QUARTERLY STATEMENT

OF THE

JACKSON NATIONAL LIFE INSURANCE COMPANY

TO THE

Insurance Department

OF THE

STATE OF

Michigan

FOR THE QUARTER ENDED
JUNE 30, 2021

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

2021

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

QUARTERLY STATEMENT

AS OF JUNE 30, 2021

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 Don Wayne Cummings (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 and Secretary	Julia Anne Goatley #
Controller	Don Wayne Cummings #	Appointed Actuary and Chief Financial Officer	Marcia Lynn Wadsten

OTHER

Aimee Rochelle DeCamillo, Chief Commercial Officer	Davkumar Dilip Ganguly #, Chief Operating Officer	Bradley Olan Harris, Chief Risk Officer
Savvas (Steve) Panagiotis Binioris, SVP	Michael Alan Costello, SVP and Treasurer	Scott Jay Golde #, SVP
Guillermo Esteban Guerra, SVP	Laura Louise Hanson, SVP	Thomas Paul Hyatte, SVP
Dana Scamarcia Rapier, SVP	Stacey Lynn Schabel, SVP	Elizabeth Ann Werner, SVP
Richard Charles White, SVP	Marina Costa Ashiotou, VP	Dennis Allen Blue, VP
Robert Irl Boles #, VP	Barrett Mark Bonemer, VP	Pamela Lynn Bottles, VP
Andrew Robert Campbell, VP	Lisa Ilene Fox, VP	Heather Anne Gahir, VP
Joseph Kent Garrett, VP	Maggie Creamer Garza #, VP	Robert William Hajdu, VP
Courtney Ann Hoffmann, VP	Thomas Andrew Janda, VP	Heidi Lynn Kaiser #, VP
Scott Francis Klus, VP	Toni Lee Klus, VP	Matthew Fox Laker, 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	Brian Raymond Sward, VP	Dr. Bhatt Lakshmi Narayana Vadlamani, VP
Brian Michael Walta, VP	Weston Bartley Wetherell, VP	

DIRECTORS OR TRUSTEES

Morten Nicolai Friis	Bradley Olan Harris	Dennis James Manning (Chairman)
Edward Ronald Morrissey	Laura Louene Prieskorn	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	Julia A. Goatley	Don W. Cummings
Laura Prieskorn President	Julia A. Goatley Secretary	Don W. Cummings Controller

Subscribed and sworn to before me this 9th day of August, 2021

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 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	48,027,664,272	0	48,027,664,272	52,658,303,777
2.	Stocks:				
	2.1 Preferred stocks	81,533,500	0	81,533,500	40,325,000
	2.2 Common stocks	907,260,640	5,749,857	901,510,783	864,508,335
3.	Mortgage loans on real estate:				
	3.1 First liens	11,784,479,250	0	11,784,479,250	10,906,757,382
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	238,295,873	0	238,295,873	242,109,683
	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)	698,303	0	698,303	2,186,728
5.	Cash ($ 159,288,568), cash equivalents ($ 602,380,136) and short-term investments ($ 0)	761,668,704	0	761,668,704	1,244,646,085
6.	Contract loans (including $ 0 premium notes)	4,332,597,443	1,884,325	4,330,713,118	4,397,119,190
7.	Derivatives	1,487,705,202	0	1,487,705,202	2,406,182,341
8.	Other invested assets	2,049,808,344	16,655,332	2,033,153,012	1,654,938,583
9.	Receivables for securities	86,001,457	0	86,001,457	149,020,017
10.	Securities lending reinvested collateral assets	21,162,454	0	21,162,454	12,304,884
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	69,786,047,566	24,289,514	69,761,758,052	74,585,574,129
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	766,911,677	0	766,911,677	667,384,859
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	310,297,026	0	310,297,026	332,544,497
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	58,464,971	0	58,464,971	49,034,925
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	333,775,424	0	333,775,424	287,219,471
	16.2 Funds held by or deposited with reinsured companies	0	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	(113,217,042)	0	(113,217,042)	(26,143,724)
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	471,891,150	0	471,891,150	399,948,076
18.2	Net deferred tax asset	1,906,248,553	1,397,356,287	508,892,266	624,003,212
19.	Guaranty funds receivable or on deposit	1,701,163	0	1,701,163	1,950,128
20.	Electronic data processing equipment and software	1,476,625	0	1,476,625	2,870,520
21.	Furniture and equipment, including health care delivery assets ($ 0)	22,984,086	22,984,086	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	39,734,408
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	104,792,174	47,476,227	57,315,947	81,879,924
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	73,651,373,373	1,492,106,114	72,159,267,259	77,046,000,425
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	222,798,524,523	0	222,798,524,523	203,756,361,329
28.	Total (Lines 26 and 27)	296,449,897,896	1,492,106,114	294,957,791,782	280,802,361,754
	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)	4,954,176	4,954,176	0	0
2502.	Capitalized software and associated costs	14,155,725	14,155,725	0	0
2503.	Goodwill and value of business acquired	57,315,947	0	57,315,947	81,879,924
2598.	Summary of remaining write-ins for Line 25 from overflow page	28,366,326	28,366,326	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	104,792,174	47,476,227	57,315,947	81,879,924

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 27,712,950,629 less $ 0 included in Line 6.3 (including $ 0 Modco Reserve)	27,712,950,629	28,641,465,110
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	0	0
3.	Liability for deposit-type contracts (including $ 0 Modco Reserve)	9,649,868,971	11,886,021,839
4.	Contract claims:		
	4.1 Life	884,332,384	903,762,962
	4.2 Accident and health	0	0
5.	Policyholders' dividends/refunds to members $ 199,659 and coupons $ 0 due and unpaid	199,659	204,888
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)	8,901,094	8,737,702
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 0 Modco)	6,013	174,717
	6.3 Coupons and similar benefits (including $ 0 Modco)	43,018	43,167
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	2,662,877	2,567,301
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	250,197	300,467
	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 $ (76,439,653) assumed and $ 22,995,332 ceded	(53,444,321)	(24,919,942)
	9.4 Interest Maintenance Reserve	686,430,085	722,493,062
10.	Commissions to agents due or accrued-life and annuity contracts $ 120,713,825 , accident and health $ 0 and deposit-type contract funds $ 0	120,713,825	122,307,852
11.	Commissions and expense allowances payable on reinsurance assumed	7,500,847	7,723,592
12.	General expenses due or accrued	212,941,487	252,144,900
13.	Transfers to Separate Accounts due or accrued (net) (including $ (5,377,058,666) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(5,418,160,290)	(5,287,185,601)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	(1,084,781)	(5,519,216)
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	6,234,375	7,055,148
17.	Amounts withheld or retained by reporting entity as agent or trustee	13,156,376	7,678,578
18.	Amounts held for agents' account, including $ 7,028,023 agents' credit balances	7,028,023	6,419,592
19.	Remittances and items not allocated	52,134,779	44,758,224
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 $ 318,052,635 and interest thereon $ 3,513	318,056,148	452,318,666
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	497,530,330	469,916,514
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	35,093,850	33,888,565
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	3,705,026,970	3,619,872,636
	24.04 Payable to parent, subsidiaries and affiliates	166,983,531	253,247,466
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	25,978,560,693	26,993,894,636
	24.08 Derivatives	(105,076,259)	0
	24.09 Payable for securities	105,896,243	247,782,570
	24.10 Payable for securities lending	21,162,454	12,304,884
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	3,644,983,621	2,886,029,867
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	68,260,882,828	72,265,490,146
27.	From Separate Accounts Statement	222,798,524,523	203,756,361,329
28.	Total liabilities (Lines 26 and 27)	291,059,407,351	276,021,851,475
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	249,703,612	249,680,279
33.	Gross paid in and contributed surplus	4,006,054,966	4,006,054,966
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	(371,174,147)	510,975,034
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)	3,884,584,431	4,766,710,279
38.	Totals of Lines 29, 30 and 37	3,898,384,431	4,780,510,279
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	294,957,791,782	280,802,361,754
	DETAILS OF WRITE-INS		
2501.	Deferred compensation	352,399,762	359,569,468
2502.	Deferred rent	9,042,406	9,621,253
2503.	Founders Plan liability	43,578	90,351
2598.	Summary of remaining write-ins for Line 25 from overflow page	3,283,497,875	2,516,748,795
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	3,644,983,621	2,886,029,867
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	9,809,965,546	(18,025,572,101)	(8,369,874,070)
2.	Considerations for supplementary contracts with life contingencies	3,272,306	5,180,836	7,441,318
3.	Net investment income	1,709,832,492	1,799,229,018	3,550,551,701
4.	Amortization of Interest Maintenance Reserve (IMR)	69,319,281	41,440,763	208,971,544
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	34,144,251	1,227,450,613	1,236,332,511
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	2,636,098,335	2,091,606,126	4,638,415,231
	8.2 Charges and fees for deposit-type contracts	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	380,396,210	443,972,299	641,554,797
9.	Totals (Lines 1 to 8.3)	14,643,028,421	(12,416,692,446)	1,913,393,032
10.	Death benefits	544,863,571	537,153,985	1,079,022,004
11.	Matured endowments (excluding guaranteed annual pure endowments)	3,157,699	1,655,964	6,058,163
12.	Annuity benefits	1,747,133,552	1,704,417,167	3,281,538,269
13.	Disability benefits and benefits under accident and health contracts	6,274,364	5,865,092	12,153,033
14.	Coupons, guaranteed annual pure endowments and similar benefits	32,051	34,308	75,126
15.	Surrender benefits and withdrawals for life contracts	10,134,391,881	8,142,512,021	16,120,092,073
16.	Group conversions	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	102,529,320	156,379,301	268,726,483
18.	Payments on supplementary contracts with life contingencies	4,072,480	4,332,823	8,610,126
19.	Increase in aggregate reserves for life and accident and health contracts	(928,514,481)	(23,479,598,153)	(24,140,388,373)
20.	Totals (Lines 10 to 19)	11,613,940,437	(12,927,247,492)	(3,364,113,096)
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	987,978,864	831,489,211	1,763,715,876
22.	Commissions and expense allowances on reinsurance assumed	87,774,301	91,077,576	185,145,601
23.	General insurance expenses and fraternal expenses	302,425,043	317,018,318	688,276,009
24.	Insurance taxes, licenses and fees, excluding federal income taxes	30,396,616	28,034,801	45,623,235
25.	Increase in loading on deferred and uncollected premiums	1,241,488	(979,316)	(2,498,839)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(1,392,045,152)	(1,661,715,108)	(2,600,259,511)
27.	Aggregate write-ins for deductions	543,422,268	1,203,252,825	1,716,830,717
28.	Totals (Lines 20 to 27)	12,175,133,865	(12,119,069,185)	(1,567,280,008)
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	2,467,894,556	(297,623,261)	3,480,673,040
30.	Dividends to policyholders and refunds to members	4,561,038	4,553,105	11,984,812
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	2,463,333,518	(302,176,366)	3,468,688,228
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	648,745,358	(429,252,008)	949,924,814
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)	1,814,588,160	127,075,642	2,518,763,414
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (702,606,129) (excluding taxes of $ 69,795,292 transferred to the IMR)	(2,765,426,247)	1,722,659,958	(4,452,236,387)
35.	Net income (Line 33 plus Line 34)	(950,838,087)	1,849,735,600	(1,933,472,973)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	4,780,510,279	4,759,577,738	4,759,577,738
37.	Net income (Line 35)	(950,838,087)	1,849,735,600	(1,933,472,973)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 54,258,422	263,003,470	281,774,208	453,210,266
39.	Change in net unrealized foreign exchange capital gain (loss)	(13,965,079)	0	5,393,835
40.	Change in net deferred income tax	259,678,934	(484,718,581)	317,135,572
41.	Change in nonadmitted assets	(334,923,191)	402,675,354	(152,807,988)
42.	Change in liability for reinsurance in unauthorized and certified companies	(1,205,285)	33,065,606	31,060,411
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44.	Change in asset valuation reserve	(27,613,815)	1,412,362	(21,474,836)
45.	Change in treasury stock	0	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	0	0	0
47.	Other changes in surplus in Separate Accounts Statement	0	0	0
48.	Change in surplus notes	23,333	53,355	68,809
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	0	0	500,000,000
	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	(76,286,128)	1,005,661,508	905,073,982
52.	Dividends to stockholders	0	0	0
53.	Aggregate write-ins for gains and losses in surplus	0	0	(83,254,537)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(882,125,848)	3,089,659,412	20,932,540
55.	Capital and surplus, as of statement date (Lines 36 + 54)	3,898,384,431	7,849,237,150	4,780,510,279
	DETAILS OF WRITE-INS			
08.301.	General account policy fees	42,904,667	174,769,966	75,259,135
08.302.	Marketing fees	334,787,833	265,177,467	562,455,640
08.303.	Miscellaneous income	681,460	622,577	1,575,867
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	2,022,250	3,402,289	2,264,155
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	380,396,210	443,972,299	641,554,797
2701.	Additional contract benefits to Founders Plan policyholders	63,651	44,609	88,573
2702.	Amortization of goodwill and value of business acquired	24,563,977	24,563,977	49,127,954
2703.	Interest on funds withheld treaties	595,080,768	232,612,981	822,170,459
2798.	Summary of remaining write-ins for Line 27 from overflow page	(76,286,128)	946,031,258	845,443,731
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	543,422,268	1,203,252,825	1,716,830,717
5301.	VM-21 impact due to CDHS model change	0	0	(83,254,537)
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	(83,254,537)

