9	CWALT 2006-J4 1A5		09/01/2022	Paydown		0	220	145	0	0	0	0	0	0	0	0	0	0	8	07/25/2036	1.D FM
233046-AS-0	DNKN 2021-1A A23		08/01/2022	Paydown		210,100	210,100	210,309	210,289	0	(189)	0	(189)	0	210,100	0	0	0	4,870	11/20/2051	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
233851-BJ-2	DAIMLER FINANCE		08/08/2022	JANE STREET ES		21,689,740	22,000,000	21,812,334	21,938,043	0	14,265	0	14,265	0	21,952,308	0	(262,568)	(262,568)	731,792	08/01/2024	1.G FE
233851-CB-8	DAIMLER FINANCE		09/23/2022	RBS SECURITIES		4,792,700	5,000,000	4,977,050	4,990,707	0	1,748	0	1,748	0	4,992,455	0	(199,755)	(199,755)	201,250	08/03/2025	1.G FE
233853-AF-7	DAIMLER TRUCKS		08/09/2022	RBS SECURITIES		15,369,890	17,000,000	16,926,050	16,926,637	0	8,508	0	8,508	0	16,935,146	0	(1,565,256)	(1,565,256)	223,444	12/14/2026	2.A FE
233853-AL-4	DAIMLER TRUCKS		08/24/2022	Credit Agricol		2,660,740	2,730,000	2,726,997	0	0	295	0	295	0	2,727,292	0	(66,552)	(66,552)	36,893	04/07/2025	4.B FE
245828-AA-2	DELAWARE BASIN RESIDUE		09/30/2022	Redemption		800,723	800,723	800,723	800,723	0	0	0	0	0	800,723	0	0	0	27,565	09/30/2036	2.B PL
24702V-AC-6	DEFT 2021-2 A2		09/22/2022	Paydown		195,839	195,839	192,412	0	0	3,427	0	3,427	0	195,839	0	0	0	108	12/22/2026	1.A FE
24715@-AA-2	DELOITTE & TOUCHE		08/20/2022	Redemption		1,909,091	1,909,091	1,909,091	1,909,091	0	0	0	0	0	1,909,091	0	0	0	128,482	08/20/2023	1.F
24736X-AA-6	DELTA AIR LINES		07/30/2022	Redemption		175,324	175,324	172,077	173,044	0	2,281	0	2,281	0	175,324	0	0	0	6,356	07/30/2027	1.F FE
24763L-FM-7	DELHE 1999-2 A6F		09/01/2022	Paydown		6,329	6,329	6,329	6,329	0	0	0	0	0	6,329	0	0	0	144	08/15/2030	1.D FM
25245B-AA-5	DIAGEO INVESTMENT		08/10/2022	JNL RILA Sep Acct 1		4,945,009	5,000,000	4,939,012	4,944,008	0	1,001	0	1,001	0	4,945,009	0	0	0	155,834	05/11/2042	1.G FE
25470X-BE-4	DISH DBS		07/22/2022	RBS SECURITIES		355,493	417,000	417,000	417,000	0	0	0	0	0	417,000	0	(61,508)	(61,508)	14,595	12/01/2026	4.C FE
25512D-AB-5	DIVERSIFIED ABS		09/28/2022	Redemption		1,726,919	1,726,919	1,726,919	0	0	0	0	0	0	1,726,919	0	0	0	34,924	05/28/2039	2.B FE
256677-AD-7	DOLLAR GENERAL		08/10/2022	JNL RILA Sep Acct 1		7,595,277	7,600,000	7,588,144	7,594,566	0	711	0	711	0	7,595,277	0	0	0	240,054	11/01/2025	2.B FE
25755T-AL-4	DPABS 2019-1A A2		07/25/2022	Paydown		16,988	16,988	16,861	2,633	0	147	0	147	0	16,988	0	0	0	334	10/25/2049	2.A FE
26209X-AC-5	HONK 20-2A		07/20/2022	Paydown		87,500	87,500	87,500	87,500	0	0	0	0	0	87,500	0	0	0	2,124	01/20/2051	2.C FE
26209X-AD-3	HONK 2021-1A A2		07/20/2022	Paydown		62,500	62,500	62,500	62,500	0	0	0	0	0	62,500	0	0	0	1,308	10/20/2051	2.C FE
26441C-BN-4	DUKE ENERGY		07/12/2022	BARCLAYS CAPITAL		7,718,900	10,000,000	10,335,500	10,335,021	0	(3,822)	0	(3,822)	0	10,331,200	0	(2,612,300)	(2,612,300)	203,194	06/15/2051	2.B FE
26884A-BA-0	ERP OPERATING		08/19/2022	DIRECT		2,540,000	2,540,000	2,517,394	2,536,615	0	1,621	0	1,621	0	2,538,235	0	1,765	1,765	64,347	04/15/2023	1.G FE
26884L-AH-2	EQT		07/26/2022	TD SECURITIES (USA)		873,996	842,000	871,981	0	0	(1,849)	0	(1,849)	0	870,132	0	3,864	3,864	27,426	02/01/2025	2.C FE
26885B-AL-4	EQT MIDSTREAM PARTNERS		08/08/2022	BANK OF AMERICA		65,240	71,000	71,000	71,000	0	0	0	0	0	71,000	0	(5,760)	(5,760)	3,607	01/15/2031	3.C FE
27034R-AA-1	EARTHSTONE ENERGY HOL		08/10/2022	BARCLAYS CAPITAL		737,828	750,000	759,750	0	0	(651)	0	(651)	0	759,099	0	(21,272)	(21,272)	20,000	04/15/2027	4.A FE
277432-AR-1	EASTMAN CHEMICAL		09/21/2022	MORGAN STANLEY		16,867,900	17,350,000	17,514,791	17,402,893	0	(12,545)	0	(12,545)	0	17,390,348	0	(522,448)	(522,448)	673,423	03/15/2025	2.B FE
278058-F*-8	EATON		09/19/2022	Redemption		40,000,000	40,000,000	40,152,457	40,050,491	0	(50,491)	0	(50,491)	0	40,000,000	0	0	0	1,120,356	06/28/2023	2.A
281020-AT-4	EDISON INTERNATIONAL		09/21/2022	CREDIT SUISSE		332,280	400,000	400,000	400,000	0	0	0	0	0	400,000	0	(67,720)	(67,720)	17,278	03/15/2122	3.B FE
28415P-AA-2	EHGVT 2016-A A		09/25/2022	Paydown		129,925	129,925	129,923	129,924	0	1	0	1	0	129,925	0	0	0	2,394	04/25/2028	1.F FE
28416D-AC-4	EHGVT 2017-A C		09/25/2022	Paydown		76,117	76,117	71,183	72,369	0	3,747	0	3,747	0	76,117	0	0	0	1,678	03/25/2030	2.B FE
28416T-AA-3	EHGVT 2019-A A		09/25/2022	Paydown		421,267	421,267	421,153	421,153	0	114	0	114	0	421,267	0	0	0	7,428	01/25/2034	1.A FE
28416T-AB-1	EHGVT 2019-A B		09/25/2022	Paydown		73,264	73,264	73,252	73,252	0	12	0	12	0	73,264	0	0	0	1,440	01/25/2034	1.F FE
28655#-AA-3	ELI LILLY		09/15/2022	Redemption		230,098	230,098	232,399	230,951	0	(853)	0	(853)	0	230,098	0	0	0	4,833	06/15/2026	1.F
28932M-AA-3	ELM ROAD GENERATING		08/11/2022	Redemption		249,282	249,282	255,680	253,659	0	(4,376)	0	(4,376)	0	249,282	0	0	0	12,985	02/11/2030	1.F FE
28932M-AG-0	ELM ROAD GENERATING		07/19/2022	Redemption		131,634	131,634	131,634	131,634	0	0	0	0	0	131,634	0	0	0	6,151	01/19/2031	1.F FE
29260F-AF-7	ENDEAVOR ENERGY		07/15/2022	Call 103.3130		94,015	91,000	91,000	91,000	0	0	0	0	0	91,000	0	0	0	9,044	07/15/2025	3.A FE
29336U-AE-7	ENLINK MIDSTREAM		09/01/2022	Call 97.0000		1,168,850	1,205,000	1,117,638	1,148,988	0	10,059	0	10,059	0	1,159,047	0	9,803	9,803	73,656	06/01/2025	3.A FE
294429-AJ-4	EQUIFAX		08/11/2022	ATHENE ANNUITY		13,485,184	13,506,000	13,551,142	4,027,995	0	(69,798)	0	(69,798)	0	13,536,293	0	(51,110)	(51,110)	269,350	12/15/2022	2.B FE
294429-AT-2	EQUIFAX		08/23/2022	BANK OF AMERICA		816,676	995,000	998,268	998,146	0	(181)	0	(181)	0	997,965	0	(181,289)	(181,289)	24,162	09/15/2031	2.B FE
29449W-AF-4	EQUITABLE FINANCIAL LIFE		09/29/2022	FIFTH THIRD		125,952	150,000	150,537	150,507	0	(58)	0	(58)	0	150,448	0	(24,496)	(24,496)	2,888	03/08/2028	1.E FE
29717P-AE-7	ESSEX PORTFOLIO		09/29/2022	MITSUBISHI		3,370,658	3,400,000	3,371,168	3,395,502	0	2,509	0	2,509	0	3,398,011	0	(27,353)	(27,353)	101,906	05/01/2023	2.A FE
302520-AC-5	FNB CORP		08/18/2022	MORGAN STANLEY		2,003,820	2,000,000	1,997,200	0	0	0	0	0	0	1,997,200	0	6,620	6,620	0	08/25/2025	2.B FE
302635-AK-3	FSK		09/26/2022	JP MORGAN		780,990	1,000,000	996,820	996,879	0	328	0	328	0	997,207	0	(216,217)	(216,217)	30,035	10/12/2028	2.C FE
30288*-AA-8	FLNG LIQUEFACTION		09/30/2022	Redemption		422,000	422,000	422,000	422,000	0	0	0	0	0	422,000	0	0	0	19,159	03/31/2038	2.B FE
3137BD-4R-4	FHR 4380 ZG		07/01/2022	Paydown		17,467	17,467	16,970	0	0	498	0	498	0	17,467	0	0	0	262	04/15/2053	1.A FE
3137FQ-5B-5	FHR 4935 KP		09/01/2022	Paydown		84,788	84,788	86,248	0	0	(1,461)	0	(1,461)	0	84,788	0	0	0	1,198	12/25/2049	1.A FE
314353-AA-1	FEDEX		08/20/2022	Redemption		895,392	895,392	873,073	612,008	0	22,207	0	22,207	0	895,392	0	0	0	13,139	08/20/2035	1.D FE
31620R-AH-8	FIDELITY NATIONAL TITLE		08/10/2022	JNL RILA Sep Acct 1		4,975,497	5,000,000	4,962,600	4,973,172	0	2,325	0	2,325	0	4,975,497	0	0	0	218,750	08/15/2028	2.B FE
32051G-L7-8	FHAMS 2005-FA11 1A4A		08/01/2022	Paydown		32,551	33,979	26,965	18,008	0	14,543	0	14,543	0	32,551	0	0	0	1,229	02/25/2036	1.D FM
32051G-WU-5	FHAMS 2005-6 1A5		09/01/2022	Paydown		5,399	9,220	7,843	6,594	0	(1,195)	0	(1,195)	0	5,399	0	0	0	338	11/25/2035	1.D FM
32051G-YJ-8	FHAMS 2005-FA8 1A4		09/01/2022	Paydown		68,158	145,137	123,311	81,852	0	(13,695)	0	(13,695)	0	68,158	0	0	0	4,723	11/25/2035	1.D FM
32057J-AA-1	LPSLT 2021-2A A		09/15/2022	Paydown		235,029	235,029	234,939	234,944	0	85	0	85	0	235,029	0	0	0	749	03/15/2027	1.A FE
32059F-AA-7	FIAOT 2021-1A-A		09/15/2022	Paydown		160,223	160,223	160,205	160,208	0	15	0	15	0	160,223	0	0	0	476	03/16/2026	1.A FE
33632*-TW-7	CVS 46 CVS PROPERTIES		09/10/2022	Redemption		374,845	374,845	374,845	374,845	0	0	0	0	0	374,845	0	0	0	19,125	01/10/2023	2.B
337355-AA-9	FUCRA 1997-1 B1		09/01/2022	Paydown		0	2,230	1,692	2,102	14	(2,116)	0	(2,102)	0	0	0	0	0	405	11/15/2028	6. FM
33766Q-AC-1	FIRSTENERGY OHIO PIRB S		07/15/2022	Paydown		100,906	100,906	98,966	99,394	0	1,513	0	1,513	0	100,906	0	0	0	3,481	01/15/2036	1.A FE
33840*-AA-3	INTL FLAVORS		09/15/2022	Redemption		256,949	256,949	256,949	256,949	0	0	0	0	0	256,949	0	0	0	8,174	11/15/2030	2.B
33972P-AA-7	FLNG LIQUEFACTION		09/30/2022	Redemption		384,000	384,000	400,349	400,202	0	(16,202)	0	(16,202)	0	384,000	0	0	0	15,840	03/31/2038	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
34524#-AA-0	FORD MOTOR COMPANY		09/15/2022	Redemption		98,374	98,374	98,374	98,374	0	0	0	0	0	98,374	0	0	0	3,121	07/15/2042	3.A
345370-CW-8	FORD MOTOR COMPANY		09/01/2022	DIRECT		1,250,000	1,250,000	1,205,938	1,218,076	0	5,623	0	5,623	0	1,223,700	0	26,300	26,300	249,143	04/22/2025	3.A FE
345370-DA-5	FORD MOTOR COMPANY		08/15/2022	MORGAN STANLEY		623,992	750,000	736,725	0	0	636	0	636	0	737,361	0	(113,370)	(113,370)	18,595	02/12/2032	3.A FE
34960P-AB-7	FORTRESS TRANSPORT		08/01/2022	Call 103.2500		311,815	302,000	296,285	127,781	0	238	0	238	0	296,099	0	5,901	5,901	20,453	10/01/2025	3.C FE
34960P-AD-3	FORTRESS TRANSPORT		08/02/2022	JEFFERIES & COMPANY		297,900	331,000	335,551	335,396	0	(358)	0	(358)	0	335,038	0	(37,138)	(37,138)	13,805	05/01/2028	3.C FE
34964C-AA-4	FORTUNE BRANDS		08/11/2022	MILLENNIUM ADVISORS		8,937,026	9,000,000	8,990,511	8,998,628	0	(271)	0	(271)	0	8,998,357	0	(61,331)	(61,331)	235,867	06/15/2025	2.B FE
35041J-AA-3	FFIN 2019-1A A		09/15/2022	Paydown		558,103	558,103	558,016	558,045	0	57	0	57	0	558,103	0	0	0	14,300	11/15/2034	1.B FE
35042P-AA-8	FFIN 2021-2A A 2021-2A A		09/01/2022	Paydown		1,888,882	1,888,882	1,888,836	1,888,836	0	47	0	47	0	1,888,882	0	0	0	29,606	01/15/2042	1.D FE
35906A-BG-2	FRONTIER		07/11/2022	CITICORP		645,000	750,000	794,108	790,782	0	(3,385)	0	(3,385)	0	787,396	0	(142,396)	(142,396)	35,438	05/01/2029	3.B FE
361448-BF-9	GATX		08/10/2022	JNL RILA Sep Acct 1		4,991,449	5,000,000	4,989,350	4,991,072	0	377	0	377	0	4,991,449	0	0	0	119,445	06/30/2030	2.B FE
36185M-DQ-2	GMACM 2006-AR1 2A1		09/01/2022	Paydown		380	380	363	363	0	17	0	17	0	380	0	0	0	7	04/19/2036	1.D FM
36185M-EV-0	GMACM 2006-AR2 2A1		09/01/2022	Paydown		265,129	282,886	241,653	242,283	0	22,846	0	22,846	0	265,129	0	0	0	5,100	05/19/2036	1.D FM
36185M-EZ-1	GMACM 2006-AR2 4A1		09/01/2022	Paydown		269,457	269,457	220,955	223,431	0	46,027	0	46,027	0	269,457	0	0	0	6,432	05/19/2036	1.D FM
36228F-XX-9	GSR 2003-10 1A1		09/01/2022	Paydown		6,716	6,716	6,716	6,716	0	0	0	0	0	6,716	0	0	0	122	10/25/2033	1.D FM
3622X7-AF-3	GSR 2006-9F 4A1		09/01/2022	Paydown		19,136	22,580	16,252	16,416	0	2,720	0	2,720	0	19,136	0	0	0	926	10/25/2036	4.B FM
36252S-AX-5	GSMS 2019-GC38 C		09/01/2022	Paydown		0	0	2,631	0	0	(2,631)	0	(2,631)	0	0	0	0	0	293	02/10/2052	1.A FE
362585-AB-7	GMCAR		09/01/2022	BARCLAYS CAPITAL		2,711,008	2,733,000	2,732,919	0	0	0	0	0	0	2,732,919	0	(21,911)	(21,911)	27,357	05/16/2025	1.A FE
36804P-AF-3	GATX		07/02/2022	Redemption		836	836	836	836	0	0	0	0	0	836	0	0	0	55	01/02/2025	2.B FE
37045X-DS-2	GENERAL MOTORS		07/14/2022	JP MORGAN		645,856	800,000	799,176	0	0	34	0	34	0	799,210	0	(153,354)	(153,354)	12,882	01/12/2032	2.C FE
37187A-AF-1	GENESIS FINANCIAL		09/19/2022	Paydown		4,165,330	4,165,330	4,162,820	3,242,078	0	2,510	0	2,510	0	4,165,330	0	0	0	258,478	01/17/2026	1.C PL
37187A-AG-9	GENESIS FINANCIAL		09/19/2022	Paydown		711,720	711,720	711,286	552,079	0	434	0	434	0	711,720	0	0	0	46,323	01/17/2026	1.F PL
37187A-AH-7	GENESIS FINANCIAL		09/17/2022	Paydown		960,712	960,712	960,125	745,212	0	587	0	587	0	960,712	0	0	0	70,750	01/17/2026	2.B PL
37187A-AJ-3	GENESIS FINANCIAL		09/19/2022	Paydown		1,103,164	1,103,164	1,102,490	855,715	0	674	0	674	0	1,103,164	0	0	0	59,311	01/17/2026	3.B PL
37187A-AK-0	GENESIS FINANCIAL		09/17/2022	Paydown		427,032	427,032	426,765	339,248	0	267	0	267	0	427,032	0	0	0	7,949	01/17/2026	4.B PL
375558-AW-3	GILEAD SCIENCES		08/05/2022	TD SECURITIES (USA)		10,021,100	10,000,000	9,983,900	9,995,506	0	1,137	0	1,137	0	9,996,643	0	24,457	24,457	316,556	04/01/2024	2.A FE
377372-AH-0	GLAXOSMITHKLINE		09/15/2022	DIRECT		6,000,000	6,000,000	5,600,970	4,939,784	0	32,412	0	32,412	0	5,977,566	0	22,434	22,434	152,600	03/18/2023	1.F FE
378272-BG-2	GLENCORE FUNDING		08/09/2022	JP MORGAN		12,210,000	15,000,000	14,965,950	14,966,442	0	1,936	0	1,936	0	14,968,378	0	(2,758,378)	(2,758,378)	347,813	09/23/2031	2.A FE
380130-AB-0	GMALT 2022		09/01/2022	BARCLAYS CAPITAL		1,472,666	1,471,000	1,470,891	0	0	0	0	0	0	1,470,891	0	1,776	1,776	3,113	10/21/2024	1.A FE
38081E-AA-9	GLDN 2016-1A A		09/20/2022	Paydown		412,593	412,593	412,593	412,593	0	0	0	0	0	412,593	0	0	0	15,472	09/20/2047	1.A FE
38082J-AA-7	GLDN 2016-2A A		09/20/2022	Paydown		488,031	488,031	483,637	485,043	0	2,988	0	2,988	0	488,031	0	0	0	15,422	09/20/2047	1.A FE
38141G-YM-0	GOLDMAN SACHS GROUP		08/02/2022	JANE STREET ES		1,630,512	1,800,000	1,799,451	1,799,457	0	52	0	52	0	1,799,509	0	(168,997)	(168,997)	27,564	10/21/2027	1.F FE
38217K-AA-2	GOODG 2016-1A A		09/15/2022	Redemption		276,421	276,421	272,930	273,343	0	3,078	0	3,078	0	276,421	0	0	0	4,612	10/15/2052	1.A FE
38217V-AA-8	GOODG 2017-1A A		09/15/2022	Redemption		227,183	227,183	227,077	227,081	0	102	0	102	0	227,183	0	0	0	4,393	10/15/2052	1.A FE
38218D-AA-7	GOODG 2019-1A		09/15/2022	Paydown		528,488	528,488	528,328	528,488	0	0	0	0	0	528,488	0	0	0	6,395	10/15/2054	1.C FE
38218J-AA-4	GOODG 2022-1A		09/15/2022	Paydown		1,801,683	1,801,683	1,801,078	0	0	605	0	605	0	1,801,683	0	0	0	5,765	10/15/2056	1.A FE
38218J-AB-2	GOODG 2022-1A B		09/15/2022	Redemption		95,866	95,866	95,828	0	0	38	0	38	0	95,866	0	0	0	367	10/15/2056	1.C FE
38237G-AA-7	GOOD 2021-4GS A		09/20/2022	Paydown		89,578	89,578	89,563	89,563	0	15	0	15	0	89,578	0	0	0	1,155	07/20/2048	1.F FE
38237J-AA-1	GOOD 2022-1GS A		09/01/2022	Paydown		525,976	525,976	525,851	0	0	126	0	126	0	525,976	0	0	0	7,372	01/20/2049	1.F FE
386088-AF-5	DIAGEO INVESTMENT		09/15/2022	Maturity		4,500,000	4,500,000	4,721,445	4,512,283	0	(12,283)	0	(12,283)	0	4,500,000	0	0	0	360,000	09/15/2022	1.G FE
39121J-AE-0	GREAT RIVER		07/01/2022	Redemption		756,921	756,921	840,666	794,365	0	(73,262)	0	(73,262)	0	756,921	0	0	0	46,322	07/01/2038	1.G FE
39234#-AB-8	GREATER SANDHILL		09/30/2022	Redemption		352,863	352,863	387,390	378,922	0	(26,060)	0	(26,060)	0	352,863	0	0	0	18,599	12/30/2030	2.A
39234#-AC-6	GREATER SANDHILL		09/30/2022	Redemption		347,529	347,529	395,845	383,910	0	(36,381)	0	(36,381)	0	347,529	0	0	0	18,399	09/30/2030	2.A
39538C-AH-5	GPMF 2006-AR7 2A1		09/26/2022	Paydown		225,918	225,918	218,399	218,399	0	7,519	0	7,519	0	225,918	0	0	0	1,758	12/25/2046	1.D FM
40417Q-AA-3	HERO 2016-4A A1		09/20/2022	Redemption		266,039	266,039	265,932	265,966	0	73	0	73	0	266,039	0	0	0	8,731	09/20/2047	1.A FE
40468#-AA-7	HANNON ARMSTRONG		09/11/2022	Redemption		71,098	71,098	71,098	71,098	0	0	0	0	0	71,098	0	0	0	2,099	05/11/2041	1.F PL
41161M-AA-8	HVMLT 2006-5 1A1A		09/01/2022	Paydown		422,708	404,202	169,765	169,765	0	252,943	0	252,943	0	422,708	0	0	0	3,494	07/19/2047	1.D FM
41161P-GZ-0	HARBORVIEW		09/01/2022	Paydown		102,155	91,911	85,666	85,666	0	16,489	0	16,489	0	102,155	0	0	0	2,159	11/19/2034	3.B FM
41161P-VF-7	HARBORVIEW		09/01/2022	Paydown		79,005	71,102	50,899	48,546	2,353	28,106	0	30,459	0	79,005	0	0	0	1,209	10/19/2035	6. *
41161P-WC-3	HVMLT 2005-13 2A12		09/19/2022	Paydown		34,492	34,492	22,630	26,082	0	11,862	3,451	8,411	0	34,492	0	0	0	517	02/19/2036	1.D FM
41161U-AC-6	HVMLT 2006-6 2A1A		09/01/2022	Paydown		23,050	23,050	13,638	16,298	0	9,667	2,916	6,751	0	23,050	0	0	0	483	08/19/2036	1.D FM
421946-AJ-3	HEALTHCARE REALTY		07/22/2022	Tax Free Exchange		4,862,406	5,000,000	4,995,850	4,998,246	0	222	0	222	0	4,998,467	0	(136,061)	(136,061)	140,469	05/01/2025	2.B FE
421946-AM-6	HEALTHCARE REALTY		07/22/2022	Tax Free Exchange		2,682,095	3,400,000	3,379,794	3,381,919	0	1,003	0	1,003	0	3,382,922	0	(700,826)	(700,826)	59,439	03/15/2031	2.B FE
42770U-AA-1	HERO 2015-2A A		09/20/2022	Paydown		155,663	155,663	155,645	155,649	0	13	0	13	0	155,663	0	0	0	5,926	09/20/2040	1.A FE
42770V-AA-9	HERO 2016-1A A		09/20/2022	Paydown		234,884	234,884	234,864	234,867	0	17	0	17	0	234,884	0	0	0	8,737	09/20/2041	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
42770W-AA-7	HERO 2016-2A A		09/20/2022	Paydown		336,878	336,878	336,764	336,779	0	100	0	100	0	336,878	0	0	0	10,785	09/20/2041	1.A FE
42770X-AA-5	HERO 2016-3A A1		09/29/2022	Redemption		267,837	267,837	267,348	267,450	0	387	0	387	0	267,837	0	0	0	7,752	09/20/2042	1.A FE
42770X-AC-1	HERO 2016-3A A2		08/20/2022	Redemption		32,752	32,752	33,285	33,189	0	(436)	0	(436)	0	32,752	0	0	0	682	09/20/2042	1.A FE
42771L-AB-8	HERO 2017-2A A1		09/20/2022	Paydown		206,435	206,435	206,409	206,411	0	24	0	24	0	206,435	0	0	0	6,145	09/20/2048	1.A FE
42771L-AC-6	HERO 2017-2A A2		09/20/2022	Paydown		317,593	317,593	325,493	324,586	0	(6,993)	0	(6,993)	0	317,593	0	0	0	11,462	09/20/2048	1.A FE
42771T-AA-3	HERO 2015-3A A		09/20/2022	Paydown		273,394	273,394	273,368	273,373	0	20	0	20	0	273,394	0	0	0	9,068	09/20/2041	1.A FE
42771X-AA-4	HERO 2017-1A A1		09/20/2022	Redemption		1,098,146	1,098,146	1,097,704	1,097,684	0	462	0	462	0	1,098,146	0	0	0	36,199	09/20/2047	1.A FE
42824C-AW-9	HEWLETT		08/09/2022	TD SECURITIES (USA)		35,372,295	34,769,000	34,676,691	34,724,882	0	6,336	0	6,336	0	34,731,217	0	641,077	641,077	1,399,443	10/15/2025	2.B FE
43283A-AB-1	HGVT 2017-AA B		09/25/2022	Paydown		301,624	301,624	301,610	301,618	0	6	0	6	0	301,624	0	0	0	5,922	12/26/2028	2.A FE
43284H-AA-7	CCG 2019-AA A		09/25/2022	Paydown		53,506	53,506	54,776	54,776	0	(1,271)	0	(1,271)	0	53,506	0	0	0	821	07/25/2033	1.A FE
43285H-AA-6	HGVT		09/25/2022	Paydown		69,866	69,866	66,875	0	0	2,991	0	2,991	0	69,866	0	0	0	486	02/25/2039	1.A FE
43457@-AA-4	WALGREENS		09/15/2022	Redemption		31,014	31,014	31,014	31,014	0	0	0	0	0	31,014	0	0	0	1,117	06/15/2030	2.B
43730N-AA-4	HPA 2022-1 B 2022-1 A		09/17/2022	Paydown		379,101	379,101	375,285	0	0	3,816	0	3,816	0	379,101	0	0	0	4,571	04/17/2039	1.A FE
43730N-AC-0	HPA 2022-1 B 2022-1 B		09/01/2022	Paydown		234,978	234,978	232,647	0	0	2,330	0	2,330	0	234,978	0	0	0	3,122	04/17/2039	1.D FE
444454-AF-9	HUGHES SATELLITE		07/20/2022	JEFFERIES & COMPANY		957,500	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(42,500)	(42,500)	64,594	08/01/2026	4.B FE
444859-BA-9	HUMANA		08/11/2022	JEFFERIES & COMPANY		3,794,165	3,795,000	3,780,200	3,793,368	0	893	0	893	0	3,794,261	0	(96)	(96)	84,344	12/01/2022	2.C FE
446413-AS-5	HUNTINGTON INGALLS		08/11/2022	MORGAN STANLEY		9,842,100	10,000,000	9,999,600	9,867,643	0	23,188	0	23,188	0	9,890,830	0	(48,730)	(48,730)	303,249	05/01/2025	2.C FE
45174H-BE-6	IHEARTCOMMUNICATIONS		07/22/2022	WELLS FARGO		900,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(100,000)	(100,000)	49,729	08/15/2027	4.A FE
45174H-BG-1	IHEARTCOMMUNICATIONS		07/11/2022	BANK OF AMERICA		611,520	728,000	734,563	733,073	0	(843)	0	(843)	0	732,229	0	(120,709)	(120,709)	34,388	01/15/2028	4.A FE
45258L-AA-5	IMOLA MERGER CORP		08/15/2022	BANK OF AMERICA		463,485	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(36,515)	(36,515)	17,520	05/15/2029	3.C FE
45866F-AW-4	INTERCONTINENTAL EX		08/23/2022	MORGAN STANLEY		502,345	500,000	499,735	0	0	(27)	0	(27)	0	499,708	0	2,637	2,637	5,878	03/15/2033	4.B FE
46433@-AA-6	ISKANDAR VENTURES		09/15/2022	Redemption		198,023	198,023	198,023	198,023	0	0	0	0	0	198,023	0	0	0	4,502	07/15/2040	1.E PL
46568S-AR-6	ITC HOLDINGS		09/15/2022	JP MORGAN		660,669	662,000	661,331	0	0	0	0	0	0	661,331	0	(662)	(662)	0	09/22/2027	2.B FE
46590M-AT-7	JPMCC 2016-JP2 XA		09/15/2022	Paydown		0	0	4,386	4,338	0	(4,338)	0	(4,338)	0	0	0	0	0	1,125	08/15/2049	1.A FE
46590X-AA-4	JBS USA		09/26/2022	Call 105.0000		414,750	395,000	395,000	395,000	0	0	0	0	0	395,000	0	0	0	44,465	04/15/2029	2.C FE
46590X-AE-6	JBS USA		08/29/2022	BNP PARIBAS		1,016,869	1,297,000	1,296,572	0	0	(33)	0	(33)	0	1,296,539	0	(279,670)	(279,670)	32,950	02/02/2052	2.C FE
46591W-AA-5	HENDR 2020-A1 A		09/15/2022	Paydown		1,570,169	1,570,169	1,539,257	1,540,895	0	29,274	0	29,274	0	1,570,169	0	0	0	28,968	01/01/2070	1.F FE
46591W-AB-3	HENDR 2020-A2 A		09/15/2022	Paydown		1,591,950	1,591,950	1,655,628	1,654,725	0	(62,775)	0	(62,775)	0	1,591,950	0	0	0	36,138	12/15/2079	1.F FE
46615@-AA-8	HENDR 2010-2A A		09/15/2022	Paydown		61,322	61,322	61,297	61,311	0	11	0	11	0	61,322	0	0	0	1,683	01/15/2048	1.A FE
46615@-AB-6	HENDR 2010-2A B		09/15/2022	Paydown		11,229	11,229	11,225	11,228	0	1	0	1	0	11,229	0	0	0	564	01/15/2050	1.A FE
46616M-AA-8	HENDR 2010-3A A		09/15/2022	Paydown		43,060	43,060	43,051	43,057	0	4	0	4	0	43,060	0	0	0	1,074	12/15/2048	1.A FE
46616M-AB-6	HENDR 2010-3A B		09/15/2022	Paydown		22,162	22,162	22,162	22,162	0	0	0	0	0	22,162	0	0	0	991	12/15/2050	1.A FE
46616P-AA-1	HENDR 2011-1A A		09/15/2022	Paydown		106,004	106,004	105,977	105,984	0	20	0	20	0	106,004	0	0	0	3,441	10/15/2056	1.A FE
46616Y-AA-2	HENDR 2012-2A A		09/15/2022	Paydown		162,149	162,149	162,094	162,107	0	42	0	42	0	162,149	0	0	0	4,066	10/15/2059	1.A FE
46616Y-AC-8	HENDR 2012-2A B		09/15/2022	Paydown		59,310	59,310	59,269	59,282	0	28	0	28	0	59,310	0	0	0	2,622	10/17/2061	2.A FE
46617A-AB-1	HENDR 2012-3A B		09/15/2022	Paydown		55,736	55,736	55,736	55,736	0	0	0	0	0	55,736	0	0	0	2,348	09/15/2067	1.G FE
46617F-AA-2	HENDR 2013-1A A		09/15/2022	Paydown		102,390	102,390	102,319	102,319	0	71	0	71	0	102,390	0	0	0	2,241	04/15/2067	1.A FE
46617J-AA-4	HENDR 2013-2A A		09/15/2022	Paydown		92,896	92,896	92,896	92,896	0	0	0	0	0	92,896	0	0	0	2,547	03/15/2062	1.A FE
46617J-AB-2	HENDR 2013-2A B		09/15/2022	Paydown		60,549	60,549	60,549	60,549	0	0	0	0	0	60,549	0	0	0	2,240	03/17/2064	2.A FE
46617L-AA-9	HENDR 2013-3A A		09/15/2022	Paydown		143,880	143,880	143,789	143,880	0	0	0	0	0	143,880	0	0	0	3,864	01/17/2073	1.A FE
46617T-AA-2	HENDR 2014-1A A		09/15/2022	Paydown		68,922	68,922	68,883	68,922	0	0	0	0	0	68,922	0	0	0	1,838	03/15/2063	1.A FE
46617T-AB-0	HENDR 2014-1A B		09/15/2022	Paydown		44,466	44,466	44,430	44,466	0	0	0	0	0	44,466	0	0	0	1,479	03/16/2065	2.A FE
46618A-AA-2	HENDR 2014-2A A		09/15/2022	Paydown		100,993	100,993	100,927	100,927	0	65	0	65	0	100,993	0	0	0	2,335	01/17/2073	1.A FE
46618A-AB-0	HENDR 2014-2A B		09/15/2022	Paydown		34,228	34,228	34,212	34,214	0	14	0	14	0	34,228	0	0	0	982	01/15/2075	2.C FE
466247-AG-8	JPMMT 2003-A1 4A4		09/01/2022	Paydown		13,164	13,164	12,701	12,829	0	335	0	335	0	13,164	0	0	0	182	10/25/2033	1.D FM
466247-LX-9	JPMMT 2005-A1 5A2		09/01/2022	Paydown		19,094	19,094	18,408	18,408	0	686	0	686	0	19,094	0	0	0	313	02/25/2035	1.D FM
466247-NV-1	JPMMT 2005-A2 5A2		09/01/2022	Paydown		6,389	6,389	6,046	6,282	0	106	0	106	0	6,389	0	0	0	100	04/25/2035	1.D FM
466247-UW-1	JPMMT 2005-S2 2A4		09/01/2022	Paydown		56,830	56,830	52,987	43,499	0	13,331	0	13,331	0	56,830	0	0	0	1,912	09/25/2035	1.D FM
46629C-AB-3	JPMMT 2006-A5 2A1		09/01/2022	Paydown		44,110	44,110	40,967	40,967	0	3,143	0	3,143	0	44,110	0	0	0	853	08/25/2036	3.B FM
46629C-AM-9	JPMMT 2006-A5 3A6		09/01/2022	Paydown		22,821	22,821	21,109	21,109	0	1,712	0	1,712	0	22,821	0	0	0	473	08/25/2036	2.B FM
46630G-BB-0	JPMMT 2007-A1 7A1		09/01/2022	Paydown		4,912	4,912	4,898	0	0	14	0	14	0	4,912	0	0	0	70	07/25/2035	2.C FE
46630G-BD-6	JPMMT 2007-A1 7A3		09/01/2022	Paydown		4,612	4,612	4,600	0	0	13	0	13	0	4,612	0	0	0	67	07/25/2035	2.C FE
46630K-AC-0	JPMAC 2007-HE1 AF3		09/01/2022	Paydown		32,951	32,951	24,684	20,251	0	12,700	0	12,700	0	32,951	0	0	0	734	05/25/2035	1.D FM
46630P-AE-5	JPMMT 2007-A2 2A1		09/01/2022	Paydown		5,289	5,289	4,597	0	0	692	0	692	0	5,289	0	0	0	83	04/25/2037	1.D