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	9,821,610,086	8,823,553,401	18,375,733,728
2. Net investment income	1,145,560,584	1,638,863,233	2,682,257,382
3. Miscellaneous income	2,865,537,531	2,544,526,442	5,318,624,081
4. Total (Lines 1 to 3)	13,832,708,201	13,006,943,076	26,376,615,191
5. Benefit and loss related payments	12,361,608,575	10,622,592,849	20,724,631,175
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(1,261,070,463)	(1,837,673,342)	(2,645,713,398)
7. Commissions, expenses paid and aggregate write-ins for deductions	1,398,505,281	1,363,569,290	2,661,165,690
8. Dividends paid to policyholders	4,571,579	4,506,082	12,323,566
9. Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	37,965,294	(43,912)	25,295,386
10. Total (Lines 5 through 9)	12,541,580,266	10,152,950,967	20,777,702,419
11. Net cash from operations (Line 4 minus Line 10)	1,291,127,935	2,853,992,109	5,598,912,772
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	9,950,357,341	17,164,909,457	29,460,211,687
12.2 Stocks	9,282,270	15,534,944	81,952,765
12.3 Mortgage loans	681,747,402	758,831,959	1,200,652,248
12.4 Real estate	1,396,829	0	0
12.5 Other invested assets	482,540,072	51,298,304	144,649,936
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	(1,754,974,180)	6,464,931,148	(2,335,429,686)
12.8 Total investment proceeds (Lines 12.1 to 12.7)	9,370,349,734	24,455,505,812	28,552,036,950
13. Cost of investments acquired (long-term only):			
13.1 Bonds	5,074,667,264	16,722,920,655	27,485,006,589
13.2 Stocks	53,250,985	12,801,569	113,692,076
13.3 Mortgage loans	1,556,286,180	689,071,333	2,188,692,281
13.4 Real estate	177,792	371,415	1,097,514
13.5 Other invested assets	623,775,398	140,680,961	397,499,928
13.6 Miscellaneous applications	1,205,805,106	1,719,408,034	3,503,393,955
13.7 Total investments acquired (Lines 13.1 to 13.6)	8,513,962,725	19,285,253,967	33,689,382,343
14. Net increase (or decrease) in contract loans and premium notes	(66,406,072)	(122,857,541)	(181,533,647)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	922,793,081	5,293,109,386	(4,955,811,746)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	500,000,000
16.3 Borrowed funds	(134,250,004)	(304,250,000)	74,960,531
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(2,236,152,868)	11,817,970	(1,206,178,476)
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	(326,495,525)	(894,882,517)	71,913,801
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(2,696,898,397)	(1,187,314,547)	(559,304,144)
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)	(482,977,381)	6,959,786,949	83,796,883
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	1,244,646,085	1,160,849,203	1,160,849,203
19.2 End of period (Line 18 plus Line 19.1)	761,668,704	8,120,636,151	1,244,646,085

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

20.0001. Assets transferred on reinsurance transaction	0	(25,551,222,170)	(25,586,033,461)
20.0002. Transfer of debt securities for debt securities and / or equity securities	211,150,310	191,829,458	410,668,472

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	83,542	104,300	200,788
2.	Ordinary life insurance	294,681,082	199,376,439	519,847,714
3.	Ordinary individual annuities	8,754,591,600	7,748,885,956	16,444,785,984
4.	Credit life (group and individual)	0	0	0
5.	Group life insurance	9,141,279	10,094,556	19,740,311
6.	Group annuities	258,308,845	241,225,301	426,503,197
7.	A & H - group	53,720	69,218	130,520
8.	A & H - credit (group and individual)	0	0	0
9.	A & H - other	16,899,288	18,694,767	35,804,552
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal (Lines 1 through 10)	9,333,759,356	8,218,450,537	17,447,013,066
12.	Fraternal (Fraternal Benefit Societies Only)	0	0	0
13.	Subtotal (Lines 11 through 12)	9,333,759,356	8,218,450,537	17,447,013,066
14.	Deposit-type contracts	708,065	1,289,650,323	1,290,676,538
15.	Total (Lines 13 and 14)	9,334,467,421	9,508,100,860	18,737,689,604
	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 June 30, 2021 and December 31, 2020.

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 has goodwill attributed to the value of the book of business acquired ("VOBA"). The VOBA value is fully recoverable by the present value of the future cash flows of the businesses acquired and assumed. Under Michigan law, the entire balance is recognized as an admitted asset. Under statutory goodwill accounting in accordance with paragraph 13 of SSAP No. 68, the entire VOBA of $57,315,947 at June 30, 2021, would be a reduction from the Michigan basis capital and surplus, as shown in the table below.

Effective December 31, 2020, the Company received approval from the Department of Insurance and Financial Services regarding the use of a permitted practice, which allows early adoption of an exemption for ordinary life insurance certificates issued during 2020 that would be subject to VM-20 of the NAIC Valuation Manual. The exemption for companies meeting the conditions of APF 2020-09 will be part of the 2022 Valuation Manual. The permitted practice does not result in differences in net income or capital and surplus between NAIC SAP and practices prescribed or permitted by the state of Michigan, as reserves are established utilizing the same methodology as prior years. However, the additional PBR requirements are eliminated.

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 #	6/30/2021	12/31/2020
Net Income					
Jackson National Life Insurance Company, Michigan basis				$ (950,838,087)	$ (1,933,472,973)
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	(247,076)	(1,890,070)
Actuarial Guideline XXXV					
Increase/(decrease) in aggregate reserves for life and accident and health policies and contracts	51	4	19	1,154,455	(99,215,627)
Amortization of value of business acquired	68	4	2702	(24,563,977)	(49,127,954)
Prescribed practices adjustment				(23,656,598)	(150,233,651)
Tax effect of prescribed practice differences	51, 68	4	32	(202,568)	21,141,243
NAIC SAP				$ (926,978,921)	$ (1,804,380,565)
Capital and Surplus					
Jackson National Life Insurance Company, Michigan basis				$ 3,898,384,431	$ 4,780,510,279
Michigan Prescribed Practices that increase/(decrease) NAIC SAP:					
Valuation of Life Insurance Policies Model Regulation (XXX):					
Reserve, Michigan basis	51	3	1	(8,268,462)	(8,568,753)
Reserve, NAIC SAP	51	3	1	(19,362,653)	(19,910,020)
Model Regulation (XXX) adjustment				11,094,191	11,341,267
Actuarial Guideline XXXV:					
Reserve, Michigan basis	51	3	1	(163,529,816)	(110,583,160)
Reserve, NAIC SAP	51	3	1	(165,199,578)	(111,098,467)
Actuarial Guideline XXXV adjustment				1,669,762	515,307
Value of business acquired	68	2	2503	57,315,947	81,879,924
Tax effect of prescribed practice differences				7,717,134	11,498,577
Net impact of prescribed practices				77,797,034	105,235,075
Michigan Permitted Practices that increase/(decrease) NAIC SAP:					
Nonconforming credit tenant loans (CTLs) included on Schedule D-1	1	2	2	-	(297,262,413)
Nonconforming credit tenant loans (CTLs) not included on Schedule BA	1	2	8	-	297,262,413
Net impact of permitted practice				-	-
NAIC SAP				$ 3,820,587,397	$ 4,675,275,204

Significant changes have not occurred since 12/31/2020 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 12/31/2020 that warrant disclosure in Note 2.

3. Business Combinations and Goodwill

Significant changes have not occurred since 12/31/2020 that warrant disclosure in Note 3.

4. Discontinued Operations

Significant changes have not occurred since 12/31/2020 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 2021 where the Company has the intent and ability to hold the securities for sufficient time to recover the amortized cost:

1 CUSIP	2 Book/Adj Carrying Value Amortized cost before current period OTTI	3 Projected Cash Flows	4 Recognized other-than-temporary impairment	5 Amortized cost after other-than temporary impairment	6 Fair Value	7 Financial Statement Reporting Period
12669FZZ9	3,078,436	1,584,553	1,493,882	1,584,553	2,340,124	Q1-2021
59020UNZ4	75,549	75,172	377	75,172	74,953	Q1-2021
126694MU9	1,860,608	1,789,516	71,092	1,789,516	1,789,516	Q2-2021
36185MEV0	5,424,270	5,321,366	102,904	5,321,366	5,321,366	Q2-2021
41161PGZ0	948,872	943,383	5,490	943,383	943,383	Q2-2021
41161PK44	3,741,289	3,700,575	40,714	3,700,575	3,700,575	Q2-2021
41161PVF7	2,440,973	2,366,871	74,101	2,366,871	2,366,871	Q2-2021
41161PWC3	1,907,738	1,861,374	46,364	1,861,374	1,861,374	Q2-2021
81743QAJ3	5,947,065	5,766,778	180,287	5,766,778	5,766,778	Q2-2021
Total			**2,015,212**			

(4) The following table summarizes loan-backed and structured securities in an unrealized loss position as of June 30, 2021:

	Total	<12 Months	12+ Months
Fair Value	$ 1,463,258,317	$ 1,444,228,130	$ 19,030,187
Unrealized Loss	$ 14,452,266	$ 14,381,413	$ 70,853

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 $8,893,309,234 and $9,219,522,988, respectively.

NOTES TO FINANCIAL STATEMENTS

(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 $21,162,454 and $12,304,884 as of June 30, 2021 and December 31, 2020, 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
a. Bilateral	Yes	Yes
b. Tri-Party	No	No

(3) Original (Flow) & Residual Maturity

	First Quarter	Second Quarter
a. Maximum Amount		
1. Open - No Maturity	$ -	$ -
2. Overnight	$ 1,774,071,347	$ 1,839,066,741
3. 2 Days to 1 Week	$ 596,000,166	$ 2,345,130,503
4. >1 Week to 1 Month	$ 298,000,967	$ 894,044,756
5. >1 Month to 3 Months	$ -	$ -
6. >3 Months to 1 Year	$ -	$ -
7. >1 Year	$ -	$ -
b. Ending Balance		
1. Open - No Maturity	$ -	$ -
2. Overnight	$ 1,148,024,128	$ 533,001,985
3. 2 Days to 1 Week	$ 596,000,166	$ 830,108,938
4. >1 Week to 1 Month	$ 298,000,967	$ 894,044,756
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.