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
466365-AC-7	JACK		08/25/2022	Paydown		27,500	27,500	28,750	28,586	0	(1,086)	0	(1,086)	0	27,500	0	0	0	1,076	08/25/2049	2.B FE
46643T-BB-7	JPMBB 2014-C26		09/01/2022	Paydown		223,799	223,799	230,451	227,507	0	(3,709)	0	(3,709)	0	223,799	0	0	0	5,193	01/15/2048	1.A
46647P-AY-2	JPMORGAN CHASE		08/03/2022	BANK OF AMERICA		1,419,191	1,420,000	1,516,319	1,468,961	0	(14,901)	0	(14,901)	0	1,454,061	0	(34,870)	(34,870)	38,084	12/05/2024	1.A FE
46647P-CJ-3	JPMORGAN CHASE		08/01/2022	MORGAN STANLEY		1,061,076	1,200,000	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	(138,924)	(138,924)	16,690	06/01/2029	1.F FE
46647P-DA-1	JPMORGAN CHASE		08/09/2022	MORGAN STANLEY		2,478,350	2,500,000	2,500,000	0	0	0	0	0	0	2,500,000	0	(21,650)	(21,650)	31,522	04/26/2028	1.F FE
46647P-DH-6	JPMORGAN CHASE		08/11/2022	CITICORP		15,476,100	15,000,000	15,000,000	0	0	0	0	0	0	15,000,000	0	476,100	476,100	40,933	07/25/2033	2.C FE
46649Y-AC-9	JPMMT		09/01/2022	Paydown		32,812	32,812	32,961	32,863	0	(51)	0	(51)	0	32,812	0	0	0	826	02/25/2049	1.A
46650X-AA-1	HENDR		09/15/2022	Paydown		191,457	191,457	191,322	191,322	0	135	0	135	0	191,457	0	0	0	5,098	08/17/2071	1.A FE
46651T-AB-7	HENDR		09/15/2022	Paydown		28,033	28,033	28,023	28,023	0	10	0	10	0	28,033	0	0	0	883	10/15/2074	2.B FE
46655B-AA-4	HENDR		09/15/2022	Paydown		458,459	458,459	438,195	438,195	0	20,264	0	20,264	0	458,459	0	0	0	6,624	02/15/2079	1.F FE
46655N-CP-3	JPMMT		09/01/2022	Paydown		777,849	777,849	733,123	0	0	44,726	0	44,726	0	777,849	0	0	0	3,932	12/25/2052	1.A FE
46655V-AC-6	JPMMT		09/25/2022	Paydown		343,571	343,571	332,244	0	0	11,327	0	11,327	0	343,571	0	0	0	1,499	01/25/2053	1.A FE
46661#-AA-7	JFK FUEL		09/13/2022	Redemption		375,048	375,048	375,048	375,048	0	0	0	0	0	375,048	0	0	0	8,604	04/13/2027	2.A
46661#-AB-5	JFK FUEL		09/13/2022	Redemption		414,392	414,392	414,392	414,392	0	0	0	0	0	414,392	0	0	0	7,488	04/13/2027	2.A
46670*-AA-0	HENDR 2020-F		09/15/2022	Paydown		462,857	462,857	462,857	462,857	0	0	0	0	0	462,857	0	0	0	3,211	10/15/2077	1.F
46671@-AA-7	JRD HOLDINGS		09/15/2022	Redemption		1,077	1,077	1,077	1,077	0	0	0	0	0	1,077	0	0	0	26	01/15/2041	2.B
47715*-AA-5	JETBLUE AIRWAYS		09/05/2022	Redemption		166,654	166,654	163,177	165,590	0	1,065	0	1,065	0	166,654	0	0	0	7,366	03/05/2023	1.E FE
478045-AA-5	JOHN SEVIER COMBINED		07/15/2022	Redemption		143,871	143,871	149,615	148,936	0	(5,064)	0	(5,064)	0	143,871	0	0	0	6,656	01/15/2042	1.C FE
48255G-AA-3	KKR GROUP FINAN		07/21/2022	BANK OF AMERICA		1,014,971	1,020,000	1,016,399	0	0	(17)	0	(17)	0	1,016,382	0	(1,411)	(1,411)	9,344	05/17/2032	1.F FE
48259*-AA-5	KDP LICENSING		09/15/2022	Redemption		17,826	17,826	17,826	17,826	0	0	0	0	0	17,826	0	0	0	184	12/31/2035	2.B FE
48262#-AA-6	KEURIG DR. PEPPER		09/15/2022	Redemption		42,003	42,003	42,003	0	0	0	0	0	0	42,003	0	0	0	698	03/31/2037	2.B
48262*-AA-0	KEURIG DR PEPPER INC		09/15/2022	Redemption		293,050	293,050	293,050	293,050	0	0	0	0	0	293,050	0	0	0	7,269	12/31/2034	2.B
48262@-AA-8	KEURIG DR PEPPER INC		09/15/2022	Redemption		71,564	71,564	71,564	71,564	0	0	0	0	0	71,564	0	0	0	1,413	01/30/2037	2.B
48730P-AB-6	KEENAN DEV		07/15/2022	Redemption		313,520	313,520	361,081	345,606	0	(32,086)	0	(32,086)	0	313,520	0	0	0	25,082	07/15/2028	1.D FE
49327M-2K-9	KEY BANK		08/03/2022	JP MORGAN		2,953,710	3,000,000	2,991,660	0	0	678	0	678	0	2,992,338	0	(38,628)	(38,628)	67,100	06/01/2025	2.A FE
49327M-3E-2	KEY BANK		08/22/2022	TRUIST		566,648	568,000	567,841	0	0	(8)	0	(8)	0	567,833	0	(1,185)	(1,185)	1,048	08/08/2025	1.G FE
49427R-AN-2	KILROY REALTY		08/10/2022	JNL RILA Sep Acct 1		4,987,242	5,000,000	4,981,700	4,986,417	0	824	0	824	0	4,987,242	0	0	0	151,736	12/15/2028	2.B FE
49727@-AB-3	KIRBY		09/15/2022	Redemption		70,804	70,804	70,804	70,804	0	0	0	0	0	70,804	0	0	0	2,082	03/15/2042	2.C
50540R-AN-2	LAB CORP OF AMERICA		08/30/2022	BARCLAYS CAPITAL		2,198,218	2,200,000	2,171,972	2,193,862	0	2,143	0	2,143	0	2,196,005	0	2,213	2,213	73,333	11/01/2023	2.B FE
52110#-AA-4	LAXFUEL CORP		09/28/2022	Redemption		87,596	87,596	87,596	87,596	0	0	0	0	0	87,596	0	0	0	1,810	12/28/2051	1.G
52465#-BC-8	HOME DEPOT		09/15/2022	Redemption		85,567	85,567	96,112	90,023	0	(4,456)	0	(4,456)	0	85,567	0	0	0	4,223	01/15/2032	1.F
52465#-BD-6	HOME DEPOT		09/15/2022	Redemption		86,289	86,289	91,998	88,748	0	(2,459)	0	(2,459)	0	86,289	0	0	0	4,258	12/15/2031	1.F
52467@-AT-2	WAL-MART		09/15/2022	Redemption		4,013,259	4,013,259	4,013,259	4,013,259	0	0	0	0	0	4,013,259	0	0	0	180,756	11/15/2022	1.C
52467@-BF-1	WAL-MART		09/15/2022	Redemption		151,129	151,129	157,227	152,126	0	(997)	0	(997)	0	151,129	0	0	0	6,272	11/15/2023	1.C
52467@-BR-5	LOWES		09/25/2022	Redemption		254,762	254,762	267,329	259,140	0	(4,378)	0	(4,378)	0	254,762	0	0	0	10,734	06/25/2029	2.A
52467@-BT-1	LOWES		09/25/2022	Redemption		129,437	129,437	129,105	129,389	0	49	0	49	0	129,437	0	0	0	5,052	08/25/2023	2.A
52467@-BV-6	TARGET		09/15/2022	Redemption		170,664	170,664	178,047	174,469	0	(3,805)	0	(3,805)	0	170,664	0	0	0	7,263	11/15/2034	1.F
52468#-AB-8	HOME DEPOT		09/15/2022	Redemption		125,792	125,792	135,178	126,660	0	(868)	0	(868)	0	125,792	0	0	0	6,131	01/15/2023	1.F
52523K-AH-7	LXS 2006-17		09/01/2022	Paydown		475,758	476,154	388,898	389,231	0	86,528	0	86,528	0	475,758	0	0	0	14,759	11/25/2036	1.D FM
52678@-AA-8	LERADO		09/30/2022	Redemption		452,708	452,708	452,708	446,898	0	5,810	0	5,810	0	452,708	0	0	0	7,465	03/31/2036	2.B PL
527298-BQ-5	LEVEL 3 FINANCING		08/10/2022	JNL RILA Sep Acct 1		6,998,801	7,000,000	6,998,950	6,998,815	0	(14)	0	(14)	0	6,998,801	0	0	0	195,903	11/15/2029	2.C FE
53079E-BE-3	LIBERTY MUTUAL GROUP		09/21/2022	ATHENE ANNUITY		5,939,881	5,954,000	5,923,043	5,943,870	0	4,655	0	4,655	0	5,948,524	0	(8,644)	(8,644)	194,001	06/15/2023	2.B FE
541056-AA-5	LOGAN MERGER SUB		08/18/2022	WELLS FARGO		729,125	950,000	950,000	950,000	0	0	0	0	0	950,000	0	(220,875)	(220,875)	50,944	09/01/2027	4.B FE
54143M-AA-4	LOGISTICS 1 MI TN		09/10/2022	Redemption		74,402	74,402	73,359	0	0	1,043	0	1,043	0	74,402	0	0	0	1,259	10/10/2042	1.D FE
54627R-AD-2	LCDA 2010-ELL A4		08/01/2022	Paydown		680,291	680,291	686,778	682,637	0	(2,346)	0	(2,346)	0	680,291	0	0	0	26,940	08/01/2024	1.A FE
54627R-AK-6	LCDA 2014-ELL A2		08/01/2022	Paydown		64,709	64,709	64,493	64,590	0	118	0	118	0	64,709	0	0	0	2,097	08/01/2028	1.A FE
54864@-AA-8	LOWES		09/15/2022	Redemption		360,348	360,348	369,086	363,174	0	(2,826)	0	(2,826)	0	360,348	0	0	0	14,781	05/15/2029	2.A
54868#-AA-2	LOWES		09/15/2022	Redemption		86,222	86,222	87,078	86,926	0	(704)	0	(704)	0	86,222	0	0	0	2,001	06/15/2042	2.A
55056*-AA-5	LUTHER VILLAGE		09/15/2022	Redemption		54,976	54,976	54,976	54,976	0	0	0	0	0	54,976	0	0	0	1,676	11/15/2049	1.G
55056*-AB-3	LUTHER VILLAGE		09/15/2022	Redemption		37,782	37,782	37,782	37,782	0	0	0	0	0	37,782	0	0	0	910	11/15/2049	1.G
55292R-AA-9	MAPSL 2021-1A A		09/15/2022	Paydown		135,100	135,100	135,096	135,096	0	4	0	4	0	135,100	0	0	0	2,272	06/15/2046	1.F FE
55292R-AB-7	MAPSL 2021-1A B		09/15/2022	Paydown		487,904	487,904	487,894	487,894	0	10	0	10	0	487,904	0	0	0	11,148	06/15/2046	2.B FE
55292R-AC-5	MAPSL 2021-1A C		09/15/2022	Paydown		157,080	157,080	157,075	157,075	0	5	0	5	0	157,080	0	0	0	5,694	06/15/2046	3.B FE
55336V-BR-0	MPLX		08/17/2022	HSBC SECURITIES (USA)		824,838	901,000	899,063	899,519	0	223	0	223	0	899,741	0	(74,903)	(74,903)	15,242	03/01/2026	1.E FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
53896-AC-5	MVWOT 2017-1A C		09/20/2022	Paydown		143,477	143,477	139,881	141,261	0	2,215	0	2,215	0	143,477	0	0	0	2,853	12/20/2034	2.B FE
55396#-AA-0	MANKATO ENERGY CENTER		09/30/2022	Redemption		383,648	383,648	383,648	383,648	0	0	0	0	0	383,648	0	0	0	8,344	05/31/2039	2.B PL
55400D-AC-5	MVWOT		09/20/2022	Paydown		163,791	163,791	145,566	148,253	0	15,538	0	15,538	0	163,791	0	0	0	2,935	10/20/2038	2.B FE
55400U-AA-1	MVWOT		09/20/2022	Paydown		643,986	643,986	643,820	0	0	166	0	166	0	643,986	0	0	0	7,036	11/21/2039	1.A FE
559080-AK-2	MAGELLAN MIDSTREAM		09/22/2022	JEFFERIES & COMPANY		7,957,440	8,000,000	8,774,080	8,374,708	0	(66,178)	0	(66,178)	0	8,308,530	0	(351,090)	(351,090)	427,778	03/01/2026	2.A FE
56081#-BA-7	MAJOR LEAGUE BASEBALL		08/22/2022	Redemption		24,201,239	24,201,239	23,866,580	24,121,626	0	79,612	0	79,612	0	24,201,239	0	0	0	504,999	12/10/2022	1.F FE
576433-D4-5	MARM 2005-7 2A1		09/01/2022	Paydown		136,896	136,896	132,874	132,874	0	4,021	0	4,021	0	136,896	0	0	0	2,365	09/25/2035	2.B
576434-YS-7	MALT 2004-12 6A4		09/01/2022	Paydown		5,215	5,215	5,169	5,111	0	104	0	104	0	5,215	0	0	0	191	12/25/2034	1.D FM
57643L-LC-8	MABS 2005-AB1 A4		09/01/2022	Paydown		201,948	201,948	201,936	201,948	0	0	0	0	0	201,948	0	0	0	4,143	11/25/2035	1.D FM
57643M-JF-2	MASTR 2004-11 4A4		09/01/2022	Paydown		10,580	10,580	10,659	10,580	0	0	0	0	0	10,580	0	0	0	388	12/25/2034	1.D FM
589331-AT-4	MERCK		07/13/2022	ATHENE ANNUITY		14,996,501	15,000,000	14,996,064	13,999,372	0	(823)	0	(823)	0	14,999,530	0	(3,029)	(3,029)	298,400	09/15/2022	1.E FE
589929-5V-6	MLCC 2003-G A1		09/25/2022	Paydown		26,150	26,150	24,155	24,587	0	1,563	0	1,563	0	26,150	0	0	0	235	01/25/2029	1.D FM
59020U-NZ-4	MLCC 2004-G A1		09/25/2022	Paydown		2,377	2,377	2,365	2,369	0	8	0	8	0	2,377	0	0	0	24	01/25/2030	1.D FM
59020U-SM-8	MLCC 2005-A2 A5		09/01/2022	Paydown		119,184	119,184	119,333	119,184	0	0	0	0	0	119,184	0	0	0	2,098	02/25/2035	1.D FM
59023M-AD-2	MANA MANA 2007-A1 A2C		09/26/2022	Paydown		87,292	87,292	31,894	40,141	0	55,873	8,722	47,151	0	87,292	0	0	0	487	01/25/2037	1.D FM
59025G-AA-9	MLMBS 2007-2 1A1		08/01/2022	Paydown		1,237	1,239	1,190	1,190	0	48	0	48	0	1,237	0	0	0	27	08/25/2036	1.D FM
59217G-BY-4	METLIFE GLOBAL		08/10/2022	JNL RILA Sep Acct 1		6,711,643	6,714,000	6,709,502	6,711,505	0	139	0	139	0	6,711,643	0	0	0	146,058	12/18/2026	1.D FE
594918-CC-6	MICROSOFT		07/27/2022	JANE STREET ES		312,144	400,000	576,302	567,900	0	(3,094)	0	(3,094)	0	564,805	0	(252,661)	(252,661)	6,677	06/01/2050	1.A FE
59549W-AC-7	MDST 11 M2		09/15/2022	Paydown		25,861	25,861	25,861	25,861	0	0	0	0	0	25,861	0	0	0	1,131	07/15/2038	4.B FE
595688-AA-6	MIDCAP FUNDING		07/31/2022	Redemption		36,957,467	36,957,467	36,957,467	2,550,969	0	1,351,750	0	1,351,750	0	36,957,467	0	0	0	286,662	08/27/2026	1.D
608190-AL-8	MOHAWK INDUSTRIES		08/09/2022	DEUTSCHE		6,556,528	7,201,000	7,192,575	7,193,532	0	386	0	386	0	7,193,917	0	(637,389)	(637,389)	191,930	05/15/2030	2.A FE
61690G-AF-8	MSBAM 2014-C14 A5		09/01/2022	Paydown		2,020,493	2,020,493	2,087,896	2,031,523	0	(11,030)	0	(11,030)	0	2,020,493	0	0	0	66,248	02/15/2047	1.A
617445-CJ-8	MSC 1996-1 B3		09/01/2022	Paydown		554	554	310	0	0	554	0	554	0	554	0	0	0	27	01/25/2027	1.D FM
61747Y-EC-5	MORGAN STANLEY		08/17/2022	MORGAN STANLEY		1,344,825	1,500,000	1,478,785	1,479,342	0	2,253	0	2,253	0	1,481,595	0	(136,770)	(136,770)	24,507	07/20/2027	1.A FE
61747Y-EL-5	MORGAN STANLEY		07/11/2022	SUSQUEHANNA		855,030	989,000	989,000	0	0	0	0	0	0	989,000	0	(133,970)	(133,970)	13,664	01/21/2033	1.F FE
61747Y-ER-2	MORGAN STANLEY		08/29/2022	CITICORP		2,099,246	2,142,000	2,142,000	0	0	0	0	0	0	2,142,000	0	(42,754)	(42,754)	32,815	04/20/2028	1.F FE
61747Y-EU-5	MORGAN STANLEY		08/03/2022	BANK OF AMERICA		3,047,665	3,000,000	3,000,000	0	0	0	0	0	0	3,000,000	0	47,665	47,665	1,833	07/20/2033	1.F FE
61760C-AN-5	MSRR 2010-R9 2C		09/01/2022	Paydown		7,462	7,462	4,971	5,096	0	2,365	0	2,365	0	7,462	0	0	0	221	12/26/2046	1.D FM
61768H-AX-4	MSC 2019-L2 A3		08/19/2022	VARIOUS		3,276,033	0	3,654,663	0	0	(399,385)	0	(399,385)	0	3,255,278	0	20,756	20,756	424,448	03/15/2052	1.A FE
61945L-AA-1	MSAIC 2019-2A A		09/20/2022	Paydown		7,612	7,612	7,223	7,223	0	389	0	389	0	7,612	0	0	0	145	09/20/2040	1.D FE
61946C-AA-0	MSAIC 2019-1A		09/20/2022	Paydown		1,112,828	1,112,828	1,110,982	1,111,115	0	1,713	0	1,713	0	1,112,828	0	0	0	32,554	12/21/2043	1.F FE
61946E-AA-6	MSAIC 2017-1A A		09/20/2022	Paydown		43,505	43,505	43,492	43,495	0	9	0	9	0	43,505	0	0	0	1,287	06/20/2042	1.F FE
61946F-AA-3	MSAIC 2018-1A A		09/20/2022	Paydown		722,600	722,600	722,563	722,569	0	31	0	31	0	722,600	0	0	0	19,161	06/22/2043	1.F FE
61946G-AA-1	MSAIC 2017-2A A		09/20/2022	Paydown		162,359	162,359	162,338	162,341	0	17	0	17	0	162,359	0	0	0	4,088	06/22/2043	1.F FE
61946L-AA-0	MSAIC 2018-2GS A		09/20/2022	Paydown		541,325	541,325	542,225	542,153	0	(827)	0	(827)	0	541,325	0	0	0	15,140	02/22/2044	1.G FE
61946Q-AA-9	MSAIC		09/20/2022	Paydown		867,896	867,896	835,815	0	0	32,082	0	32,082	0	867,896	0	0	0	9,662	01/20/2053	1.D FE
61946R-AA-7	MSAIC 2021-2A A		09/20/2022	Paydown		1,333,284	1,333,284	1,298,549	1,299,688	0	33,596	0	33,596	0	1,333,284	0	0	0	14,483	04/22/2047	1.D FE
62544#-AA-9	MULTICARE HEALTH		09/10/2022	Redemption		452,462	452,462	452,462	452,462	0	0	0	0	0	452,462	0	0	0	9,866	04/10/2041	1.D
626717-AJ-1	MURPHY OIL		08/16/2022	Call 96.0000		1,008,000	1,050,000	1,090,328	1,066,789	0	(6,280)	0	(6,280)	0	1,060,509	0	0	0	60,534	08/15/2025	3.B FE
62848B-AC-5	MVWOT 2018-1A C		09/20/2022	Paydown		180,757	180,757	177,170	178,124	0	2,634	0	2,634	0	180,757	0	0	0	4,682	01/21/2036	2.B FE
62930#-AA-1	NJ AMA FEE 2021		07/24/2022	Redemption		42,947	42,947	42,947	42,947	0	0	0	0	0	42,947	0	0	0	947	11/25/2036	1.G
637417-AL-0	NATIONAL RETAIL		08/10/2022	JNL RILA Sep Acct 1		5,971,344	6,000,000	5,957,280	5,968,926	0	2,418	0	2,418	0	5,971,344	0	0	0	207,833	10/15/2028	2.A FE
63938C-AH-1	NAVIENT		09/29/2022	BARCLAYS CAPITAL		931,703	1,000,000	1,042,500	1,031,704	0	(6,433)	0	(6,433)	0	1,025,271	0	(93,569)	(93,569)	51,886	06/25/2025	3.C FE
63938C-AM-0	NAVIENT		08/02/2022	BARCLAYS CAPITAL		539,063	625,000	625,000	625,000	0	0	0	0	0	625,000	0	(85,938)	(85,938)	25,781	03/15/2029	2.C FE
63967#-AA-5	NEBRASKA MEDICINE		09/15/2022	Redemption		72,962	72,962	72,962	72,962	0	0	0	0	0	72,962	0	0	0	1,805	01/15/2049	1.D
64110L-AT-3	NETFLIX		09/08/2022	MORGAN STANLEY		507,515	500,000	521,250	0	0	(1,050)	0	(1,050)	0	520,200	0	(12,685)	(12,685)	24,234	11/15/2028	2.B FE
64352V-GW-5	NCHET 2004-A AII9		09/01/2022	VARIOUS		1,054	1,054	66	66	0	0	0	0	0	66	0	988	988	30	08/25/2034	1.D FM
65412V-AA-4	NIGHTHAWK		09/30/2022	Redemption		566,266	566,266	566,266	566,266	0	0	0	0	0	566,266	0	0	0	14,142	09/30/2044	2.C PL
65444#-AA-1	MARSH & MCLENNAN		09/11/2022	Redemption		232,512	232,512	232,512	232,512	0	0	0	0	0	232,512	0	0	0	5,411	07/11/2024	1.G
654740-G*-4	NISSAN MOTOR		09/16/2022	Maturity		35,000,000	35,000,000	35,000,000	35,000,000	0	0	0	0	0	35,000,000	0	0	0	934,500	09/16/2022	2.C
65536P-AM-2	NOMURA 2006-AF1		09/01/2022	Paydown		2,928	2,929	2,563	2,563	0	365	0	365	0	2,928	0	0	0	71	06/25/2036	1.D FM
655663-C#-7	NORDSON		07/26/2022	Redemption		6,250,000	6,250,000	6,262,000	6,258,374	0	(8,374)	0	(8,374)	0	6,250,000	0	0	0	191,875	07/26/2025	2.C
655663-D*-0	NORDSON		07/26/2022	Redemption		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	31,300	07/26/2024	2.C
655844-CP-1	NORFOLK SOUTHERN		07/12/2022	CITICORP		2,000,461	2,039,000	2,038,694	0	0	(92)	0	(92)	0	2,038,603	0	(38,142)	(38,142)	11,022	06/01/2053	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
665859-AN-4	NORTHERN TRUST		08/02/2022	Maturity		1,763,000	1,763,000	1,700,357	1,752,850	0	10,150	0	10,150	0	1,763,000	0	0	0	41,871	08/02/2022	1.F FE
670346-AL-9	NUCOR		08/15/2022	ATHENE ANNUITY		7,212,165	7,217,000	7,374,200	7,231,119	0	(14,673)	0	(14,673)	0	7,216,446	0	(4,281)	(4,281)	261,097	09/15/2022	1.F FE
67090U-AB-9	THOR 2018 A		09/09/2022	Paydown		675,495	675,495	675,336	675,416	0	79	0	79	0	675,495	0	0	0	16,549	02/09/2030	1.G PL
67090U-AC-7	THOR 2018 B		09/09/2022	Paydown		557,181	557,181	557,172	557,177	0	4	0	4	0	557,181	0	0	0	15,355	02/09/2030	2.C PL
67090U-AD-5	THOR 2018 C		09/09/2022	Paydown		386,267	386,267	353,418	367,160	0	19,107	0	19,107	0	386,267	0	0	0	9,663	02/09/2030	3.C PL
67103H-AC-1	O'REILLY AUTOMOTIVE		09/01/2022	Maturity		3,300,000	3,300,000	3,483,673	3,311,565	0	(11,565)	0	(11,565)	0	3,300,000	0	0	0	125,400	09/01/2022	2.A FE
67118A-AA-3	OPG 21-PORT-A		09/15/2022	Redemption		520,077	520,077	515,763	517,612	0	2,464	0	2,464	0	520,077	0	0	0	3,762	10/15/2036	1.A FE
68278A-AA-7	ONESKY LOAN TRU		07/15/2022	Redemption		150,000	150,000	150,852	0	0	(852)	0	(852)	0	150,000	0	0	0	3,391	07/15/2029	1.F PL
68504L-AA-9	ONGLT 2016-A A		09/08/2022	Paydown		101,844	101,844	101,833	101,842	0	3	0	3	0	101,844	0	0	0	1,767	03/08/2029	1.F FE
68504L-AB-7	ONGLT 2016-A B		09/08/2022	Paydown		252,045	252,045	249,387	250,937	0	1,108	0	1,108	0	252,045	0	0	0	5,365	03/08/2029	2.B FE
68504U-AC-5	ONGLT 2019-A C		09/09/2022	Paydown		379,316	379,316	368,145	370,270	0	9,046	0	9,046	0	379,316	0	0	0	9,098	04/09/2038	2.B FE
68651*-AA-7	ORLANDO FUEL		09/01/2022	Redemption		79,307	79,307	79,307	79,307	0	0	0	0	0	79,307	0	0	0	2,417	07/01/2037	1.G
688239-AF-9	OSHKOSH		08/10/2022	JNL RILA Sep Acct 1		3,990,935	4,000,000	3,986,080	3,990,197	0	738	0	738	0	3,990,935	0	0	0	132,889	05/15/2028	2.C FE
69120V-AF-8	OWL ROCK CORE		09/06/2022	SALOMON SMITH BARNEY		1,803,520	2,000,000	1,996,820	0	0	258	0	258	0	1,997,078	0	(193,558)	(193,558)	54,833	02/08/2027	2.C FE
69120V-AL-5	OWL ROCK CORE		09/01/2022	MARKET AXESS		478,720	500,000	499,845	0	0	(53)	0	(53)	0	499,792	0	(21,072)	(21,072)	11,993	03/21/2025	2.C FE
69120V-AN-1	OWL ROCK CORE		09/09/2022	STIFEL NICOLAUS		1,002,290	1,000,000	997,350	0	0	0	0	0	0	997,350	0	4,940	4,940	0	09/16/2027	2.C FE
69145A-AC-2	OXFIN 2019-1A B		09/15/2022	Paydown		197,203	197,203	198,052	197,893	0	(690)	0	(690)	0	197,203	0	0	0	7,355	02/15/2027	2.B FE
693475-BF-1	PNC FINANCIAL SERVICES		08/16/2022	SEAPORT GROUP		2,010,000	2,000,000	2,000,000	0	0	0	0	0	0	2,000,000	0	10,000	10,000	0	12/15/2122	2.B FE
69354W-AD-8	PNMSR PNMSR 2018-GT2 A		08/19/2022	ATHENE ANNUITY		9,529,971	9,600,000	9,240,000	9,420,748	0	179,252	0	179,252	0	9,600,000	0	(70,029)	(70,029)	214,290	08/25/2025	2.B FE
69379@-AA-4	PT EDISON DC		09/15/2022	Redemption		684,424	684,424	745,417	726,298	0	(41,874)	0	(41,874)	0	684,424	0	0	0	30,727	12/15/2028	2.B
69410P-AA-1	OPACE 2021-1 A		09/01/2022	Paydown		53,643	53,643	53,640	53,640	0	3	0	3	0	53,643	0	0	0	519	10/10/2059	1.A FE
69415@-AA-0	PH ONSHORE IM		09/20/2022	DIRECT		13,140,400	13,140,400	13,140,400	13,140,400	0	0	0	0	0	13,140,400	0	0	0	1,038,457	07/15/2039	2.B PL
69416*-AA-1	PH OFFSHORE IM		09/20/2022	DIRECT		9,718,800	9,718,800	9,718,800	9,718,800	0	0	0	0	0	9,718,800	0	0	0	768,055	07/15/2039	2.B PL
69416@-AA-9	PH ONSHORE GP		09/20/2022	DIRECT		7,680,400	7,680,400	7,680,400	7,680,400	0	0	0	0	0	7,680,400	0	0	0	606,965	07/15/2039	2.B PL
69417#-AA-6	PH OFFSHORE GP		09/20/2022	DIRECT		5,860,400	5,860,400	5,860,400	5,860,400	0	0	0	0	0	5,860,400	0	0	0	463,134	07/15/2039	2.B PL
694476-AF-9	PACIFIC LIFE		09/08/2022	UBS WARBURG		2,010,020	2,000,000	1,997,040	0	0	0	0	0	0	1,997,040	0	12,980	12,980	0	09/15/2052	1.G FE
70556@-AA-7	DUKE ENERGY		09/07/2022	Redemption		109,982	109,982	109,982	109,982	0	0	0	0	0	109,982	0	0	0	4,394	01/07/2025	2.A
70556@-AB-5	DUKE ENERGY		09/26/2022	Redemption		123,550	123,550	123,550	123,550	0	0	0	0	0	123,550	0	0	0	4,902	12/26/2024	2.A
72703P-AC-7	PLNT 2019-1A A2		09/05/2022	Paydown		5,000	5,000	4,785	4,791	0	209	0	209	0	5,000	0	0	0	145	12/05/2049	2.C FE
73019#-AA-0	UNION PACIFIC RAILROAD		09/13/2022	Redemption		104,950	104,950	104,950	104,950	0	0	0	0	0	104,950	0	0	0	3,149	09/13/2027	1.D
73019#-AB-8	UNION PACIFIC RAILROAD		09/13/2022	Redemption		108,900	108,900	108,900	108,900	0	0	0	0	0	108,900	0	0	0	3,267	09/13/2027	1.D
73019#-AC-6	UNION PACIFIC RAILROAD		09/13/2022	Redemption		99,477	99,477	99,477	99,477	0	0	0	0	0	99,477	0	0	0	2,984	09/13/2027	1.D
73557*-AA-2	WISCONSIN ELECTRIC		09/15/2022	Redemption		105,702	105,702	105,702	105,702	0	0	0	0	0	105,702	0	0	0	3,461	07/15/2030	1.F
737679-B#-6	POTOMAC ELECTRIC		09/01/2022	SEAPORT GROUP		21,682,250	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	(3,317,928)	(3,317,928)	667,639	02/25/2030	1.F
74170*-BR-9	PRIME PROPERTY		09/22/2022	SEAPORT GROUP		12,878,100	15,000,000	15,000,000	0	0	0	0	0	0	15,000,000	0	(2,121,900)	(2,121,900)	0	04/13/2032	1.F FE
74340*-AR-5	PROLOGIS		08/12/2022	SEAPORT GROUP		4,577,350	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(422,650)	(422,650)	135,894	07/15/2027	2.A
744320-BK-7	PRUDENTIAL FINANCIAL		08/08/2022	JEFFERIES & COMPANY		2,005,000	2,000,000	2,000,000	0	0	0	0	0	0	2,000,000	0	5,000	5,000	0	09/01/2052	2.B FE
74434U-CH-5	PHMS 1994-A 2B		09/01/2022	Paydown		4	4	4	4	0	0	0	0	0	4	0	0	0	0	04/28/2024	1.D FM
745332-CA-2	PUGET SOUND ENERGY		08/10/2022	JNL RILA Sep Acct 1		3,636,000	3,636,000	3,636,000	3,636,000	0	0	0	0	0	3,636,000	0	0	0	176,763	10/01/2039	1.F FE
74958E-AJ-5	RFMSI 2006-S12 3A1		09/01/2022	VARIOUS		3,240	8,001	7,594	7,594	0	0	0	0	0	7,594	0	(4,354)	(4,354)	334	12/25/2036	3.B FM
74979U-AA-3	SMBC RAIL		09/20/2022	Redemption		531,250	531,250	531,250	531,250	0	0	0	0	0	531,250	0	0	0	16,097	06/20/2026	1.G PL
74986@-AP-6	RREEF AMERICA REIT II		07/01/2022	Maturity		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	437,583	07/01/2022	1.G
759950-ES-3	RAMC 2004-4 MF4		09/01/2022	Paydown		0	26,420	1,314	0	0	0	0	0	0	0	0	0	0	785	02/25/2035	1.D FM
760759-AM-2	REPUBLIC SERVICES		08/30/2022	MARKET AXESS		1,737,300	1,732,000	1,727,428	1,731,248	0	290	0	290	0	1,731,538	0	5,762	5,762	65,359	05/15/2023	2.B FE
761118-GV-4	RALI 2005-QS13 1A4		09/01/2022	Paydown		79,837	94,396	80,727	63,589	0	16,248	0	16,248	0	79,837	0	0	0	3,217	09/25/2035	1.D FM
761118-WQ-7	RALI 2006-Q03 A2		07/25/2022	Paydown		6,745	6,745	2,767	2,767	0	3,977	0	3,977	0	6,745	0	0	0	44	04/25/2046	3.B FM
76111X-ZR-7	RFMSI 2005-S7 A1		09/01/2022	Paydown		14,556	16,637	15,423	3,995	0	10,561	0	10,561	0	14,556	0	0	0	640	11/25/2035	1.D FM
76111X-ZY-2	RFMSI 2005-S7 A8		09/01/2022	Paydown		80,555	92,070	76,874	72,957	0	7,598	0	7,598	0	80,555	0	0	0	3,185	11/25/2035	1.D FM
76112B-DV-9	RAMP 2004-RS10 MI1		09/01/2022	VARIOUS		9,287	9,287	968	968	0	0	0	0	0	968	0	8,319	8,319	374	10/25/2034	1.D FM
77313L-AB-9	ROCKET MORTGAGE		09/28/2022	MORGAN STANLEY		960,930	1,256,000	1,202,450	1,018,000	0	1,162	0	1,162	0	1,203,612	0	(242,682)	(242,682)	39,466	10/15/2033	3.A FE
773903-AG-4	ROCKWELL AUTOMATION		08/11/2022	BANK OF AMERICA		7,617,243	7,750,000	7,737,056	6,249,659	0	1,417	0	1,417	0	7,738,731	0	(121,489)	(121,489)	191,347	03/01/2025	1.G FE
776696-AE-6	ROPER TECHNOLOGIES		08/15/2022	Call 100.0000		1,500,000	1,500,000	1,500,060	0	0	(60)	0	(60)	0	1,500,000	0	0	0	11,719	11/15/2022	2.A FE
78433X-AC-4	SALTT		09/15/2022	Paydown		401,835	401,835	401,830	401,830	0	5	0	5	0	401,835	0	0	0	9,860	02/28/2033	2.B FE
78466L-AD-8	SSF SETTLEMENT		09/15/2022	Paydown		324,791	324,791	324,791	324,791	0	0	0	0	0	324,791	0	0	0	14,578	01/15/2042	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
78473N-AC-7	STARM 2007-1 2A1		09/01/2022	Paydown		273,367	268,939	198,860	86,400	0	186,968	0	186,968	0	273,367	0	0	0	5,207	02/25/2037	1.D FM
78476Y-AA-4	STF FIRST MORTGAGE		07/10/2022	VARIOUS		952,954	952,954	560,265	0	0	0	0	0	0	0	0	952,954	952,954	108,237	07/10/2037	5.B
784860-AR-2	SVB FINANCIAL		07/25/2022	GOLDMAN SACHS		822,044	838,000	838,000	0	0	0	0	0	0	838,000	0	(15,956)	(15,956)	8,900	04/29/2028	2.C FE
79548K-H8-4	SBM7 1999-2 B1		09/01/2022	Paydown		3,646	3,646	3,211	1,644	0	2,003	0	2,003	0	3,646	0	0	0	158	02/25/2029	1.D FM
79548K-H9-2	SBM7 1999-2 B2		09/01/2022	Paydown		1,375	1,375	1,189	482	0	893	0	893	0	1,375	0	0	0	60	02/25/2029	1.D FM
79548K-XP-8	SBM7 1997-HUD2 AWAC		08/25/2022	VARIOUS		588	588	1	1	0	0	0	0	0	1	0	587	587	0	07/25/2024	1.D FM
80282K-BB-1	SANTANDER HOLDINGS		08/08/2022	GOLDMAN SACHS		19,026,229	19,750,000	19,711,290	19,722,438	0	4,256	0	4,256	0	19,726,694	0	(700,465)	(700,465)	463,812	06/02/2025	2.A FE
808513-CB-9	CHARLES SCHWAB		08/25/2022	JP MORGAN		959,693	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	(40,308)	(40,308)	23,299	06/01/2122	3.C FE
81743Q-AG-9	SEMT SEMT 2006-1 2A1		09/01/2022	Paydown		51,957	51,957	32,990	38,781	0	18,966	5,791	13,175	0	51,957	0	0	0	786	09/20/2046	1.D FM
81743Q-AJ-3	SEMT SEMT 2006-1 3A1		09/01/2022	Paydown		174,587	174,587	132,851	135,441	0	39,147	0	39,147	0	174,587	0	0	0	3,423	09/20/2046	4.B FM
81744F-GY-7	SEMT 2005-2 A1		09/20/2022	Paydown		26,955	26,955	26,955	26,955	0	0	0	0	0	26,955	0	0	0	260	03/20/2035	1.D FM
81744L-AN-4	SEMT 07		09/01/2022	Paydown		110,727	110,727	100,683	100,683	0	10,043	0	10,043	0	110,727	0	0	0	1,935	06/20/2037	1.D FM
81745D-AE-1	SEMT 2013-9 A1		09/01/2022	Paydown		45,107	45,107	45,892	45,838	0	(731)	0	(731)	0	45,107	0	0	0	1,002	07/25/2043	1.A
81747W-AA-5	SEMT 2018-7 A1		09/01/2022	Paydown		27,757	27,757	27,861	27,757	0	0	0	0	0	27,757	0	0	0	675	09/25/2048	1.A
81748R-AB-3	SEMT 2020-4 A2		09/01/2022	Paydown		62,415	62,415	64,171	64,171	0	(1,755)	0	(1,755)	0	62,415	0	0	0	1,041	11/25/2050	1.A
81761T-AC-9	SERV 2020-1 A2II		07/30/2022	Paydown		68,750	68,750	68,750	68,750	0	0	0	0	0	68,750	0	0	0	1,721	01/30/2051	2.C FE
82085B-AA-2	SHAWS/SAINSBURY		09/15/2022	Redemption		207,785	207,785	222,084	219,691	0	(11,906)	0	(11,906)	0	207,785	0	0	0	9,389	02/15/2029	3.B
824348-BN-5	SHERWIN-WILLIAMS		08/11/2022	JANE STREET ES		4,212,945	5,000,000	4,883,400	4,884,198	0	6,215	0	6,215	0	4,890,413	0	(677,468)	(677,468)	84,028	03/15/2032	2.B FE
82652T-AB-1	SRFC 2022-1A C		09/20/2022	Paydown		2,112,170	2,112,170	2,112,070	0	0	100	0	100	0	2,112,170	0	0	0	30,402	10/20/2038	1.F FE
82652T-AC-9	SRFC 2022-1A C		09/20/2022	Paydown		1,033,653	1,033,653	1,033,489	0	0	164	0	164	0	1,033,653	0	0	0	16,513	10/20/2038	2.B FE
82653D-AA-7	SRFC 2018-2A A		09/20/2022	Paydown		445,411	445,411	450,004	448,242	0	(2,830)	0	(2,830)	0	445,411	0	0	0	10,434	06/20/2035	1.A FE
82653E-AB-3	SRFC 2019-1A B		09/20/2022	Paydown		139,221	139,221	139,190	139,193	0	28	0	28	0	139,221	0	0	0	3,188	01/20/2036	1.F FE
82653E-AC-1	SRFC 2019-1A C		09/20/2022	Paydown		452,467	452,467	452,437	452,437	0	30	0	30	0	452,467	0	0	0	11,423	01/20/2036	2.B FE
82653G-AC-6	SRFC 2018-3A C		09/20/2022	Paydown		111,999	111,999	111,997	111,997	0	2	0	2	0	111,999	0	0	0	3,112	09/20/2035	2.B FE
832696-AU-2	JM SMUCKER		08/11/2022	RBS SECURITIES		14,126,490	17,000,000	16,410,760	16,414,854	0	31,630	0	31,630	0	16,446,484	0	(2,319,994)	(2,319,994)	322,115	03/15/2032	2.B FE
83301#-AC-2	SNAFUEL		09/01/2022	Redemption		125,044	125,044	125,044	125,044	0	0	0	0	0	125,044	0	0	0	2,868	09/01/2042	2.A
842587-CX-3	SOUTHERN		08/10/2022	JNL RILA Sep Acct 1		9,954,223	10,000,000	9,948,200	9,953,986	0	237	0	237	0	9,954,223	0	0	0	481,556	07/01/2046	2.B FE
84474Y-AA-4	SOUTHWEST AIRLINES		08/01/2022	Redemption		147,523	147,523	147,523	147,523	0	0	0	0	0	147,523	0	0	0	9,073	02/01/2024	1.F FE
84860*-AB-9	NBA - SPIRITS OF ST LOUIS		09/30/2022	Redemption		114,437	114,437	114,437	114,437	0	0	0	0	0	114,437	0	0	0	3,304	06/30/2036	2.C PL
848609-AA-1	NBA - SPIRITS OF ST LOUIS		09/30/2022	Redemption		83,609	83,609	83,609	83,609	0	0	0	0	0	83,609	0	0	0	3,323	06/30/2036	2.C PL
85236#-AA-1	SUNNOVA RAYS 1 ISSUER		07/31/2022	Redemption		49,190	49,190	49,190	49,190	0	0	0	0	0	49,190	0	0	0	1,826	04/30/2031	1.G PL
86175E-AA-5	SSCRF 2015-1A A		09/15/2022	Paydown		330,644	330,644	330,482	330,513	0	131	0	131	0	330,644	0	0	0	7,763	12/15/2054	1.A FE
86212V-AG-9	STORE MASTER		09/20/2022	Paydown		8,250	8,250	8,656	8,636	0	(386)	0	(386)	0	8,250	0	0	0	261	10/20/2048	1.E FE
86212X-AB-6	STR 2019-1 A2		09/20/2022	Paydown		2,500	2,500	2,566	2,563	0	(63)	0	(63)	0	2,500	0	0	0	61	11/20/2049	1.A FE
86213C-AB-1	STR 2015-1A A2		09/20/2022	Paydown		2,581	2,581	2,674	2,667	0	(86)	0	(86)	0	2,581	0	0	0	72	04/20/2045	1.E FE
863579-FQ-6	SARM 2004-18 1A1		09/01/2022	Paydown		7,592	7,592	7,632	0	0	(40)	0	(40)	0	7,592	0	0	0	112	12/25/2034	5.B FE
863579-Y6-9	SARM 2006-3 4A		09/01/2022	Paydown		10,952	10,951	8,651	8,651	0	2,300	0	2,300	0	10,952	0	0	0	219	04/25/2036	3.B FM
86360F-AB-5	SFS 2006-A B		09/15/2022	Paydown		142,076	142,076	142,076	142,076	0	0	0	0	0	142,076	0	0	0	6,204	01/15/2030	1.A FE
86361Y-AB-3	SFS 2006-B B		09/15/2022	Paydown		38,600	38,600	38,600	38,600	0	0	0	0	0	38,600	0	0	0	1,568	03/15/2038	1.D FE
86365F-AA-2	SFS 2010-A A		09/15/2022	Paydown		72,701	72,701	72,701	72,701	0	0	0	0	0	72,701	0	0	0	2,493	01/16/2046	1.A FE
86365L-AA-9	SFS 2010-B A		09/15/2022	Paydown		118,511	118,511	118,223	118,404	0	107	0	107	0	118,511	0	0	0	3,009	08/15/2036	1.A FE
86365L-AB-7	SFS 2010-B B		09/15/2022	Paydown		39,834	39,834	39,824	39,829	0	5	0	5	0	39,834	0	0	0	2,161	08/15/2036	1.B FE
869504-AA-8	SPSS 2011-1A A		09/15/2022	Paydown		476,674	476,674	476,105	476,353	0	321	0	321	0	476,674	0	0	0	15,373	11/15/2058	1.A FE
869507-AA-1	SPSS 2017-1A A		09/15/2022	Paydown		192,031	192,031	191,958	191,975	0	56	0	56	0	192,031	0	0	0	5,499	01/15/2071	1.A FE
87264A-BX-2	T-MOBILE USA		07/11/2022	CITICORP		616,133	750,000	690,465	0	0	2,338	0	2,338	0	692,803	0	(76,670)	(76,670)	11,156	11/15/2031	2.C FE
87264A-CW-3	T-MOBILE USA		09/12/2022	HSBC SECURITIES (USA)		2,004,760	2,000,000	1,994,700	0	0	0	0	0	0	1,994,700	0	10,060	10,060	0	01/15/2053	2.C FE
87285#-AA-7	COSTCO WHOLESALE		09/15/2022	Redemption		131,399	131,399	135,402	132,540	0	(1,141)	0	(1,141)	0	131,399	0	0	0	6,582	06/15/2027	1.E
87342R-AC-8	BELL 2016-1A A23		08/25/2022	Paydown		24,750	24,750	26,133	26,045	0	(1,295)	0	(1,295)	0	24,750	0	0	0	923	05/25/2046	2.B FE
87342R-AJ-3	BELL 2021-1A A23		08/25/2022	Paydown		82,500	82,500	80,636	62,117	0	1,817	0	1,817	0	82,500	0	0	0	1,573	08/25/2051	2.B FE
88031J-AB-2	TENASKA GEORGIA		08/01/2022	Redemption		924,706	924,706	1,081,078	1,039,785	0	(115,079)	0	(115,079)	0	924,706	0	0	0	87,847	02/01/2030	2.C FE
88031Q-AA-8	TENASKA VIRGINIA		09/30/2022	Redemption		493,857	493,857	517,307	504,355	0	(10,498)	0	(10,498)	0	493,857	0	0	0	22,664	03/30/2024	2.B FE
88033G-DG-2	TENET HEALTHCARE		07/15/2022	GOLDMAN SACHS		1,350,378	1,500,000	1,412,228	0	0	2,278	0	2,278	0	1,414,505	0	(64,128)	(64,128)	40,963	06/15/2028	3.C FE
88105#-AA-3	TERRAFORM PHOENIX I		09/30/2022	Redemption		122,345	122,345	122,345	122,345	0	0	0	0	0	122,345	0	0	0	(5,677)	12/31/2043	2.C PL
88150*-AA-1	TERRENO REALTY		08/05/2022	Redemption		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	193,875	09/01/2022	2.B