(5) Securities Sold Under Repo – Secured Borrowing

	First Quarter	Second Quarter
a. Maximum Amount		
1. BACV	XXX	XXX
2. Nonadmitted - Subset of BACV	XXX	XXX
3. Fair Value	$ 2,046,133,693	$ 2,552,570,194
b. Ending Balance		
1. BACV	XXX	XXX
2. Nonadmitted - Subset of BACV	XXX	XXX
3. Fair Value	$ 2,046,133,693	$ 2,281,037,010

NOTES TO FINANCIAL STATEMENTS

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

Ending Balance	NAIC 1
a. Bonds - BACV	$ 2,548,923,918
b. Bonds - FV	$ 2,281,037,010

(7) Collateral Received – Secured Borrowing

	First Quarter	Second Quarter
a. Maximum Amount		
1. Cash	$ 2,042,025,262	$ 2,345,130,503
2. Securities (FV)	$ -	$ -
b. Ending Balance		
1. Cash	$ 2,042,025,262	$ 2,257,155,679
2. Securities (FV)	$ -	$ -

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

Ending Balance	NAIC 1
a. Cash	$ 2,257,155,679

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

	Fair Value
a. Overnight and Continuous	$ -
b. 30 Days or Less	$ 2,257,155,679
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
a. Maximum Amount		
1. Cash (Collateral - All)	$ 2,042,025,262	$ 2,345,130,503
2. Securities Collateral (FV)	$ -	$ -
b. Ending Balance		
1. Cash (Collateral - All)	$ 2,042,025,262	$ 2,257,155,679
2. Securities Collateral (FV)	$ -	$ -

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 did not have repurchase agreements accounted for as a sale during 2021 or 2020.

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.

NOTES TO FINANCIAL STATEMENTS

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 12/31/2020 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

The Company entered into an arrangement to sell $420,375,997 of limited partnership investments. $235,817,078 of this amount was completed in June, $167,938,300 is expected to be completed in the third quarter, and the remainder to be sold by January 2022. The Company will reinvest in new limited partnerships as attractive opportunities become available.

No other significant changes have occurred since 12/31/2020 that warrant disclosure in Note 6.

7. Investment Income

Significant changes have not occurred since 12/31/2020 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 12/31/2020 that warrant disclosure in Note 8.

9. Income Taxes

The net admitted DTA for both periods was based on the 15% surplus limitation and decreased year to date based on the decrease in the adjusted capital and surplus.

No other significant changes have occurred since 12/31/2020 that warrant disclosure in Note 9.

10. Information Concerning Parent, Subsidiaries and Affiliates

During 2021, the Company received membership distributions from Jackson National Asset Management, LLC of $323,700,000.

No other significant changes have occurred since 12/31/2020 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

	June 30, 2021	December 31, 2020
Membership Stock - Class A	$ -	$ -
Membership Stock - Class B	$ 5,000,000	$ 31,428,500
Activity Stock	$ 75,833,200	$ 55,446,000
Excess Stock	$ 44,558,900	$ 38,517,600
Aggregate Total	$ 125,392,100	$ 125,392,100
Actual or Estimated Borrowing Capacity as Determined by the Insurer	$ 2,786,490,413	$ 2,786,489,302

NOTES TO FINANCIAL STATEMENTS

Membership Stock	Current Year Total	Not Eligible For Redemption	Eligible for Redemption 6 Months	Eligible for Redemption 5 Years
Class A	$ -	$ -	$ -	$ -
Class B-1	$ 5,000,000	$ 5,000,000	$ -	$ -
Class B-2	$ 120,392,100	$ -	$ -	$ 120,392,100
Total Stock	$ 125,392,100	$ 5,000,000	$ -	$ 120,392,100

(3) Collateral Pledged to FHLB

	Total collateral pledged		
	Fair Value	Carrying Value	Aggregate Total Borrowing
June 30, 2021	$ 2,571,743,959	$ 2,452,430,627	$ 1,796,292,635
December 31, 2020	$ 2,734,352,634	$ 2,571,399,555	$ 1,930,542,635

Maximum Amount Pledged during the Reporting Period

	Fair Value	Carrying Value	Aggregate Total Borrowing
Period ended June 30, 2021	$ 3,149,187,230	$ 3,046,575,549	$ 2,181,292,635
Period ended December 31, 2020	$ 3,050,505,426	$ 2,875,470,437	$ 2,215,542,635

(4) Borrowing from FHLB

	June 30, 2021		December 31, 2020	
	Total	Funding Agreements Reserves Established	Total	Funding Agreements Reserves Established
Debt				
Short-term	$ 250,000,000	XXX	$ 380,000,000	XXX
Long-term	68,052,635	XXX	72,302,635	XXX
Funding Agreements	1,478,240,000	$ 1,478,240,000	1,478,240,000	$ 1,478,240,000
Aggregate Total	$ 1,796,292,635	$ 1,478,240,000	$ 1,930,542,635	$ 1,478,240,000

Maximum Amount Borrowed during the Reporting Period

	2021
Debt	$ 1,108,052,635
Funding Agreements	1,478,240,000
Aggregate Total	$ 2,586,292,635

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 12/31/2020 that warrant disclosure in Note 12.

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

Significant changes have not occurred since 12/31/2020 that warrant disclosure in Note 13.

14. Liabilities, Contingencies and Assessments

Significant changes have not occurred since 12/31/2020 that warrant disclosure in Note 14.

15. Leases

Significant changes have not occurred since 12/31/2020 that warrant disclosure in Note 15.

NOTES TO FINANCIAL STATEMENTS

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

Significant changes have not occurred since 12/31/2020 that warrant disclosure in Note 16.

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

B(2)b. The Company does not have servicing assets or liabilities.

B(4)a. Not applicable.

B(4)b. Not applicable.

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

Significant changes have not occurred since 12/31/2020 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 12/31/2020 that warrant disclosure in Note 18.

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

Significant changes have not occurred since 12/31/2020 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	$ -	$ 26,277,463	$ -	$ -	$ 26,277,463
Residential mortgage-backed securities	-	1,150,234	-	-	1,150,234
Preferred stock	10,333,500	-	-	-	10,333,500
Common stock	231,297,004	30,677,472	1,185,845	-	263,160,321
Other invested assets	-	184,558,919	723,292	1,747,232,061	1,932,514,272
Derivatives	-	1,487,705,202	-	-	1,487,705,202
Separate account assets	-	222,798,524,523	-	-	222,798,524,523
Total assets at fair value/NAV	$ 241,630,504	$ 224,528,893,813	$ 1,909,137	$ 1,747,232,061	$ 226,519,665,515
Liabilities at fair value:					
Derivatives	$ -	$ (105,076,259)	$ -	$ -	$ (105,076,259)

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

Description	Balance at 12/31/2020	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 6/30/2021
Common stock	$ 1,059,047	$ -	$ -	$ 126,798	$ -	$ -	$ -	$ -	$ -	$ 1,185,845
Other invested assets	767,284	-	-	-	-	-	-	(43,992)	-	723,292
Total	$ 1,826,331	$ -	$ -	$ 126,798	$ -	$ -	$ -	$ (43,992)	$ -	$ 1,909,137

(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.

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 asset-backed 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 June 30, 2021 and December 31, 2020, 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 June 30, 2021. 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.

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
Separate account assets are invested in mutual funds, which are categorized as Level 2 assets. The value of separate account liabilities are set equal to the value of separate account assets.

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

NOTES TO FINANCIAL STATEMENTS

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

June 30, 2021

Description	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Net Asset Value (NAV)
Assets:						
Bonds	$ 51,210,125,130	$ 48,027,664,272	$ 4,426,924,693	$ 46,783,118,319	$ 82,118	$ -
Preferred stock	85,488,184	81,533,500	84,514,420	-	973,764	-
Common stock	263,160,322	263,160,322	231,297,004	30,677,472	1,185,846	-
Mortgage loans	12,151,422,214	11,784,479,250	-	-	12,151,422,214	-
Cash and cash equivalents	761,668,704	761,668,704	761,668,704	-	-	-
Policy loans	4,330,713,118	4,330,713,118	-	-	4,330,713,118	-
Derivatives	1,487,705,202	1,487,705,202	-	1,487,705,202	-	-
Other invested assets	1,932,514,272	1,932,514,272	-	-	723,292	1,931,790,980
Securities lending assets	21,162,454	21,162,454	21,162,454	-	-	-
Separate account assets	222,798,524,523	222,798,524,523	-	222,798,524,523	-	-
Total assets at fair value/NAV	$ 295,042,484,123	$ 291,489,125,617	$ 5,525,567,275	$ 271,100,025,516	$ 16,485,100,352	$ 1,931,790,980
Liabilities:						
Reserves for life insurance and annuities (1)	$ 25,476,518,790	$ 15,903,092,036	$ -	$ 48,987,031	$ 25,427,531,759	$ -
Liability for deposit-type contracts	9,870,936,673	9,649,868,971	-	-	9,870,936,673	-
Funds held under reinsurance treaties	30,321,040,561	29,683,587,663	-	-	30,321,040,561	-
Payable for securities lending	21,162,454	21,162,454		21,162,454	-	-
Separate account liabilities	222,798,524,523	222,798,524,523	-	222,798,524,523	-	-
Repurchase agreements	2,257,155,679	2,257,155,679		2,257,155,679	-	
Derivatives	(105,076,259)	(105,076,259)	-	(105,076,259)	-	-
Debt	318,056,148	318,056,148	-	318,056,148	-	-
Total liabilities at fair value	$ 290,958,318,569	$ 280,526,371,215	$ -	$ 225,338,809,576	$ 65,619,508,993	$ -

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

December 31, 2020

Description	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Net Asset Value (NAV)
Assets at fair value:						
Bonds	$ 57,703,440,105	$ 52,658,303,777	$ 5,062,721,807	$ 52,640,636,175	$ 82,123	$ -
Preferred stock	42,164,645	40,325,000	42,164,645	-	973,750	-
Common stock	256,745,958	256,745,958	232,605,764	23,081,147	1,059,047	-
Mortgage loans	11,348,869,277	10,906,757,382	-	-	11,348,869,277	-
Cash and cash equivalents	1,244,646,085	1,244,646,085	1,244,646,085	-	-	-
Policy loans	4,397,119,190	4,397,119,190	-	-	4,397,119,190	-
Derivative instruments	2,406,182,341	2,406,182,341	-	2,406,182,341	-	-
Other invested assets	1,582,908,268	1,582,908,268	-	-	767,284	1,582,140,984
Securities lending assets	12,304,884	12,304,884	12,304,884	-	-	-
Separate account assets	203,756,361,329	203,756,361,329	-	203,756,361,329	-	-
Total assets at fair value/NAV	$ 282,750,742,082	$ 277,261,654,214	$ 6,594,443,185	$ 258,826,260,992	$ 15,748,870,671	$ 1,582,140,984
Liabilities at fair value:						
Reserves for life insurance and annuities (1)	$ 28,802,864,116	$ 16,641,365,118	$ -	$ 41,381,840	$ 28,761,482,276	$ -
Liability for deposit-type contracts	12,160,547,257	11,886,021,839	-	-	12,160,547,257	-
Funds held under reinsurance treaties	32,248,790,955	30,613,767,272	-	-	32,248,790,955	-
Securities lending liabilities	12,304,884	12,304,884	-	12,304,884	-	-
Separate account liabilities	203,756,361,329	203,756,361,329	-	203,756,361,329	-	-
Repurchase agreements	1,100,038,993	1,100,038,993		1,100,038,993	-	-
Debt	452,318,666	452,318,666	-	452,318,666	-	-
Total liabilities at fair value	$ 278,533,226,200	$ 264,462,178,101	$ -	$ 205,362,405,712	$ 73,170,820,488	$ -

D. At June 30, 2021 and December 31, 2020, the Company had no financial instruments for which it was not practicable to estimate fair value.

21. Other Items

As a result of the spread of the COVID-19 coronavirus, economic uncertainties have arisen which are likely to impact the Company's capital position. The extent to which the COVID-19 pandemic impacts our business, results of operations, financial condition and cash flows will depend on future developments which are highly uncertain and cannot be predicted, including the availability and efficacy of vaccines against COVID-19 and against variant strains of the virus. The Company has implemented business continuity plans that were already in place to ensure the availability of services for our customers, work at home capabilities for our staff, where appropriate, and other ongoing risk management activities related to the current ongoing market stress.

On May 13, 2021, the Company's ultimate parent, Prudential, publicly announced that Jackson remains set to become an independent, separate and publicly listed entity in 2021. Insurance regulatory approvals from the states of Michigan and New York have been received. Regulatory engagement on the review of the draft Form 10 has concluded, with the Form 10 declared effective as of August 6, 2021. As a result, the demerger is expected to be completed on September 13, 2021, subject to Prudential shareholder approval.

At June 30, 2021, the Company included $560,800,524 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 12/31/20 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.

NOTES TO FINANCIAL STATEMENTS

23. Reinsurance

    Significant changes have not occurred since 12/31/2020 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 12/31/2020 that warrant disclosure in Note 24.

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 12/31/2020 that warrant disclosure in Note 26.

27. Structured Settlements

    Significant changes have not occurred since 12/31/2020 that warrant disclosure in Note 27.

28. Health Care Receivables

    Significant changes have not occurred since 12/31/2020 that warrant disclosure in Note 28.

29. Participating Policies

    Significant changes have not occurred since 12/31/2020 that warrant disclosure in Note 29.

30. Premium Deficiency Reserves

    Significant changes have not occurred since 12/31/2020 that warrant disclosure in Note 30.

31. Reserves for Life Contracts and Annuity Contracts

    Significant changes have not occurred since 12/31/2020 that warrant disclosure in Note 31.

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

    Significant changes have not occurred since 12/31/2020 that warrant disclosure in Note 32.

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

    Significant changes have not occurred since 12/31/2020 that warrant disclosure in Note 33.

34. Premium and Annuity Considerations Deferred and Uncollected

    Significant changes have not occurred since 12/31/2020 that warrant disclosure in Note 34.

35. Separate Accounts

    Significant changes have not occurred since 12/31/2020 that warrant disclosure in Note 35.

36. Loss/Claim Adjustment Expenses

    Significant changes have not occurred since 12/31/2020 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. 0001116578

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

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. 12/31/2018

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: $125,392,100 On deposit with state: $98,600,894 Pledged as collateral: $3,735,968,747

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 95,705,530

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	$ 613,651,824	$ 644,100,318
14.24 Short-Term Investments	$ 0	$ 0
14.25 Mortgage Loans on Real Estate	$ 0	$ 0
14.26 All Other	$ 638,893,546	$ 775,848,648
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,252,545,370	$ 1,419,948,966
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. $ 21,162,454

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 21,162,454

16.3 Total payable for securities lending reported on the liability page. $ 21,162,454

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, 14th 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	$ 593,242,872
1.13 Commercial Mortgages	$ 11,191,236,378
1.14 Total Mortgages in Good Standing	$ 11,784,479,250
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	$ 0
1.33 Commercial Mortgages	$ 0
1.34 Total Mortgages with Interest Overdue more than Three Months	$ 0
1.4 Long-Term Mortgage Loans in Process of Foreclosure	
1.41 Farm Mortgages	$ 0
1.42 Residential Mortgages	$ 0
1.43 Commercial Mortgages	$ 0
1.44 Total Mortgages in Process of Foreclosure	$ 0
1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 11,784,479,250
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