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
88315L-AE-8	TMCL 2020-1A A		09/20/2022	Paydown		157,236	157,236	157,210	157,236	0	0	0	0	0	157,236	0	0	0	2,869	08/21/2045	1.F FE
88315L-AF-5	TMCL 2020-1A B		09/20/2022	Paydown		331,845	331,845	331,740	331,744	0	101	0	101	0	331,845	0	0	0	10,018	08/21/2045	2.B FE
88576N-AB-4	HENDR 2006-1A A2		09/15/2022	Paydown		107,228	107,228	107,173	107,208	0	19	0	19	0	107,228	0	0	0	3,920	03/15/2047	1.B FE
88576N-AM-0	HENDR 2007-2A A2		09/15/2022	Paydown		44,953	44,953	44,918	44,953	0	0	0	0	0	44,953	0	0	0	1,844	06/15/2048	1.F FE
88576P-AD-5	HENDR 2004-A A2		09/15/2022	Paydown		93,524	93,524	93,517	93,522	0	2	0	2	0	93,524	0	0	0	3,610	09/15/2045	1.A FE
88576U-AA-0	HENDR 2008-2A A		09/15/2022	Paydown		181,923	181,923	181,846	181,883	0	40	0	40	0	181,923	0	0	0	7,478	11/15/2037	1.A FE
88576X-AA-4	HENDR 2010-1A A		09/15/2022	Paydown		96,334	96,334	96,309	96,325	0	9	0	9	0	96,334	0	0	0	3,535	07/15/2059	1.A FE
887367-AA-8	TIMES SQUARE		09/01/2022	Redemption		106,433	106,433	118,363	113,522	0	(7,089)	0	(7,089)	0	106,433	0	0	0	6,055	08/01/2026	2.B FE
89054X-AC-9	TOPAZ SOLAR FARMS		09/30/2022	Redemption		528,068	528,068	552,498	550,140	0	(22,072)	0	(22,072)	0	528,068	0	0	0	30,296	09/30/2039	3.B FE
89054X-AD-7	TOPAZ SOLAR FARMS		09/30/2022	Redemption		136,471	136,471	137,944	137,736	0	(1,265)	0	(1,265)	0	136,471	0	0	0	6,530	09/30/2039	3.B FE
89239A-AD-5	TAOT 2019-A A3		09/15/2022	Paydown		88,147	88,147	89,162	88,426	0	(279)	0	(279)	0	88,147	0	0	0	1,672	07/17/2023	1.A FE
89255#-AA-9	VANDERBILT UNIVERSITY		09/01/2022	Redemption		2,563	2,563	2,563	2,563	0	0	0	0	0	2,563	0	0	0	95	07/01/2048	1.F PL
89307#-AA-7	TRANS BAY CABLE		09/30/2022	Redemption		287,100	287,100	287,100	287,100	0	0	0	0	0	287,100	0	0	0	6,309	06/30/2047	1.E PL
893647-BK-2	TRANSDIGM		07/13/2022	ATHENE ANNUITY		10,281,250	10,000,000	10,552,500	10,419,693	0	(50,383)	0	(50,383)	0	10,369,311	0	(88,061)	(88,061)	626,667	12/15/2025	2.A FE
901857-AB-8	TWO BROADWAY		09/15/2022	Redemption		910,957	910,957	910,957	910,957	0	0	0	0	0	910,957	0	0	0	75,700	09/15/2029	1.B
90270R-BE-3	UBSBB 2012-C4 A5		09/01/2022	Paydown		9,459,764	9,459,764	9,095,332	9,417,046	0	42,718	0	42,718	0	9,459,764	0	0	0	184,794	12/10/2045	1.D FM
90273@-AA-7	UNIVERSITY OF IOWA		09/15/2022	Redemption		139,773	139,773	139,773	139,773	0	0	0	0	0	139,773	0	0	0	2,973	03/15/2036	1.B
90363@-AA-8	USTA NATIONAL TENNIS		07/08/2022	Redemption		160,151	160,151	160,151	160,151	0	0	0	0	0	160,151	0	0	0	4,981	09/08/2024	1.G FE
90363@-AB-6	USTA NATIONAL TENNIS		07/08/2022	Redemption		310,229	310,229	310,229	310,229	0	0	0	0	0	310,229	0	0	0	12,558	09/08/2039	1.G FE
90783V-AA-3	UNION PACIFIC RAILROAD		07/15/2022	Redemption		6,263	6,263	6,361	6,332	0	(69)	0	(69)	0	6,263	0	0	0	318	01/02/2029	1.D
90783W-AA-1	UNION PACIFIC RAILROAD		07/05/2022	Redemption		2,727	2,727	2,727	2,727	0	0	0	0	0	2,727	0	0	0	160	07/02/2030	1.D FE
90783X-AA-9	UNION PACIFIC RR		07/02/2022	Redemption		15,320	15,320	16,721	16,542	0	(1,222)	0	(1,222)	0	15,320	0	0	0	946	01/02/2031	1.D FE
90931G-AA-7	UNITED AIRLINES		07/15/2022	Redemption		1,609,062	1,609,062	1,609,062	1,609,062	0	0	0	0	0	1,609,062	0	0	0	70,899	10/15/2027	1.G FE
913017-CR-8	RAYTHEON TECH		08/05/2022	BARCLAYS CAPITAL		5,821,680	6,000,000	5,512,685	5,688,168	0	31,901	0	31,901	0	5,720,069	0	101,611	101,611	143,229	05/04/2027	2.C FE
91324P-BZ-4	UNITEDHEALTH GROUP		09/26/2022	MARKET AXESS		3,321,537	3,339,000	3,296,444	3,332,630	0	4,083	0	4,083	0	3,336,712	0	(15,175)	(15,175)	102,790	02/15/2023	1.F FE
91679R-AA-7	UPSPT 2020-ST3 A		09/20/2022	Paydown		56,528	56,528	56,457	56,457	0	71	0	71	0	56,528	0	0	0	1,261	04/20/2028	2.B FE
91680B-AA-9	UPSPT 2020-ST2 A		09/20/2022	Paydown		54,341	54,341	54,273	54,273	0	68	0	68	0	54,341	0	0	0	1,263	03/20/2028	2.B FE
918286-AC-9	VSTNA 2018-A C		09/20/2022	Paydown		359,590	359,590	353,510	354,886	0	4,705	0	4,705	0	359,590	0	0	0	9,631	02/20/2036	2.B FE
918288-AC-5	VSTNA 2017-A C		09/20/2022	Paydown		297,938	297,938	290,619	292,549	0	5,390	0	5,390	0	297,938	0	0	0	5,808	03/20/2035	2.B FE
91845#-AA-2	VERIZON		09/15/2022	Redemption		186,658	186,658	186,658	186,658	0	0	0	0	0	186,658	0	0	0	4,745	05/15/2035	2.A
91854*-AA-4	VERIZON		09/15/2022	Redemption		339,861	339,861	339,861	339,861	0	0	0	0	0	339,861	0	0	0	8,217	08/15/2036	2.A
91863*-AA-3	VPC SYNTHESIS		08/20/2022	Redemption		2,027,314	2,027,314	2,027,314	1,489,232	0	0	0	0	0	2,027,314	0	0	0	81,470	06/11/2028	2.A PL
91913Y-AW-0	VALERO ENERGY		09/13/2022	Call 93.1720		9,317,200	10,000,000	9,923,300	9,941,021	0	5,250	0	5,250	0	9,946,271	0	0	0	50,929	04/01/2029	2.B FE
92047W-AD-3	VALVOLINE		09/08/2022	ATHENE ANNUITY		6,333,438	6,500,000	6,426,250	6,435,778	0	4,665	0	4,665	0	6,440,443	0	(107,006)	(107,006)	247,858	02/15/2030	3.C FE
92343V-GN-8	VERIZON		07/20/2022	RBS SECURITIES		420,945	500,000	443,615	0	0	1,359	0	1,359	0	444,974	0	(24,029)	(24,029)	4,154	03/15/2032	2.A FE
92345Y-AC-0	VERISK ANALYTICS		09/12/2022	Maturity		3,000,000	3,000,000	3,008,010	3,001,402	0	(1,402)	0	(1,402)	0	3,000,000	0	0	0	123,750	09/12/2022	2.B FE
925524-AV-2	VIACOMCBS		07/20/2022	GOLDMAN SACHS		4,887,350	5,000,000	4,003,875	4,136,809	0	26,368	0	26,368	0	4,163,177	0	724,173	724,173	188,681	05/15/2033	2.B FE
92564R-AD-7	VICI PROPERTIES		09/14/2022	SEAPORT GROUP		538,920	600,000	548,652	0	0	3,279	0	3,279	0	551,931	0	(13,011)	(13,011)	13,188	02/15/2027	2.C FE
92564R-AH-8	VICI PROPERTIES		07/01/2022	Tax Free Exchange		1,477,500	1,500,000	1,477,500	0	0	0	0	0	0	1,477,500	0	0	0	0	09/01/2026	2.C FE
92783#-AA-4	VIRGINIA INTERNATIONAL		09/30/2022	Redemption		208,040	208,040	208,040	208,040	0	0	0	0	0	208,040	0	0	0	10,086	06/30/2030	1.F PL
92838@-AA-1	VISTA RIDGE		09/30/2022	Redemption		62,531	62,531	62,531	62,531	0	0	0	0	0	62,531	0	0	0	1,205	10/14/2049	1.F FE
92840V-AL-6	VISTRA OPERATIONS		08/04/2022	JP MORGAN		996,920	1,000,000	998,080	0	0	5	0	5	0	998,085	0	(1,165)	(1,165)	12,101	05/13/2025	1.C FE
929227-3N-4	WAMU 2003-S5 CB1		09/01/2022	Paydown		21,572	21,572	21,194	19,273	0	2,298	0	2,298	0	21,572	0	0	0	786	06/25/2033	1.D FM
92922F-GV-4	WAMU 2003-S11 2A7		09/01/2022	Paydown		9,459	9,459	9,107	9,221	0	238	0	238	0	9,459	0	0	0	377	11/25/2033	1.D FM
92922F-MG-0	WAMU 2004-S1 B1		09/01/2022	Paydown		15,649	15,649	15,693	15,649	0	0	0	0	0	15,649	0	0	0	612	03/25/2034	1.D FM
92922F-MQ-8	WAMU 2004-RS1 A5		09/25/2022	Paydown		3,275	3,275	3,247	3,275	0	0	0	0	0	3,275	0	0	0	131	11/25/2033	1.D FM
92922F-XJ-2	WAMU 2004-AR10 A1A		09/25/2022	Paydown		59,678	59,678	59,902	59,678	0	0	0	0	0	59,678	0	0	0	669	07/25/2044	1.D FM
92936Y-AE-1	WFRBS 2012-C8 AS		07/01/2022	Paydown		3,426,026	3,426,026	3,399,929	3,420,020	0	6,006	0	6,006	0	3,426,026	0	0	0	73,146	08/15/2045	1.D FM
92937E-AZ-7	WFRBS 2013-C11 A5		09/01/2022	Paydown		2,121,707	2,121,707	2,044,931	2,109,790	0	11,917	0	11,917	0	2,121,707	0	0	0	46,707	03/15/2045	1.A
92940P-AB-0	WESTROCK		08/09/2022	JANE STREET ES		4,070,282	4,000,000	3,994,160	3,995,969	0	594	0	594	0	3,996,564	0	73,718	73,718	168,046	03/15/2026	2.B FE
92968#-AA-1	WAL-MART		09/15/2022	Redemption		143,265	143,265	144,689	144,413	0	(1,148)	0	(1,148)	0	143,265	0	0	0	3,439	07/15/2037	1.C
93118#-AA-0	WAL-MART		09/15/2022	Redemption		64,376	64,681	66,260	65,389	0	(1,012)	0	(1,012)	0	64,376	0	0	0	2,463	11/15/2031	1.C
93141#-AA-9	WALGREENS		09/15/2022	Redemption		79,874	79,874	79,874	79,874	0	0	0	0	0	79,874	0	0	0	3,495	09/15/2027	2.B
93267*-AA-1	WAL-MART		09/15/2022	Redemption		283,664	283,664	283,664	283,664	0	0	0	0	0	283,664	0	0	0	6,280	07/15/2035	1.C

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
933638-AA-6	WAMU 2006-AR19 1A		09/01/2022	Paydown		305,737	248,861	242,615	0	0	63,122	0	63,122	0	305,737	0	0	0	2,973	01/25/2047	5.C FE
93363D-AA-5	WAMU 06-AR		09/26/2022	Paydown		6,050	6,050	5,732	5,732	0	318	0	318	0	6,050	0	0	0	45	08/25/2046	1.D FM
939336-3P-6	WMALT 2005-2 2A1		09/01/2022	Paydown		187,655	188,686	161,589	77,480	0	110,175	0	110,175	0	187,655	0	0	0	6,863	04/25/2035	1.D FM
939336-5E-9	WMALT 2005-3 2A1		09/01/2022	Paydown		4,908	9,549	8,704	7,591	0	(2,682)	0	(2,682)	0	4,908	0	0	0	338	05/25/2035	1.D FM
93934F-CS-9	WMALT 2005-8 2CB5		09/01/2022	Paydown		51,305	50,299	42,497	14,300	0	37,005	0	37,005	0	51,305	0	0	0	1,845	10/25/2035	1.D FM
93934F-EW-8	WMALT 2005-9 4A1		09/01/2022	Paydown		17,511	62,469	54,040	23,688	0	(6,177)	0	(6,177)	0	17,511	0	0	0	2,809	11/25/2035	1.D FM
93934N-AW-5	WMALT 2006-5 2CB7		09/01/2022	Paydown		131,669	166,070	123,124	108,215	0	23,455	0	23,455	0	131,669	0	0	0	5,631	07/25/2036	1.D FM
93935A-AD-4	WMALT 2006-AR5 4A		09/01/2022	Paydown		117,559	101,910	93,694	93,694	0	23,865	0	23,865	0	117,559	0	0	0	1,133	06/25/2046	1.D FM
93936H-AE-6	WMALT 2007-2 1A5		09/01/2022	Paydown		58,738	69,275	53,086	45,887	0	12,851	0	12,851	0	58,738	0	0	0	2,266	04/25/2037	1.D FM
93936M-AA-3	WMALT 2007-OA4 A1A		08/01/2022	Paydown		87,046	85,979	82,002	82,002	0	5,043	0	5,043	0	87,046	0	0	0	1,771	04/25/2047	1.D FM
94108F-AA-8	WAT 2021-A A		09/17/2022	Paydown		2,932,008	2,932,008	2,932,008	879,237	0	0	0	0	0	2,932,008	0	0	0	52,673	02/18/2031	1.C PL
94108F-AB-6	WAT 2021-A B		09/15/2022	Paydown		766,928	766,928	766,928	235,902	0	0	0	0	0	766,928	0	0	0	34,322	02/18/2031	1.F PL
94108F-AC-4	WAT 2021-A C		09/17/2022	Paydown		1,670,132	1,670,132	1,670,132	486,146	0	0	0	0	0	1,670,132	0	0	0	27,729	02/18/2031	2.C PL
94945P-AB-1	WLKRG 2017-AA B		09/15/2022	Paydown		155,548	155,548	153,667	154,683	0	865	0	865	0	155,548	0	0	0	3,516	06/15/2033	2.C FE
94946D-AB-7	WLKRG 2019-AA B		09/15/2022	Paydown		266,970	266,970	266,892	266,892	0	78	0	78	0	266,970	0	0	0	5,228	06/15/2038	1.F FE
94978#-AR-8	INTL FLAVORS		09/10/2022	Redemption		333,832	333,832	333,832	333,832	0	0	0	0	0	333,832	0	0	0	16,144	07/10/2024	2.B
94978#-AX-5	CVS		09/10/2022	Redemption		122,945	122,945	123,348	123,162	0	(217)	0	(217)	0	122,945	0	0	0	5,445	10/10/2024	2.B
94978#-AY-3	SCHLUMBERGER		09/09/2022	Redemption		216,717	216,717	216,717	216,717	0	0	0	0	0	216,717	0	0	0	8,788	11/09/2024	2.A
94985A-AB-5	WFMBS 2006-AR15 A2		09/01/2022	Paydown		32,290	32,936	29,056	31,295	0	3,048	2,054	994	0	32,290	0	0	0	570	10/25/2036	1.D FM
94986Y-AB-2	WFMLT 2010-RR1 1A2		09/01/2022	Paydown		34,162	34,162	33,477	33,477	0	685	0	685	0	34,162	0	0	0	681	02/27/2037	1.D FM
94988H-AC-5	WFCM 2012-LC5 A3		07/01/2022	Paydown		548,343	548,343	523,196	546,335	0	2,008	0	2,008	0	548,343	0	0	0	9,374	10/15/2045	1.D FM
95000U-2F-9	WELLS FARGO		08/23/2022	WELLS FARGO		8,936,780	9,411,000	9,494,511	9,470,556	0	(8,312)	0	(8,312)	0	9,462,245	0	(525,465)	(525,465)	207,201	06/17/2027	1.E FE
95000U-2V-4	WELLS FARGO		08/24/2022	WELLS FARGO		2,421,101	2,545,000	2,545,000	0	0	0	0	0	0	2,545,000	0	(123,899)	(123,899)	37,586	03/24/2028	1.E FE
95000U-3A-9	WELLS FARGO		07/20/2022	PARIBAS		1,000,660	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	660	660	267	07/25/2028	1.E FE
95000U-3B-7	WELLS FARGO		08/23/2022	TRUMID		3,151,932	3,139,000	3,139,000	0	0	0	0	0	0	3,139,000	0	12,932	12,932	2,721	07/25/2033	1.E FE
95001T-AA-3	WFMBS 2019-1 A1		09/01/2022	Paydown		53,545	53,545	53,503	53,503	0	42	0	42	0	53,545	0	0	0	1,499	11/25/2048	1.A
95002T-AA-2	WFMBS 2020-3 A1		09/01/2022	Paydown		12,687	12,687	13,103	13,103	0	(416)	0	(416)	0	12,687	0	0	0	245	06/25/2050	1.A
95058X-AE-8	WEN 2018-1A A211		09/15/2022	Paydown		10,466	10,466	11,057	11,024	0	(558)	0	(558)	0	10,466	0	0	0	305	03/15/2048	2.B FE
955306-B@-3	WEST PHARMACEUTICAL		07/05/2022	Maturity		7,000,000	7,000,000	7,055,890	7,004,614	0	(4,614)	0	(4,614)	0	7,000,000	0	0	0	256,900	07/05/2022	1.G
96221T-AF-4	WF-RBS		09/01/2022	Paydown		137,042	137,042	141,041	138,872	0	(1,829)	0	(1,829)	0	137,042	0	0	0	3,435	03/15/2047	1.A
96925@-AA-6	BEAUMONT HOSPITAL		09/15/2022	Redemption		206,508	206,508	213,567	208,364	0	(1,856)	0	(1,856)	0	206,508	0	0	0	10,090	10/15/2027	1.E
96925@-AB-4	BEAUMONT HOSPITAL		09/15/2022	Redemption		82,130	82,130	91,582	84,829	0	(2,699)	0	(2,699)	0	82,130	0	0	0	4,013	10/15/2027	1.E
96928*-AB-3	WALGREENS		09/15/2022	Redemption		169,948	169,948	169,948	169,948	0	0	0	0	0	169,948	0	0	0	7,215	11/15/2029	2.B
96928*-AS-6	SPECTRUM HEALTH		09/15/2022	Redemption		116,142	116,142	117,203	116,638	0	(495)	0	(495)	0	116,142	0	0	0	4,426	10/15/2033	1.D
96928*-BF-3	LOWES		09/25/2022	Redemption		85,621	85,621	85,621	85,621	0	0	0	0	0	85,621	0	0	0	3,443	01/25/2028	2.A
96928*-DZ-7	BANK OF AMERICA		09/15/2022	Redemption		446,003	446,003	450,113	447,845	0	(1,842)	0	(1,842)	0	446,003	0	0	0	16,657	10/15/2029	1.F
96928*-EP-8	CUMMINS		09/15/2022	Redemption		335,023	335,023	335,023	335,023	0	0	0	0	0	335,023	0	0	0	8,490	12/15/2030	1.F
96928*-ER-4	CVS		09/15/2022	Redemption		17,406	17,406	17,406	17,406	0	0	0	0	0	17,406	0	0	0	710	01/15/2039	2.B
96928*-FB-8	FEDEX		09/15/2022	Redemption		205,473	205,473	205,473	205,473	0	0	0	0	0	205,473	0	0	0	5,451	07/15/2030	2.B
96928*-FE-2	CUMMINS		09/15/2022	Redemption		10,141	10,141	10,141	10,141	0	0	0	0	0	10,141	0	0	0	257	12/15/2030	1.F
96928*-FT-9	WAL-MART		09/15/2022	Redemption		77,676	77,676	78,422	78,200	0	(524)	0	(524)	0	77,676	0	0	0	2,010	06/15/2035	1.C
96928*-FU-6	WAL-MART		09/15/2022	Redemption		27,066	27,066	27,326	27,246	0	(179)	0	(179)	0	27,066	0	0	0	700	03/15/2035	1.C
96928*-FZ-5	CUMMINS COLUMBUS		09/15/2022	Redemption		99,046	99,046	99,046	99,046	0	0	0	0	0	99,046	0	0	0	2,199	12/15/2030	1.F
97181#-KX-0	UNION PACIFIC		07/06/2022	Redemption		2,587	2,587	2,587	2,587	0	0	0	0	0	2,587	0	0	0	127	01/02/2026	1.D
97314@-AA-3	WIND ENERGY TRANS		09/30/2022	Redemption		144,444	144,444	139,108	139,810	0	4,634	0	4,634	0	144,444	0	0	0	3,976	12/18/2034	1.F PL
974153-AB-4	WSTOP		09/05/2022	Paydown		30,750	30,750	30,791	30,771	0	(21)	0	(21)	0	30,750	0	0	0	655	12/05/2050	2.B FE
97750*-AA-6	WAL-MART		09/25/2022	Redemption		160,205	160,205	160,205	160,205	0	0	0	0	0	160,205	0	0	0	4,081	11/25/2031	1.C
97770*-AA-2	WOLF ENTERTAINMENT		08/21/2022	Redemption		10,745,473	10,745,473	10,745,473	10,745,473	0	0	0	0	0	10,745,473	0	0	0	874,243	05/27/2045	2.B PL
97942X-AA-2	WOODFOREST		09/21/2022	ATHENE ANNUITY		40,300,000	40,000,000	40,000,000	40,000,000	0	0	0	0	0	40,000,000	0	300,000	300,000	1,604,167	04/01/2031	2.C
98978V-AB-9	ZOETIS		09/21/2022	ATHENE ANNUITY		4,981,974	5,000,000	5,171,258	5,118,740	0	(102,883)	0	(102,883)	0	5,015,857	0	(33,884)	(33,884)	185,069	02/01/2023	2.A FE
BBE0BN-CW-4	NEWARK II PF		09/15/2022	Redemption		446	446	446	0	0	0	0	0	0	446	0	0	0	11	12/15/2039	2.B
BBE0BN-DA-1	NEWARK II PF		09/15/2022	Redemption		425	425	425	0	0	0	0	0	0	425	0	0	0	10	12/15/2039	2.B
BBE0BN-DC-7	NEWARK II PF		09/15/2022	Redemption		442	442	442	0	0	0	0	0	0	442	0	0	0	11	12/15/2039	2.B
G77418-AA-8	SVF II FINCO		07/10/2022	Paydown		227,142	227,142	227,142	0	0	0	0	0	0	227,142	0	0	0	6,016	12/23/2025	1.F PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
R6237*-AA-1	NORSPAN LNG VII		09/30/2022	Redemption		1,042,883	1,042,883	1,042,883	1,042,883	0	0	0	0	0	1,042,883	0	0	0	29,615	09/30/2030	2.C PL
009090-AA-9	AIR CAN 2015-1A		09/15/2022	Redemption		197,966	197,966	190,347	192,688	0	5,278	0	5,278	0	197,966	0	0	0	7,127	03/15/2027	1.F FE
06368L-AQ-9	BANK OF MONTREAL		09/16/2022	JANE STREET ES		1,677,135	1,700,000	1,699,252	0	0	(13)	0	(13)	0	1,699,239	0	(22,104)	(22,104)	1,332	09/14/2027	1.F FE
064159-BJ-8	BANK NOVA SCOTIA		09/21/2022	ATHENE ANNUITY		5,770,126	6,000,000	5,917,789	0	0	32,519	0	32,519	0	5,950,309	0	(180,183)	(180,183)	24,400	09/15/2023	1.F FE
071734-AK-3	BAUSCH HEALTH COS		07/29/2022	GOLDMAN SACHS		669,408	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	(580,593)	(580,593)	75,258	02/15/2029	4.C FE
071734-AP-2	BAUSCH HEALTH COS		08/31/2022	DEUTSCHE		735,000	1,000,000	895,000	0	0	5,557	0	5,557	0	900,557	0	(165,557)	(165,557)	34,368	02/01/2027	4.B FE
124765-F*-4	CAE		08/25/2022	STONE CASTLE		22,570,800	24,000,000	24,000,000	24,000,000	0	0	0	0	0	24,000,000	0	(1,429,200)	(1,429,200)	1,075,780	03/13/2029	2.C PL
13607H-R4-6	CANADIAN IMPERIAL		08/09/2022	BARCLAYS CAPITAL		1,469,850	1,500,000	1,499,190	0	0	45	0	45	0	1,499,235	0	(29,385)	(29,385)	17,050	04/07/2025	1.G FE
15135U-AW-9	CENOVUS ENERGY		08/05/2022	CITICORP		14,168,984	16,650,000	16,333,317	16,336,662	0	16,321	0	16,321	0	16,352,984	0	(2,184,000)	(2,184,000)	399,554	01/15/2032	2.C FE
29250N-AF-2	ENBRIDGE		07/13/2022	ATHENE ANNUITY		3,002,760	3,000,000	3,059,534	0	0	(12,585)	0	(12,585)	0	3,046,949	0	(44,189)	(44,189)	94,000	10/01/2023	2.A FE
443628-AH-5	HUDBAY MINERALS INC		08/25/2022	BANK OF AMERICA		669,375	750,000	798,750	793,069	0	(5,679)	0	(5,679)	0	787,389	0	(118,014)	(118,014)	41,854	04/01/2029	4.B FE
78016E-ZH-3	ROYAL BANK OF CANADA		09/26/2022	FIFTH THIRD		983,350	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	(16,650)	(16,650)	6,617	07/26/2024	1.E FE
89115A-2E-1	TORONTO-DOMINION		08/24/2022	MORGAN STANLEY		2,582,510	2,596,000	2,596,000	0	0	0	0	0	0	2,596,000	0	(13,490)	(13,490)	24,940	06/08/2032	1.F FE
89115A-2H-4	TORONTO-DOMINION		09/16/2022	JANE STREET ES		1,975,780	2,000,000	2,000,000	0	0	0	0	0	0	2,000,000	0	(24,220)	(24,220)	1,304	09/15/2027	1.E FE
893526-DM-2	TRANSCANADA PIPELINES		08/01/2022	Maturity		1,000,000	1,000,000	1,001,390	0	0	(1,390)	0	(1,390)	0	1,000,000	0	0	0	12,500	08/01/2022	2.A FE
94106B-AB-7	WASTE CONNECTIONS INC		08/11/2022	BNP PARIBAS		5,010,135	6,500,000	6,520,605	6,520,430	0	(254)	0	(254)	0	6,520,176	0	(1,510,041)	(1,510,041)	172,918	04/01/2050	2.B FE
00119V-AS-8	AGL 2020-6A CR	C	09/08/2022	ATHENE ANNUITY		6,951,308	7,300,000	7,257,681	1,000,000	0	2,381	0	2,381	0	7,260,070	0	(308,762)	(308,762)	120,398	07/20/2034	1.F FE
00182Y-AA-3	ANZ BANK	C	08/25/2022	BANK OF AMERICA		1,009,640	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	9,640	9,640	2,774	08/11/2032	1.G FE
00654U-AA-0	ADANI INTERNATIONAL	C	09/30/2022	Redemption		42,750	42,750	42,194	42,238	0	512	0	512	0	42,750	0	0	0	1,283	02/16/2031	2.C FE
00774M-AN-5	AERCAP IRELAND	C	09/08/2022	MORGAN STANLEY		413,324	404,000	399,649	400,852	0	529	0	529	0	401,381	0	11,943	11,943	30,418	07/15/2025	2.C FE
00774M-AV-7	AERCAP IRELAND	C	08/22/2022	CITICORP		1,340,100	1,500,000	1,497,480	1,497,536	0	310	0	310	0	1,497,846	0	(157,746)	(157,746)	30,115	10/29/2026	1.F FE
00774M-AW-5	AERCAP IRELAND	C	08/17/2022	SANTANDER		1,747,705	2,000,000	1,941,660	0	0	4,104	0	4,104	0	1,945,764	0	(198,059)	(198,059)	48,333	10/29/2028	2.C FE
01448Q-AB-6	ALESC 4A A2	C	09/09/2022	ATHENE ANNUITY		3,747,654	4,320,000	3,824,496	3,842,272	0	96,934	0	96,934	0	3,939,206	0	(191,552)	(191,552)	58,808	07/30/2034	1.C FE
01450N-AA-0	ALESC 17A A1	C	07/22/2022	VARIOUS		6,416,284	6,780,750	6,403,964	6,403,964	0	34,891	0	34,891	0	6,438,854	0	(22,570)	(22,570)	63,808	09/23/2038	1.B FE
017154-AQ-8	ALLPK	C	09/22/2022	MORGAN STANLEY		3,895,125	4,250,000	4,250,000	0	0	0	0	0	0	4,250,000	0	(354,875)	(354,875)	85,195	01/20/2035	1.F FE
034863-AG-5	ANGLO AMERICAN	C	09/27/2022	Maturity		2,338,000	2,338,000	2,338,701	2,338,018	0	(18)	0	(18)	0	2,338,000	0	0	0	96,443	09/27/2022	2.B FE
05072L-AC-9	AUDAX 20-1	C	08/19/2022	ATHENE ANNUITY		980,059	1,000,000	995,680	996,111	0	3,889	0	3,889	0	1,000,000	0	(19,941)	(19,941)	26,949	01/20/2030	1.C FE
05072M-AE-3	AUDAX 2020-4A	C	08/16/2022	ATHENE ANNUITY		11,915,672	11,900,000	11,899,786	11,900,000	0	0	0	0	0	11,900,000	0	15,672	15,672	453,208	10/15/2031	1.F FE
054536-AA-5	AXA SA	C	08/10/2022	JNL RILA Sep Acct 1		3,538,542	3,458,000	3,606,487	3,542,985	0	(4,443)	0	(4,443)	0	3,538,542	0	0	0	189,998	12/15/2030	1.F FE
06407E-AF-2	BANK OF NEW ZEALAND	C	08/08/2022	HSBC SECURITIES (USA)		4,262,921	4,737,000	4,737,000	0	0	0	0	0	0	4,737,000	0	(474,079)	(474,079)	72,885	01/27/2032	1.E FE
06738E-AN-5	BARCLAYS	C	08/15/2022	BARCLAYS CAPITAL		17,873,640	18,000,000	18,400,860	18,217,087	0	(32,125)	0	(32,125)	0	18,184,963	0	(311,323)	(311,323)	864,063	01/12/2026	1.F FE
06738E-BY-0	BARCLAYS	C	08/16/2022	MORGAN STANLEY		1,795,081	1,770,000	1,770,000	0	0	0	0	0	0	1,770,000	0	25,081	25,081	2,434	08/09/2028	2.B FE
09659W-2D-5	BNP PARIBAS	C	07/20/2022	BARCLAYS CAPITAL		9,522,822	9,822,000	9,804,419	9,813,838	0	1,401	0	1,401	0	9,815,239	0	(292,418)	(292,418)	343,463	01/09/2025	1.G FE
12551A-AJ-4	CIFC 2017-1A D	C	08/19/2022	ATHENE ANNUITY		1,963,258	2,000,000	1,925,796	1,940,216	0	22,000	0	22,000	0	1,962,216	0	1,042	1,042	70,613	04/23/2029	2.C FE
15673E-AB-9	CERB 2020-1A B	C	08/19/2022	ATHENE ANNUITY		7,585,955	7,700,000	7,700,000	7,700,000	0	0	0	0	0	7,700,000	0	(114,045)	(114,045)	213,437	10/15/2031	1.C FE
15673E-AC-7	CERB 2020-1A C	C	08/19/2022	ATHENE ANNUITY		13,429,217	13,730,000	13,730,000	13,730,000	0	0	0	0	0	13,730,000	0	(300,783)	(300,783)	515,671	10/15/2031	1.G FE
225401-AY-4	CREDIT SUISSE	C	08/09/2022	JP MORGAN		500,415	500,000	500,000	0	0	0	0	0	0	500,000	0	415	415	0	07/15/2026	2.B FE
225433-AC-5	CREDIT SUISSE	C	08/09/2022	BNP PARIBAS		16,260,330	17,000,000	16,959,200	16,984,349	0	2,862	0	2,862	0	16,987,211	0	(726,881)	(726,881)	557,813	03/26/2025	2.A FE
268317-AS-3	ELECTRICITE DE FRANCE	C	07/12/2022	MORGAN STANLEY		13,604,438	13,875,000	13,348,778	13,571,806	0	39,887	0	39,887	0	13,611,693	0	(7,255)	(7,255)	378,624	10/13/2025	1.E FE
268317-AU-8	ELECTRICITE DE FRANCE	C	07/07/2022	BANK OF AMERICA		25,498,340	26,000,000	25,731,120	25,801,898	0	13,392	0	13,392	0	25,815,290	0	(316,950)	(316,950)	942,500	09/21/2028	4.C FE
269330-AA-4	E3 2019-1 A	C	09/20/2022	Redemption		1,636,223	1,636,223	1,637,629	1,637,523	0	(1,300)	0	(1,300)	0	1,636,223	0	0	0	43,924	09/20/2055	1.A FE
33938X-AA-3	FLEX LTD	C	08/10/2022	JNL RILA Sep Acct 1		4,634,455	4,583,000	4,648,812	4,638,627	0	(4,173)	0	(4,173)	0	4,634,455	0	0	0	142,741	06/15/2029	2.C FE
34706C-AG-4	FORT 2022-FL3 C	C	09/21/2022	ATHENE ANNUITY		4,838,678	5,000,000	5,000,000	0	0	0	0	0	0	5,000,000	0	(161,322)	(161,322)	116,699	12/17/2026	1.G FE
34962D-AG-1	FORTRESS CREDIT	C	08/16/2022	ATHENE ANNUITY		1,755,211	1,800,000	1,807,123	1,805,032	0	2,091	0	2,091	0	1,807,123	0	(51,912)	(51,912)	58,242	10/20/2032	1.F FE
34962X-AJ-1	FCBSL 2020-1A	C	08/16/2022	ATHENE ANNUITY		7,759,232	8,000,000	7,999,952	7,999,952	0	48	0	48	0	8,000,000	0	(240,768)	(240,768)	255,518	10/20/2033	1.F FE
34962X-AL-6	FCBSL 2020-1A	C	08/16/2022	ATHENE ANNUITY		6,206,350	6,500,000	6,500,000	6,500,000	0	0	0	0	0	6,500,000	0	(293,651)	(293,651)	283,442	10/20/2033	2.C FE
36262T-AG-8	GPMT 2021-FL4 C	C	08/16/2022	ATHENE ANNUITY		9,339,406	9,649,800	9,596,474	6,649,800	0	7,907	0	7,907	0	9,604,381	0	(264,975)	(264,975)	180,192	12/15/2036	1.G FE
378961-AF-3	GMSL 2004-A B1	C	09/01/2022	Paydown		8,645	8,645	3,955	4,842	0	3,803	0	3,803	0	8,645	0	0	0	0	11/25/2032	1.D FM
38175B-AC-8	GOLUB CAPITAL	C	08/19/2022	ATHENE ANNUITY		3,105,510	3,200,000	3,077,232	3,099,826	0	56,328	0	56,328	0	3,156,154	0	(50,644)	(50,644)	60,370	02/05/2031	1.C FE
38175N-AC-2	GOCAP 15-2	C	08/19/2022	ATHENE ANNUITY		1,949,816	2,000,000	1,937,718	1,949,955	0	32,356	0	32,356	0	1,982,311	0	(32,495)	(32,495)	41,718	05/05/2030	1.C FE
38176V-AG-4	GOCAP 2020-47A C1	C	08/16/2022	ATHENE ANNUITY		3,137,878	3,250,000	3,264,226	3,263,636	0	589	0	589	0	3,264,226	0	(126,347)	(126,347)	101,122	05/05/2032	1.F FE
38218G-AA-0	GOODG 2018-1A A	C	09/15/2022	Redemption		483,246	483,246	483,196	483,177	0	69	0	69	0	483,246	0	0	0	7,481	10/15/2053	1.A FE
38218G-AA-8	GOODG 2017-2A A	C	09/15/2022	Redemption		229,594	229,594	229,569	229,562	0	32	0	32	0	229,594	0	0	0	16,894	10/15/2053	1.A FE
401539-AA-9	GUAYAQUIL MERCHANT	C	07/23/2022	Redemption		1,152,319	1,152,319	1,169,603	1,168,153	0	(15,834)	0	(15,834)	0	1,152,319	0	0	0	38,891	10/07/2026	3.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
404280-AF-6	HSBC HOLDINGS	C	09/16/2022	Tax Free Exchange		6,218,795	5,500,000	6,864,507	6,619,416	0	(59,447)	0	(59,447)	0	6,559,968	0	(341,173)	(341,173)	348,314	05/17/2032	2.A FE
404280-AG-4	HSBC HOLDINGS	C	09/16/2022	Tax Free Exchange		1,581,940	1,517,000	2,085,659	2,077,799	0	(22,035)	0	(22,035)	0	2,055,764	0	(473,825)	(473,825)	86,005	05/02/2036	2.A FE
404280-BB-4	HSBC HOLDINGS	C	08/11/2022	CITICORP		17,766,540	18,000,000	17,936,460	17,968,424	0	3,772	0	3,772	0	17,972,197	0	(205,657)	(205,657)	507,000	05/25/2026	1.G FE
404280-BK-4	HSBC HOLDINGS	C	08/10/2022	JNL RILA Sep Acct 1		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	108,434	03/13/2028	1.G FE
42772B-AA-1	HERO 2020-1A A	C	09/20/2022	Redemption		217,759	217,759	217,721	217,721	0	38	0	38	0	217,759	0	0	0	4,282	09/20/2057	1.A FE
42772G-AB-8	HERO 2018-1A A2	C	09/20/2022	Redemption		944,555	944,555	968,016	964,298	0	(19,743)	0	(19,743)	0	944,555	0	0	0	39,903	09/20/2048	1.A FE
43133W-AB-5	HITR 2020-3A A1R	C	07/13/2022	ATHENE ANNUITY		40,893,822	41,306,890	41,306,890	0	0	0	0	0	0	41,306,890	0	(413,069)	(413,069)	475,122	07/30/2039	1.B FE
44963B-AD-0	IHO VERWALTUNGS	C	09/08/2022	BANK OF AMERICA		514,800	585,000	637,650	633,513	0	(8,507)	0	(8,507)	0	625,006	0	(110,206)	(110,206)	30,767	05/15/2029	3.B FE
46592Q-AA-7	JBS FINANCE	C	08/19/2022	Tax Free Exchange		1,334,112	1,532,000	1,532,009	1,532,095	0	(22)	0	(22)	0	1,532,072	0	(197,961)	(197,961)	65,408	01/15/2032	2.C FE
46592Q-AB-5	JBS FINANCE	C	08/19/2022	Tax Free Exchange		1,275,942	1,287,000	1,273,448	1,273,690	0	1,608	0	1,608	0	1,275,298	0	644	644	23,774	01/15/2027	2.C FE
46616K-AQ-7	JFIN 13-1A	C	08/19/2022	ATHENE ANNUITY		978,792	1,000,000	1,002,594	1,002,594	0	0	0	0	0	1,002,594	0	(23,802)	(23,802)	32,420	01/20/2030	1.F FE
50247V-AA-7	LYB INTERNATIONAL	C	08/09/2022	TD SECURITIES (USA)		8,023,444	8,036,000	8,232,641	8,073,076	0	(14,528)	0	(14,528)	0	8,058,549	0	(35,105)	(35,105)	343,873	07/15/2023	2.B FE
52465#-BA-2	TYCO INTERNATIONAL	C	09/10/2022	Redemption		425,197	425,197	425,197	425,197	0	0	0	0	0	425,197	0	0	0	19,671	01/10/2023	2.B
532522-AA-7	LIMA METRO	C	07/05/2022	Redemption		148,967	148,967	174,856	173,197	0	(24,230)	0	(24,230)	0	148,967	0	0	0	4,396	07/05/2034	2.C FE
53946P-AE-0	LNCR 2022-CRE7 B	C	08/16/2022	ATHENE ANNUITY		11,558,705	12,000,000	11,986,840	0	0	1,150	0	1,150	0	11,987,990	0	(429,285)	(429,285)	146,967	01/17/2037	1.D FE
55819G-AQ-2	MDPK 2019-34A BR	C	09/22/2022	CITICORP		7,181,250	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	(318,750)	(318,750)	181,680	04/25/2032	1.C FE
55819G-AS-8	MDPK 2019-34A CR	C	09/21/2022	CITICORP		5,610,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	(390,000)	(390,000)	170,877	04/25/2032	1.F FE
56564R-AA-8	MAPSL 2018-1A A	C	09/15/2022	Paydown		29,497	29,497	30,055	30,002	0	(505)	0	(505)	0	29,497	0	0	0	841	05/15/2043	2.A FE
59982V-AA-7	MCSLT 2019-2GS A	C	09/20/2022	Paydown		197,935	197,935	197,921	197,921	0	14	0	14	0	197,935	0	0	0	4,913	07/20/2043	1.F FE
59982W-AA-5	MCSLT 2019-1A A	C	09/20/2022	Paydown		399,818	399,818	404,593	404,597	0	(4,779)	0	(4,779)	0	399,818	0	0	0	11,553	03/20/2043	1.F FE
60688H-AB-1	MMCAPS FUND	C	09/08/2022	ATHENE ANNUITY		1,231,650	1,530,000	1,247,409	1,254,441	0	20,749	0	20,749	0	1,275,190	0	(43,540)	(43,540)	15,146	12/26/2039	1.C FE
607120-EZ-1	AIRBUS GROUP	C	08/09/2022	Redemption		371,244	371,244	371,244	371,244	0	0	0	0	0	371,244	0	0	0	12,009	11/09/2032	1.F
607120-FL-1	AIRBUS GROUP	C	08/09/2022	Redemption		320,172	320,172	320,172	320,172	0	0	0	0	0	320,172	0	0	0	7,636	05/09/2039	1.F
607120-FN-7	AIRBUS GROUP	C	08/09/2022	Redemption		39,330	39,330	39,330	39,330	0	0	0	0	0	39,330	0	0	0	1,251	05/09/2039	1.F
62877C-AA-1	NORDIC AVIATION	D	09/02/2022	Call 100.0000		1,023,710	1,023,710	900,865	0	0	6,550	0	6,550	0	907,415	0	116,295	116,295	9,833	06/30/2026	4.B FE
62983P-AA-3	NAKILAT	C	07/01/2022	Redemption		31	31	31	31	0	0	0	0	0	31	0	0	0	8,324	12/31/2033	1.E FE
63906Y-AB-4	NATWEST MARKETS	C	08/22/2022	GOLDMAN SACHS		652,316	700,000	698,705	698,953	0	257	0	257	0	699,211	0	(46,895)	(46,895)	5,787	08/12/2024	1.A FE
67572Y-BW-1	OCT	C	08/19/2022	ATHENE ANNUITY		5,339,037	5,500,000	5,046,250	5,122,349	0	97,294	0	97,294	0	5,219,643	0	119,394	119,394	159,384	01/22/2030	2.C FE
67592F-AU-3	OCTAGON INVESTMENT	C	09/21/2022	CITICORP		9,150,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(850,000)	(850,000)	289,186	10/15/2033	1.F FE
68209*-AB-2	ROLLS ROYCE PLC	C	07/12/2022	Redemption		235,806	235,806	235,806	235,806	0	0	0	0	0	235,806	0	0	0	5,093	10/12/2022	3.C
69122D-AC-3	OWL ROCK	C	09/21/2022	ATHENE ANNUITY		7,770,688	8,000,000	7,999,896	7,999,892	0	108	0	108	0	8,000,000	0	(229,312)	(229,312)	245,102	05/20/2031	1.C FE
70017W-AJ-2	PAIA 2019-1A C	C	08/16/2022	ATHENE ANNUITY		3,818,840	4,000,000	3,962,197	3,967,337	0	32,663	0	32,663	0	4,000,000	0	(181,160)	(181,160)	138,463	05/15/2032	2.C FE
72133F-AG-0	PIPK 2021-7A	C	09/08/2022	ATHENE ANNUITY		3,367,634	3,500,000	3,416,798	0	0	569	0	569	0	3,417,367	0	(49,733)	(49,733)	52,748	02/25/2034	2.C FE
74042F-AA-9	PREFERRED TERM	C	09/22/2022	Paydown		213,050	213,050	188,358	188,358	0	24,692	0	24,692	0	213,050	0	0	0	2,024	06/22/2037	1.E FE
74042H-AB-3	PRETSL XIX	C	09/22/2022	Paydown		15,118	15,118	12,491	12,733	0	2,385	0	2,385	0	15,118	0	0	0	157	12/22/2035	1.B FE
74042J-AA-1	PRETSL XXI	C	09/08/2022	ATHENE ANNUITY		1,186,169	1,273,738	1,149,549	1,149,549	0	0	0	0	0	1,149,549	0	36,620	36,620	12,583	03/22/2038	1.A FE
74042M-AA-4	PRETSL	C	08/19/2022	ATHENE ANNUITY		18,864,036	20,851,438	18,557,780	18,557,780	0	648,518	0	648,518	0	19,206,298	0	(342,262)	(342,262)	163,286	09/22/2036	1.A FE
75405U-AD-8	RAS LAFFAN LIQUEFIED	C	09/30/2022	Redemption		177,000	177,000	177,000	177,000	0	0	0	0	0	177,000	0	0	0	11,208	09/30/2027	1.E FE
75973L-AA-6	RENEW 2017-1A A	C	09/20/2022	Redemption		429,012	429,012	428,899	428,880	0	133	0	133	0	429,012	0	0	0	13,410	09/20/2052	1.A FE
77578J-AC-2	ROLLS-ROYCE	C	07/20/2022	JANE STREET ES		1,596,309	1,750,000	1,766,400	1,763,826	0	(1,215)	0	(1,215)	0	1,762,611	0	(166,302)	(166,302)	76,845	10/15/2027	3.C FE
78081B-AL-7	ROYALTY PHARMA	C	08/04/2022	'US BANCORP		519,889	660,000	630,670	632,015	0	652	0	652	0	632,667	0	(112,778)	(112,778)	20,328	09/02/2040	2.C FE
784309-AA-4	SJETS 2017-1 A	C	09/15/2022	Paydown		24,629	24,629	24,444	24,444	0	185	0	185	0	24,629	0	0	0	654	08/15/2042	2.C FE
80007R-AK-1	SANDS CHINA	C	08/09/2022	BNP PARIBAS		391,170	442,000	441,562	441,686	0	35	0	35	0	441,722	0	(50,552)	(50,552)	18,538	01/08/2026	1.B FE
80007R-AQ-8	SANDS CHINA	C	08/15/2022	UBS WARBURG		800,409	1,000,000	997,470	997,528	0	196	0	196	0	997,724	0	(197,315)	(197,315)	26,709	03/08/2029	3.A FE
80306A-AA-8	SAPA 2018-1A A	C	08/15/2022	Paydown		52,762	52,762	52,662	52,662	0	99	0	99	0	52,762	0	0	0	1,561	03/15/2040	2.B FE
82620K-AE-3	SIEMENS FINANC	C	08/08/2022	RBS SECURITIES		19,278,255	19,550,000	19,511,260	17,554,658	0	136	0	136	0	19,520,094	0	(241,839)	(241,839)	414,027	05/27/2025	1.E FE
83368R-AT-9	SOCIETE GENERALE	C	08/05/2022	SG AMERICAS		24,680,500	25,000,000	25,258,000	25,123,797	0	(32,523)	0	(32,523)	0	25,091,274	0	(410,774)	(410,774)	836,892	03/28/2024	2.A FE
83438J-AA-4	SLOSO 2007-1A A1LA	C	09/13/2022	VARIOUS		45,476,027	51,240,745	42,096,504	42,802,454	0	1,748,265	0	1,748,265	0	45,599,271	0	(123,244)	(123,244)	511,303	10/07/2037	1.D FE
83438L-AA-9	SOLRR 2021-1 A	C	09/15/2022	Paydown		148,342	148,342	148,339	148,342	0	0	0	0	0	148,342	0	0	0	2,609	10/15/2046	1.E FE
83438L-AB-7	SOLRR 2021-1 B	C	09/15/2022	Paydown		91,926	91,926	91,925	91,926	0	0	0	0	0	91,926	0	0	0	2,105	10/15/2046	2.B FE
853254-CC-2	STANDARD CHARTERED	C	08/11/2022	CITICORP		8,572,830	10,500,000	10,376,785	10,378,438	0	6,083	0	6,083	0	10,384,521	0	(1,811,691)	(1,811,691)	176,525	06/29/2032	1.G FE
865622-AW-4	SUMITOMO MITSUI	C	07/18/2022	Maturity		5,000,000	5,000,000	4,922,120	4,988,066	0	11,934	0	11,934	0	5,000,000	0	0	0	160,000	07/18/2022	1.E FE
87164K-AB-0	SYNGENTA FINANCE	C	07/15/2022	Call		1,625,565	1,842,000	1,380,893	1,411,392	0	5,728	0	5,728	0	1,417,120	0	208,445	208,445	64,246	03/28/2042	2.B FE
87164K-AC-8	SYNGENTA FINANCE	C	07/18/2022	Call		8,544,000	8,900,000	8,900,000	8,900,000	0	0	0	0	0	8,900,000	0	0	0	427,212	04/24/2028	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
87268R-AA-2	TFINS 2019-2A A1	C	09/08/2022	VARIOUS		2,611,590	2,706,207	2,606,821	2,622,427	0	64,239	0	64,239	0	2,686,666	0	(75,076)	(75,076)	63,870	02/28/2039	1.B FE
87268R-AB-0	TFINS 2019-2A A2	C	09/08/2022	ATHENE ANNUITY		960,000	1,000,000	940,000	946,812	0	35,147	0	35,147	0	981,959	0	(21,959)	(21,959)	28,584	02/28/2039	1.F FE
872882-AN-5	TSMC GLOBAL LTD	C	08/29/2022	BNP PARIBAS		593,052	589,000	583,840	0	0	17	0	17	0	583,857	0	9,195	9,195	2,875	07/22/2032	4.B FE
89382P-AA-3	TRANSOCEAN	C	08/01/2022	Redemption		15,180	15,180	14,079	14,309	0	871	0	871	0	15,180	0	0	0	930	08/01/2025	5.A FE
894135-AA-0	TRAP 2007-13A A1	C	08/09/2022	Paydown		116,436	116,436	102,056	102,056	0	14,380	0	14,380	0	116,436	0	0	0	802	11/09/2042	1.A FE
894135-AG-7	TRAP 2007-13A B	C	09/08/2022	ATHENE ANNUITY		642,000	800,000	628,000	629,971	0	10,028	0	10,028	0	639,999	0	2,001	2,001	9,762	11/09/2042	1.F FE
89413C-AA-5	TRAPEZA 06-10A A1	C	07/06/2022	Paydown		45,988	45,988	41,720	41,720	0	4,268	0	4,268	0	45,988	0	0	0	271	07/06/2041	1.B FE
89413C-AE-7	TRAPEZA 2006-10A B	C	09/08/2022	ATHENE ANNUITY		610,000	800,000	602,000	604,546	0	9,504	0	9,504	0	614,050	0	(4,050)	(4,050)	10,779	07/06/2041	2.C PL
89413G-AA-6	TRAP 2007-12A A1	C	08/01/2022	VARIOUS		96,174	96,174	83,720	83,720	0	20,918	0	20,918	0	104,637	0	(8,463)	(8,463)	1,834	04/06/2042	1.C FE
89413G-AC-2	TRAP 2007-12A A2	C	09/08/2022	ATHENE ANNUITY		4,244,870	4,900,000	4,043,970	4,062,215	0	76,541	0	76,541	0	4,138,756	0	106,114	106,114	55,583	04/06/2042	1.D FE
89640X-AT-3	TRNTS 2016-4A DR	C	08/19/2022	ATHENE ANNUITY		2,028,290	2,200,000	1,955,153	1,991,723	0	80,602	0	80,602	0	2,072,326	0	(44,036)	(44,036)	75,807	10/18/2031	2.C FE
89641A-AU-9	TRNTS 2016-5A DR	C	07/22/2022	ATHENE ANNUITY		4,992,340	5,000,000	4,967,760	4,973,373	0	6,462	0	6,462	0	4,979,835	0	12,505	12,505	173,025	10/25/2028	2.A FE
89641U-AC-5	TRINITY ACQUISITION	C	08/18/2022	WELLS FARGO		10,343,030	10,375,000	10,512,728	8,422,793	0	(9,734)	0	(9,734)	0	10,446,279	0	(103,249)	(103,249)	380,401	03/15/2026	2.B FE
89680Y-AD-7	TRITON CONTAINER	C	09/21/2022	ATHENE ANNUITY		15,374,966	16,000,000	15,735,459	0	0	105,286	0	105,286	0	15,840,745	0	(465,779)	(465,779)	81,778	08/01/2023	2.C FE
89820X-AA-6	TRUPS 2020-2A A1	C	07/22/2022	ATHENE ANNUITY		29,021,615	29,202,672	29,202,672	29,202,672	0	0	0	0	0	29,202,672	0	(181,056)	(181,056)	685,747	07/15/2041	1.C FE
89821J-AA-6	TFINS 2019-1A A1	C	09/08/2022	ATHENE ANNUITY		1,767,216	1,850,488	1,852,801	1,852,275	0	526	0	526	0	1,852,801	0	(85,585)	(85,585)	46,089	02/02/2039	1.C FE
89822P-AA-1	TFINS 2020-1A A1	C	07/22/2022	ATHENE ANNUITY		44,208,229	44,569,240	44,569,240	44,569,240	0	0	0	0	0	44,569,240	0	(361,011)	(361,011)	1,157,877	04/15/2040	1.C FE
89822P-AB-9	TFINS 2020-1A A2	C	09/08/2022	ATHENE ANNUITY		3,104,698	3,170,000	3,170,000	3,170,000	0	0	0	0	0	3,170,000	0	(65,302)	(65,302)	128,546	04/15/2040	1.G FE
902613-AK-4	UBS GROUP	C	08/23/2022	RBS SECURITIES		815,080	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	(184,920)	(184,920)	17,086	02/11/2033	1.G FE
902613-AT-5	UBS GROUP	C	08/16/2022	JEFFERIES & COMPANY		1,204,863	1,199,000	1,199,000	0	0	0	0	0	0	1,199,000	0	5,863	5,863	2,160	08/05/2033	1.G FE
902674-YF-1	UBS AG LONDON	C	07/21/2022	GOLDMAN SACHS		970,990	1,000,000	998,930	1,222,179	0	(222,635)	0	(222,635)	0	999,544	0	(28,554)	(28,554)	2,438	06/01/2023	1.D FE
90352J-AD-5	UBS GROUP FUNDING	C	08/15/2022	Call 100.0000		600,000	600,000	600,498	0	0	(75)	0	(75)	0	600,423	0	(423)	(423)	3,581	08/15/2023	1.G FE
92841#-AA-4	VISTAJET	C	07/15/2022	Redemption		2,776,069	2,776,069	2,776,069	2,776,069	0	0	0	0	0	2,776,069	0	0	0	124,923	07/15/2027	1.G PL
92841E-AA-7	VISTAJET CLASS A	C	08/15/2022	Redemption		1,126,341	1,126,341	1,126,341	1,126,341	0	0	0	0	0	1,126,341	0	0	0	32,492	02/15/2030	2.A PL
92917R-AE-9	VOYA 2019-2A	C	09/21/2022	ATHENE ANNUITY		9,660,580	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(339,420)	(339,420)	247,329	07/20/2032	1.C FE
961214-FG-3	WESTPAC BANKING	C	08/03/2022	CREDIT SUISSE		1,003,220	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	3,220	3,220	0	08/10/2033	2.A FE
97786#-AJ-1	FERGUSON PLC	C	09/01/2022	Maturity		10,000,000	10,000,000	10,075,478	10,010,324	0	(10,324)	0	(10,324)	0	10,000,000	0	0	0	343,000	09/01/2022	2.A FE
AZ7194-54-3	LIMA METRO	C	07/10/2022	Redemption		49,719	49,719	50,443	0	0	(725)	0	(725)	0	49,719	0	0	0	1,109	04/05/2036	2.C FE
BBE06Y-3J-5	QC LNG COMMON	C	09/30/2022	Redemption		509,935	509,935	509,935	509,935	0	0	0	0	0	509,935	0	0	0	12,391	12/31/2034	2.B
BCC0VF-JW-2	TRAP 2007-12X A2	C	09/08/2022	ATHENE ANNUITY		1,879,871	2,170,000	1,790,901	1,798,475	0	9,467	0	9,467	0	1,807,942	0	71,929	71,929	20,185	04/06/2042	1.D FE
G1981*-AA-2	CAYMAN UNIVERSE	C	09/30/2022	Paydown		2,402,066	2,402,066	2,379,404	2,402,066	0	0	0	0	0	2,402,066	0	0	0	68,457	09/30/2045	1.D PL
G6764#-AA-0	ROLLS ROYCE PLC	C	07/12/2022	Redemption		263,158	263,158	263,158	263,158	0	0	0	0	0	263,158	0	0	0	4,737	10/12/2026	3.C
G6764@-AA-2	ROLLS ROYCE PLC	C	07/12/2022	Redemption		649,063	649,063	649,063	649,063	0	0	0	0	0	649,063	0	0	0	14,409	04/12/2027	3.C
00458*-AF-6	AQUASURE FINANCE	C	07/12/2022	Redemption		312,930	312,930	312,930	312,930	0	0	0	0	0	312,930	0	0	0	13,519	01/12/2034	1.G FE
03629#-AG-8	SA POWER NETWORKS	C	09/10/2022	Maturity		13,000,000	13,000,000	13,000,000	13,000,000	0	0	0	0	0	13,000,000	0	0	0	434,200	09/10/2022	1.G
03946*-AE-3	FOXTEL MANAGEMENT	C	07/25/2022	Maturity		25,000,000	25,000,000	25,175,800	25,041,240	0	(41,240)	0	(41,240)	0	25,000,000	0	0	0	1,067,500	07/25/2022	2.C PL
W0805#-AM-0	ASSA ABLOY AB	C	08/09/2022	Maturity		16,000,000	16,000,000	16,059,500	16,002,827	0	(2,827)	0	(2,827)	0	16,000,000	0	0	0	406,773	08/09/2022	1.G
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,967,033,181	2,025,428,753	2,012,402,485	1,662,612,381	2,367	5,049,518	179,110	4,872,775	0	2,016,693,269	0	(48,514,311)	(48,514,311)	64,451,040	XXX	XXX
01608U-AE-7	ALI GROUP		09/30/2022	Redemption		62,708	62,708	61,309	0	0	1,399	0	1,399	0	62,708	0	0	0	288	10/13/2028	3.A FE
05350N-AL-8	AVANTOR		09/30/2022	Redemption		60,110	60,110	59,509	59,606	0	504	0	504	0	60,110	0	0	0	2,506	11/06/2027	3.A FE
11823L-AK-1	HERCULES MERGER		09/30/2022	Redemption		2,350	2,350	2,350	2,350	0	0	0	0	0	2,350	0	0	0	1,828	11/01/2026	3.A FE
13134M-BT-9	CALPINE TERM B5		08/28/2022	Redemption		869	869	860	862	0	7	0	7	0	869	0	0	0	9	12/16/2027	3.A FE
14880B-AH-4	CATALENT PHARMA		09/30/2022	Redemption		792	792	790	790	0	2	0	2	0	792	0	0	0	15	02/22/2028	3.A FE
30034U-AC-4	EVERI PAYMENTS		09/30/2022	Redemption		765	765	764	764	0	2	0	2	0	765	0	0	0	18	08/03/2028	3.A FE
33718F-AD-2	FIRST STUDENT		07/01/2022	Redemption		850	850	841	841	0	9	0	9	0	850	0	0	0	15	07/21/2028	3.C FE
33903R-AY-5	FLEETCOR TECH		09/30/2022	Redemption		6,666	6,666	6,616	0	0	50	0	50	0	6,666	0	0	0	141	04/22/2028	3.A FE
35670C-AB-4	FLNG LIQUEFACTION		07/23/2022	Redemption		885	885	876	876	0	9	0	9	0	885	0	0	0	15	11/17/2028	4.A FE
365556-AU-3	INGERSOLL RAND		08/28/2022	Redemption		1,287	1,287	1,253	1,258	0	29	0	29	0	1,287	0	0	0	12	02/28/2027	3.A FE
44055U-AD-7	HORIZON THERAPEUTICS		08/28/2022	Redemption		3,445	3,445	3,436	3,437	0	8	0	8	0	3,445	0	0	0	13	03/15/2028	3.A FE
59921P-AB-2	MILEAGE PLUS HOLDINGS		09/17/2022	Redemption		2,905,572	2,905,572	2,889,762	2,892,512	0	13,060	0	13,060	0	2,905,572	0	0	0	777,315	06/20/2027	2.C FE
72584D-AF-1	KFC HOLDINGS		09/30/2022	Redemption		5,651	5,651	5,637	5,638	0	13	0	13	0	5,651	0	0	0	1,894	03/15/2028	2.C FE
72814C-AF-5	PLAYTIKA		09/30/2022	Redemption		3,150	3,150	3,134	3,134	0	15	0	15	0	3,150	0	0	0	44	03/11/2028	3.B FE
85350E-AB-2	STANDARD INDUSTRIES		09/17/2022	Redemption		2,182	2,182	2,160	2,161	0	21	0	21	0	2,182	0	0	0	50	09/22/2028	2.C FE
87159J-AH-7	SYNAPTICS INC		07/09/2022	Redemption		2,500	2,500	2,494	2,494	0	6	0	6	0	2,500	0	0	0	23	10/20/2028	3.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
89148G-AF-7	TORY BURCH		09/30/2022	Redemption		5,525	5,525	5,470	5,476	0	49	0	49	0	5,525	0	0	0	115	04/16/2028	3.C FE
96208U-AT-8	WEX		09/30/2022	Redemption		2,625	2,625	2,612	2,612	0	13	0	13	0	2,625	0	0	0	58	03/19/2028	3.C FE
000000-00-0	TILLMAN NETWORKS		09/24/2022	Redemption		1,500,911	1,500,911	1,498,428	775,338	0	2,451	0	2,451	0	1,500,911	0	0	0	41,874	04/03/2029	2.A FE
BL3541-34-1	INEOS US PETROCHEM		09/25/2022	Redemption		2,856	2,856	2,842	2,844	0	12	0	12	0	2,856	0	0	0	52	01/29/2026	3.B FE
BL3608-71-0	BEACON ROOFING		09/30/2022	Redemption		2,816	2,816	2,802	2,803	0	13	0	13	0	2,816	0	0	0	49	05/19/2028	3.C FE
BL3705-69-8	CLEAN HARBORS		09/30/2022	Redemption		718	718	714	714	0	3	0	3	0	718	0	0	0	14	10/08/2028	3.A FE
BL3706-64-7	COVANTA HOLDING		07/01/2022	Redemption		827	827	825	825	0	2	0	2	0	827	0	0	0	6	11/17/2028	3.B FE
46611V-AU-9	JBS USA	C	09/27/2022	Redemption		1,979,592	1,979,592	1,979,372	1,979,410	0	182	0	182	0	1,979,592	0	0	0	31,506	05/01/2026	2.B FE
000000-00-0	TILLMAN NETWORKS	C	09/30/2022	Redemption		5,000	5,000	4,975	4,977	0	23	0	23	0	5,000	0	0	0	3,173	05/03/2028	3.C FE
BANOXK-4U-1	BANCO DEL PACIFICO	C	09/24/2022	Redemption		1,250,000	1,250,000	1,225,000	1,087,209	0	162,791	0	162,791	0	1,250,000	0	0	0	65,365	12/20/2024	4.A FE
BL3556-13-3	JAZZ FINANCING	C	09/30/2022	Redemption		182,282	182,282	181,370	181,381	0	901	0	901	0	182,282	0	0	0	5,176	05/05/2028	3.B FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						7,992,934	7,992,934	7,946,201	7,020,312	0	181,574	0	181,574	0	7,992,934	0	0	0	931,574	XXX	XXX
2509999997. Total - Bonds - Part 3						2,112,162,540	2,183,689,887	2,165,415,254	1,761,147,714	2,367	5,210,593	2,780,817	2,432,143	0	2,169,706,543	0	(56,398,222)	(56,398,222)	66,694,016	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						2,112,162,540	2,183,689,887	2,165,415,254	1,761,147,714	2,367	5,210,593	2,780,817	2,432,143	0	2,169,706,543	0	(56,398,222)	(56,398,222)	66,694,016	XXX	XXX
61762V-85-3	MORGAN STANLEY		08/08/2022	MORGAN STANLEY	80,000.000	2,084,600	0.00	2,000,000	0	0	0	0	0	0	2,000,000	0	84,600	84,600	0		2.A FE
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						2,084,600	XXX	2,000,000	0	0	0	0	0	0	2,000,000	0	84,600	84,600	0	XXX	XXX
4509999997. Total - Preferred Stocks - Part 3						2,084,600	XXX	2,000,000	0	0	0	0	0	0	2,000,000	0	84,600	84,600	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						2,084,600	XXX	2,000,000	0	0	0	0	0	0	2,000,000	0	84,600	84,600	0	XXX	XXX
5989999997. Total - Common Stocks - Part 3						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						2,084,600	XXX	2,000,000	0	0	0	0	0	0	2,000,000	0	84,600	84,600	0	XXX	XXX
6009999999 - Totals						2,114,247,140	XXX	2,167,415,254	1,761,147,714	2,367	5,210,593	2,780,817	2,432,143	0	2,171,706,543	0	(56,313,622)	(56,313,622)	66,694,016	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	CANADIAN IMPERIAL BANK 21GI19DL770X0HC3ZE78	07/11/2022	10/05/2022	129,519	500,000,000	4,092	0	10,000,000	0	259		259	(9,999,741)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	07/22/2022	10/12/2022	126,020	500,000,000	4,166	0	9,475,000	0	11,653		11,653	(9,463,347)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	07/22/2022	10/24/2022	126,420	500,000,000	4,192	0	9,175,006	0	64,075		64,075	(9,110,931)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/28/2022	10/03/2022	122,774	500,000,000	4,215	0	9,215,000	0	23		23	(9,214,977)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	CANADIAN IMPERIAL BANK 21GI19DL770X0HC3ZE78	08/03/2022	10/17/2022	120,060	500,000,000	4,331	0	9,295,000	0	12,050		12,050	(9,282,950)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	CITIGROUP E57ODZWZ7FF32TWEFA76	08/05/2022	11/02/2022	121,292	500,000,000	4,328	0	9,540,000	0	63,066		63,066	(9,476,934)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	CITIGROUP E57ODZWZ7FF32TWEFA76	08/08/2022	11/07/2022	120,801	500,000,000	4,346	0	9,550,000	0	93,154		93,154	(9,456,846)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	08/10/2022	10/14/2022	119,379	500,000,000	4,335	0	8,619,999	0	7,796		7,796	(8,612,203)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	CSFB E58DKGMJYYYJLN8C3868	08/11/2022	10/07/2022	117,656	500,000,000	4,356	0	9,150,000	0	417		417	(9,149,583)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	08/15/2022	10/26/2022	116,285	500,000,000	4,450	0	8,939,995	0	18,373		18,373	(8,921,622)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	08/17/2022	10/19/2022	117,093	500,000,000	4,398	0	9,016,182	0	12,527		12,527	(9,003,655)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	08/22/2022	11/14/2022	120,428	500,000,000	4,359	0	9,800,000	0	123,290		123,290	(9,676,710)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	CSFB E58DKGMJYYYJLN8C3868	08/22/2022	10/05/2022	120,270	500,000,000	4,282	0	7,512,500	0	75		75	(7,512,426)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/02/2022	10/26/2022	127,669	500,000,000	4,073	0	8,620,000	0	215,016		215,016	(8,404,984)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	CSFB E58DKGMJYYYJLN8C3868	09/06/2022	11/09/2022	127,923	500,000,000	4,104	0	8,850,000	0	568,252		568,252	(8,281,748)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	CANADIAN IMPERIAL BANK 21GI19DL770X0HC3ZE78	09/07/2022	11/16/2022	126,836	500,000,000	4,139	0	10,000,000	0	596,642		596,642	(9,403,358)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	09/09/2022	10/03/2022	123,168	500,000,000	4,120	0	6,735,004	0	51		51	(6,734,953)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/09/2022	10/14/2022	122,871	500,000,000	4,151	0	8,140,000	0	27,489		27,489	(8,112,511)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	09/12/2022	10/07/2022	121,444	500,000,000	4,179	0	7,564,503	0	2,485		2,485	(7,562,018)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/12/2022	10/17/2022	121,726	500,000,000	4,190	0	8,439,851	0	30,604		30,604	(8,409,247)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	09/12/2022	10/21/2022	121,756	500,000,000	4,209	0	8,320,001	0	43,380		43,380	(8,276,621)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	09/12/2022	11/02/2022	121,726	500,000,000	4,231	0	9,285,006	0	109,258		109,258	(9,175,748)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	CSFB E58DKGMJYYYJLN8C3868	09/13/2022	11/21/2022	125,620	500,000,000	4,179	0	9,000,000	0	542,388		542,388	(8,457,612)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/13/2022	11/04/2022	125,380	500,000,000	4,147	0	8,515,000	0	268,852		268,852	(8,246,148)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	09/14/2022	10/12/2022	127,186	500,000,000	4,030	0	7,645,001	0	40,539		40,539	(7,604,462)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	09/15/2022	10/28/2022	128,004	500,000,000	4,043	0	8,549,999	0	372,078		372,078	(8,177,922)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	CSFB E58DKGMJYYYJLN8C3868	09/19/2022	11/07/2022	129,241	500,000,000	4,024	0	8,697,500	0	976,903		976,903	(7,720,597)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/21/2022	11/28/2022	131,715	500,000,000	3,986	0	10,250,000	0	2,713,085		2,713,085	(7,536,915)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	09/26/2022	11/02/2022	135,701	500,000,000	3,832	0	8,829,995	0	3,614,718		3,614,718	(5,215,277)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	CITIGROUP E57ODZWZ7FF32TWEFA76	09/30/2022	11/18/2022	138,314	500,000,000	3,796	0	9,350,000	0	7,590,982		7,590,982	(1,759,018)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	CSFB E58DKGMJYYYJLN8C3868	09/30/2022	12/02/2022	138,607	500,000,000	3,824	0	9,340,000	0	8,206,698		8,206,698	(1,133,302)	0	0	0	0		Note 0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										0	275,420,542	0	26,326,178	XXX	26,326,178	(249,094,366)	0	0	0	0	XXX	XXX