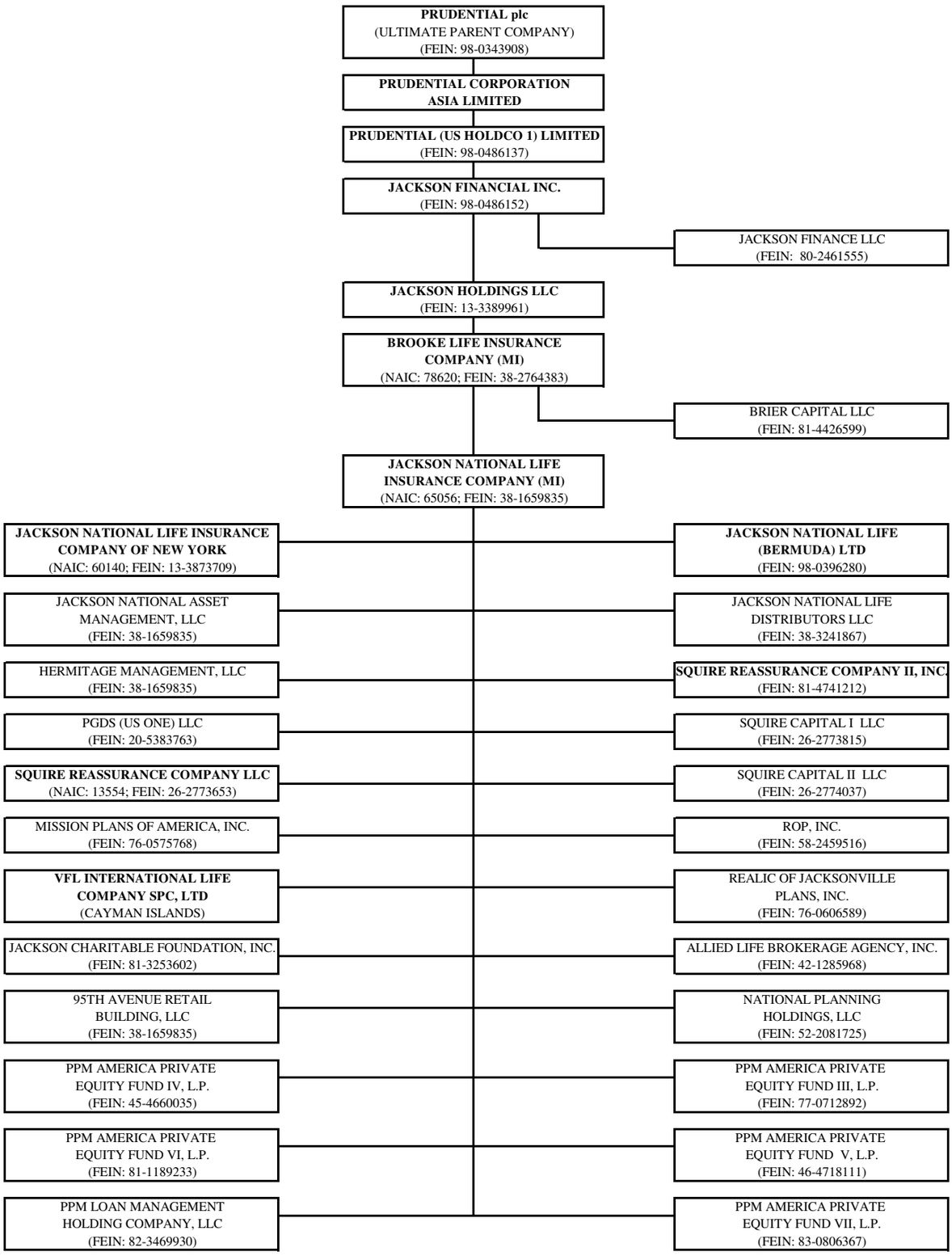
		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
States, Etc.		Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L	4,566,105	121,290,800	106,675	0	125,963,580	0
2. Alaska	AK	L	308,084	6,608,561	11,494	0	6,928,139	0
3. Arizona	AZ	L	5,249,601	169,251,194	277,130	0	174,777,925	0
4. Arkansas	AR	L	3,977,930	59,667,938	94,962	0	63,740,830	0
5. California	CA	L	34,027,611	854,943,888	1,352,654	0	890,324,153	0
6. Colorado	CO	L	4,656,604	146,204,411	208,971	0	151,069,986	0
7. Connecticut	CT	L	3,818,493	184,902,865	62,818	0	188,784,176	0
8. Delaware	DE	L	684,667	56,274,228	12,122	0	56,971,017	0
9. District of Columbia	DC	L	306,823	9,642,132	25,460	0	9,974,415	0
10. Florida	FL	L	21,307,341	775,533,086	812,400	0	797,652,827	79,080
11. Georgia	GA	L	16,173,269	219,997,710	181,070	0	236,352,049	0
12. Hawaii	HI	L	1,080,051	56,757,614	164,110	0	58,001,775	0
13. Idaho	ID	L	1,406,969	32,473,277	66,286	0	33,946,532	0
14. Illinois	IL	L	15,350,235	380,238,150	780,795	0	396,369,180	0
15. Indiana	IN	L	5,682,139	169,673,783	122,141	0	175,478,063	0
16. Iowa	IA	L	3,738,298	118,805,556	162,797	0	122,706,651	0
17. Kansas	KS	L	3,831,427	84,109,546	211,752	0	88,152,725	0
18. Kentucky	KY	L	3,204,818	88,568,394	194,012	0	91,967,224	0
19. Louisiana	LA	L	5,707,227	123,033,231	138,910	0	128,879,368	0
20. Maine	ME	L	560,051	46,355,182	14,759	0	46,929,992	0
21. Maryland	MD	L	6,376,408	197,236,035	270,544	0	203,882,987	100,000
22. Massachusetts	MA	L	6,068,565	254,628,017	122,620	0	260,819,202	0
23. Michigan	MI	L	14,375,162	530,970,985	239,008	0	545,585,155	88,028
24. Minnesota	MN	L	4,887,366	164,461,134	169,397	0	169,517,897	226,421
25. Mississippi	MS	L	2,609,456	49,072,634	89,295	0	51,771,385	0
26. Missouri	MO	L	7,043,280	128,553,229	215,666	0	135,812,175	0
27. Montana	MT	L	681,067	22,097,637	27,664	0	22,806,368	0
28. Nebraska	NE	L	3,226,922	61,723,831	137,694	0	65,088,447	0
29. Nevada	NV	L	2,132,998	93,147,916	63,584	0	95,344,498	0
30. New Hampshire	NH	L	1,022,308	60,174,688	15,933	0	61,212,929	43,327
31. New Jersey	NJ	L	8,859,150	506,905,083	119,060	0	515,883,293	0
32. New Mexico	NM	L	1,469,708	26,622,495	192,237	0	28,284,440	0
33. New York	NY	N	3,391,080	76,316,145	88,815	0	79,796,040	0
34. North Carolina	NC	L	11,449,670	255,553,440	320,788	0	267,323,898	0
35. North Dakota	ND	L	855,876	21,888,061	74,174	0	22,818,111	0
36. Ohio	OH	L	9,505,266	389,374,718	261,033	0	399,141,017	0
37. Oklahoma	OK	L	4,010,287	72,355,482	132,691	0	76,498,460	101,209
38. Oregon	OR	L	2,732,540	83,253,185	156,421	0	86,142,146	70,000
39. Pennsylvania	PA	L	12,007,968	588,885,479	279,683	0	601,173,130	0
40. Rhode Island	RI	L	647,573	61,093,714	15,953	0	61,757,240	0
41. South Carolina	SC	L	9,630,135	165,135,058	103,655	0	174,868,848	0
42. South Dakota	SD	L	1,016,456	23,669,554	69,179	0	24,755,189	0
43. Tennessee	TN	L	7,211,961	193,510,924	159,382	0	200,882,267	0
44. Texas	TX	L	22,445,623	547,683,832	4,295,385	0	574,424,840	0
45. Utah	UT	L	1,977,613	71,488,882	18,306	0	73,484,801	0
46. Vermont	VT	L	219,562	29,626,730	2,684	0	29,848,976	0
47. Virginia	VA	L	7,730,024	252,250,242	268,832	0	260,249,098	0
48. Washington	WA	L	5,375,563	103,127,319	3,630,391	0	112,133,273	0
49. West Virginia	WV	L	689,884	50,932,469	78,334	0	51,700,687	0
50. Wisconsin	WI	L	5,089,632	204,191,648	111,628	0	209,392,908	0
51. Wyoming	WY	L	404,509	18,610,595	29,376	0	19,044,480	0
52. American Samoa	AS	N	0	0	0	0	0	0
53. Guam	GU	N	41,566	0	0	0	41,566	0
54. Puerto Rico	PR	N	273,328	2,393,770	325,004	0	2,992,102	0
55. U.S. Virgin Islands	VI	N	30,747	700,600	0	0	731,347	0
56. Northern Mariana Islands	MP	N	205	0	0	0	205	0
57. Canada	CAN	N	36,098	0	1,758	0	37,856	0
58. Aggregate Other Aliens	OT	XXX	759,735	933,368	1,603	0	1,694,706	0
59. Subtotal		XXX	301,923,034	9,012,900,445	17,089,095	0	9,331,912,574	708,065
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	3,703,932	0	0	0	3,703,932	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	5,864,160	0	329,194	0	6,193,354	0
94. Aggregate or other amounts not allocable by State		XXX	0	0	0	0	0	0
95. Totals (Direct Business)		XXX	311,491,126	9,012,900,445	17,418,289	0	9,341,809,860	708,065
96. Plus Reinsurance Assumed		XXX	49,544,933	681,011,949	2,217,758	0	732,774,640	0
97 Totals (All Business)		XXX	361,036,059	9,693,912,394	19,636,047	0	10,074,584,500	708,065
98. Less Reinsurance Ceded		XXX	144,790,385	88,547,981	19,636,047	0	252,974,413	0
99. Totals (All Business) less Reinsurance Ceded		XXX	216,245,674	9,605,364,413	0	0	9,821,610,087	708,065
DETAILS OF WRITE-INS								
58001. ZZZ Other Alien		XXX	759,735	933,368	1,603	0	1,694,706	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	759,735	933,368	1,603	0	1,694,706	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 Domiciliary Location	10 Relationship 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 Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0918	JACKSON	65056	38-1659835				JACKSON NATIONAL LIFE INSURANCE COMPANY	MI	RE	BROOKE LIFE INSURANCE COMPANY	Ownership	100.000	PRUDENTIAL plc	N	
0918	JACKSON	78620	38-2764383				BROOKE LIFE INSURANCE COMPANY	MI	UDP	JACKSON HOLDINGS LLC	Ownership	100.000	PRUDENTIAL plc	N	
0918	JACKSON	60140	13-3873709				JACKSON NATIONAL LIFE INSURANCE COMPANY OF NEW YORK	NY	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	PRUDENTIAL plc	N	
0918	JACKSON	13554	26-2773653				SQUIRE REASSURANCE COMPANY LLC	MI	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	PRUDENTIAL plc	N	
0918	JACKSON	16094	81-4741212				SQUIRE REASSURANCE COMPANY II, INC.	MI	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	PRUDENTIAL plc	N	
			81-4426599				BRIER CAPITAL LLC	MI	NIA	BROOKE LIFE INSURANCE COMPANY	Ownership	100.000	PRUDENTIAL plc	N	
			13-3389961				JACKSON HOLDINGS LLC	DE	UIP	JACKSON FINANCIAL INC	Ownership	100.000	PRUDENTIAL plc	N	
			98-0486152				JACKSON FINANCIAL INC.	DE	UIP	PRUDENTIAL (US HOLDCO 1) LIMITED	Ownership	90.100	PRUDENTIAL plc	N	
			80-2461555				JACKSON FINANCE LLC	MI	NIA	JACKSON FINANCIAL INC	Ownership	100.000	PRUDENTIAL plc	N	
			98-0486137				PRUDENTIAL (US HOLDCO 1) LIMITED	GBR	UIP	PRUDENTIAL CORPORATION ASIA LIMITED	Ownership	100.000	PRUDENTIAL plc	N	
							PRUDENTIAL CORPORATION ASIA LIMITED	HKG	UIP	PRUDENTIAL plc	Ownership	100.000	PRUDENTIAL plc	N	
			98-0343908			NEW YORK STOCK EXCHANGE	PRUDENTIAL plc	GBR	UIP	PUBLICLY TRADED	Board of Directors	0.000	PRUDENTIAL plc	N	
			38-1659835				HERMITAGE MANAGEMENT, LLC	MI	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	PRUDENTIAL plc	N	
			38-1659835				JACKSON NATIONAL ASSET MANAGEMENT, LLC	MI	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	PRUDENTIAL plc	N	
			38-3241867				JACKSON NATIONAL LIFE DISTRIBUTORS LLC	MI	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	PRUDENTIAL plc	N	
			98-0396280				JACKSON NATIONAL LIFE (BERMUDA) LTD.	BMU	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	PRUDENTIAL plc	N	
			20-5383763				PGDS (US ONE) LLC	DE	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	PRUDENTIAL plc	N	
			26-2773815				SQUIRE CAPITAL I LLC	MI	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	PRUDENTIAL plc	N	
			26-2774037				SQUIRE CAPITAL II LLC	MI	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	PRUDENTIAL plc	N	
			76-0575768				MISSION PLANS OF AMERICA, INC.	TX	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	PRUDENTIAL plc	N	
			58-2459516				ROP, INC.	DE	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	PRUDENTIAL plc	N	
							VFL INTERNATIONAL LIFE COMPANY SPC, LTD.	CYM	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	PRUDENTIAL plc	N	
			76-0606589				REALIC OF JACKSONVILLE PLANS, INC.	TX	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	PRUDENTIAL plc	N	
			42-1285968				ALLIED LIFE BROKERAGE AGENCY, INC.	IA	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	PRUDENTIAL plc	N	
			81-3253602				JACKSON CHARITABLE FOUNDATION, INC.	MI	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	PRUDENTIAL plc	N	
			52-2081725				NATIONAL PLANNING HOLDINGS, LLC	DE	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	PRUDENTIAL plc	N	
			38-1659835				95TH AVENUE RETAIL BUILDING, LLC	IL	NIA	JACKSON NATIONAL LIFE INSURANCE COMPANY	Management	0.000	PRUDENTIAL plc	N	
			77-0712892				PPM AMERICA PRIVATE EQUITY FUND III L.P.	DE	NIA	PPM AMERICA, INC	Management	0.000	PRUDENTIAL plc	N	
			45-4660035				PPM AMERICA PRIVATE EQUITY FUND IV L.P.	DE	NIA	PPM AMERICA, INC	Management	0.000	PRUDENTIAL plc	N	
			46-4718111				PPM AMERICA PRIVATE EQUITY FUND V L.P.	DE	NIA	PPM AMERICA, INC	Management	0.000	PRUDENTIAL plc	N	
			81-1189233				PPM AMERICA PRIVATE EQUITY FUND VI L.P.	DE	NIA	PPM AMERICA, INC	Management	0.000	PRUDENTIAL plc	N	
			83-0806367				PPM AMERICA PRIVATE EQUITY FUND VII L.P.	DE	NIA	PPM AMERICA, INC	Management	0.000	PRUDENTIAL plc	N	
			82-3469930				PPM LOAN MANAGEMENT HOLDING COMPANY, LLC	DE	NIA	PPM AMERICA, INC	Management	0.000	PRUDENTIAL plc	N	

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.	NO

Explanation:

1.

2.

3.

4.

5.

6.

7.

8.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]

6 5 0 5 6 2 0 2 1 4 9 0 0 0 0 2

2. Medicare Part D Coverage Supplement [Document Identifier 365]

6 5 0 5 6 2 0 2 1 3 6 5 0 0 0 0 2

3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]

6 5 0 5 6 2 0 2 1 4 4 5 0 0 0 0 2

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

6 5 0 5 6 2 0 2 1 4 4 6 0 0 0 0 2

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

6 5 0 5 6 2 0 2 1 4 4 7 0 0 0 0 2

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

6 5 0 5 6 2 0 2 1 4 4 8 0 0 0 0 2

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

6 5 0 5 6 2 0 2 1 4 4 9 0 0 0 0 2

8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]

6 5 0 5 6 2 0 2 1 7 0 0 0 0 0 2

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504. Prepaid operating expenses	28,366,326	28,366,326	0	0
2597. Summary of remaining write-ins for Line 25 from overflow page	28,366,326	28,366,326	0	0

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Interest payable on death claims	26,723,304	29,622,216
2505. Interest payable - surplus note	5,999,306	5,999,306
2506. Investment escrow & unallocated proceeds	27,701,798	7,339,285
2507. Unclaimed property	28,729,458	28,480,849
2508. Collateral payable	937,188,330	1,345,268,146
2509. Repurchase agreements	2,257,155,679	1,100,038,993
2597. Summary of remaining write-ins for Line 25 from overflow page	3,283,497,875	2,516,748,795

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	2,022,250	1,741,689	603,555
08.305. MTN redemption fees	0	1,660,600	1,660,600
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	2,022,250	3,402,289	2,264,155

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	(36,485,548)	(10,590,506)	(32,840,093)
2705. Reinsurance on in-force business - Athene	(39,800,580)	1,016,252,014	937,914,074
2706. IMR transferred - Athene transaction	0	(59,630,250)	(59,630,250)
2797. Summary of remaining write-ins for Line 27 from overflow page	(76,286,128)	946,031,258	845,443,731

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	251,468,535	258,958,737
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	177,792	1,097,514
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	(91,596)	0
5.	Deduct amounts received on disposals	1,396,829	0
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other than temporary impairment recognized	0	639,941
8.	Deduct current year's depreciation	3,991,602	7,947,775
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	246,166,300	251,468,535
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	246,166,300	251,468,535

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	10,906,757,382	9,912,447,248
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	1,411,370,547	2,146,561,496
	2.2 Additional investment made after acquisition	144,915,633	42,130,785
3.	Capitalized deferred interest and other	539,558	4,838,181
4.	Accrual of discount	6,227,817	4,538,268
5.	Unrealized valuation increase (decrease)	0	0
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	681,747,402	1,200,652,248
8.	Deduct amortization of premium and mortgage interest points and commitment fees	5,603,585	7,200,002
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	2,019,300	4,093,654
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)	11,784,479,250	10,906,757,382
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	11,784,479,250	10,906,757,382
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	11,784,479,250	10,906,757,382

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	1,671,555,300	1,472,452,831
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	259,870,453	121,463,392
	2.2 Additional investment made after acquisition	363,904,945	276,036,536
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	171,073,676	32,056,551
6.	Total gain (loss) on disposals	74,404,619	(719,101)
7.	Deduct amounts received on disposals	482,540,072	144,649,936
8.	Deduct amortization of premium and depreciation	0	0
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	8,460,577	85,084,973
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	2,049,808,344	1,671,555,300
12.	Deduct total nonadmitted amounts	16,655,332	16,616,717
13.	Statement value at end of current period (Line 11 minus Line 12)	2,033,153,012	1,654,938,583