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/29/2022	10/05/2022	118,628	500,000,000	4,004	0	10,850,000	0	5,529,504		5,529,504	(5,320,496)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	CANADIAN IMPERIAL BANK 21GI19DL770X0HC3ZE78	06/06/2022	10/03/2022	121,225	500,000,000	3,609	0	9,000,000	0	4,715,757		4,715,757	(4,284,243)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/16/2022	11/14/2022	137,271	500,000,000	3,369	0	7,575,005	0	6,064,319		6,064,319	(1,510,686)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	UBS BFM8T61CT2L10CEMIK50	06/24/2022	10/03/2022	128,864	500,000,000	3,492	0	10,414,994	0	464,146		464,146	(9,950,848)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/11/2022	10/17/2022	129,776	500,000,000	3,468	0	9,970,000	0	5,717,899		5,717,899	(4,252,101)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	CANADIAN IMPERIAL BANK 21GI19DL770X0HC3ZE78	07/13/2022	10/24/2022	131,298	500,000,000	3,427	0	10,109,500	0	6,162,043		6,162,043	(3,947,457)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	07/14/2022	12/07/2022	132,730	500,000,000	3,579	0	7,750,000	0	8,631,556		8,631,556	881,556	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/18/2022	11/02/2022	128,610	500,000,000	3,499	0	10,054,000	0	10,704,105		10,704,105	650,106	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	CANADIAN IMPERIAL BANK 21GI19DL770X0HC3ZE78	07/25/2022	11/09/2022	125,951	500,000,000	3,573	0	10,000,000	0	15,716,565		15,716,565	5,716,565	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	07/29/2022	12/02/2022	120,970	500,000,000	3,617	0	7,889,997	0	20,374,523		20,374,523	12,484,527	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	CSFB E58DKGMJYYYJLN8C3868	08/01/2022	12/14/2022	121,706	500,000,000	3,595	0	9,275,000	0	20,990,546		20,990,546	11,715,546	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/11/2022	12/12/2022	118,835	500,000,000	3,787	0	9,680,000	0	31,968,885		31,968,885	22,288,884	0	0	0	0		Note 0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	CSFB E58DKGMJYYYJLN8C3868	08/15/2022	11/16/2022	116,612	500,000,000	3,966	0	8,625,000	0	45,077,598		45,077,598	36,452,598	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	UBS BFM8T61CT2L1QCEMIK50	08/17/2022	12/07/2022	117,207	500,000,000	3,839	0	8,705,004	0	35,072,463		35,072,463	26,367,459	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/22/2022	01/06/2023	120,817	500,000,000	3,932	0	8,145,000	0	33,644,457		33,644,457	25,499,457	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	UBS BFM8T61CT2L1QCEMIK50	08/30/2022	11/02/2022	125,436	500,000,000	3,687	0	8,054,996	0	20,871,012		20,871,012	12,816,016	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	08/31/2022	10/12/2022	126,246	500,000,000	3,762	0	7,645,000	0	23,440,240		23,440,240	15,795,240	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	09/19/2022	10/14/2022	129,124	500,000,000	3,717	0	6,075,000	0	20,383,866		20,383,866	14,308,867	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/22/2022	10/21/2022	132,811	500,000,000	3,614	0	7,590,000	0	14,406,702		14,406,702	6,816,702	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/15/2022	01/03/2024	132,880	500,000,000	3,387/ (2,352)	0	23,795,000	0	26,699,389		26,699,389	2,904,389	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	CITIGROUP E57ODZWZ7FF32TWEFA76	06/15/2022	11/01/2023	131,284	500,000,000	3,523/ (2,571)	0	24,000,000	0	28,427,967		28,427,967	4,427,967	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	UBS BFM8T61CT2L1QCEMIK50	06/17/2022	10/04/2023	137,287	500,000,000	3,368/ (2,458)	0	24,724,999	0	23,888,630		23,888,630	(836,369)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	WELLS FARGO VYVVCKR63DVZZN70PB21	06/17/2022	12/06/2023	135,783	500,000,000	3,314/ (2,301)	0	23,950,001	0	24,557,153		24,557,153	607,152	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	UBS ROMUWSFPU8MPRO8K5P83	06/22/2022	05/03/2023	132,208	500,000,000	3,404/ (2,647)	0	16,644,997	0	18,380,618		18,380,618	1,735,621	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	CSFB E58DKGMJYYYJLN8C3868	06/22/2022	02/03/2023	132,193	500,000,000	3,499/ (2,742)	0	16,725,001	0	18,064,492		18,064,492	1,339,491	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	06/24/2022	03/03/2023	128,215	500,000,000	3,510/ (2,730)	0	14,729,995	0	19,432,099		19,432,099	4,702,103	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	CITIGROUP E57ODZWZ7FF32TWEFA76	06/27/2022	01/04/2023	127,517	500,000,000	3,529/ (2,745)	0	12,612,693	0	17,466,138		17,466,138	4,853,445	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/29/2022	04/05/2023	131,326	500,000,000	3,522/ (2,665)	0	19,389,999	0	22,458,782		22,458,782	3,068,782	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/30/2022	06/02/2023	132,909	500,000,000	3,386/ (2,539)	0	18,650,000	0	19,946,221		19,946,221	1,296,221	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	WELLS FARGO VYVVCKR63DVZZN70PB21	07/06/2022	08/04/2023	131,014	500,000,000	3,435/ (2,481)	0	20,575,000	0	23,930,642		23,930,642	3,355,642	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	WELLS FARGO VYVVCKR63DVZZN70PB21	07/06/2022	02/02/2024	129,245	500,000,000	3,482/ (2,418)	0	24,255,000	0	29,401,712		29,401,712	5,146,712	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	07/07/2022	09/06/2023	128,176	500,000,000	3,511/(2,536)	0	20,850,000	0	26,843,771		26,843,771	5,993,771	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	CANADIAN IMPERIAL BANK 2IGI19DL770X0HC3ZE78	07/11/2022	07/05/2023	129,519	500,000,000	3,474/(2,509)	0	19,145,000	0	24,341,572		24,341,572	5,196,572	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/13/2022	03/04/2024	131,156	500,000,000	3,431/(2,383)	0	24,950,000	0	28,481,516		28,481,516	3,531,516	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	CANADIAN IMPERIAL BANK 2IGI19DL770X0HC3ZE78	07/18/2022	04/03/2024	129,179	500,000,000	3,484/(2,419)	0	25,245,000	0	30,124,134		30,124,134	4,879,134	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	CANADIAN IMPERIAL BANK 2IGI19DL770X0HC3ZE78	07/20/2022	05/03/2024	126,118	500,000,000	3,568/(2,478)	0	25,025,000	0	32,553,092		32,553,092	7,528,092	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	CANADIAN IMPERIAL BANK 2IGI19DL770X0HC3ZE78	07/25/2022	06/05/2024	125,951	500,000,000	3,573/(2,481)	0	25,325,000	0	32,981,750		32,981,750	7,656,750	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	07/27/2022	07/03/2024	125,782	500,000,000	3,578/(2,484)	0	26,025,001	0	33,279,469		33,279,469	7,254,468	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	UBS BFM8T61CT2L1QCEMIK50	07/29/2022	06/12/2023	121,400	500,000,000	3,707/(2,677)	0	17,055,001	0	31,459,865		31,459,865	14,404,863	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	CANADIAN IMPERIAL BANK 2IGI19DL770X0HC3ZE78	08/01/2022	12/13/2023	120,938	500,000,000	3,721/(2,584)	0	22,390,000	0	35,812,752		35,812,752	13,422,752	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/05/2022	05/15/2023	120,500	500,000,000	3,734/(2,801)	0	15,334,999	0	30,570,233		30,570,233	15,235,233	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/05/2022	07/12/2023	120,691	500,000,000	3,729/(2,693)	0	17,515,000	0	32,663,455		32,663,455	15,148,455	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	CITIGROUP E57ODZWZ7FF32TWEFA76	08/08/2022	08/02/2024	120,801	500,000,000	3,725/(2,587)	0	25,445,000	0	37,124,338		37,124,338	11,679,338	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	08/08/2022	08/14/2023	120,737	500,000,000	3,727/(2,692)	0	18,565,004	0	33,119,069		33,119,069	14,554,064	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	08/10/2022	03/13/2023	119,379	500,000,000	3,874/(2,932)	0	15,000,000	0	36,351,553		36,351,553	21,351,553	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	WELLS FARGO VYVVCKR63DVZZN70PB21	08/12/2022	04/12/2023	116,933	500,000,000	3,955/(2,993)	0	15,435,000	0	40,358,194		40,358,194	24,923,194	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/15/2022	01/10/2024	117,144	500,000,000	3,841/(2,668)	0	21,735,000	0	39,568,316		39,568,316	17,833,316	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	08/17/2022	10/11/2023	117,093	500,000,000	3,843/(2,776)	0	18,683,813	0	37,518,409		37,518,409	18,834,596	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	08/22/2022	09/13/2023	120,428	500,000,000	3,737/(2,699)	0	18,749,995	0	33,818,565		33,818,565	15,068,570	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	UBS BFM8T61CT2L1QCEMIK50	08/25/2022	01/09/2023	119,351	500,000,000	3,875/(3,142)	0	10,279,998	0	32,602,941		32,602,941	22,322,943	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	WELLS FARGO VYVVCKR63DVZZN70PB21	09/02/2022	02/12/2024	124,670	500,000,000	3,610/(2,507)	0	22,600,000	0	32,915,913		32,915,913	10,315,914	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	CSFB ROMUWSFPU8MPRO8K5P83	09/06/2022	02/13/2023	127,923	500,000,000	3,615/(2,931)	0	12,550,000	0	21,508,065		21,508,065	8,958,065	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	CANADIAN IMPERIAL BANK 2IGI19DL770X0HC3ZE78	09/07/2022	03/13/2024	126,836	500,000,000	3,548/(2,464)	0	22,575,000	0	31,570,036		31,570,036	8,995,036	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/12/2022	11/08/2023	121,726	500,000,000	3,697/(2,670)	0	19,500,000	0	33,075,201		33,075,201	13,575,201	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	CSFB E58DKGMJYYYJLN8C3868	09/13/2022	04/10/2024	125,620	500,000,000	3,582/(2,488)	0	23,600,000	0	32,813,050		32,813,050	9,213,050	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	09/15/2022	05/10/2024	128,004	500,000,000	3,516/(2,441)	0	24,175,000	0	31,300,616		31,300,616	7,125,616	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	CSFB E58DKGMJYYYJLN8C3868	09/19/2022	09/18/2023	129,241	500,000,000	3,482/(2,515)	0	18,997,500	0	26,271,039		26,271,039	7,273,539	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	09/19/2022	10/07/2022	128,471	500,000,000	3,775/(3,581)	0	4,143,946	0	17,481,221		17,481,221	13,337,275	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	09/19/2022	10/19/2022	128,471	500,000,000	3,736/(3,542)	0	4,279,933	0	13,402,425		13,402,425	9,122,493	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	09/19/2022	10/28/2022	128,471	500,000,000	3,697/(3,503)	0	4,121,117	0	11,412,723		11,412,723	7,291,606	0	0	0	0		Note 0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/21/2022	08/21/2023	131,715	500,000,000	3.416/(2.467)	0	19,100,000	0	23,881,266		23,881,266	4,781,266	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/22/2022	11/21/2022	132,484	500,000,000	3.585/(3.114)	0	8,680,000	0	14,739,968		14,739,968	6,059,967	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/23/2022	11/07/2022	135,729	500,000,000	3.555/(3.131)	0	9,330,000	0	12,307,387		12,307,387	2,977,387	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	CANADIAN IMPERIAL BANK ROMUWSFPU8MPRO8K5P83	09/29/2022	12/09/2022	138,062	500,000,000	3.350/(2.807)	0	9,195,000	0	9,175,976		9,175,976	(19,024)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	CITIGROUP E57ODZWZ7FF32TWEFA76	09/29/2022	12/19/2022	137,430	500,000,000	3.365/(2.820)	0	9,275,000	0	10,316,632		10,316,632	1,041,632	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index.	CITIGROUP E57ODZWZ7FF32TWEFA76	09/30/2022	12/28/2022	138,314	500,000,000	3.344/(2.802)	0	9,550,000	0	9,766,143		9,766,143	216,143	0	0	0	0		Note 0001
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options										0	1,011,887,488	0	1,564,100,684	XXX	1,564,100,684	552,213,194	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										0	1,287,308,030	0	1,590,426,862	XXX	1,590,426,862	303,118,828	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										0	275,420,542	0	26,326,178	XXX	26,326,178	(249,094,366)	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	1,011,887,488	0	1,564,100,684	XXX	1,564,100,684	552,213,194	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										0	1,287,308,030	0	1,590,426,862	XXX	1,590,426,862	303,118,828	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	DEUTSCHE BANK 7LTWFZYICNSX8D621K86	02/17/2021	02/20/2024	0	500,000,000	0.9625% / (2.9625%)	(1,056,250)	0	0	(38,809,132)		(38,809,132)	(39,500,408)	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	DEUTSCHE BANK 7LTWFZYICNSX8D621K86	02/17/2021	02/16/2024	0	500,000,000	1% / (3%)	(800,000)	0	0	(37,726,154)		(37,726,154)	(38,978,068)	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/19/2021	11/20/2023	0	500,000,000	1.29% / (2.79%)	(890,000)	0	0	(43,483,314)		(43,483,314)	(46,963,967)	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/19/2021	11/20/2023	0	500,000,000	1.29% / (2.79%)	(890,000)	0	0	(43,483,314)		(43,483,314)	(46,963,967)	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	DEUTSCHE BANK 7LTWFZYICNSX8D621K86	02/22/2021	11/22/2023	0	500,000,000	1.05% / (3.05%)	(1,175,000)	0	0	(36,223,222)		(36,223,222)	(38,230,166)	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	DEUTSCHE BANK 7LTWFZYICNSX8D621K86	02/22/2021	02/22/2024	0	500,000,000	1.35% / (2.85%)	(812,500)	0	0	(41,283,998)		(41,283,998)	(46,031,494)	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	DEUTSCHE BANK 7LTWFZYICNSX8D621K86	02/23/2021	08/23/2023	0	500,000,000	1% / (3%)	(987,500)	0	0	(37,465,524)		(37,465,524)	(38,724,243)	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	DEUTSCHE BANK 7LTWFZYICNSX8D621K86	02/23/2021	08/23/2023	0	500,000,000	1.25% / (2.75%)	(825,000)	0	0	(45,050,620)		(45,050,620)	(47,723,979)	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	DEUTSCHE BANK 7LTWFZYICNSX8D621K86	02/24/2021	01/24/2024	0	500,000,000	1.18% / (2.98%)	(1,475,000)	0	0	(38,014,977)		(38,014,977)	(41,181,239)	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	DEUTSCHE BANK 7LTWFZYICNSX8D621K86	02/24/2021	01/24/2024	0	500,000,000	1.43% / (2.73%)	(1,362,500)	0	0	(44,774,441)		(44,774,441)	(50,014,571)	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/25/2021	10/25/2023	0	500,000,000	1.2% / (3%)	(1,425,000)	0	0	(37,399,537)		(37,399,537)	(40,825,443)	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/25/2021	10/25/2023	0	500,000,000	1.45% / (2.75%)	(1,350,000)	0	0	(44,557,936)		(44,557,936)	(50,261,812)	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/25/2021	12/20/2023	0	500,000,000	1.38% / (2.88%)	(1,162,500)	0	0	(40,566,330)		(40,566,330)	(45,983,585)	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/25/2021	12/20/2023	0	500,000,000	1.53% / (2.73%)	(1,137,500)	0	0	(44,744,297)		(44,744,297)	(51,766,811)	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	CITIGROUP E57ODZWZ7FF32TWEFA76	02/26/2021	09/27/2023	0	500,000,000	1.25% / (2.85%)	(1,225,000)	0	0	(41,797,633)		(41,797,633)	(45,058,582)	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	CITIGROUP E57ODZWZ7FF32TWEFA76	02/26/2021	09/27/2023	0	500,000,000	1.4% / (2.7%)	(975,000)	0	0	(46,352,509)		(46,352,509)	(50,880,094)	0	0	0	0		Note 0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/26/2021	03/27/2024	0	500,000,000	1.3% / (2.9%)	(1,100,000)	0	0	(39,839,638)		(39,839,638)	(44,128,792)	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/26/2021	03/27/2024	0	500,000,000	1.45% / (2.75%)	(1,050,000)	0	0	(43,745,334)		(43,745,334)	(49,417,378)	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/01/2021	07/26/2023	0	500,000,000	1.13% / (2.93%)	(1,520,000)	0	0	(39,458,836)		(39,458,836)	(41,675,702)	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/01/2021	07/26/2023	0	500,000,000	1.33% / (2.73%)	(1,390,000)	0	0	(45,731,331)		(45,731,331)	(49,392,570)	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/01/2021	04/24/2024	0	500,000,000	1.27% / (3.07%)	(1,225,000)	0	0	(35,400,729)		(35,400,729)	(40,247,014)	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/01/2021	04/24/2024	0	500,000,000	1.47% / (2.87%)	(1,125,000)	0	0	(40,210,651)		(40,210,651)	(47,079,127)	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/02/2021	06/28/2023	0	500,000,000	1.09% / (2.89%)	(1,437,500)	0	0	(40,646,984)		(40,646,984)	(42,296,509)	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/02/2021	06/28/2023	0	500,000,000	1.29% / (2.69%)	(1,360,000)	0	0	(47,162,643)		(47,162,643)	(50,059,445)	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/02/2021	05/29/2024	0	500,000,000	1.25% / (3.05%)	(1,012,500)	0	0	(35,956,961)		(35,956,961)	(40,425,467)	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/02/2021	05/29/2024	0	500,000,000	1.45% / (2.85%)	(890,000)	0	0	(40,712,983)		(40,712,983)	(47,087,724)	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/03/2021	05/31/2023	0	500,000,000	1.25% / (2.85%)	(1,250,000)	0	0	(41,908,203)		(41,908,203)	(45,119,207)	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/03/2021	05/31/2023	0	500,000,000	1.4% / (2.7%)	(1,187,500)	0	0	(46,920,806)		(46,920,806)	(51,487,149)	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	CITIGROUP E57ODZWZ7FF32TWEFA76	03/03/2021	06/26/2024	0	500,000,000	1.36% / (3.06%)	(1,175,000)	0	0	(35,422,805)		(35,422,805)	(41,599,322)	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	CITIGROUP E57ODZWZ7FF32TWEFA76	03/03/2021	06/26/2024	0	500,000,000	1.56% / (2.86%)	(975,000)	0	0	(40,006,115)		(40,006,115)	(48,451,510)	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/11/2021	04/10/2024	0	500,000,000	1% / (3%)	(1,737,500)	0	0	(37,733,969)		(37,733,969)	(38,946,220)	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/11/2021	06/12/2024	0	500,000,000	1.02% / (3.02%)	(1,812,500)	0	0	(37,220,836)		(37,220,836)	(38,695,330)	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/16/2021	05/15/2024	0	500,000,000	1.02% / (3.02%)	(1,862,500)	0	0	(37,200,441)		(37,200,441)	(38,696,442)	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	GOLDMAN SACHS KD3XUN7C6T14HNAYLU02	06/16/2021	07/10/2024	0	500,000,000	1.11% / 3.11%	(1,550,000)	0	0	(34,825,589)		(34,825,589)	(37,808,859)	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/01/2021	08/28/2024	0	500,000,000	1.05%/ (2.85%)	(1,920,000)	0	0	(41,608,547)		(41,608,547)	(42,235,168)	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/01/2021	09/25/2024	0	500,000,000	1.06%/ (2.86%)	(1,860,000)	0	0	(41,353,378)		(41,353,378)	(42,109,365)	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/06/2021	07/24/2024	0	500,000,000	1.06%/ (2.86%)	(1,712,500)	0	0	(41,353,466)		(41,353,466)	(42,190,363)	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/06/2021	10/30/2024	0	500,000,000	1.07%/ (2.87%)	(1,912,500)	0	0	(41,048,443)		(41,048,443)	(41,951,241)	0	0	0	0		Note 0001
2 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/10/2022	08/14/2024	0	500,000,000	0.98%/ (2.66%)	0	(1,375,000)	0	(38,807,620)		(38,807,620)	(37,432,620)	0	0	0	0		Note 0001
2 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	CITIGROUP E57ODZWZ7FF32TWEFA76	01/14/2022	09/11/2024	0	500,000,000	0.96%/ (2.59%)	0	(1,500,000)	0	(41,389,201)		(41,389,201)	(39,889,201)	0	0	0	0		Note 0001
2 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	01/14/2022	10/16/2024	0	500,000,000	0.98%/ (2.58%)	0	(1,252,500)	0	(40,763,073)		(40,763,073)	(39,510,573)	0	0	0	0		Note 0001
2 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	DEUTSCHE BANK 7LTWFZYICNSX8D621K86	01/21/2022	11/13/2024	0	500,000,000	0.94%/ (2.54%)	0	(1,242,500)	0	(42,022,990)		(42,022,990)	(40,780,490)	0	0	0	0		Note 0001
2 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/03/2022	11/22/2024	0	500,000,000	1%/ (2.6%)	0	(1,225,000)	0	(40,136,300)		(40,136,300)	(38,911,300)	0	0	0	0		Note 0001
2 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	GOLDMAN SACHS KD3XUN7C6T14HNAYLU02	03/14/2022	12/04/2024	0	500,000,000	1.03%/ (3.03%)	0	(1,550,000)	0	(30,019,176)		(30,019,176)	(28,469,176)	0	0	0	0		Note 0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0659999999. Subtotal - Written Options - Hedging Other - Put Options										(48,613,750)	(8,145,000)	0	(1,780,339,986)	XXX	(1,780,339,986)	(1,905,181,693)	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(48,613,750)	(8,145,000)	0	(1,780,339,986)	XXX	(1,780,339,986)	(1,905,181,693)	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										(48,613,750)	(8,145,000)	0	(1,780,339,986)	XXX	(1,780,339,986)	(1,905,181,693)	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										(48,613,750)	(8,145,000)	0	(1,780,339,986)	XXX	(1,780,339,986)	(1,905,181,693)	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Citigroup E57ODZWZ7FF32TWEFA76	08/02/2011	08/04/2031	0	250,000,000	3.455%/(3ML)	0	0	4,266,171	(7,729,392)		(7,729,392)	(50,454,312)	0	0	0	3,718,475		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Bank of America B4TYDEB6GKMZO031MB27	08/03/2011	08/05/2041	0	250,000,000	3.535%/(3ML)	0	0	4,409,799	(5,097,590)		(5,097,590)	(81,505,597)	0	0	0	5,428,552		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JPM CHASE 7H6GLXDRUGQFU57RNE97	08/08/2011	08/11/2031	0	250,000,000	3.255%/(3ML)	0	0	3,889,252	(11,719,978)		(11,719,978)	(50,209,492)	0	0	0	3,721,927		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	CSFB E58DKGMJYYYJLN8C3868	08/08/2011	08/11/2031	0	250,000,000	3.263%/(3ML)	0	0	3,903,314	(11,297,999)		(11,297,999)	(49,759,788)	0	0	0	3,721,927		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	08/10/2011	08/12/2026	0	250,000,000	2.875%/(3ML)	0	0	3,195,707	(11,636,415)		(11,636,415)	(28,982,320)	0	0	0	2,458,561		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	GOLDMAN SACHS & CO KD3XUN7C6T14HNAYLU02	08/10/2011	08/12/2026	0	250,000,000	2.850%/(3ML)	0	0	3,148,832	(11,857,700)		(11,857,700)	(28,922,065)	0	0	0	2,458,561		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	CSFB E58DKGMJYYYJLN8C3868	08/31/2011	09/02/2026	0	250,000,000	2.836%/(3ML)	0	0	3,301,018	(12,078,582)		(12,078,582)	(29,128,812)	0	0	0	2,476,776		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Deutsche Bank 7LTWFZYICNSX8D621K86	08/31/2011	09/02/2026	0	250,000,000	2.833%/(3ML)	0	0	3,294,924	(12,107,738)		(12,107,738)	(29,120,939)	0	0	0	2,476,776		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Deutsche Bank 7LTWFZYICNSX8D621K86	10/24/2011	10/26/2026	0	250,000,000	2.818%/(3ML)	0	0	3,041,016	(12,582,151)		(12,582,151)	(29,825,072)	0	0	0	2,523,011		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	11/30/2011	12/02/2026	0	250,000,000	2.546%/(3ML)	0	0	2,827,521	(15,309,856)		(15,309,856)	(29,542,727)	0	0	0	2,554,207		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JPM CHASE 7H6GLXDRUGQFU57RNE97	12/05/2011	12/07/2026	0	500,000,000	2.528%/(3ML)	0	0	5,433,233	(30,810,334)		(30,810,334)	(59,093,038)	0	0	0	5,116,787		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	12/05/2011	12/08/2031	0	500,000,000	2.631%/(3ML)	0	0	5,819,483	(47,082,674)		(47,082,674)	(96,353,059)	0	0	0	7,579,487		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Deutsche Bank 7LTWFZYICNSX8D621K86	01/23/2012	01/25/2027	0	250,000,000	2.589%/(3ML)	0	0	2,610,243	(15,331,167)		(15,331,167)	(30,382,136)	0	0	0	2,599,065		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JPM CHASE 7H6GLXDRUGQFU57RNE97	01/23/2012	01/25/2027	0	250,000,000	2.593%/(3ML)	0	0	2,616,805	(15,219,276)		(15,219,276)	(30,429,988)	0	0	0	2,599,065		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Citigroup E57ODZWZ7FF32TWEFA76	01/23/2012	01/25/2027	0	250,000,000	2.594%/(3ML)	0	0	2,619,149	(15,284,574)		(15,284,574)	(30,394,108)	0	0	0	2,599,065		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	02/21/2012	02/23/2032	0	250,000,000	2.755%/(3ML)	0	0	3,056,088	(21,421,009)		(21,421,009)	(49,347,437)	0	0	0	3,833,544		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Bank of America B4TYDEB6GKMZO031MB27	03/09/2012	03/15/2032	0	250,000,000	2.741%/(3ML)	0	0	3,026,649	(21,760,148)		(21,760,148)	(49,475,873)	0	0	0	3,844,138		Note 0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JPM CHASE 7H6GLXDRUGQFU57RNE97	03/14/2012	03/16/2032	0	250,000,000	2.915%/(3ML)	0	0	3,149,288	(18,813,486)		(18,813,486)	(50,904,574)	0	0	0	3,845,808		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Deutsche Bank 7LTWFZYICNSX8D621K86	03/15/2012	03/19/2032	0	250,000,000	2.958%/(3ML)	0	0	3,238,397	(17,608,776)		(17,608,776)	(50,536,508)	0	0	0	3,847,477		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JPM CHASE 7H6GLXDRUGQFU57RNE97	03/22/2012	03/26/2027	0	250,000,000	2.758%/(3ML)	0	0	2,913,883	(13,973,543)		(13,973,543)	(31,667,795)	0	0	0	2,648,016		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	GOLDMAN SACHS & CO KD3XUN7C6T14HNAYLU02	01/05/2021	08/12/2026	0	250,000,000	3ML/(SOFR + 23.3)	0	0	0	178,498		178,498	(62,086)	0	0	0	0		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	GOLDMAN SACHS & CO KD3XUN7C6T14HNAYLU02	01/06/2021	08/12/2026	0	250,000,000	3ML/(SOFR + 22.55)	0	0	0	230,035		230,035	(65,741)	0	0	0	0		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/08/2021	12/02/2026	0	250,000,000	3ML/(SOFR + 22.4)	0	0	0	252,508		252,508	(58,758)	0	0	0	0		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/11/2021	09/02/2026	0	250,000,000	3ML/(SOFR + 22.15)	0	0	0	239,261		239,261	(64,670)	0	0	0	0		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/12/2021	09/02/2026	0	250,000,000	3ML/(SOFR + 22.05)	0	0	0	263,237		263,237	(66,405)	0	0	0	0		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JPM CHASE 7H6GLXDRUGQFU57RNE97	01/12/2021	10/26/2026	0	250,000,000	3ML/(SOFR + 21.8)	0	0	0	312,528		312,528	(52,235)	0	0	0	0		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JPM CHASE 7H6GLXDRUGQFU57RNE97	01/13/2021	01/25/2027	0	250,000,000	3ML/(SOFR + 22.4)	0	0	0	280,295		280,295	(42,516)	0	0	0	0		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JPM CHASE 7H6GLXDRUGQFU57RNE97	01/13/2021	01/25/2027	0	250,000,000	3ML/(SOFR + 22.4)	0	0	0	280,295		280,295	(42,516)	0	0	0	0		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/14/2021	07/18/2025	0	283,856,317	3ML/(SOFR + 21.88)	0	0	0	196,312		196,312	(50,121)	0	0	0	0		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	GOLDMAN SACHS & CO KD3XUN7C6T14HNAYLU02	01/14/2021	10/26/2026	0	55,300,000	3ML/(SOFR + 22.5)	0	0	0	57,607		57,607	(10,718)	0	0	0	0		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Bank of America B4TYDEB6GKMZO031MB27	01/15/2021	03/30/2028	0	120,481,928	3ML/(SOFR + 22.7)	0	0	0	151,126		151,126	(4,158)	0	0	0	0		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	GOLDMAN SACHS & CO KD3XUN7C6T14HNAYLU02	01/20/2021	07/09/2030	0	122,511,485	3ML/(SOFR + 22.75)	0	0	0	238,898		238,898	(36,363)	0	0	0	0		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	GOLDMAN SACHS & CO KD3XUN7C6T14HNAYLU02	01/19/2021	01/15/2031	0	145,985,401	3ML/(SOFR + 23.625)	0	0	0	223,140		223,140	(21,790)	0	0	0	0		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	CITIBANK E57ODZWZ7FF32TWEFA76	01/20/2021	08/04/2031	0	250,000,000	3ML/(SOFR + 24.0)	0	0	0	345,338		345,338	(7,080)	0	0	0	0		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Bank of America B4TYDEB6GKMZO031MB27	01/20/2021	08/10/2031	0	250,000,000	3ML/(SOFR + 24.0)	0	0	0	345,118		345,118	(7,236)	0	0	0	0		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/22/2021	12/07/2031	0	250,000,000	3ML/(SOFR + 24.5)	0	0	0	228,563		228,563	(22,918)	0	0	0	0		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	GOLDMAN SACHS & CO KD3XUN7C6T14HNAYLU02	01/25/2021	12/07/2031	0	250,000,000	3ML/(SOFR + 24.75)	0	0	0	185,281		185,281	(17,455)	0	0	0	0		Note 0001
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										0	0	69,760,772	(324,714,348)	XXX	(324,714,348)	(886,668,406)	0	0	0	70,051,225	XXX	XXX
CROSS CURRENCY SWAP	FA HEDGE	Ex 7	Currency	DEUTSCHE BANK 7LTWFZYICNSX8D621K86	01/12/2016	01/15/2031	0	145,985,401	3.05% NOK RATE/(3ML + 1.46%)	0	0	319	(45,769,624)		(45,769,624)	(15,672,952)	(28,003,461)	0	0	2,102,726		Note 0002
CROSS CURRENCY SWAP	FA HEDGE	Ex 7	Currency	DEUTSCHE BANK 7LTWFZYICNSX8D621K86	03/18/2016	03/30/2028	0	120,481,928	2.72% NOK RATE/(3ML + 1.56%)	0	0	(384,241)	(41,702,257)		(41,702,257)	(7,483,170)	(21,541,124)	0	0	1,412,952		Note 0002
CROSS CURRENCY SWAP	FA HEDGE	Ex 7	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/11/2016	10/26/2026	0	55,300,000	0.91% EUR RATE/(3ML + 1.25%)	0	0	(696,840)	(12,010,797)		(12,010,797)	(5,308,222)	(7,840,000)	0	0	558,090		Note 0002
CROSS CURRENCY SWAP	FA HEDGE	Ex 7	Currency	CSFB E58DKGMJYYYJLN8C3868	07/11/2017	07/18/2025	0	283,856,317	0.39% CHF RATE/(3ML + .948%)	0	0	(3,758,638)	(18,561,077)		(18,561,077)	(12,662,190)	(22,615,726)	0	0	2,374,912		Note 0002
CROSS CURRENCY SWAP	FA HEDGE	Ex 7	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/29/2018	07/09/2030	0	122,511,485	3.74% NOK RATE/(3ML + .99%)	0	0	512,541	(42,027,140)		(42,027,140)	(11,885,800)	(21,541,124)	0	0	1,708,374		Note 0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CROSS CURRENCY SWAP	FA HEDGE	Ex 7	Currency	CSFB E58DKGMJYYYJLN8C3868	07/09/2018	12/18/2023	0	202,531,646	0.3% CHF RATE/(3ML + .82%)	0	0	(2,688,822)	(3,671,378)		(3,671,378)	(4,490,428)	(16,447,801)	0	0	1,116,884		Note 0002
CROSS CURRENCY SWAP	FA HEDGE	Ex 7	Currency	CSFB E58DKGMJYYYJLN8C3868	01/06/2020	07/14/2028	0	309,182,967	0.125% CHF RATE/(2.4716%)	0	0	(5,431,243)	(1,938,149)		(1,938,149)	15,393,329	(24,671,702)	0	0	3,720,417		Note 0002
CROSS CURRENCY SWAP	C5793#AK9, MCCAIN FOODS	Sch D	Currency	JPM CHASE 7H6GLXDRUGQFU57RNE97	01/23/2018	10/23/2030	0	8,036,001	3.74% USD/(3.68% CAD)	0	0	14,829	651,980		651,980	(398,722)	682,090	0	0	114,132		Note 0002
CROSS CURRENCY SWAP	G8056#AH2, SEVERN TRENT WATER	Sch D	Currency	JPM CHASE 7H6GLXDRUGQFU57RNE97	08/07/2018	11/07/2028	0	15,530,400	4.19% USD/(2.72% GBP)	0	0	188,173	3,736,706		3,736,706	582,174	2,834,400	0	0	191,937		Note 0002
CROSS CURRENCY SWAP	G6750*AE2, 1887 CO LTD	Sch D	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/11/2018	01/10/2029	0	26,420,000	4.4088% USD/(2.96% GBP)	0	0	291,606	6,855,872		6,855,872	988,392	4,724,000	0	0	331,172		Note 0002
CROSS CURRENCY SWAP	G6655#AB2, NORTHERN GAS NETWORKS	Sch D	Currency	JPM CHASE 7H6GLXDRUGQFU57RNE97	10/11/2018	01/10/2031	0	23,778,000	4.38% USD/(2.97% GBP)	0	0	255,539	6,652,275		6,652,275	1,240,383	4,251,600	0	0	342,208		Note 0002
CROSS CURRENCY SWAP	756109A*5, REALTY INCOME	Sch D	Currency	CITIBANK E57ODZIWZ7FF32TIWEFA76	05/08/2019	05/20/2034	0	29,883,900	3.948% USD/(2.73% GBP)	0	0	310,672	8,276,183		8,276,183	2,380,695	5,432,600	0	0	509,865		Note 0002
CROSS CURRENCY SWAP	74726MA*0, QANTAS AIRWAYS	Sch D	Currency	JPM CHASE 7H6GLXDRUGQFU57RNE97	05/22/2019	06/25/2031	0	34,405,000	3.8275% USD/(3.64% AUD)	0	0	41,415	4,587,019		4,587,019	(391,587)	4,315,000	0	0	508,558		Note 0002
CROSS CURRENCY SWAP	B1401#AC1, BRUSSELS AIRPORT	Sch D	Currency	JPM CHASE 7H6GLXDRUGQFU57RNE97	05/22/2019	06/05/2034	0	11,160,000	3.76% USD/(1.64% EUR)	0	0	175,200	2,493,347		2,493,347	390,552	1,568,000	0	0	190,765		Note 0002
CROSS CURRENCY SWAP	N3167#AA2, FERRARI NV	Sch D	Currency	JPM CHASE 7H6GLXDRUGQFU57RNE97	07/19/2019	08/01/2029	0	39,294,500	3.4875% USD/(1.12% EUR)	0	0	695,864	7,217,154		7,217,154	(56,374)	5,488,000	0	0	513,883		Note 0002
CROSS CURRENCY SWAP	G1737@AE9, BROOKFIELD UTILITIES	Sch D	Currency	JPM CHASE 7H6GLXDRUGQFU57RNE97	08/14/2019	02/19/2030	0	40,973,400	3.09% USD/(2.2% GBP)	0	0	205,304	6,429,243		6,429,243	2,579,250	8,030,800	0	0	557,092		Note 0002
CROSS CURRENCY SWAP	99B00S031, MCCAIN FOODS	Sch D	Currency	JPM CHASE 7H6GLXDRUGQFU57RNE97	10/17/2019	01/17/2028	0	15,224,176	2.79% USD/(3.08% CAD)	0	0	(33,871)	189,690		189,690	(494,645)	1,364,179	0	0	175,266		Note 0002
CROSS CURRENCY SWAP	J3891#AA0, ELI LILLY	Sch D	Currency	JPM CHASE 7H6GLXDRUGQFU57RNE97	11/25/2019	11/15/2029	0	34,967,963	2.87% USD/(0.42% JPY)	0	0	659,272	4,939,130		4,939,130	(5,353,055)	6,802,593	0	0	466,908		Note 0002
CROSS CURRENCY SWAP	74340XB#7, PROLOGIS	Sch D	Currency	JPM CHASE 7H6GLXDRUGQFU57RNE97	02/20/2020	02/27/2035	0	45,080,000	2.68% USD/(1.89% GBP)	0	0	304,381	9,927,441		9,927,441	3,350,781	8,267,000	0	0	794,329		Note 0002
CROSS CURRENCY SWAP	G3301*AA1, FIL LIMITED	Sch D	Currency	JPM CHASE 7H6GLXDRUGQFU57RNE97	03/26/2020	03/26/2025	0	74,163,000	2.73% USD/(2.55% GBP)	0	0	8,996	9,664,367		9,664,367	1,350,311	13,935,800	0	0	584,863		Note 0002
CROSS CURRENCY SWAP	99B00S050, DYSON FINANCE	Sch D	Currency	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	03/26/2020	02/12/2030	0	100,642,011	4.14% USD/(2.62 JPY)	0	0	1,248,455	8,417,465		8,417,465	(12,510,406)	19,818,824	0	0	1,366,597		Note 0002
CROSS CURRENCY SWAP	B1401#AG2, BRUSSELS AIRPORT	Sch D	Currency	JPM CHASE 7H6GLXDRUGQFU57RNE97	11/13/2020	12/08/2030	0	4,730,000	3.9% USD/(2.43% EUR)	0	0	60,424	900,260		900,260	106,934	627,200	0	0	64,228		Note 0002
CROSS CURRENCY SWAP	BBE7TTF5, CAPITAL INVESTORS EUROPE	Sch D	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/25/2021	06/08/2031	0	23,267,400	3.135% USD/(1.48% EUR)	0	0	308,754	5,257,249		5,257,249	121,538	2,979,200	0	0	343,010		Note 0002
CROSS CURRENCY SWAP	BBE0C8KH0, BID CORP FOODSERVICE	Sch D	Currency	JPM CHASE 7H6GLXDRUGQFU57RNE97	03/10/2022	03/10/2027	0	16,864,500	3.295% USD/(1.65% EUR)	0	0	156,974	2,153,905		2,153,905	(7,595)	2,161,500	0	0	177,755		Note 0002
CROSS CURRENCY SWAP	BBE0DTN98, BROOKFIELD UTILITIES	Sch D	Currency	CITIBANK E57ODZIWZ7FF32TIWEFA76	06/15/2022	04/11/2043	0	18,109,500	5.862% USD/ (4.77% GBP)	0	0	0	3,585,125		3,585,125	2,230,625	1,354,500	0	0	410,396		Note 0002
CROSS CURRENCY SWAP	BBE0FFTA7, The 1887 Company Limited	Sch D	Currency	JPM CHASE 7H6GLXDRUGQFU57RNE97	09/28/2022	12/08/2032	0	22,417,500	5.6305% USD/ (6.17% GBP)	0	0	0	(16,984)		(16,984)	1,022,516	(1,039,500)	0	0	357,931		Note 0002
CROSS CURRENCY SWAP	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/18/2021	03/19/2036	0	12,140,000	2.71% USD / (1.06% EUR)	0	0	156,262	2,986,705		2,986,705	174,937	1,568,000	0	0	222,834		Note 0002
CROSS CURRENCY SWAP	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	01/21/2021	01/21/2031	0	3,675,300	2.73% USD / (1.24% EUR)	0	0	43,843	766,248		766,248	11,462	470,400	0	0	52,990		Note 0002
CROSS CURRENCY SWAP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP ROMUWSFPU8MPRO8K5P83	01/21/2021	01/21/2033	0	3,676,140	2.83% USD / (1.27% EUR)	0	0	46,011	830,057		830,057	28,156	470,400	0	0	59,041		Note 0002
CROSS CURRENCY SWAP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP ROMUWSFPU8MPRO8K5P83	01/21/2021	01/21/2036	0	3,675,300	3.05% USD / (1.41% EUR)	0	0	48,451	959,354		959,354	87,736	470,400	0	0	67,062		Note 0002
CROSS CURRENCY SWAP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/28/2020	10/29/2035	0	5,872,500	3.04% USD / (1.7% EUR)	0	0	66,238	1,140,012		1,140,012	212,032	784,000	0	0	106,224		Note 0002
CROSS CURRENCY SWAP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/28/2020	10/29/2040	0	7,047,000	3.42% USD / (1.98% EUR)	0	0	86,242	1,591,699		1,591,699	619,208	940,800	0	0	149,876		Note 0002