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	53,569,026,559	52,513,657,764
2.	Cost of bonds and stocks acquired	5,339,068,559	28,009,367,137
3.	Accrual of discount	32,967,161	82,077,850
4.	Unrealized valuation increase (decrease)	29,344,406	(2,817,375)
5.	Total gain (loss) on disposals	298,240,340	3,037,922,081
6.	Deduct consideration for bonds and stocks disposed of	10,180,745,331	29,973,806,792
7.	Deduct amortization of premium	57,613,296	110,729,401
8.	Total foreign exchange change in book/adjusted carrying value	(26,114,549)	43,993,552
9.	Deduct current year's other than temporary impairment recognized	2,065,190	56,946,056
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	14,349,753	26,307,799
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	49,016,458,412	53,569,026,559
12.	Deduct total nonadmitted amounts	5,749,857	5,889,447
13.	Statement value at end of current period (Line 11 minus Line 12)	49,010,708,555	53,563,137,112

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)	28,139,799,007	937,360,072	3,163,201,986	(143,459,012)	28,139,799,007	25,770,498,081	0	29,461,839,243
2.	NAIC 2 (a)	21,474,263,203	1,007,361,732	2,200,851,470	183,354,467	21,474,263,203	20,464,127,932	0	21,535,488,889
3.	NAIC 3 (a)	1,435,134,963	153,591,013	122,336,215	(38,492,869)	1,435,134,963	1,427,896,892	0	1,362,920,861
4.	NAIC 4 (a)	344,307,046	47,141,147	32,219,627	(40,512,172)	344,307,046	318,716,394	0	313,172,391
5.	NAIC 5 (a)	7,472,382	3,442,605	836,698	671,063	7,472,382	10,749,352	0	3,366,881
6.	NAIC 6 (a)	9,329,367	779,255	676,782	26,243,781	9,329,367	35,675,621	0	3,813,647
7.	Total Bonds	51,410,305,968	2,149,675,824	5,520,122,778	(12,194,742)	51,410,305,968	48,027,664,272	0	52,680,601,912
	PREFERRED STOCK								
8.	NAIC 1	0	0	0	0	0	0	0	0
9.	NAIC 2	77,211,275	0	5,000,000	622,225	77,211,275	72,833,500	0	15,000,000
10.	NAIC 3	8,673,900	0	0	26,100	8,673,900	8,700,000	0	8,700,000
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	16,625,000
14.	Total Preferred Stock	85,885,175	0	5,000,000	648,325	85,885,175	81,533,500	0	40,325,000
15.	Total Bonds and Preferred Stock	51,496,191,143	2,149,675,824	5,525,122,778	(11,546,417)	51,496,191,143	48,109,197,772	0	52,720,926,912

(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 $ 0 ; NAIC 2 $ 0 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

NONE

	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
9199999 Totals		XXX			

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	22,298,135	0
2.	Cost of short-term investments acquired	0	27,290,738
3.	Accrual of discount	1,865	5,162
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	938
6.	Deduct consideration received on disposals	22,300,000	4,998,703
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)	0	22,298,135
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	0	22,298,135

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)	2,406,182,336
2.	Cost Paid/(Consideration Received) on additions	1,063,918,780
3.	Unrealized Valuation increase/(decrease)	(475,195,506)
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	498,404,220
6.	Considerations received/(paid) on terminations	1,873,431,138
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	(27,097,231)
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	1,592,781,461
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	1,592,781,461

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	(146,569,889)			
	3.14 Section 1, Column 18, prior year	(735,737,605)	589,167,716	589,167,716	
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	(146,569,889)			
	3.24 Section 1, Column 19, prior year plus	(735,737,605)			
	3.25 SSAP No. 108 adjustments	0	589,167,716	589,167,716	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		(4,032,749,656)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item	0			
	4.22 Amount recognized	(4,032,749,656)			
	4.23 SSAP No. 108 adjustments	0	(4,032,749,656)		
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	1,592,781,461	
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)		1,592,781,461
4.	Part D, Section 1, Column 6	1,629,014,329	
5.	Part D, Section 1, Column 7	(36,232,868)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

			Fair Value Check
7.	Part A, Section 1, Column 16	1,592,781,461	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		1,592,781,461
10.	Part D, Section 1, Column 9	1,629,014,329	
11.	Part D, Section 1, Column 10	(36,232,868)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

			Potential Exposure Check
13.	Part A, Section 1, Column 21	102,494,422	
14.	Part B, Section 1, Column 20	870,740,000	
15.	Part D, Section 1, Column 12	973,234,422	
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	979,514,932	1,252,041,528
2.	Cost of cash equivalents acquired	5,510,150,875	86,546,898,985
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	(211)	32,272
5.	Total gain (loss) on disposals	0	(4,216,454)
6.	Deduct consideration received on disposals	5,887,285,460	86,815,241,399
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)	602,380,136	979,514,932
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	602,380,136	979,514,932

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
300 INNOVATION DRIVE	Franklin	TN	02/05/2018	VARIOUS	0	0	115,539	115,539
EXECUTIVE DRIVE OFFICE - BLDG/LAND	Lansing	MI	12/18/2003	VARIOUS	0	0	2,277	2,277
DATA CENTER	Lansing	MI	12/31/2004	VARIOUS	0	0	380	380
0199999. Acquired by Purchase					0	0	118,196	118,196
0399999 - Totals					0	0	118,196	118,196