CROSS CURRENCY SWAP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP ROMUWSFPU8MPRO8K5P83	01/21/2021	01/21/2036	0	13,070,300	3.68% USD / (2.93% EUR)	0	0	87,381	3,261,092		3,261,092	1,403,797	2,362,000	0	0	238,491		Note 0002
CROSS CURRENCY SWAP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE 254900BN8XS34XZDJ223	01/13/2021	01/31/2031	0	14,036,400	2.77% USD / (1.37% EUR)	0	0	153,696	2,342,169		2,342,169	117,882	1,881,600	0	0	202,709		Note 0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CROSS CURRENCY SWAP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE 254900BN8XS34XZDJ223	12/30/2020	01/07/2031	0	11,697,000	3.07% USD / (1.62% EUR)	0	0	133,548	2,006,874		2,006,874	115,274	1,568,000	0	0	168,257		Note 0002
CROSS CURRENCY SWAP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP ROMUWSFPU8MPRO8K5P83	12/30/2020	01/07/2033	0	11,698,000	3.16% USD / (1.65% EUR)	0	0	138,826	2,226,394		2,226,394	288,393	1,568,000	0	0	187,528		Note 0002
CROSS CURRENCY SWAP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE 254900BN8XS34XZDJ223	12/08/2020	12/08/2035	0	13,120,200	4.12% USD / (2.55% EUR)	0	0	178,730	3,041,768		3,041,768	601,042	1,740,480	0	0	238,316		Note 0002
CROSS CURRENCY SWAP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/23/2021	03/23/2036	0	8,360,400	2.72% USD / (3mo NZD BANK BILL)	0	0	(58,152)	(371,321)		(371,321)	(1,699,603)	1,471,200	0	0	153,520		Note 0002
CROSS CURRENCY SWAP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE 254900BN8XS34XZDJ223	04/15/2021	04/15/2036	0	35,282,000	3.725% USD / (4.06% AUD)	0	0	27,927	7,651,624		7,651,624	(702,951)	3,969,800	0	0	649,387		Note 0002
CROSS CURRENCY SWAP	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	07/23/2021	07/23/2031	0	14,510,400	2.9275% USD / (1.24% EUR)	0	0	189,582	3,150,707		3,150,707	68,915	1,881,600	0	0	215,425		Note 0002
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										0	0	(6,256,353)	(42,179,613)	XXX	(42,179,613)	(43,651,386)	(27,916,472)	0	0	23,706,910	XXX	XXX
TOTAL RETURN SWAPS	INSURANCE LIABILITY HEDGE	Ex 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/26/2022	05/24/2028	0	158,241,125	(SPTR)/FEDL01 + 57	0	0	(6,912,510)	20,966,725		20,966,725	20,966,725	0	0	0	1,881,016		Note 0001
TOTAL RETURN SWAPS	INSURANCE LIABILITY HEDGE	Ex 5	Equity/Index.	Goldman Sachs KD3XUN7C6T14HNAYLU02	06/14/2022	06/12/2028	0	211,635,003	(SPTR)/FEDL01 + 57	0	0	(10,029,161)	26,855,645		26,855,645	26,855,645	0	0	0	2,527,269		Note 0001
TOTAL RETURN SWAPS	INSURANCE LIABILITY HEDGE	Ex 5	Equity/Index.	Citigroup E57ODZWZ7FF32TWEFA76	06/15/2022	06/14/2027	0	157,992,102	(SPTR)/FEDL01 + 52	0	0	(6,818,494)	13,818,954		13,818,954	13,818,954	0	0	0	1,713,841		Note 0001
TOTAL RETURN SWAPS	INSURANCE LIABILITY HEDGE	Ex 5	Equity/Index.	UBS BFM8T61CT2L1QCEMIK50	06/15/2022	06/13/2025	0	210,656,102	(SPTR)/FEDL01 + 43	0	0	(9,150,941)	18,425,188		18,425,188	18,425,188	0	0	0	1,732,033		Note 0001
1149999999. Subtotal - Swaps - Hedging Other - Total Return										0	0	(32,911,106)	80,066,512	XXX	80,066,512	80,066,512	0	0	0	7,854,159	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	30,593,313	(286,827,449)	XXX	(286,827,449)	(850,253,280)	(27,916,472)	0	0	101,612,294	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	69,760,772	(324,714,348)	XXX	(324,714,348)	(886,668,406)	0	0	0	70,051,225	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	(6,256,353)	(42,179,613)	XXX	(42,179,613)	(43,651,386)	(27,916,472)	0	0	23,706,910	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	(32,911,106)	80,066,512	XXX	80,066,512	80,066,512	0	0	0	7,854,159	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	30,593,313	(286,827,449)	XXX	(286,827,449)	(850,253,280)	(27,916,472)	0	0	101,612,294	XXX	XXX
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/06/2021	10/17/2022	0	1,164,515	EUR/USD 0.858726594	0	0	0	(183,446)		(183,446)	0	(183,446)	0	0	0		Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	11/18/2021	10/21/2022	0	293,100	GBP/USD 0.742721339	0	0	0	(49,989)		(49,989)	0	(49,989)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	05/12/2021	10/21/2022	0	23,298,195	USD/GBP 1.4063	0	0	0	4,796,698		4,796,698	0	4,796,698	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/06/2021	10/17/2022	0	1,746,773	EUR/USD 0.858726594	0	0	0	(275,169)		(275,169)	0	(275,169)	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/06/2021	10/17/2022	0	1,863,224	EUR/USD 0.858726594	0	0	0	(293,514)		(293,514)	0	(293,514)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/26/2021	10/17/2022	0	1,788,750	USD/EUR 1.1925	0	0	0	317,146		317,146	0	317,146	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/26/2021	10/17/2022	0	1,192,500	USD/EUR 1.1925	0	0	0	211,431		211,431	0	211,431	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/26/2021	10/17/2022	0	393,525	USD/EUR 1.1925	0	0	0	69,772		69,772	0	69,772	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/26/2021	10/17/2022	0	1,908,000	USD/EUR 1.1925	0	0	0	338,290		338,290	0	338,290	0	0	0		Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/22/2022	10/21/2022	0	65,503	GBP/USD 0.849078107	0	0	0	(3,392)		(3,392)	0	(3,392)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	09/07/2022	12/22/2022	0	11,735,998	USD/GBP 1.14475	0	0	0	278,489		278,489	0	278,489	0	0	0		Note 0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/07/2022	12/22/2022	0	5,008	USD/EUR 1.001518	0	0	0	75		75	0	75	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/07/2022	12/22/2022	0	10,368,025	USD/EUR 1.0015913	0	0	0	155,818		155,818	0	155,818	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/15/2022	12/28/2022	0	3,382,280	USD/EUR 1.007269999	0	0	0	67,440		67,440	0	67,440	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/15/2022	12/28/2022	0	1,404,263	USD/EUR 1.006960103	0	0	0	27,577		27,577	0	27,577	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	10/06/2021	04/15/2024	0	18,961,600	EUR/USD 0.843810649	0	0	0	(2,786,756)		(2,786,756)	0	(2,786,756)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/15/2022	12/28/2022	0	3,162,449	USD/EUR 1.007270002	0	0	0	63,057		63,057	0	63,057	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/15/2022	12/28/2022	0	2,876,852	USD/EUR 1.007269997	0	0	0	57,363		57,363	0	57,363	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/15/2022	12/28/2022	0	476,231	USD/EUR 1.007269994	0	0	0	9,496		9,496	0	9,496	0	0	0		Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	08/02/2022	05/16/2023	0	54,734,558	GBP/USD 0.813768971	0	0	0	(5,097,026)		(5,097,026)	0	(5,097,026)	0	0	0		Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	11/18/2021	05/16/2023	0	313,093	GBP/USD 0.743812405	0	0	0	(53,565)		(53,565)	0	(53,565)	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	12/20/2021	04/15/2024	0	23,659,650	EUR/USD 0.858000858	0	0	0	(3,137,817)		(3,137,817)	0	(3,137,817)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	05/17/2021	05/16/2023	0	61,859,578	USD/GBP 1.4148	0	0	0	13,133,738		13,133,738	0	13,133,738	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	09/15/2021	05/16/2023	0	248,525	USD/GBP 1.381399974	0	0	0	48,033		48,033	0	48,033	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	12/20/2021	04/15/2024	0	15,151,500	EUR/USD 0.858000858	0	0	0	(2,009,439)		(2,009,439)	0	(2,009,439)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	12/10/2021	05/16/2023	0	514,521	USD/GBP 1.324000006	0	0	0	81,447		81,447	0	81,447	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	10/06/2021	07/17/2023	0	1,995,800	EUR/USD 0.851788756	0	0	0	(298,074)		(298,074)	0	(298,074)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/15/2022	12/28/2022	0	1,916,059	USD/EUR 1.00727	0	0	0	38,205		38,205	0	38,205	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/15/2022	12/28/2022	0	3,828,334	USD/EUR 1.00727	0	0	0	76,335		76,335	0	76,335	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	10/06/2021	09/15/2023	0	1,176,295	EUR/USD 0.850126881	0	0	0	(174,614)		(174,614)	0	(174,614)	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	10/06/2021	09/15/2023	0	1,176,295	EUR/USD 0.850126881	0	0	0	(174,614)		(174,614)	0	(174,614)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/15/2022	12/28/2022	0	479,803	USD/EUR 1.00727001	0	0	0	9,567		9,567	0	9,567	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/15/2022	12/28/2022	0	328,324	USD/EUR 1.006960115	0	0	0	6,448		6,448	0	6,448	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/15/2022	12/28/2022	0	235,627	USD/EUR 1.007269983	0	0	0	4,698		4,698	0	4,698	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/23/2021	01/17/2023	0	2,142,684	USD/EUR 1.19038	0	0	0	363,339		363,339	0	363,339	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/23/2021	01/17/2023	0	892,785	USD/EUR 1.19038	0	0	0	151,391		151,391	0	151,391	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	10/06/2021	10/16/2023	0	1,177,540	EUR/USD 0.849228052	0	0	0	(174,418)		(174,418)	0	(174,418)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/23/2021	01/17/2023	0	1,035,631	USD/EUR 1.19038	0	0	0	175,614		175,614	0	175,614	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/23/2021	04/17/2023	0	596,650	USD/EUR 1.1933	0	0	0	99,608		99,608	0	99,608	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/23/2021	04/17/2023	0	2,386,600	USD/EUR 1.1933	0	0	0	398,433		398,433	0	398,433	0	0	0		Note 0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/23/2021	05/15/2023	0	979,285	USD/EUR 1.19425	0	0	0	162,981		162,981	0	162,981	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/23/2021	05/15/2023	0	298,563	USD/EUR 1.19425	0	0	0	49,689		49,689	0	49,689	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/23/2021	07/17/2023	0	2,033,880	USD/EUR 1.1964	0	0	0	336,154		336,154	0	336,154	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	10/21/2021	01/16/2024	0	1,073,250	EUR/USD 0.838574423	0	0	0	(166,889)		(166,889)	0	(166,889)	0	0	0		Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/23/2022	12/21/2022	0	59,150,328	GBP/USD 0.841149009	0	0	0	(3,546,818)		(3,546,818)	0	(3,546,818)	0	0	0		Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2022	10/21/2022	0	68,061	GBP/USD 0.817157383	0	0	0	(5,950)		(5,950)	0	(5,950)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/15/2022	12/21/2022	0	60,254,872	USD/GBP 1.21105	0	0	0	4,651,362		4,651,362	0	4,651,362	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	10/21/2021	01/16/2024	0	1,073,250	EUR/USD 0.838574423	0	0	0	(166,889)		(166,889)	0	(166,889)	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	10/06/2021	07/15/2024	0	11,899,000	EUR/USD 0.840406757	0	0	0	(1,750,694)		(1,750,694)	0	(1,750,694)	0	0	0		Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/18/2021	01/09/2023	0	471,770	GBP/USD 0.743439151	0	0	0	(79,817)		(79,817)	0	(79,817)	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	09/27/2021	01/16/2024	0	1,378,505	EUR/USD 0.83423709	0	0	0	(220,377)		(220,377)	0	(220,377)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/04/2021	01/09/2023	0	52,414,160	USD/GBP 1.391215	0	0	0	10,311,238		10,311,238	0	10,311,238	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	10/28/2021	01/16/2024	0	899,400	EUR/USD 0.83388926	0	0	0	(144,099)		(144,099)	0	(144,099)	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	01/11/2022	01/16/2024	0	585,100	EUR/USD 0.854554777	0	0	0	(81,566)		(81,566)	0	(81,566)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/23/2022	12/21/2022	0	59,122,823	USD/GBP 1.1882972	0	0	0	3,519,314		3,519,314	0	3,519,314	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	10/28/2021	01/16/2024	0	749,500	EUR/USD 0.83388926	0	0	0	(120,083)		(120,083)	0	(120,083)	0	0	0		Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/18/2021	05/16/2023	0	284,781	GBP/USD 0.74410299	0	0	0	(48,629)		(48,629)	0	(48,629)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/23/2021	09/15/2023	0	1,198,900	USD/EUR 1.1989	0	0	0	197,219		197,219	0	197,219	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/23/2021	09/15/2023	0	5,814,665	USD/EUR 1.1989	0	0	0	956,511		956,511	0	956,511	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/23/2021	09/15/2023	0	1,198,900	USD/EUR 1.1989	0	0	0	197,219		197,219	0	197,219	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/23/2021	09/15/2023	0	5,038,977	USD/EUR 1.1989	0	0	0	828,911		828,911	0	828,911	0	0	0		Note 0002
USD/AUD	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/08/2022	12/22/2022	0	23,898,232	USD/AUD 0.674525	0	0	0	1,205,732		1,205,732	0	1,205,732	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/23/2021	10/16/2023	0	900,113	USD/EUR 1.20015	0	0	0	147,771		147,771	0	147,771	0	0	0		Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/02/2022	05/16/2023	0	34,795,310	GBP/USD 0.813735861	0	0	0	(3,241,515)		(3,241,515)	0	(3,241,515)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/23/2021	10/16/2023	0	3,600,450	USD/EUR 1.20015	0	0	0	591,084		591,084	0	591,084	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/23/2021	10/16/2023	0	1,200,150	USD/EUR 1.20015	0	0	0	197,028		197,028	0	197,028	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/23/2021	10/16/2023	0	3,000,375	USD/EUR 1.20015	0	0	0	492,570		492,570	0	492,570	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/23/2021	10/16/2023	0	2,400,300	USD/EUR 1.20015	0	0	0	394,056		394,056	0	394,056	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/17/2021	05/16/2023	0	40,290,237	USD/GBP 1.41472	0	0	0	8,552,441		8,552,441	0	8,552,441	0	0	0		Note 0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/26/2021	01/16/2024	0	1,390,523	USD/EUR 1.20915	0	0	0	232,395		232,395	0	232,395	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/26/2021	01/16/2024	0	1,209,150	USD/EUR 1.20915	0	0	0	202,082		202,082	0	202,082	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	09/17/2021	04/15/2024	0	602,650	EUR/USD 0.829668962	0	0	0	(97,186)		(97,186)	0	(97,186)	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	09/17/2021	04/15/2024	0	1,807,950	EUR/USD 0.829668962	0	0	0	(291,558)		(291,558)	0	(291,558)	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	10/06/2021	07/15/2024	0	13,683,850	EUR/USD 0.840406757	0	0	0	(2,013,298)		(2,013,298)	0	(2,013,298)	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	10/06/2021	04/15/2024	0	7,117,830	EUR/USD 0.842953541	0	0	0	(1,052,263)		(1,052,263)	0	(1,052,263)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/02/2022	05/16/2024	0	34,945,376	USD/GBP 1.2342	0	0	0	3,810,775		3,810,775	0	3,810,775	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	11/12/2021	04/15/2024	0	591,200	EUR/USD 0.845737483	0	0	0	(85,736)		(85,736)	0	(85,736)	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	11/12/2021	04/15/2024	0	739,000	EUR/USD 0.845737483	0	0	0	(107,170)		(107,170)	0	(107,170)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/26/2021	01/16/2024	0	1,813,725	USD/EUR 1.20915	0	0	0	303,123		303,123	0	303,123	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/26/2021	01/16/2024	0	1,088,235	USD/EUR 1.20915	0	0	0	181,874		181,874	0	181,874	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/26/2021	01/16/2024	0	604,575	USD/EUR 1.20915	0	0	0	101,041		101,041	0	101,041	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/26/2021	01/16/2024	0	906,863	USD/EUR 1.20915	0	0	0	151,562		151,562	0	151,562	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/26/2021	01/16/2024	0	8,977,939	USD/EUR 1.20915	0	0	0	1,500,460		1,500,460	0	1,500,460	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/26/2021	01/16/2024	0	1,088,235	USD/EUR 1.20915	0	0	0	181,874		181,874	0	181,874	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/26/2021	01/16/2024	0	755,719	USD/EUR 1.20915	0	0	0	126,301		126,301	0	126,301	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	09/08/2022	12/22/2022	0	35,284,996	USD/GBP 1.15075	0	0	0	1,016,903		1,016,903	0	1,016,903	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	08/06/2021	05/15/2024	0	1,667,119	EUR/USD 0.824776279	0	0	0	(275,324)		(275,324)	0	(275,324)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	07/28/2021	04/15/2024	0	15,756,000	USD/EUR 1.212	0	0	0	2,613,939		2,613,939	0	2,613,939	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	07/28/2021	04/15/2024	0	19,392,000	USD/EUR 1.212	0	0	0	3,217,156		3,217,156	0	3,217,156	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	08/02/2022	05/16/2024	0	54,970,627	USD/GBP 1.23415	0	0	0	5,992,535		5,992,535	0	5,992,535	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	01/21/2022	07/15/2024	0	743,841	EUR/USD 0.846955196	0	0	0	(104,498)		(104,498)	0	(104,498)	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	10/21/2021	07/15/2024	0	901,500	EUR/USD 0.831946755	0	0	0	(140,377)		(140,377)	0	(140,377)	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	12/20/2021	07/15/2024	0	3,510,000	EUR/USD 0.854700855	0	0	0	(465,508)		(465,508)	0	(465,508)	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	10/06/2021	07/15/2024	0	6,548,795	EUR/USD 0.839849163	0	0	0	(967,227)		(967,227)	0	(967,227)	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	12/20/2021	07/15/2024	0	10,530,000	EUR/USD 0.854700855	0	0	0	(1,396,525)		(1,396,525)	0	(1,396,525)	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	12/20/2021	07/15/2024	0	9,360,000	EUR/USD 0.854700855	0	0	0	(1,241,355)		(1,241,355)	0	(1,241,355)	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	02/28/2022	07/15/2024	0	1,406,040	EUR/USD 0.853460783	0	0	0	(188,243)		(188,243)	0	(188,243)	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	12/07/2021	07/15/2024	0	1,285,570	EUR/USD 0.855651579	0	0	0	(169,256)		(169,256)	0	(169,256)	0	0	0		Note 0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	07/28/2021	04/15/2024	0	24,603,600	USD/EUR 1.212	0	0	0	4,081,767		4,081,767	0	4,081,767	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/28/2021	04/15/2024	0	758,250	USD/EUR 1.2132	0	0	0	126,420		126,420	0	126,420	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/28/2021	04/15/2024	0	606,600	USD/EUR 1.2132	0	0	0	101,136		101,136	0	101,136	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/28/2021	04/15/2024	0	7,279,200	USD/EUR 1.2132	0	0	0	1,213,633		1,213,633	0	1,213,633	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/28/2021	04/15/2024	0	1,819,800	USD/EUR 1.2132	0	0	0	303,408		303,408	0	303,408	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/28/2021	04/15/2024	0	606,600	USD/EUR 1.2132	0	0	0	101,136		101,136	0	101,136	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/28/2021	05/15/2024	0	1,669,800	USD/EUR 1.2144	0	0	0	278,005		278,005	0	278,005	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/28/2021	05/15/2024	0	910,800	USD/EUR 1.2144	0	0	0	151,639		151,639	0	151,639	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/07/2022	12/22/2022	0	4,918,559	USD/GBP 1.1448697	0	0	0	117,217		117,217	0	117,217	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/28/2021	07/15/2024	0	912,750	USD/EUR 1.217	0	0	0	151,627		151,627	0	151,627	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/28/2021	07/15/2024	0	1,338,700	USD/EUR 1.217	0	0	0	222,386		222,386	0	222,386	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/28/2021	07/15/2024	0	766,710	USD/EUR 1.217	0	0	0	127,367		127,367	0	127,367	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/12/2022	12/22/2022	0	33,525,462	USD/GBP 1.169421	0	0	0	1,486,036		1,486,036	0	1,486,036	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	07/28/2021	07/15/2024	0	13,981,700	USD/EUR 1.2158	0	0	0	2,311,148		2,311,148	0	2,311,148	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/28/2021	07/15/2024	0	10,953,000	USD/EUR 1.217	0	0	0	1,819,525		1,819,525	0	1,819,525	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/28/2021	07/15/2024	0	9,736,000	USD/EUR 1.217	0	0	0	1,617,355		1,617,355	0	1,617,355	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	10/05/2021	08/15/2024	0	837,900	EUR/USD 0.835421888	0	0	0	(126,588)		(126,588)	0	(126,588)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	07/28/2021	07/15/2024	0	12,158,000	USD/EUR 1.2158	0	0	0	2,009,694		2,009,694	0	2,009,694	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	02/14/2022	10/15/2024	0	1,777,050	EUR/USD 0.844095552	0	0	0	(249,851)		(249,851)	0	(249,851)	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	11/18/2021	10/15/2024	0	681,720	EUR/USD 0.843454791	0	0	0	(96,294)		(96,294)	0	(96,294)	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	02/07/2022	10/15/2024	0	893,738	EUR/USD 0.839172576	0	0	0	(130,138)		(130,138)	0	(130,138)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/28/2021	07/15/2024	0	1,460,400	USD/EUR 1.217	0	0	0	242,603		242,603	0	242,603	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/28/2021	07/15/2024	0	7,667,100	USD/EUR 1.217	0	0	0	1,273,667		1,273,667	0	1,273,667	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/28/2021	07/15/2024	0	7,058,600	USD/EUR 1.217	0	0	0	1,172,583		1,172,583	0	1,172,583	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/28/2021	07/15/2024	0	3,651,000	USD/EUR 1.217	0	0	0	606,508		606,508	0	606,508	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/28/2021	07/15/2024	0	6,693,500	USD/EUR 1.217	0	0	0	1,111,932		1,111,932	0	1,111,932	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/28/2021	07/15/2024	0	3,042,500	USD/EUR 1.217	0	0	0	505,424		505,424	0	505,424	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	10/06/2021	10/15/2024	0	13,939,815	EUR/USD 0.837170364	0	0	0	(2,058,204)		(2,058,204)	0	(2,058,204)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/28/2021	08/15/2024	0	851,956	USD/EUR 1.21708	0	0	0	140,644		140,644	0	140,644	0	0	0		Note 0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	10/06/2021	12/16/2024	0	1,168,440	EUR/USD 0.834445928	0	0	0	(175,760)		(175,760)	0	(175,760)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/28/2021	10/15/2024	0	1,511,766	USD/EUR 1.22015	0	0	0	250,299		250,299	0	250,299	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/28/2021	10/15/2024	0	701,586	USD/EUR 1.22015	0	0	0	116,160		116,160	0	116,160	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/28/2021	10/15/2024	0	915,113	USD/EUR 1.22015	0	0	0	151,513		151,513	0	151,513	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/28/2021	10/15/2024	0	1,830,225	USD/EUR 1.22015	0	0	0	303,026		303,026	0	303,026	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	07/28/2021	10/15/2024	0	14,240,901	USD/EUR 1.2203	0	0	0	2,359,290		2,359,290	0	2,359,290	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	07/28/2021	11/15/2024	0	12,219,000	USD/EUR 1.2219	0	0	0	2,037,671		2,037,671	0	2,037,671	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/22/2021	11/27/2024	0	776,123	USD/EUR 1.211100006	0	0	0	123,661		123,661	0	123,661	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	10/06/2021	01/15/2025	0	1,499,875	EUR/USD 0.833402784	0	0	0	(227,209)		(227,209)	0	(227,209)	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	10/06/2021	01/15/2025	0	1,799,850	EUR/USD 0.833402784	0	0	0	(272,651)		(272,651)	0	(272,651)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/25/2022	11/27/2024	0	925,224	USD/EUR 1.134440002	0	0	0	94,857		94,857	0	94,857	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/07/2021	11/27/2024	0	3,717,341	USD/EUR 1.224199998	0	0	0	625,732		625,732	0	625,732	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/22/2022	11/27/2024	0	754,149	USD/EUR 1.104000003	0	0	0	58,656		58,656	0	58,656	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/23/2022	11/27/2024	0	542,295	USD/EUR 1.165114992	0	0	0	68,412		68,412	0	68,412	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/22/2021	11/27/2024	0	495,668	USD/EUR 1.177946998	0	0	0	67,248		67,248	0	67,248	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	02/23/2022	11/27/2024	0	669,963	USD/EUR 1.185299997	0	0	0	94,487		94,487	0	94,487	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	01/24/2022	11/27/2024	0	595,712	USD/EUR 1.184550003	0	0	0	83,691		83,691	0	83,691	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/25/2022	11/27/2024	0	576,737	USD/EUR 1.120699991	0	0	0	52,783		52,783	0	52,783	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2022	11/27/2024	0	1,136,191	USD/EUR 1.06782327	0	0	0	52,872		52,872	0	52,872	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	10/06/2021	02/18/2025	0	18,193,635	EUR/USD 0.832708802	0	0	0	(2,768,921)		(2,768,921)	0	(2,768,921)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/14/2021	11/27/2024	0	537,699	USD/EUR 1.176699994	0	0	0	72,458		72,458	0	72,458	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/26/2021	11/27/2024	0	551,798	USD/EUR 1.220550004	0	0	0	91,511		91,511	0	91,511	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/22/2021	11/27/2024	0	286,889	USD/EUR 1.211400014	0	0	0	45,770		45,770	0	45,770	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/26/2021	11/27/2024	0	101,774	USD/EUR 1.22410005	0	0	0	17,124		17,124	0	17,124	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	08/24/2022	11/27/2024	0	885,172	USD/EUR 1.038750006	0	0	0	17,569		17,569	0	17,569	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/28/2021	12/16/2024	0	1,192,718	USD/EUR 1.2233	0	0	0	200,038		200,038	0	200,038	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/29/2022	12/16/2024	0	39,290,144	USD/EUR 1.0676	0	0	0	1,820,502		1,820,502	0	1,820,502	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/22/2021	01/15/2025	0	1,830,015	USD/EUR 1.22001	0	0	0	302,816		302,816	0	302,816	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/22/2021	01/15/2025	0	1,525,013	USD/EUR 1.22001	0	0	0	252,346		252,346	0	252,346	0	0	0		Note 0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	10/06/2021	10/15/2025	0	5,712,380	EUR/USD 0.822774395	0	0	0	(927,155)		(927,155)	0	(927,155)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/22/2021	02/18/2025	0	5,192,225	USD/EUR 1.2217	0	0	0	865,160		865,160	0	865,160	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	07/22/2021	02/18/2025	0	18,519,360	USD/EUR 1.2224	0	0	0	3,094,646		3,094,646	0	3,094,646	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	04/23/2021	10/28/2025	0	500,251	USD/GBP 1.4052	0	0	0	110,997		110,997	0	110,997	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/22/2021	04/15/2025	0	1,285,935	USD/EUR 1.2247	0	0	0	216,895		216,895	0	216,895	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/22/2021	04/15/2025	0	1,592,110	USD/EUR 1.2247	0	0	0	268,537		268,537	0	268,537	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/22/2021	04/15/2025	0	3,214,838	USD/EUR 1.2247	0	0	0	542,239		542,239	0	542,239	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/22/2021	04/15/2025	0	1,224,700	USD/EUR 1.2247	0	0	0	206,567		206,567	0	206,567	0	0	0		Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	11/18/2021	10/28/2025	0	201,198	GBP/USD 0.737218468	0	0	0	(39,016)		(39,016)	0	(39,016)	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/22/2021	07/15/2025	0	3,688,350	USD/EUR 1.22945	0	0	0	633,951		633,951	0	633,951	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	04/23/2021	10/28/2025	0	29,279,490	USD/GBP 1.4052	0	0	0	6,496,621		6,496,621	0	6,496,621	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	11/26/2021	10/28/2025	0	11,637,335	USD/GBP 1.3388	0	0	0	2,133,019		2,133,019	0	2,133,019	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/22/2021	07/15/2025	0	3,688,350	USD/EUR 1.22945	0	0	0	633,951		633,951	0	633,951	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/22/2021	08/15/2025	0	9,789,846	USD/EUR 1.23104	0	0	0	1,693,143		1,693,143	0	1,693,143	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	08/03/2021	10/28/2025	0	7,765,789	USD/GBP 1.39768	0	0	0	1,690,585		1,690,585	0	1,690,585	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/22/2021	10/15/2025	0	5,801,398	USD/EUR 1.23434	0	0	0	1,016,173		1,016,173	0	1,016,173	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	04/26/2022	10/28/2025	0	21,574,694	USD/GBP 1.2991	0	0	0	3,415,979		3,415,979	0	3,415,979	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	08/01/2022	02/25/2026	0	97,740,839	USD/GBP 1.2457	0	0	0	11,949,065		11,949,065	0	11,949,065	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/28/2021	07/15/2026	0	11,593,025	USD/EUR 1.2533	0	0	0	2,175,295		2,175,295	0	2,175,295	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/21/2022	01/11/2027	0	1,572,851	USD/EUR 1.204600003	0	0	0	243,471		243,471	0	243,471	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	09/14/2022	01/11/2027	0	83,186	USD/GBP 1.157500021	0	0	0	4,606		4,606	0	4,606	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	01/05/2022	01/11/2027	0	947,703	USD/GBP 1.376699994	0	0	0	195,013		195,013	0	195,013	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	01/05/2022	01/11/2027	0	34,141,430	USD/GBP 1.3767	0	0	0	7,025,441		7,025,441	0	7,025,441	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	09/14/2022	01/11/2027	0	197,645	USD/GBP 1.15749998	0	0	0	10,943		10,943	0	10,943	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/16/2022	01/11/2027	0	419,524	USD/GBP 1.227224293	0	0	0	45,744		45,744	0	45,744	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/12/2021	05/16/2023	0	64,658	USD/GBP 1.381664035	0	0	0	12,506		12,506	0	12,506	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	11/17/2021	06/15/2027	0	6,495,300	USD/EUR 1.2372	0	0	0	1,150,102		1,150,102	0	1,150,102	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/20/2022	01/11/2027	0	223,961	USD/GBP 1.287300018	0	0	0	33,732		33,732	0	33,732	0	0	0		Note 0002
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	03/29/2022	01/11/2027	0	1,587,213	EUR/USD 0.822639024	0	0	0	(257,833)		(257,833)	0	(257,833)	0	0	0		Note 0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/USD	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	09/30/2022	10/03/2022	0	913,673	EUR/USD .975	0	0	0	4,787		4,787	0	4,787	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	03/29/2022	01/11/2027	0	1,767,139	USD/GBP 1.353399998	0	0	0	339,470		339,470	0	339,470	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/16/2022	01/11/2027	0	363,225	USD/GBP 1.2272243	0	0	0	39,605		39,605	0	39,605	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	04/14/2022	01/11/2027	0	218,523	USD/GBP 1.342699984	0	0	0	40,572		40,572	0	40,572	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/09/2022	07/06/2027	0	6,466,880	USD/EUR 1.1548	0	0	0	765,335		765,335	0	765,335	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/11/2022	05/16/2023	0	578,765	USD/GBP 1.199631864	0	0	0	41,112		41,112	0	41,112	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/23/2022	01/11/2027	0	337,288	USD/GBP 1.254850014	0	0	0	43,393		43,393	0	43,393	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	09/30/2022	11/27/2024	0	952,891	USD/EUR 1.016849999	0	0	0	(1,202)		(1,202)	0	(1,202)	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/18/2022	01/11/2027	0	405,285	USD/GBP 1.230736348	0	0	0	45,222		45,222	0	45,222	0	0	0		Note 0002
1439999999. Subtotal - Forwards - Hedging Other										0	0	0	111,008,532	XXX	111,008,532	0	111,008,532	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	111,008,532	XXX	111,008,532	0	111,008,532	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										(48,613,750)	1,279,163,030	30,593,313	(365,732,041)	XXX	(365,732,041)	(2,452,316,145)	83,092,060	0	0	101,612,294	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										(48,613,750)	1,279,163,030	30,593,313	(365,732,041)	XXX	(365,732,041)	(2,452,316,145)	83,092,060	0	0	101,612,294	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Jackson hedges on a macroeconomic basis and, as a result, does not calculate hedge effectiveness at the detailed level. See the Notes to the Financial Statements for additional details.
0002	Jackson hedges it's foreign currency denominated obligations but does not apply hedge accounting and therefore, does not calculate hedge effectiveness. See the Notes to the Financial Statements for additional details.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
UXYZ2	25,000	25,000,000	ULTRA GOV'T 10Y T-NOTE- CITIBANK	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/15/2022	CHICAGO BOARD OF TRADE 549300EX04Q20BFQTQ27	09/15/2022	123.8436	118.4844	0	0	0	0	0	133,980,640	133,980,640	68,750,000	Note 0001	1,000
SFRU3	55,000	13,260,744,088	SOFR SEP 2023-CITIBANK	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	09/15/2022	96.4418	95.6800	0	0	0	0	0	(104,744,088)	(104,744,088)	26,796,875	Note 0001	2,500
SFRH3	55,000	13,259,360,235	SOFR MAR 2023-CITIBANK	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	09/15/2022	96.4317	95.5800	0	0	0	0	0	(117,110,235)	(117,110,235)	26,796,875	Note 0001	2,500
SFRM3	55,000	13,280,111,812	SOFR JUN 2023-CITIBANK	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	09/15/2022	96.5826	95.6150	0	0	0	0	0	(133,049,312)	(133,049,312)	26,796,875	Note 0001	2,500
SFRZ2	55,000	13,258,125,472	SOFR DEC 2022-CITIBANK	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/15/0222	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	09/15/2022	96.4227	95.7050	0	0	0	0	0	(98,687,972)	(98,687,972)	26,796,875	Note 0001	2,500
SFRH3	10,000	2,397,339,638	SOFR MAR 2023- HSBC	INSURANCE LIABILITY HEDGE	Ex 5	Duration	03/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	09/15/2022	95.8936	95.5800	0	0	0	0	0	(7,839,638)	(7,839,638)	4,872,159	Note 0001	2,500
SFRM3	10,000	2,399,158,175	SOFR JUN 2023- HSBC	INSURANCE LIABILITY HEDGE	Ex 5	Duration	06/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	09/15/2022	95.9663	95.6150	0	0	0	0	0	(8,783,175)	(8,783,175)	4,872,159	Note 0001	2,500
SFRU3	10,000	2,402,905,300	SOFR SEP 2023- HSBC	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/15/2023	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	09/15/2022	96.1162	95.6800	0	0	0	0	0	(10,905,300)	(10,905,300)	4,872,159	Note 0001	2,500
SFRZ2	10,000	2,400,207,538	SOFR DEC 2022- HSBC	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/15/2022	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	09/15/2022	96.0083	95.7050	0	0	0	0	0	(7,582,538)	(7,582,538)	4,872,159	Note 0001	2,500
UXYZ2	35,000	35,000,000	ULTRA GOV'T 10Y T-NOTE- HSBC	INSURANCE LIABILITY HEDGE	Ex 5	Duration	12/15/2022	CHICAGO BOARD OF TRADE 549300EX04Q20BFQTQ27	09/15/2022	123.4317	118.4844	0	0	0	0	0	173,155,688	173,155,688	96,250,000	Note 0001	1,000
1539999999. Subtotal - Long Futures - Hedging Other												0	0	0	0	0	(181,565,930)	(181,565,930)	291,676,136	XXX	XXX
1579999999. Subtotal - Long Futures												0	0	0	0	0	(181,565,930)	(181,565,930)	291,676,136	XXX	XXX
AXRZ6	12,000	2,670,132,500	TR FUTURE 2026-HSBC	VAGLB HEDGE	Ex 5	Equity/Index	12/15/2022	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	09/15/2022	8,900.4417	7,689.8500	0	0	0	0	0	363,177,500	363,177,500	120,000,000	Note 0001	25
AXRZ7	10,000	2,222,497,500	TR FUTURE 2027-HSBC	VAGLB HEDGE	Ex 5	Equity/Index	12/15/2022	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	09/15/2022	8,889.9900	7,739.9600	0	0	0	0	0	287,507,500	287,507,500	100,000,000	Note 0001	25
AXRZ8	10,000	2,131,127,500	TR FUTURE 2028-HSBC	VAGLB HEDGE	Ex 5	Equity/Index	12/15/2022	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	09/15/2022	8,524.5100	7,792.3000	0	0	0	0	0	183,052,500	183,052,500	100,000,000	Note 0001	25
MFSZ2	17,000	1,560,341,780	MSCI EAFE MINI FUTURE DEC 2022 - HSBC SECURITIES USA	VAGLB HEDGE	Ex 5	Equity/Index	12/15/2022	INTERCONTINENTAL EXCHANGE 5493000F4ZO33MV32P92	09/15/2022	1,835.6962	1,660.6000	0	0	0	0	0	148,831,780	148,831,780	27,966,614	Note 0001	50
ESZ2	5,500	1,135,735,000	S&P 500 EMINI FUTURE DEC 2022- JP MORGAN SECURITIES	VAGLB HEDGE	Ex 5	Equity/Index	12/15/2022	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	09/15/2022	4,129.9455	3,601.5000	0	0	0	0	0	145,322,500	145,322,500	55,000,000	Note 0001	50
MESZ2	30,000	1,435,397,470	EMERGING MARKET FUTURE DEC 2022 - JP MORGAN SECURITIES	VAGLB HEDGE	Ex 5	Equity/Index	12/15/2022	INTERCONTINENTAL EXCHANGE 5493000F4ZO33MV32P92	09/15/2022	956.9316	871.5000	0	0	0	0	0	128,147,470	128,147,470	113,771,663	Note 0001	50
MFSZ2	38,000	3,455,813,050	MSCI EAFE MINI FUTURE DEC 2022 - JP MORGAN SECURITIES	VAGLB HEDGE	Ex 5	Equity/Index	12/15/2022	INTERCONTINENTAL EXCHANGE 5493000F4ZO33MV32P92	09/15/2022	1,818.8490	1,660.6000	0	0	0	0	0	300,673,050	300,673,050	62,513,607	Note 0001	50
NQZ2	30,000	7,395,821,456	NSDQ EMINI FUTURE DEC 2022 - BANK OF AMERICA MERRILL LYNCH	VAGLB HEDGE	Ex 5	Equity/Index	12/15/2022	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	09/15/2022	12,326.3691	11,035.5000	0	0	0	0	0	774,521,456	774,521,456	450,000,000	Note 0001	20
RTYZ2	57,000	5,195,810,057	RUSSELL 2000 FUTURE DEC 2022 - BANK OF AMERICA MERRILL LYNCH	VAGLB HEDGE	Ex 5	Equity/Index	12/15/2022	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	09/15/2022	1,823.0912	1,669.8000	0	0	0	0	0	436,880,057	436,880,057	313,500,000	Note 0001	50
RTYZ2	7,000	669,654,248	RUSSELL 2000 FUTURE SEP 2022 - GOLDMAN SACHS	VAGLB HEDGE	Ex 5	Equity/Index	12/15/2022	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	09/15/2022	1,913.2979	1,669.8000	0	0	0	0	0	85,224,248	85,224,248	38,500,000	Note 0001	50
ESZ2	5,500	1,106,367,750	S&P 500 EMINI FUTURE DEC 2022 - BANK OF AMERICA MERRILL LYNCH	VAGLB HEDGE	Ex 5	Equity/Index	12/15/2022	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	09/15/2022	4,023.1555	3,601.5000	0	0	0	0	0	115,955,250	115,955,250	55,000,000	Note 0001	50