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
0399999 - Totals																			

NONE

E01

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
320100005	PALM SPRINGS	CA		05/05/2021	7.000	445,811	0	7,980,000
320110855	CLE ELUM	WA		05/05/2021	6.995	126,710	0	1,450,000
320120098	RICHLAND	WA		05/05/2021	7.495	534,096	0	5,260,000
321020678	CENTRALIA	WA		05/05/2021	6.995	153,408	0	4,045,000
321020896	CENTRALIA	WA		05/05/2021	6.995	182,998	0	4,855,000
321030158	DRIFTWOOD	TX		06/24/2021	6.495	149,432	0	7,867,000
321030267	TAMARACK	ID		05/05/2021	6.995	426,293	0	4,725,000
321030846	GLENDALE	AZ		05/05/2021	6.500	165,984	0	494,000
321030924	PHOENIX	AZ		05/05/2021	6.995	1,255,590	0	5,200,000
321040166	DRIPPING SPRINGS	TX		06/24/2021	6.495	29,582	0	1,050,000
321040297	PORTLAND	OR		06/24/2021	6.495	95,970	0	740,000
321040306	LAS VEGAS	NV		06/24/2021	6.495	94,752	0	301,000
321040330	LAS VEGAS	NV		06/24/2021	6.495	88,830	0	282,000
321040441	DRIPPING SPRINGS	TX		06/24/2021	6.495	25,074	0	1,035,000
321040442	LAS VEGAS	NV		06/24/2021	6.495	100,800	0	320,000
321040465	PORTLAND	OR		06/24/2021	6.495	96,600	0	645,000
321040473	DRIPPING SPRINGS	TX		06/24/2021	6.495	30,900	0	1,050,000
321040513	WILLARD	UT		06/24/2021	6.750	192,519	0	5,675,000
321040545	ALPHARETTA	GA		06/24/2021	6.870	21,987	0	1,100,000
321040575	PETALUMA	CA		06/24/2021	6.870	89,535	0	1,885,000
321040596	PORTLAND	OR		06/24/2021	6.495	68,040	0	745,000
321040612	PETALUMA	CA		06/24/2021	6.870	111,854	0	1,925,000
321040633	BIG BEAR LAKE	CA		06/24/2021	7.650	112,148	0	1,701,000
321040642	PETALUMA	CA		06/24/2021	6.870	95,499	0	1,900,000
321040852	PORTLAND	OR		06/24/2021	6.495	68,040	0	745,000
321040933	PORTLAND	OR		06/24/2021	6.495	96,180	0	745,000
321040941	DRIPPING SPRINGS	TX		06/24/2021	6.495	21,924	0	1,035,000
321050058	GEORGETOWN	TX		06/24/2021	6.995	42,786	0	193,000
321050270	SAN DIEGO	CA		06/24/2021	6.625	317,100	0	1,465,000
321050331	ROSEVILLE	CA		06/24/2021	6.995	323,400	0	1,100,000
321050656	SAN DIEGO	CA		06/24/2021	6.625	290,010	0	1,275,000
321050773	GEORGETOWN	TX		06/24/2021	6.995	42,446	0	201,000
321050799	GEORGETOWN	TX		06/24/2021	6.995	42,446	0	194,000
321050971	GEORGETOWN	TX		06/24/2021	6.995	41,751	0	195,000
321050993	GEORGETOWN	TX		06/24/2021	6.995	43,126	0	193,000
3300002852	NEWARK	NJ		05/18/2021	6.599	72,675	0	665,000
3300002870	NEWARK	NJ		05/18/2021	6.599	88,663	0	365,000
3300002873	LONG BRANCH	NJ		05/18/2021	6.349	99,807	0	365,000
3300002876	HILLSIDE	NJ		05/18/2021	6.724	112,889	0	425,000
3300002890	ALBANY	NY		06/21/2021	6.726	106,590	0	580,000
3300002897	JERSEY CITY	NJ		05/18/2021	6.349	154,459	0	2,000,000
3300002906	NORTHVALE	NJ		05/18/2021	6.599	108,528	0	520,000
3300002948	JERSEY CITY	NJ		06/08/2021	6.075	58,140	0	1,810,000
3300002956	NORTH BERGEN	NJ		06/21/2021	6.476	203,490	0	4,300,000
3300002969	IRVINGTON	NJ		06/08/2021	6.075	106,154	0	410,000
3300002981	SPRING VALLEY	NY		06/08/2021	6.400	174,420	0	2,100,000
3300002988	NEWARK	NJ		05/18/2021	6.724	64,439	0	330,000
3300003010	RUTHERFORD	NJ		06/08/2021	6.325	164,730	0	550,000
3300003033	RIVER EDGE	NJ		06/08/2021	5.750	193,800	0	1,140,000
3300003040	RIVER EDGE	NJ		05/18/2021	5.798	199,614	0	1,200,000
3300003041	JERSEY CITY	NJ		05/18/2021	6.099	126,939	0	410,000
3300003043	HARRISON	NJ		06/21/2021	5.976	81,396	0	320,000
3300003056	CLIFTON	NJ		05/18/2021	6.224	134,534	0	520,000
3300003066	BROOKLYN	NY		06/21/2021	6.351	678,300	0	3,990,000
3300003094	SPRINGFIELD	NJ		06/08/2021	6.325	143,412	0	650,000
3300003100	ELIZABETH	NJ		06/21/2021	5.801	338,181	0	940,000
4020324728	CAREFREE	AZ		05/14/2021	4.850	5,954,466	0	8,965,000
320020128	LAKEWOOD	WA		11/05/2020	8.175	0	9,030	359,000
320020267	LAKEWOOD	WA		11/05/2020	8.175	0	9,030	359,000
320020378	SEATTLE	WA		10/22/2020	8.490	0	43,343	950,000
320020559	LAKEWOOD	WA		11/05/2020	8.175	0	9,154	370,000
320020617	LAKEWOOD	WA		11/05/2020	8.175	0	9,154	370,000
320020624	SEATTLE	WA		10/22/2020	8.990	0	21,312	900,000
320020698	TACOMA	WA		10/22/2020	8.490	0	37,764	725,000
320030287	TACOMA	WA		11/05/2020	8.175	0	14,071	438,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
320070367	PORTLAND	OR		11/05/2020	7.725	0	48,174	1,380,000
320080011	TACOMA	WA		11/05/2020	8.175	0	10,346	412,000
320080221	TACOMA	WA		11/05/2020	8.175	0	31,998	430,000
320080503	HAPPY VALLEY	OR		11/05/2020	8.175	0	38,976	875,000
320080691	HAPPY VALLEY	OR		11/05/2020	8.175	0	37,926	875,000
320090330	DESERT HOT SPRINGS	CA		11/05/2020	8.000	0	360,439	2,925,000
320090397	HAPPY VALLEY	OR		11/05/2020	7.745	0	55,272	875,000
320090870	PORTLAND	OR		11/05/2020	7.745	0	104,790	1,820,000
320090992	BREMERTON	WA		11/05/2020	7.745	0	16,457	555,000
320100031	BREMERTON	WA		11/05/2020	7.745	0	89,403	670,000
320100060	BREMERTON	WA		11/05/2020	7.745	0	85,706	670,000
320100107	BREMERTON	WA		11/05/2020	7.745	0	100,370	670,000
320100147	BREMERTON	WA		11/05/2020	7.745	0	109,098	670,000
320100259	BREMERTON	WA		11/05/2020	7.745	0	109,863	670,000
320100299	KENNEWICK	WA		02/02/2021	7.745	0	63,105	700,000
320100301	BREMERTON	WA		11/05/2020	7.745	0	135,984	670,000
320100465	REDMOND	WA		11/05/2020	7.500	0	76,556	1,400,000
320100489	KENNEWICK	WA		02/02/2021	7.745	0	85,050	685,000
320100496	BREMERTON	WA		11/05/2020	7.745	0	137,633	670,000
320100532	REDMOND	WA		11/05/2020	7.500	0	63,714	1,600,000
320100576	BREMERTON	WA		11/05/2020	7.745	0	83,973	670,000
320100688	REDMOND	WA		11/05/2020	7.500	0	51,884	1,400,000
320100706	BREMERTON	WA		11/05/2020	7.745	0	113,329	670,000
320100757	REDMOND	WA		11/05/2020	7.500	0	78,712	1,400,000
320100773	BREMERTON	WA		11/05/2020	7.745	0	124,857	670,000
320100786	REDMOND	WA		11/05/2020	7.500	0	59,685	1,842,000
320100801	PORTLAND	OR		02/02/2021	7.250	0	17,783	749,000
320100890	BREMERTON	WA		11/05/2020	7.745	0	95,859	670,000
320100907	REDMOND	WA		11/05/2020	7.500	0	45,504	1,200,000
320100989	BREMERTON	WA		11/05/2020	7.745	0	104,755	670,000
320110306	NORTH LAS VEGAS	NV		02/02/2021	7.745	0	445,484	4,008,000
320120242	PETALUMA	CA		02/02/2021	7.495	0	60,050	1,900,000
320120661	PORTLAND	OR		02/02/2021	7.745	0	64,260	2,170,000
100057178	Branford	CT		04/29/2021	5.625	139,481	0	185,000
100057179	Huntington Beach	CA		04/29/2021	4.500	466,484	0	1,500,000
100057180	Orlando	FL		04/29/2021	5.375	231,696	0	270,000
100057182	Altavista	VA		04/29/2021	5.875	188,460	0	250,000
100057184	Superior	CO		04/29/2021	5.875	677,559	0	890,000
100057186	Galveston	TX		04/29/2021	5.750	127,206	0	155,000
100057188	Kissimmee	FL		04/29/2021	5.500	109,824	0	325,000
100057189	Heber City	UT		04/29/2021	4.375	368,383	0	575,500
100057192	Winter Garden	FL		04/29/2021	4.875	321,354	0	488,500
100057195	Paterson	NJ		04/29/2021	6.625	170,600	0	240,000
100057197	Las Vegas	NV		04/29/2021	5.500	355,937	0	471,000
100057199	New Braunfels	TX		04/29/2021	4.875	178,384	0	240,000
100057202	Narragansett	RI		04/29/2021	5.750	408,698	0	550,000
100057203	Poway	CA		04/29/2021	5.500	1,065,584	0	1,525,000
100057204	Northbrook	IL		04/29/2021	5.999	293,723	0	403,500
100057206	Philadelphia	PA		04/29/2021	5.875	241,826	0	320,000
100057207	Philadelphia	PA		04/29/2021	5.875	234,269	0	310,000
100057208	Hialeah	FL		04/29/2021	5.625	307,080	0	370,000
100058007	PORT CHARLOTTE	FL		06/29/2021	4.750	34,410	0	173,000
100058008	ODESSA	TX		06/29/2021	4.250	82,610	0	211,000
100058010	SPRING	TX		06/29/2021	3.750	48,372	0	169,000
100058012	LORAIN	OH		06/29/2021	4.000	70,559	0	192,000
100058013	WASHINGTON	DC		06/29/2021	4.250	320,989	0	961,000
100058014	LAS VEGAS	NV		06/29/2021	3.750	109,362	0	305,000
100058015	LAWRENCEVILLE	GA		06/29/2021	3.625	113,549	0	282,000
100058017	CHARLOTTE	NC		06/29/2021	3.750	80,115	0	224,000
100058018	OAK GROVE	LA		06/29/2021	5.250	55,995	0	162,350
100058022	WATERBURY	CT		06/29/2021	4.500	35,960	0	142,000
100058023	BARTLESVILLE	OK		06/29/2021	4.375	37,206	0	130,000
100058024	SALT LAKE CITY	UT		06/29/2021	3.875	212,291	0	381,000
100058028	HOUSTON	TX		06/29/2021	3.750	49,841	0	153,000
100058034	JACKSON	MO		06/29/2021	6.375	43,619	0	161,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
100058035	WAVERLY	TN		06/29/2021	6.000	41,882	0	129,000
100058037	JEANNETTE	PA		06/29/2021	3.875	80,858	0	146,000
100058038	WEST FORK	AR		06/29/2021	6.000	37,748	0	100,588
100058040	CORPUS CHRISTI	TX		06/29/2021	4.750	53,627	0	201,000
100058048	STUART	VA		06/29/2021	4.000	37,751	0	245,959
100058049	EDGEWOOD	NM		06/29/2021	6.000	86,849	0	170,000
100058055	MORTON GROVE	IL		06/29/2021	3.250	240,731	0	332,000
100058056	FLINT	MI		06/29/2021	3.750	74,109	0	163,000
100058060	FRANKLIN	TN		06/29/2021	3.500	336,455	0	637,000
100058062	CHARLES CITY	VA		06/29/2021	3.750	101,734	0	203,000
100058063	DENTON	TX		06/29/2021	3.500	59,566	0	273,000
100058065	LEOMINSTER	MA		06/29/2021	3.750	179,086	0	289,000
100058066	HENDERSON	NV		06/29/2021	3.750	128,784	0	375,000
100058067	ERWIN	TN		06/29/2021	4.000	105,414	0	207,000
100058068	BARSTOW	CA		06/29/2021	3.250	70,797	0	193,000
100058070	RIALTO	CA		06/29/2021	3.250	111,699	0	358,000
100058074	ARLINGTON	TX		06/29/2021	3.750	95,140	0	240,000
100058076	ATTLEBORO	MA		06/29/2021	4.125	186,416	0	349,000
100058081	LITHONIA	GA		06/29/2021	3.875	76,514	0	208,000
100058083	ROMEOVILLE	IL		06/29/2021	3.875	45,266	0	150,000
100058084	CROMWELL	CT		06/29/2021	4.000	123,833	0	155,000
100058086	CORPUS CHRISTI	TX		06/29/2021	4.250	74,647	0	159,000
100058088	PASADENA	TX		06/29/2021	4.000	60,490	0	159,000
100058092	ELKHART	IN		06/29/2021	3.750	104,236	0	258,000
100058094	CLARKSVILLE	TN		06/29/2021	3.875	57,224	0	170,000
100058096	LAKEVILLE	MN		06/29/2021	3.500	242,693	0	537,000
100058098	KNOXVILLE	TN		06/29/2021	3.500	178,338	0	308,000
100058101	SAINT PAUL	MN		06/29/2021	3.250	148,314	0	332,000
100058102	BROADVIEW	IL		06/29/2021	3.750	63,378	0	239,000
100058106	TEA	SD		06/29/2021	3.375	228,724	0	339,000
100058107	DALLAS	TX		06/29/2021	3.250	175,683	0	383,000
100058118	MOBILE	AL		06/29/2021	4.375	45,480	0	111,000
100058123	FREDERICK	CO		06/29/2021	4.375	178,176	0	371,000
100058125	AUSTIN	TX		06/29/2021	3.250	128,652	0	573,000
100058128	BAYTOWN	TX		06/29/2021	3.375	128,948	0	225,000
100058139	RIVERDALE	GA		06/29/2021	4.500	91,701	0	136,000
100058141	CHELTENHAM	MD		06/29/2021	3.500	212,441	0	408,000
100058142	LOCUST GROVE	GA		06/29/2021	4.250	240,503	0	295,000
100058143	CLEVELAND	OH		06/29/2021	3.625	92,936	0	178,737
100058144	CHULA VISTA	CA		06/29/2021	4.500	482,878	0	964,000
100058147	MARSHALLTOWN	IA		06/29/2021	6.500	35,665	0	61,400
100058148	LANCASTER	TX		06/29/2021	4.375	82,048	0	132,000
100058149	NEW ORLEANS	LA		06/29/2021	4.250	37,026	0	74,000
100058150	PHOENIX	AZ		06/29/2021	6.125	107,450	0	153,721
100058152	KANNAPOLIS	NC		06/29/2021	4.500	92,824	0	124,000
100058154	CARSON	CA		06/29/2021	4.375	247,969	0	440,000
100058156	SULPHUR	LA		06/29/2021	4.750	35,906	0	140,000
100058157	MIDVALE	UT		06/29/2021	3.875	138,582	0	220,000
100058158	HEPHZIBAH	GA		06/29/2021	4.500	96,227	0	265,000
100058163	STONE MOUNTAIN	GA		06/29/2021	5.000	30,836	0	41,000
100058167	COLUMBIA	LA		06/29/2021	3.625	85,697	0	147,500
100058168	CYPRESS	TX		06/29/2021	4.750	73,777	0	128,000
100058169	HOUSTON	TX		06/29/2021	3.875	77,287	0	124,000
100058170	APEX	NC		06/29/2021	3.500	123,181	0	285,000
100058171	DOLTON	IL		06/29/2021	3.250	34,506	0	91,000
100058172	STERLING HEIGHTS	MI		06/29/2021	3.375	102,308	0	127,000
100058176	RIVERDALE	GA		06/29/2021	3.875	46,155	0	119,500
100058187	ATHENS	GA		06/29/2021	4.375	85,199	0	176,000
100058193	SPRING	TX		06/29/2021	3.750	101,984	0	192,000
100058197	HOUSTON	TX		06/29/2021	3.875	90,358	0	187,000
100058198	CAMBRIDGE	MN		06/29/2021	5.000	70,416	0	159,000
100058201	CHRISTIANSBURG	VA		06/29/2021	3.875	91,489	0	152,000
100058202	ATLANTA	GA		06/29/2021	4.375	82,759	0	278,000
100058203	CHANDLER	TX		06/29/2021	3.750	100,905	0	298,281
100058204	POMONA	CA		06/29/2021	3.750	156,702	0	465,000