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ESZ2	3,500	704,306,150	S&P 500 EMINI FUTURE DEC 2022 - HSBC SECURITIES USA	VAGLB HEDGE	Ex 5	Equity/Index	12/15/2022	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/15/2022	4,024.6066	3,601.5000	0	0	0	0	0	74,043,650	74,043,650	35,000,000	Note 0001	50
ESZ2	12,500	2,547,348,750	S&P 500 EMINI FUTURE SEP 2022 - WELLS FARGO SECURITIES LLC	VAGLB HEDGE	Ex 5	Equity/Index	12/15/2022	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	09/15/2022	4,075.7580	3,601.5000	0	0	0	0	0	296,411,250	296,411,250	125,000,000	Note 0001	50
1609999999. Subtotal - Short Futures - Hedging Other												0	0	0	0	0	3,339,748,211	3,339,748,211	1,596,251,884	XXX	XXX
1649999999. Subtotal - Short Futures												0	0	0	0	0	3,339,748,211	3,339,748,211	1,596,251,884	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												0	0	0	0	0	3,158,182,281	3,158,182,281	1,887,928,020	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
1759999999 - Totals												0	0	0	0	0	3,158,182,281	3,158,182,281	1,887,928,020	XXX	XXX

NONE

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits			

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Jackson hedges on a macroeconomic basis, and as a result, does not calculate hedge effectiveness at the detailed level. See the Notes to the Financial Statements for additional details.

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	0	0	0	0	0	0	0	1,887,928,020	1,887,928,020
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Y	Y	0	0	66,663,808	(483,803,713)	0	66,663,808	(483,803,713)	0	9,946,872	0
BARCLAYS	G5GSEF7VJP5I70UK5573	Y	Y	103,931,000	0	201,670,844	(95,449,954)	2,289,890	201,670,844	(95,449,954)	2,289,890	17,792,396	17,792,396
BNP	ROMUWSFPU8MPRO8K5P83	Y	Y	78,044,000	0	84,214,459	0	6,170,459	84,214,459	0	6,170,459	1,881,016	1,881,016
BNP	ROMUWSFPU8MPRO8K5P83	Y	Y	8,740,000	0	8,400,490	(5,950)	0	8,400,490	(5,950)	0	552,123	206,662
CIBC	2IGI19DL770XOHC3ZE78	Y	Y	203,365,000	0	223,762,628	0	20,397,628	223,762,628	0	20,397,628	0	0
CIBC	2IGI19DL770XOHC3ZE78	Y	Y	0	0	7,894,397	0	7,894,397	7,894,397	0	7,894,397	0	0
CITIBANK	E57ODZWZ7FF32TWEFA76	Y	Y	0	0	136,873,983	(227,982,228)	0	136,873,983	(227,982,228)	0	8,951,641	0
CREDIT AGRICOLE	254900BN8XS34XZDJ223	Y	Y	37,250,000	0	53,296,363	(16,832,951)	0	53,296,363	(16,832,951)	0	1,258,669	472,081
CREDIT SUISSE	E58DKGMJYYYJLN8C3868	Y	Y	105,577,000	0	175,019,525	(47,547,184)	21,895,341	175,019,525	(47,547,184)	21,895,341	13,410,916	13,410,916
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Y	Y	0	0	0	(506,472,772)	0	0	(506,472,772)	0	14,962,006	0
GOLDMAN SACHS & CO	KD3XUN7C6T14HNAYLU02	Y	Y	0	0	27,969,013	(130,740,403)	0	27,969,013	(130,740,403)	0	7,252,294	0
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Y	Y	114,365,000	0	122,642,616	0	8,277,616	122,642,616	0	8,277,616	0	0
JPM CHASE	7H6GLXDRUGQFU57RNE97	Y	Y	230,965,946	0	329,088,372	(80,916,357)	17,206,069	329,088,372	(80,916,357)	17,206,069	5,039,853	5,039,853
MIZUHO CAPITAL MARKETS LLC	0V6WI8S6QX2D1J8570P30	Y	Y	59,600,000	0	76,015,898	(16,827,146)	0	76,015,898	(16,827,146)	0	409,620	0
MORGAN STANLEY INTERNATIONAL	4PQUHN3JPFGFNF3BB653	Y	Y	53,727,000	0	65,777,149	0	12,050,149	65,777,149	0	12,050,149	0	0
MORGAN STANLEY	IGJSJL3JD5P3016NJZ34	Y	Y	0	0	424,875	(611,310,551)	0	424,875	(611,310,551)	0	0	0
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Y	Y	0	0	0	0	0	0	0	0	0	0
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Y	Y	31,600,000	0	37,567,533	(6,916,779)	0	37,567,533	(6,916,779)	0	491,249	0
UBS	BFM8T61CT2L10CEMIK50	Y	Y	165,630,000	0	181,164,837	0	15,534,837	181,164,837	0	15,534,837	1,732,037	1,732,033
WELLS FARGO	VYVVCKR63DVZZN70PB21	Y	Y	150,248,250	0	151,163,773	0	915,523	151,163,773	0	915,523	0	0
0299999999. Total NAIC 1 Designation				1,343,043,196	0	1,949,610,563	(2,224,805,988)	112,631,909	1,949,610,563	(2,224,805,988)	112,631,909	83,680,692	40,534,957
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)				0	0	0	(90,536,616)	0	0	(90,536,616)	0	17,931,602	0
0999999999 - Gross Totals				1,343,043,196	0	1,949,610,563	(2,315,342,604)	112,631,909	1,949,610,563	(2,315,342,604)	112,631,909	1,989,540,314	1,928,462,977
1. Offset per SSAP No. 64						535,002,618	(535,002,618)						
2. Net after right of offset per SSAP No. 64						1,414,607,945	(1,780,339,986)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	023135-BC-9	AMAZON	14,113,612	15,138,000	15,197,506	08/22/2027	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	053015-AE-3	AUTOMATIC DATA PROCESSING	3,880,520	4,000,000	3,998,510	09/15/2025	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	166756-AR-7	CHEVRON USA	13,304,200	14,000,000	13,395,756	01/15/2028	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	17252M-AN-0	CINTAS	12,328,810	13,000,000	12,975,444	04/01/2027	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	20030N-CH-2	COMCAST	9,172,000	10,000,000	9,767,766	05/01/2028	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	20030N-CT-6	COMCAST	12,288,510	13,000,000	12,995,674	10/15/2028	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	210518-DD-5	CONSUMERS ENERGY	4,259,400	5,000,000	4,981,954	04/15/2049	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	25243Y-BB-4	DIAGEO CAPITAL	15,078,457	18,036,000	17,917,325	10/24/2029	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	25468P-DK-9	TWDC ENTERPRISES 18	23,368,246	24,907,000	24,870,037	02/13/2026	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	254687-DD-5	WALT DISNEY	6,804,350	7,000,000	7,078,776	10/15/2025	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	254687-FL-5	WALT DISNEY	8,169,400	10,000,000	9,893,852	09/01/2029	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	26442C-AH-7	DUKE ENERGY CAROLINAS	11,170,020	11,750,000	12,140,151	02/15/2040	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	26442U-AN-4	DUKE ENERGY PROGRESS	2,569,800	3,000,000	2,992,503	04/01/2032	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	278865-BE-9	ECOLAB	13,673,138	13,971,000	13,960,464	03/24/2030	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	29364D-AU-4	ENTERGY ARKANSAS	3,708,968	3,902,000	3,897,025	04/01/2026	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	369550-BL-1	GENERAL DYNAMICS	17,727,563	18,750,000	18,643,530	04/01/2027	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	377373-AG-0	GLAXOSMITHKLINE CAPITAL	1,961,925	2,015,000	2,014,576	06/01/2024	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	437076-AS-1	HOME DEPOT	10,398,500	10,000,000	14,655,628	12/16/2036	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	437076-BX-9	HOME DEPOT	3,501,760	4,000,000	3,936,263	12/06/2048	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	437076-BY-7	HOME DEPOT	13,289,850	15,000,000	14,939,028	06/15/2029	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	459200-KA-8	IBM	9,034,900	10,000,000	9,982,134	05/15/2029	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	494368-CB-7	KIMBERLY-CLARK	8,821,500	10,000,000	9,993,986	03/26/2030	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	539830-BB-4	LOCKHEED MARTIN	1,694,440	2,000,000	1,879,700	12/15/2042	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	585055-BT-2	MEDTRONIC	16,572,549	18,193,000	18,078,573	03/15/2035	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	58933Y-AF-2	MERCK	1,981,920	2,000,000	2,008,138	05/18/2023	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	58933Y-BF-1	MERCK	4,133,133	6,345,000	6,329,648	12/10/2051	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	718172-CJ-6	PHILIP MORRIS INTERNATIONAL	15,987,563	18,750,000	18,572,303	08/15/2029	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	731572-AB-9	RALPH LAUREN	5,871,002	6,976,000	6,920,158	06/15/2030	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	79466L-AF-1	SALESFORCE	1,422,465	1,500,000	1,499,762	04/11/2028	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	842434-CU-4	SOUTHERN CALIFORNIA GAS	5,879,370	7,000,000	6,987,795	02/01/2030	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	872898-AC-5	TSMC ARIZONA CORP	3,973,950	5,000,000	4,979,826	10/25/2031	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	902133-AY-3	TYCO ELECTRONICS GROUP	4,061,000	5,000,000	4,907,247	02/04/2032	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	907818-FQ-6	UNION PACIFIC RAILROAD	9,577,008	12,600,000	12,755,201	04/06/2036	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	911312-BR-6	UNITED PARCEL SERVICE	4,589,750	5,000,000	4,995,909	03/15/2029	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	911312-BY-1	UNITED PARCEL SERVICE	14,565,000	15,000,000	14,955,509	04/01/2030	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Treasury	912810-SL-3	US TREASURY NOTES	133,338,140	194,000,000	219,659,743	02/15/2050	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Treasury	912828-Z9-4	US TREASURY NOTES	135,832,000	160,000,000	147,463,870	02/15/2030	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	91324P-AR-3	UNITEDHEALTH GROUP	10,189,300	10,000,000	8,084,160	03/15/2036	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	91324P-DP-4	UNITEDHEALTH GROUP	6,377,191	6,826,000	7,377,788	12/15/2028	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	927804-FZ-2	VIRGINIA ELECTRIC & POWER	11,262,840	12,000,000	11,983,494	04/01/2028	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	95709T-AH-3	WESTAR ENERGY	449,554	550,000	549,617	03/01/2042	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	983024-AN-0	WYETH	1,464,260	1,400,000	1,682,374	04/01/2037	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Treasury	912810-SR-0	US TREASURY NOTES	42,786,975	68,000,000	66,055,259	05/15/2040	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	037833-BG-4	APPLE	2,570,939	2,628,226	2,633,709	05/13/2025	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Treasury	912810-SL-3	US TREASURY NOTES	53,386,059	77,373,002	87,606,875	02/15/2050	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Treasury	912810-SR-0	US TREASURY NOTES	13,791,169	21,932,504	21,305,254	05/15/2040	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Treasury	91282C-FG-1	US TREASURY NOTES	27,007,486	27,415,631	27,291,553	08/31/2024	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Treasury	912828-Z9-4	US TREASURY NOTES	21,258,542	24,978,686	23,021,585	02/15/2030	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	046353-AN-8	ASTRAZENECA	3,510,737	3,754,609	3,753,522	06/12/2027	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	05723K-AE-0	BAKER HUGHES	1,703,337	1,877,304	1,804,475	12/15/2027	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	149123-BS-9	CATERPILLAR	2,035,160	2,027,489	2,023,986	05/27/2041	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	17252M-AN-0	CINTAS	15,574,153	16,435,425	16,404,380	04/01/2027	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	17252M-AQ-3	CINTAS	6,530,508	6,977,565	6,973,520	05/01/2032	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	198280-AF-6	COLUMBIA PIPELINE GROUP	7,465,896	7,509,218	8,049,969	06/01/2025	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	20030N-CT-6	COMCAST	5,782,757	6,015,634	6,013,633	10/15/2028	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	244199-BH-7	DEERE	1,450,671	1,501,844	1,500,776	04/15/2025	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	244199-BJ-3	DEERE	10,232,792	11,263,827	11,247,238	04/15/2030	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	24422E-TH-2	JOHN DEERE CAPITAL	1,410,265	1,501,844	1,501,710	06/10/2026	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	254687-EB-8	WALT DISNEY	3,208,625	3,003,687	3,702,033	12/15/2035	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	25468P-DF-0	TWDC ENTERPRISES 18	5,732,860	6,007,374	6,002,608	09/17/2025	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	25468P-DK-9	TWDC ENTERPRISES 18	1,413,956	1,501,844	1,499,615	02/13/2026	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	26442C-AH-7	DUKE ENERGY CAROLINAS	2,875,009	3,003,687	3,103,423	02/15/2040	I

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39	Corporate	26442U-AN-4	DUKE ENERGY PROGRESS	9,711,986	11,263,827	11,235,678	04/01/2032	I
CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39	Corporate	26444H-AK-7	DUKE ENERGY FLORIDA	4,827,238	6,007,374	5,998,899	12/15/2031	I
CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39	Corporate	26875P-AK-7	EOG RESOURCES	745,739	750,922	750,681	03/15/2023	I
CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39	Corporate	278865-BE-9	ECOLAB	5,864,163	6,007,374	6,002,844	03/24/2030	I
CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39	Corporate	29736R-AP-5	ESTEE LAUDER CO	3,187,621	3,754,609	3,728,074	12/01/2029	I
CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39	Corporate	377372-AN-7	GLAXOSMITHKLINE CAPITAL	17,213,380	18,022,123	18,020,625	05/15/2028	I
CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39	Corporate	437076-CA-8	HOME DEPOT	6,892,414	7,509,218	7,484,890	04/15/2027	I
CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39	Corporate	458140-AS-9	INTEL	1,471,633	1,501,844	1,517,501	07/29/2025	I
CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39	Corporate	459200-JZ-5	IBM	10,743,430	11,263,827	11,262,381	05/15/2026	I
CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39	Corporate	459200-KA-8	IBM	10,660,367	11,639,288	11,618,492	05/15/2029	I
CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39	Corporate	58933Y-BF-1	MERCK	3,119,414	4,764,599	4,753,071	12/10/2051	I
CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39	Corporate	594918-BJ-2	MICROSOFT	2,553,726	2,628,226	2,632,540	11/03/2025	I
CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39	Corporate	654106-AK-9	NIKE	4,569,439	5,256,452	5,250,453	03/27/2030	I
CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39	Corporate	66989H-AR-9	NOVARTIS CAPITAL	12,589,498	15,018,436	15,003,097	08/14/2030	I
CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39	Corporate	67066G-AF-1	NVIDIA CORP	16,095,254	18,773,045	18,719,002	04/01/2030	I
CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39	Corporate	717081-DE-0	PFIZER	3,343,409	3,754,609	3,747,771	06/15/2043	I
CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39	Corporate	718172-BD-0	PHILIP MORRIS INTERNATIONAL	2,958,803	3,754,609	3,736,274	11/15/2043	I
CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39	Corporate	718172-CJ-6	PHILIP MORRIS INTERNATIONAL	3,536,965	4,130,070	4,090,928	08/15/2029	I
CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39	Corporate	747525-AU-7	QUALCOMM	4,941,431	5,256,452	5,249,351	05/20/2027	I
CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39	Corporate	747525-BP-7	QUALCOMM	3,210,355	4,255,474	4,210,226	05/20/2032	I
CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39	Corporate	797440-CB-8	SAN DIEGO GAS & ELECTRIC	1,863,060	2,252,765	2,246,681	03/15/2032	I
CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39	Corporate	806854-AJ-4	SCHLUMBERGER INVESTMENT SA	987,850	1,184,955	1,210,537	06/26/2030	I
CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39	Corporate	822582-BT-8	SHELL INTERNATIONAL FINANCE BV	1,417,000	1,501,844	1,533,886	05/10/2026	I
CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39	Corporate	842400-GQ-0	SOUTHERN CALIFORNIA EDISON	6,270,436	6,758,296	6,831,963	03/01/2029	I
CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39	Corporate	842400-GU-1	SOUTHERN CALIFORNIA EDISON	1,795,632	2,252,765	2,251,156	06/01/2030	I
CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39	Corporate	854502-AH-4	STANLEY BLACK & DECKER	1,439,950	1,501,844	1,501,059	11/15/2028	I
CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39	Corporate	872540-AP-4	TJX	747,715	750,922	750,865	05/15/2023	I
CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39	Corporate	883556-BZ-4	THERMO FISHER SCIENTIFIC	1,618,612	1,877,304	1,875,400	10/01/2029	I
CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39	Corporate	883556-CL-4	THERMO FISHER SCIENTIFIC	5,066,273	6,346,040	6,279,046	10/15/2031	I
CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39	Corporate	902133-AY-3	TYCO ELECTRONICS GROUP	5,494,570	6,758,296	6,632,925	02/04/2032	I
CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39	Treasury	912810-SR-0	US TREASURY NOTES	84,401,999	134,790,460	130,935,570	05/15/2040	I
CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39	Treasury	912828-Z9-4	US TREASURY NOTES	35,078,166	41,300,698	38,064,755	02/15/2030	I
CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39	Treasury	91282C-FG-1	US TREASURY NOTES	91,619,379	93,114,301	92,692,884	08/31/2024	I
CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39	Corporate	91324P-CW-0	UNITEDHEALTH GROUP	2,118,656	2,219,725	2,181,136	01/15/2027	I
CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39	Treasury	912828-Z9-4	US TREASURY NOTES	1,011,583	1,189,008	1,095,848	02/15/2030	I
CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39	Treasury	912810-SR-0	US TREASURY NOTES	49,150,792	78,117,815	75,883,713	05/15/2040	I
CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39	Treasury	91282C-FG-1	US TREASURY NOTES	9,367,774	9,512,063	9,469,013	08/31/2024	I
CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39	Treasury	912810-SL-3	US TREASURY NOTES	18,711,964	96,500,000	109,263,738	02/15/2050	I
CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39	Treasury	912810-SR-0	US TREASURY NOTES	2,503,591	4,000,000	3,885,603	05/15/2040	I
CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39	Treasury	91282C-FG-1	US TREASURY NOTES	1,964,501	2,000,000	1,990,948	08/31/2024	I
CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39	Treasury	912828-Z9-4	US TREASURY NOTES	114,763,246	79,000,000	72,810,286	02/15/2030	I
CHICAGO MERCANTILE EXCHANGE	SNZ2OJLFK8MNNCLQOF39	Cash		CASH	296,281,657	296,281,657	296,281,657		I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	037833-BG-4	APPLE	191,996	196,275	196,684	05/13/2025	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	046353-AN-8	ASTRAZENECA	262,180	280,392	280,311	06/12/2027	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	05723K-AE-0	BAKER HUGHES	127,204	140,196	134,757	12/15/2027	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	149123-BS-9	CATERPILLAR	151,985	151,412	151,150	05/27/2041	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	17252M-AN-0	CINTAS	1,163,070	1,227,389	1,225,070	04/01/2027	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	17252M-AQ-3	CINTAS	487,695	521,081	520,779	05/01/2032	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	198280-AF-6	COLUMBIA PIPELINE GROUP	557,549	560,784	601,167	06/01/2025	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	20030N-CT-6	COMCAST	431,853	449,244	449,095	10/15/2028	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	244199-BH-7	DEERE	108,335	112,157	112,077	04/15/2025	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	244199-BJ-3	DEERE	764,180	841,177	839,938	04/15/2030	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	24422E-TH-2	JOHN DEERE CAPITAL	105,318	112,157	112,147	06/10/2026	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	254687-EB-8	WALT DISNEY	239,618	224,314	276,466	12/15/2035	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	25468P-DF-0	TWDC ENTERPRISES 18	428,127	448,628	448,272	09/17/2025	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	25468P-DK-9	TWDC ENTERPRISES 18	105,593	112,157	111,990	02/13/2026	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	26442C-AH-7	DUKE ENERGY CAROLINAS	214,704	224,314	231,762	02/15/2040	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	26442U-AN-4	DUKE ENERGY PROGRESS	725,286	841,177	839,074	04/01/2032	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	26444H-AK-7	DUKE ENERGY FLORIDA	360,496	448,628	447,995	12/15/2031	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	26875P-AK-7	EOG RESOURCES	55,691	56,078	56,061	03/15/2023	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	278865-BE-9	ECOLAB	437,933	448,628	448,289	03/24/2030	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	29736R-AP-5	ESTEE LAUDER CO	238,050	280,392	278,411	12/01/2029	I

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	377372-AN-7	GLAXOSMITHKLINE CAPITAL	1,285,486	1,345,883	1,345,771	05/15/2028	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	437076-CA-8	HOME DEPOT	514,722	560,784	558,968	04/15/2027	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	458140-AS-9	INTEL	109,901	112,157	113,326	07/29/2025	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	459200-JZ-5	IBM	802,314	841,177	841,069	05/15/2026	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	459200-KA-8	IBM	796,111	869,216	867,663	05/15/2029	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	58933Y-BF-1	MERCK	232,956	355,818	354,957	12/10/2051	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	594918-BJ-2	MICROSOFT	190,711	196,275	196,597	11/03/2025	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	654106-AK-9	NIKE	341,243	392,549	392,101	03/27/2030	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	66989H-AR-9	NOVARTIS CAPITAL	940,177	1,121,569	1,120,423	08/14/2030	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	67066G-AF-1	NVIDIA CORP	1,201,985	1,401,961	1,397,925	04/01/2030	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	717081-DE-0	PFIZER	249,684	280,392	279,882	06/15/2043	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	718172-BD-0	PHILIP MORRIS INTERNATIONAL	220,962	280,392	279,023	11/15/2043	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	718172-CJ-6	PHILIP MORRIS INTERNATIONAL	264,139	308,431	305,508	08/15/2029	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	747525-AU-7	QUALCOMM	369,023	392,549	392,019	05/20/2027	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	747525-BP-7	QUALCOMM	239,748	317,797	314,417	05/20/2032	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	797440-CB-8	SAN DIEGO GAS & ELECTRIC	139,132	168,235	167,781	03/15/2032	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	806854-AJ-4	SCHLUMBERGER INVESTMENT SA	73,772	88,492	90,402	06/26/2030	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	822582-BT-8	SHELL INTERNATIONAL FINANCE BV	105,821	112,157	114,550	05/10/2026	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	842400-GQ-0	SOUTHERN CALIFORNIA EDISON	468,273	504,706	510,207	03/01/2029	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	842400-GU-1	SOUTHERN CALIFORNIA EDISON	134,097	168,235	168,115	06/01/2030	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	854502-AH-4	STANLEY BLACK & DECKER	107,535	112,157	112,098	11/15/2028	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	872540-AP-4	TJX	55,839	56,078	56,074	05/15/2023	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	883556-BZ-4	THERMO FISHER SCIENTIFIC	120,877	140,196	140,054	10/01/2029	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	883556-CL-4	THERMO FISHER SCIENTIFIC	378,347	473,919	468,916	10/15/2031	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	902133-AY-3	TYCO ELECTRONICS GROUP	410,332	504,706	495,343	02/04/2032	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Treasury	912810-SR-0	US TREASURY NOTES	6,303,097	10,066,080	9,778,199	05/15/2040	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Treasury	912828-Z9-4	US TREASURY NOTES	2,619,619	3,084,314	2,842,656	02/15/2030	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Treasury	91282C-FG-1	US TREASURY NOTES	6,842,087	6,953,727	6,922,256	08/31/2024	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	91324P-CW-0	UNITEDHEALTH GROUP	158,220	165,768	162,886	01/15/2027	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Treasury	912828-Z9-4	US TREASURY NOTES	3,242,312	3,810,992	3,512,398	02/15/2030	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Treasury	912810-SR-0	US TREASURY NOTES	157,537,466	250,382,185	243,221,471	05/15/2040	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Treasury	91282C-FG-1	US TREASURY NOTES	30,025,466	30,487,937	30,349,955	08/31/2024	I
CHICAGO BOARD OF TRADE	549300EX04020BFQTQ27	Treasury	912810-SL-3	US TREASURY NOTES	34,241,787	49,626,998	56,190,998	02/15/2050	I
CHICAGO BOARD OF TRADE	549300EX04020BFQTQ27	Treasury	912810-SR-0	US TREASURY NOTES	8,845,648	14,067,496	13,665,177	05/15/2040	I
CHICAGO BOARD OF TRADE	549300EX04020BFQTQ27	Treasury	91282C-FG-1	US TREASURY NOTES	17,322,586	17,584,369	17,504,786	08/31/2024	I
CHICAGO BOARD OF TRADE	549300EX04020BFQTQ27	Treasury	912828-Z9-4	US TREASURY NOTES	13,635,217	16,021,314	14,766,031	02/15/2030	I
CHICAGO BOARD OF TRADE	549300EX04020BFQTQ27	Corporate	037833-BG-4	APPLE	660,775	675,499	676,908	05/13/2025	I
CHICAGO BOARD OF TRADE	549300EX04020BFQTQ27	Corporate	046353-AN-8	ASTRAZENECA	902,320	964,999	964,720	06/12/2027	I
CHICAGO BOARD OF TRADE	549300EX04020BFQTQ27	Corporate	05723K-AE-0	BAKER HUGHES	437,787	482,499	463,781	12/15/2027	I
CHICAGO BOARD OF TRADE	549300EX04020BFQTQ27	Corporate	149123-BS-9	CATERPILLAR	523,071	521,099	520,199	05/27/2041	I
CHICAGO BOARD OF TRADE	549300EX04020BFQTQ27	Corporate	17252M-AN-0	CINTAS	4,002,824	4,224,186	4,216,207	04/01/2027	I
CHICAGO BOARD OF TRADE	549300EX04020BFQTQ27	Corporate	17252M-AQ-3	CINTAS	1,678,452	1,793,354	1,792,314	05/01/2032	I
CHICAGO BOARD OF TRADE	549300EX04020BFQTQ27	Corporate	198280-AF-6	COLUMBIA PIPELINE GROUP	1,918,863	1,929,998	2,068,980	06/01/2025	I
CHICAGO BOARD OF TRADE	549300EX04020BFQTQ27	Corporate	20030N-CT-6	COMCAST	1,486,268	1,546,121	1,545,607	10/15/2028	I
CHICAGO BOARD OF TRADE	549300EX04020BFQTQ27	Corporate	244199-BH-7	DEERE	372,847	386,000	385,725	04/15/2025	I
CHICAGO BOARD OF TRADE	549300EX04020BFQTQ27	Corporate	244199-BJ-3	DEERE	2,630,003	2,894,997	2,890,733	04/15/2030	I
CHICAGO BOARD OF TRADE	549300EX04020BFQTQ27	Corporate	24422E-TH-2	JOHN DEERE CAPITAL	362,462	386,000	385,965	06/10/2026	I
CHICAGO BOARD OF TRADE	549300EX04020BFQTQ27	Corporate	254687-EB-8	WALT DISNEY	824,672	771,999	951,486	12/15/2035	I
CHICAGO BOARD OF TRADE	549300EX04020BFQTQ27	Corporate	25468P-DF-0	TWDC ENTERPRISES 18	1,473,443	1,543,998	1,542,773	09/17/2025	I
CHICAGO BOARD OF TRADE	549300EX04020BFQTQ27	Corporate	25468P-DK-9	TWDC ENTERPRISES 18	363,411	386,000	385,427	02/13/2026	I
CHICAGO BOARD OF TRADE	549300EX04020BFQTQ27	Corporate	26442C-AH-7	DUKE ENERGY CAROLINAS	738,927	771,999	797,633	02/15/2040	I
CHICAGO BOARD OF TRADE	549300EX04020BFQTQ27	Corporate	26442U-AN-4	DUKE ENERGY PROGRESS	2,496,147	2,894,997	2,887,762	04/01/2032	I
CHICAGO BOARD OF TRADE	549300EX04020BFQTQ27	Corporate	26444H-AK-7	DUKE ENERGY FLORIDA	1,240,683	1,543,998	1,541,820	12/15/2031	I
CHICAGO BOARD OF TRADE	549300EX04020BFQTQ27	Corporate	26875P-AK-7	EOG RESOURCES	191,668	193,000	192,938	03/15/2023	I
CHICAGO BOARD OF TRADE	549300EX04020BFQTQ27	Corporate	278865-BE-9	ECOLAB	1,507,190	1,543,998	1,542,834	03/24/2030	I
CHICAGO BOARD OF TRADE	549300EX04020BFQTQ27	Corporate	29736R-AP-5	ESTEE LAUDER CO	819,273	964,999	958,179	12/01/2029	I
CHICAGO BOARD OF TRADE	549300EX04020BFQTQ27	Corporate	377372-AN-7	GLAXOSMITHKLINE CAPITAL	4,424,134	4,631,995	4,631,610	05/15/2028	I
CHICAGO BOARD OF TRADE	549300EX04020BFQTQ27	Corporate	437076-CA-8	HOME DEPOT	1,771,469	1,929,998	1,923,745	04/15/2027	I
CHICAGO BOARD OF TRADE	549300EX04020BFQTQ27	Corporate	458140-AS-9	INTEL	378,235	386,000	390,024	07/29/2025	I
CHICAGO BOARD OF TRADE	549300EX04020BFQTQ27	Corporate	459200-JZ-5	IBM	2,761,246	2,894,997	2,894,625	05/15/2026	I
CHICAGO BOARD OF TRADE	549300EX04020BFQTQ27	Corporate	459200-KA-8	IBM	2,739,897	2,991,496	2,986,152	05/15/2029	I
CHICAGO BOARD OF TRADE	549300EX04020BFQTQ27	Corporate	58933Y-BF-1	MERCK	801,743	1,224,584	1,221,621	12/10/2051	I

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
CHICAGO BOARD OF TRADE	549300EX04Q20BFQTQ27	Corporate	594918-BJ-2	MICROSOFT	656,351	675,499	676,608	11/03/2025	I
CHICAGO BOARD OF TRADE	549300EX04Q20BFQTQ27	Corporate	654106-AK-9	NIKE	1,174,424	1,350,998	1,349,456	03/27/2030	I
CHICAGO BOARD OF TRADE	549300EX04Q20BFQTQ27	Corporate	66989H-AR-9	NOVARTIS CAPITAL	3,235,717	3,859,995	3,856,053	08/14/2030	I
CHICAGO BOARD OF TRADE	549300EX04Q20BFQTQ27	Corporate	67066G-AF-1	NVIDIA CORP	4,136,756	4,824,994	4,811,104	04/01/2030	I
CHICAGO BOARD OF TRADE	549300EX04Q20BFQTQ27	Corporate	717081-DE-0	PFIZER	859,313	964,999	963,241	06/15/2043	I
CHICAGO BOARD OF TRADE	549300EX04Q20BFQTQ27	Corporate	718172-BD-0	PHILIP MORRIS INTERNATIONAL	760,463	964,999	960,286	11/15/2043	I
CHICAGO BOARD OF TRADE	549300EX04Q20BFQTQ27	Corporate	718172-CJ-6	PHILIP MORRIS INTERNATIONAL	909,061	1,061,499	1,051,439	08/15/2029	I
CHICAGO BOARD OF TRADE	549300EX04Q20BFQTQ27	Corporate	747525-AU-7	QUALCOMM	1,270,033	1,350,998	1,349,173	05/20/2027	I
CHICAGO BOARD OF TRADE	549300EX04Q20BFQTQ27	Corporate	747525-BP-7	QUALCOMM	825,116	1,093,730	1,082,100	05/20/2032	I
CHICAGO BOARD OF TRADE	549300EX04Q20BFQTQ27	Corporate	797440-CB-8	SAN DIEGO GAS & ELECTRIC	478,838	578,999	577,435	03/15/2032	I
CHICAGO BOARD OF TRADE	549300EX04Q20BFQTQ27	Corporate	806854-AJ-4	SCHLUMBERGER INVESTMENT SA	253,894	304,554	311,129	06/26/2030	I
CHICAGO BOARD OF TRADE	549300EX04Q20BFQTQ27	Corporate	822582-BT-8	SHELL INTERNATIONAL FINANCE BV	364,193	386,000	394,235	05/10/2026	I
CHICAGO BOARD OF TRADE	549300EX04Q20BFQTQ27	Corporate	842400-GQ-0	SOUTHERN CALIFORNIA EDISON	1,611,610	1,736,998	1,755,932	03/01/2029	I
CHICAGO BOARD OF TRADE	549300EX04Q20BFQTQ27	Corporate	842400-GU-1	SOUTHERN CALIFORNIA EDISON	461,508	578,999	578,586	06/01/2030	I
CHICAGO BOARD OF TRADE	549300EX04Q20BFQTQ27	Corporate	854502-AH-4	STANLEY BLACK & DECKER	370,092	386,000	385,798	11/15/2028	I
CHICAGO BOARD OF TRADE	549300EX04Q20BFQTQ27	Corporate	872540-AP-4	TJX	192,175	193,000	192,985	05/15/2023	I
CHICAGO BOARD OF TRADE	549300EX04Q20BFQTQ27	Corporate	883556-BZ-4	THERMO FISHER SCIENTIFIC	416,011	482,499	482,010	10/01/2029	I
CHICAGO BOARD OF TRADE	549300EX04Q20BFQTQ27	Corporate	883556-CL-4	THERMO FISHER SCIENTIFIC	1,302,119	1,631,041	1,613,823	10/15/2031	I
CHICAGO BOARD OF TRADE	549300EX04Q20BFQTQ27	Corporate	902133-AY-3	TYCO ELECTRONICS GROUP	1,412,199	1,736,998	1,704,776	02/04/2032	I
CHICAGO BOARD OF TRADE	549300EX04Q20BFQTQ27	Treasury	912810-SR-0	US TREASURY NOTES	21,692,761	34,643,459	33,652,686	05/15/2040	I
CHICAGO BOARD OF TRADE	549300EX04Q20BFQTQ27	Treasury	912828-Z9-4	US TREASURY NOTES	9,015,690	10,614,988	9,783,295	02/15/2030	I
CHICAGO BOARD OF TRADE	549300EX04Q20BFQTQ27	Treasury	91282C-FG-1	US TREASURY NOTES	23,547,751	23,931,972	23,823,660	08/31/2024	I
CHICAGO BOARD OF TRADE	549300EX04Q20BFQTQ27	Corporate	91324P-CW-0	UNITEDHEALTH GROUP	544,531	570,507	560,589	01/15/2027	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQOF39	Corporate	110122-DH-8	BRISTOL-MYERS SQUIBB CO	3,004,560	3,277,000	3,883,673	05/15/2044	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQOF39	Corporate	451840-BR-0	INTEL CORP	22,023,960	24,000,000	23,958,882	03/25/2030	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQOF39	Corporate	717081-EZ-2	PFIZER INC	12,084,119	16,961,000	16,863,442	05/28/2040	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQOF39	Treasury	912828-Z9-4	US TREASURY N/B	25,466,168	30,000,000	9,176,242	02/15/2030	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQOF39	Cash		CASH	83,105,598	83,105,598	83,105,598		V
MORGAN STANLEY	IGJSJL3JD5P3016NJZ34	Corporate	29250R-AW-6	ENBRIDGE ENERGY PARTNERS	8,077,550	7,999,000	8,349,606	10/15/2025	I
MORGAN STANLEY	IGJSJL3JD5P3016NJZ34	Corporate	29250R-AW-6	ORACLE CORP	10,159,965	11,143,000	16,400,270	07/08/2039	I
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Cash		CASH	30,000,000	30,000,000	30,000,000		V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Treasury	912828-CR-0	US TREASURY NOTES	4,229,049	5,010,000	0	07/31/2028	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Cash		CASH	142,601,000	142,601,000	142,601,000		V
GOLDMAN SACHS & CO	KD3XUN7C6T14HNAYLU02	Cash		CASH	66,165,000	66,165,000	66,165,000		V
MORGAN STANLEY	IGJSJL3JD5P3016NJZ34	Cash		CASH	73,827,000	73,827,000	73,827,000		V
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Treasury	912796-YH-6	US TREASURY N/B	75,730,566	78,569,800	75,739,824	09/07/2023	V
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Treasury	912810-SL-3	US TREASURY N/B	4,922,448	7,133,300	8,076,798	02/15/2050	V
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Treasury	912810-SR-0	US TREASURY N/B	47,124,074	74,740,800	72,603,278	05/15/2040	V
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Treasury	91282C-FG-1	US TREASURY N/B	209,931,479	213,083,900	212,119,522	08/31/2024	V
CITIBANK	E57ODZWZ7FF32TWEFA76	Treasury	912796-YH-6	US TREASURY N/B	43,273,907	44,896,300	43,279,197	09/07/2023	V
CITIBANK	E57ODZWZ7FF32TWEFA76	Treasury	912810-SR-0	US TREASURY N/B	37,856,859	60,042,600	58,325,434	05/15/2040	V
CITIBANK	E57ODZWZ7FF32TWEFA76	Treasury	912828-Z9-4	US TREASURY N/B	23,316,342	27,410,500	25,262,865	02/15/2030	V
CITIBANK	E57ODZWZ7FF32TWEFA76	Treasury	91282C-FG-1	US TREASURY N/B	10,127,422	10,279,500	10,232,977	08/31/2024	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Treasury	912796-YH-6	US TREASURY N/B	6,409,693	6,650,000	6,410,476	09/07/2023	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Treasury	912810-SL-3	US TREASURY N/B	28,855,109	41,815,000	47,345,733	02/15/2050	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Treasury	912810-SR-0	US TREASURY N/B	207,599,439	329,261,600	319,845,003	05/15/2040	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Treasury	912828-Z9-4	US TREASURY N/B	76,472,975	89,901,000	82,857,184	02/15/2030	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Treasury	91282C-FG-1	US TREASURY N/B	43,718,504	44,375,000	44,174,167	08/31/2024	V
GOLDMAN SACHS & CO	KD3XUN7C6T14HNAYLU02	Treasury	912796-YH-6	US TREASURY N/B	1,407,241	1,460,000	1,407,413	09/07/2023	V
GOLDMAN SACHS & CO	KD3XUN7C6T14HNAYLU02	Treasury	912828-Z9-4	US TREASURY N/B	38,178,644	44,882,500	41,365,920	02/15/2030	V
MORGAN STANLEY	IGJSJL3JD5P3016NJZ34	Treasury	912796-YH-6	US TREASURY N/B	45,265,923	46,963,000	45,271,458	09/07/2023	V
MORGAN STANLEY	IGJSJL3JD5P3016NJZ34	Treasury	912810-SL-3	US TREASURY N/B	81,137,681	117,579,600	133,131,468	02/15/2050	V
MORGAN STANLEY	IGJSJL3JD5P3016NJZ34	Treasury	912810-SR-0	US TREASURY N/B	76,715,898	121,674,700	118,194,909	05/15/2040	V
MORGAN STANLEY	IGJSJL3JD5P3016NJZ34	Treasury	912828-Z9-4	US TREASURY N/B	181,020,320	212,806,000	196,132,478	02/15/2030	V
MORGAN STANLEY	IGJSJL3JD5P3016NJZ34	Treasury	91282C-FG-1	US TREASURY N/B	151,598,532	153,875,000	153,178,591	08/31/2024	V
0199999999 - Total					3,981,575,424	4,812,766,355	4,773,798,346	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BARCLAYS	G5GSEF7VJP5I70UK5573	Cash		CASH	103,931,000	103,931,000	XXX		V
BNP	ROMUWSFPU8MPRO8K5P83	Cash		CASH	78,044,000	78,044,000	XXX		V
BNP	ROMUWSFPU8MPRO8K5P83	Cash		CASH	8,740,000	8,740,000	XXX		V
CIBC	2IGI19DL77OXOHC3ZE78	Cash		CASH	203,365,000	203,365,000	XXX		V
CREDIT AGRICOLE SA	254900BN8XS34XZDJ223	Cash		CASH	37,250,000	37,250,000	XXX		V
CREDIT SUISSE	E58DKGMJYYYJLN8C3868	Cash		CASH	105,577,000	105,577,000	XXX		V
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Cash		CASH	114,365,000	114,365,000	XXX		V
JPM CHASE	7H6GLXDRUGQFU57RNE97	Cash		CASH	29,426,000	29,426,000	XXX		V
JPM CHASE	7H6GLXDRUGQFU57RNE97	Treasury	912796-P9-4	TREASURY BILL	6,148,579	6,179,000	XXX	12/01/2022	V
JPM CHASE	7H6GLXDRUGQFU57RNE97	Treasury	912796-W6-2	TREASURY BILL	19,059,527	19,131,300	XXX	11/17/2022	V
JPM CHASE	7H6GLXDRUGQFU57RNE97	Treasury	912796-X7-9	TREASURY BILL	51,985,901	52,296,000	XXX	12/15/2022	V
JPM CHASE	7H6GLXDRUGQFU57RNE97	Treasury	912796-X8-7	TREASURY BILL	2,309,221	2,326,000	XXX	12/22/2022	V
JPM CHASE	7H6GLXDRUGQFU57RNE97	Treasury	912796-XQ-7	TREASURY BILL	4,301,141	4,429,000	XXX	07/13/2023	V
JPM CHASE	7H6GLXDRUGQFU57RNE97	Treasury	912810-RF-7	TSY INFL IX N/B	5,569,986	4,909,000	XXX	02/15/2044	V
JPM CHASE	7H6GLXDRUGQFU57RNE97	Treasury	912810-SD-1	US TREASURY N/B	16,892,424	19,862,000	XXX	08/15/2048	V
JPM CHASE	7H6GLXDRUGQFU57RNE97	Treasury	912810-SP-4	US TREASURY N/B	49,261,224	84,751,000	XXX	08/15/2050	V
JPM CHASE	7H6GLXDRUGQFU57RNE97	Treasury	912828-2A-7	US TREASURY N/B	1,930,351	2,128,000	XXX	08/15/2026	V
JPM CHASE	7H6GLXDRUGQFU57RNE97	Treasury	912828-S5-0	TSY INFL IX N/B	7,974,153	6,891,000	XXX	07/15/2026	V
JPM CHASE	7H6GLXDRUGQFU57RNE97	Treasury	912828-Y6-1	US TREASURY N/B	1,170,203	1,177,000	XXX	07/31/2023	V
JPM CHASE	7H6GLXDRUGQFU57RNE97	Treasury	912828-YG-9	US TREASURY N/B	5,258,368	5,788,000	XXX	09/30/2026	V
JPM CHASE	7H6GLXDRUGQFU57RNE97	Treasury	91282C-AK-7	US TREASURY N/B	13,565,255	14,094,000	XXX	09/15/2023	V
JPM CHASE	7H6GLXDRUGQFU57RNE97	Treasury	91282C-CB-5	US TREASURY N/B	1,786,572	2,114,000	XXX	05/15/2031	V
JPM CHASE	7H6GLXDRUGQFU57RNE97	Treasury	91282C-CS-8	US TREASURY N/B	7,216,458	8,918,000	XXX	08/15/2031	V
JPM CHASE	7H6GLXDRUGQFU57RNE97	Treasury	91282C-ED-9	US TREASURY N/B	2,084,168	2,210,000	XXX	03/15/2025	V
JPM CHASE	7H6GLXDRUGQFU57RNE97	Treasury	91282C-FD-8	US TREASURY FRN	5,026,415	5,000,000	XXX	07/31/2024	V
MIZUHO CAPITAL MARKETS LLC	0V6W8S6QX2D1J8570P30	Cash		CASH	59,600,000	59,600,000	XXX		V
MORGAN STANLEY INTERNATIONAL	4PQUHN3JPFGFNF3BB653	Cash		CASH	53,727,000	53,727,000	XXX		V
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Cash		CASH	31,600,000	31,600,000	XXX		V
UBS	BFM8T61CT2L1QCEMIK50	Cash		CASH	165,630,000	165,630,000	XXX		V
WELLS FARGO	VYVVCKR63DVZZN70PB21	Cash		CASH	42,042,000	42,042,000	XXX		V
WELLS FARGO	VYVVCKR63DVZZN70PB21	Treasury		US TREASURY N/B	108,206,250	128,188,000	XXX	07/31/2028	V
0299999999 - Total					1,343,043,196	1,403,688,300	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
Total								XXX										

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
0109999999. Total - U.S. Government Bonds				0	0	XXX
0309999999. Total - All Other Government Bonds				0	0	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
0709999999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
0909999999. Total - U.S. Special Revenues Bonds				0	0	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
1309999999. Total - Hybrid Securities				0	0	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
1909999999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
2419999999. Total - Issuer Obligations				0	0	XXX
2429999999. Total - Residential Mortgage-Backed Securities				0	0	XXX
2439999999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
2449999999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
2459999999. Total - SVO Identified Funds				0	0	XXX
2469999999. Total - Affiliated Bank Loans				0	0	XXX
2479999999. Total - Unaffiliated Bank Loans				0	0	XXX
2489999999. Total - Unaffiliated Certificates of Deposit				0	0	XXX
2509999999. Total Bonds				0	0	XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
996086-60-9	Dreyfus Government Cash Management Fund			5,864,674	5,864,674	
38141W-27-3	Goldman Sachs Financial Square Government Fund			12,550,155	12,550,155	
9609999999. Total - Cash (Schedule E Part 1 type)				18,414,829	18,414,829	XXX
9999999999 - Totals				18,414,829	18,414,829	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 5,662,179 Book/Adjusted Carrying Value $ 5,662,179
2. Average balance for the year Fair Value $ 17,434,528 Book/Adjusted Carrying Value $ 17,434,528
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 18,414,829 NAIC 2 $ 0 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
9999999999 - Totals						XXX

NONE

General Interrogatories:

1. Total activity for the year — Fair Value $ ---------- Book/Adjusted Carrying Value $ ----------
2. Average balance for the year — Fair Value $ ---------- Book/Adjusted Carrying Value $ ----------

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Citibank Guam	SD	0.320	0	0	101,352	101,352	101,352	XXX
Citibank Tampa,FL		0.050	1,859	0	0	0	0	XXX
Fifth Third Grand Rapids, MI		0.000	0	0	258,625	303,973	386,210	XXX
Citizens Guam	SD	0.240	0	0	66,936	67,099	67,099	XXX
Bank of Hawaii Agana, Guam	SD	0.050	0	0	50,120	50,120	50,120	XXX
Northern Trust Chicago, IL		0.000	0	0	(293,791,826)	(276,565,352)	(298,865,783)	XXX
FHLBI CMS Indianapolis, IN		0.000	0	0	5,547	5,331	5,665	XXX
The Bank of New York Mellon New York, NY		0.000	0	0	402,501,281	419,503,877	417,630,765	XXX
The Bank of New York Mellon New York, NY		0.010	24,885	0	197,581,505	119,134,490	118,964,455	XXX
The Bank of New York Mellon New York, NY		0.050	0	0	61,809,035	64,045,526	73,234,030	XXX
The Bank of New York Mellon New York, NY		0.010	0	0	21,140,000	16,709,866	22,220,866	XXX
Bank of America Troy, MI		0.000	0	0	5,319,114	11,176,555	8,839,841	XXX
JP Morgan Chase Detroit, MI		0.000	0	0	(30,533,810)	(25,364,176)	(29,510,649)	XXX
Wells Fargo Sioux Falls, SD		0.000	0	0	22,439,484	18,845,032	29,672,780	XXX
Royal Bank of Canada Toronto, Ontario		0.000	0	0	2,218,389	2,221,216	2,218,371	XXX
Citibank Tampa,FL		0.000	0	0	20,675,680	32,662,222	47,054,865	XXX
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	26,744	0	409,841,434	382,897,132	392,069,986	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	26,744	0	409,841,434	382,897,132	392,069,986	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	26,744	0	409,841,434	382,897,132	392,069,986	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
09248U-61-9	BLACKROCK LIQUIDITY FUNDS TEMPFUND IN		12/31/2017	3.010		351,354	3,499	1,810
09248U-70-0	BLACKROCK LIQUIDITY FUNDS US GOV		03/03/2021	2.760		10,052,543	18,661	277,767
38141W-27-3	GOLDMAN SACHS US GOVERNMENT		09/30/2022	2.900		1,776,336,503	3,054,884	823,790
38143H-50-6	GOLDMAN SACHS GOVT-CAP		09/01/2022	2.900		1,069,890	1,766	4,385
4812C2-68-4	JP MORGAN US GOVERNMENT		09/02/2022	2.720		3,290,104	6,038	14,769
60934N-10-4	FEDERATED GOVERNMENT US		09/28/2022	2.810		500,000,000	331,590	324,539
61747C-70-7	MORGAN STANLEY LIQUIDITY		09/30/2022	2.800		500,000,000	343,622	386,040
857492-64-9	STATE STREET US GOVERNMENT		09/30/2022	2.860		450,000,000	117,612	0
94975P-40-5	WELLS FARGO US GOVERNMENT		09/30/2022	2.680		543,368,672	607,464	0
8309999999. Subtotal - All Other Money Market Mutual Funds						3,784,469,066	4,485,136	1,833,100
8609999999 - Total Cash Equivalents						3,784,469,066	4,485,136	1,833,100