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100058209	SOUTH CHARLESTON	WV		06/29/2021	6.000	51,197	0	100,000
100058211	ANTELOPE	CA		06/29/2021	3.750	120,169	0	441,000
100058212	DENVER	CO		06/29/2021	3.875	74,881	0	301,000
100058213	KATY	TX		06/29/2021	3.250	119,097	0	220,000
100058215	REVERE	MA		06/29/2021	4.125	225,757	0	453,000
100058216	WINTER HAVEN	FL		06/29/2021	4.375	34,738	0	152,000
100058217	LAWSON	MO		06/29/2021	4.000	90,760	0	171,000
100058223	GIBSONVILLE	NC		06/29/2021	3.875	53,771	0	128,000
100058226	CHARLOTTE	NC		06/29/2021	4.125	68,900	0	168,000
100058227	CLEVELAND	OH		06/29/2021	5.250	61,578	0	70,000
100058228	READING	PA		06/29/2021	3.875	113,493	0	195,000
100058232	FEDERAL WAY	WA		06/29/2021	4.125	258,670	0	500,000
100058235	LITTLETON	CO		06/29/2021	3.750	342,209	0	592,000
100058241	FRESNO	TX		06/29/2021	3.250	110,968	0	199,000
100058245	ATLANTA	GA		06/29/2021	4.125	234,922	0	400,000
100058255	NORWOOD YOUNG AMERICA	MN		06/29/2021	4.875	127,485	0	257,658
100058256	COTTAGE GROVE	MN		06/29/2021	3.375	130,298	0	322,000
100058263	NAPLES	FL		06/29/2021	4.750	223,720	0	224,000
100058273	LAFAYETTE	LA		06/29/2021	5.000	187,853	0	207,000
100058288	LAS VEGAS	NV		06/29/2021	3.625	129,453	0	298,000
100058290	KINGSLAND	TX		06/29/2021	3.500	85,295	0	319,000
100058326	LAWRENCEVILLE	GA		06/29/2021	3.750	103,656	0	204,000
100058329	ARLINGTON	TX		06/29/2021	3.750	109,698	0	231,000
100058338	SWANVILLE	MN		06/29/2021	3.500	130,827	0	186,000
100058339	DUDLEY	MA		06/29/2021	3.250	212,686	0	451,000
100058342	MISHAWAKA	IN		06/29/2021	3.875	45,041	0	122,000
100058344	GASTONIA	NC		06/29/2021	3.250	109,996	0	240,000
100058346	PANORAMA CITY	CA		06/29/2021	3.750	99,991	0	233,153
100058347	CEDAR PARK	TX		06/29/2021	3.500	145,130	0	301,000
100058348	CHARLOTTE	NC		06/29/2021	4.250	87,527	0	162,000
100058354	HASKELL	TX		06/29/2021	3.500	48,704	0	125,000
100058355	CALHAN	CO		06/29/2021	3.500	228,874	0	485,000
100058360	LONDON	KY		06/29/2021	4.875	88,482	0	147,000
100058371	CALDWELL	ID		06/29/2021	3.375	82,992	0	226,000
100058377	ROANOKE	VA		06/29/2021	4.125	66,034	0	140,000
100058379	COON RAPIDS	MN		06/29/2021	4.750	76,318	0	262,000
100058380	LEAGUE CITY	TX		06/29/2021	3.500	173,123	0	324,000
100058382	CERES	CA		06/29/2021	3.375	125,059	0	377,000
100058397	AUSTIN	TX		06/29/2021	3.250	184,599	0	482,000
100058398	CONVERSE	TX		06/29/2021	3.750	87,133	0	224,000
100058399	SAN ANTONIO	TX		06/29/2021	3.375	102,328	0	226,000
100058401	SPRING	TX		06/29/2021	3.875	73,358	0	192,000
100058405	ST GEORGE	UT		06/29/2021	3.625	199,720	0	396,000
100058407	BAKER	LA		06/29/2021	4.000	89,113	0	130,000
100058434	HENDERSON	NV		06/29/2021	4.125	224,545	0	423,347
100058444	MOUNT HOLLY	NC		06/29/2021	4.000	129,246	0	247,000
100058467	JEFFERSON CITY	MO		06/29/2021	3.250	107,234	0	220,000
100058474	MURFREESBORO	TN		06/29/2021	3.375	116,403	0	215,000
100058480	HENDERSONVILLE	NC		06/29/2021	3.550	92,687	0	225,000
100058487	FRANKLIN	MA		06/29/2021	4.250	251,045	0	482,356
100058489	WELSH	LA		06/29/2021	4.000	151,285	0	175,016
100058499	HOUSTON	TX		06/29/2021	3.250	104,982	0	201,000
100058502	AURORA	CO		06/29/2021	3.875	173,307	0	431,000
100058506	INDIAN HEAD	MD		06/29/2021	3.375	231,121	0	426,000
100058508	CHOWCHILLA	CA		06/29/2021	4.500	254,317	0	320,000
100058535	FALL CITY	WA		06/29/2021	3.375	246,043	0	648,000
100058536	UNIVERSITY PLACE	WA		06/29/2021	3.375	239,652	0	565,000
100058541	PORT SAINT LUCIE	FL		06/29/2021	5.000	248,706	0	260,000
100058547	MONTGOMERY	AL		06/29/2021	4.500	107,951	0	117,000
100058554	SAN DIEGO	CA		06/29/2021	3.250	459,024	0	1,197,000
100058555	RICHMOND	CA		06/29/2021	3.250	208,493	0	702,000
100058562	CAVE SPRING	GA		06/29/2021	4.875	73,817	0	115,552
100058566	LEANDER	TX		06/29/2021	3.500	168,111	0	326,000
100058567	SEVEN VALLEYS	PA		06/29/2021	4.125	163,749	0	307,000
100058570	PHOENIX	AZ		06/29/2021	4.250	189,035	0	316,000

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100058571	WHITEHALL	PA		06/29/2021	3.990	84,876	0	189,000
100058603	AUBURN	GA		06/29/2021	4.125	167,797	0	174,900
100058607	COHASSET	MN		06/29/2021	4.250	175,011	0	200,000
100058608	COVINGTON	GA		06/29/2021	3.625	234,146	0	241,812
100058609	GRIFFIN	GA		06/29/2021	3.625	133,237	0	138,490
100058612	CARRIERE	MS		06/29/2021	3.375	294,542	0	309,000
100058614	HEPHZIBAH	GA		06/29/2021	3.375	233,165	0	240,600
100058615	PHOENIX	AZ		06/29/2021	4.250	55,080	0	315,000
100058616	MORGAN HILL	CA		06/29/2021	3.750	335,614	0	835,000
100058617	ORLANDO	FL		06/29/2021	4.375	126,675	0	260,000
100058618	NORTH HIGHLANDS	CA		06/29/2021	3.875	82,513	0	348,000
100058619	HIRAM	GA		06/29/2021	4.375	75,636	0	247,000
100058621	CHICAGO	IL		06/29/2021	4.250	112,709	0	273,000
100058622	HUBER HEIGHTS	OH		06/29/2021	4.250	62,068	0	115,000
100058623	SAN ANTONIO	TX		06/29/2021	3.875	110,352	0	212,000
100058625	FAIRFIELD	CA		06/29/2021	4.000	135,106	0	407,000
100058629	LANCASTER	CA		06/29/2021	3.875	62,722	0	294,000
100058630	ATHENS	AL		06/29/2021	3.500	71,151	0	169,000
100058632	ANTELOPE	CA		06/29/2021	3.750	150,905	0	415,000
100058634	SAN RAFAEL	CA		06/29/2021	4.125	295,620	0	1,293,000
100058635	LANDRUM	SC		06/29/2021	3.750	62,454	0	222,000
100058636	NASHVILLE	TN		06/29/2021	3.500	98,265	0	279,000
100058637	MEMPHIS	TN		06/29/2021	3.500	120,091	0	243,000
100058639	BULLARD	TX		06/29/2021	3.625	148,111	0	282,000
100058641	ROSEVILLE	CA		06/29/2021	3.250	186,890	0	572,000
100058642	SANTA CLARITA	CA		06/29/2021	3.500	351,317	0	713,000
100058643	POWDER SPRINGS	GA		06/29/2021	4.375	48,854	0	206,000
100058645	WESTMINSTER	CO		06/29/2021	3.625	98,550	0	289,000
100058646	DESOTO	TX		06/29/2021	3.500	159,838	0	292,000
100058647	DALLAS	TX		06/29/2021	3.250	133,674	0	319,000
100058648	LANDRUM	SC		06/29/2021	3.250	66,627	0	217,000
100058649	SANTA ROSA	CA		06/29/2021	3.250	333,220	0	700,000
100058650	NORTH RICHLAND HILLS	TX		06/29/2021	3.375	81,452	0	255,000
100058651	LAS VEGAS	NV		06/29/2021	3.500	196,649	0	426,000
100058652	SAN JOSE	CA		06/29/2021	3.375	224,589	0	735,000
100058654	VICTORVILLE	CA		06/29/2021	4.625	72,804	0	277,000
100058655	HUNTINGTON PARK	CA		06/29/2021	3.375	197,231	0	521,000
100058656	VALLEJO	CA		06/29/2021	3.500	153,379	0	493,000
100058658	LYNNWOOD	WA		06/29/2021	3.250	156,992	0	461,000
100058659	SHEPHERDSVILLE	KY		06/29/2021	3.875	74,466	0	169,000
100058661	ROSSVILLE	GA		06/29/2021	3.250	112,938	0	216,000
100058662	BIG BEND	WI		06/29/2021	4.375	102,394	0	256,000
100058663	SAN DIEGO	CA		06/29/2021	3.500	319,621	0	674,000
100058664	CHATTANOOGA	TN		06/29/2021	3.250	97,268	0	194,000
100058665	FORT COLLINS	CO		06/29/2021	3.250	106,120	0	347,000
100058666	LONG BEACH	CA		06/29/2021	3.875	219,575	0	605,000
100058667	RICHMOND	VA		06/29/2021	3.250	85,920	0	145,000
100058668	SAN JACINTO	CA		06/29/2021	3.500	113,334	0	314,000
100058670	OCEANSIDE	CA		06/29/2021	3.375	178,743	0	607,000
100058672	LAS VEGAS	NV		06/29/2021	3.375	166,579	0	338,000
100058673	LOS ANGELES	CA		06/29/2021	3.250	190,482	0	571,000
100058677	PROVIDENCE	RI		06/29/2021	3.500	126,660	0	277,000
100058678	DEARBORN HEIGHTS	MI		06/29/2021	3.750	60,303	0	140,000
100058684	HOUSTON	TX		06/29/2021	3.500	83,772	0	177,000
100058686	SPRINGFIELD	VA		06/29/2021	3.250	406,262	0	745,000
100058689	CARROLLTON	GA		06/29/2021	3.625	65,400	0	153,000
100058690	MARIETTA	GA		06/29/2021	3.750	53,418	0	180,000
100058691	STAFFORD	VA		06/29/2021	3.625	165,013	0	340,000
100058696	AURORA	CO		06/29/2021	3.375	95,574	0	372,000
100058697	SPOKANE	WA		06/29/2021	3.250	79,273	0	232,000
100058698	SANTA ANA	CA		06/29/2021	3.625	312,210	0	673,000
100058700	BON AQUA	TN		06/29/2021	3.875	102,207	0	256,000
100058702	CROSBY	TX		06/29/2021	4.250	59,694	0	282,000
100058703	CLEVELAND	TN		06/29/2021	3.875	105,678	0	185,000
100058706	LOGANVILLE	GA		06/29/2021	4.125	90,304	0	214,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
100058708	TAMARAC	FL		06/29/2021	4.625	89,966	0	251,000
100058709	MONROEVILLE	NJ		06/29/2021	4.125	136,786	0	256,000
100058712	HARRODSBURG	KY		06/29/2021	3.875	93,207	0	192,000
100058714	MCDONOUGH	GA		06/29/2021	4.250	78,078	0	135,000
100058716	JOHNS CREEK	GA		06/29/2021	3.625	241,562	0	468,000
100058720	STOCKBRIDGE	GA		06/29/2021	4.125	61,710	0	174,000
100058723	HURON	CA		06/29/2021	4.250	74,510	0	212,000
100058727	INDIANAPOLIS	IN		06/29/2021	4.250	87,846	0	184,000
100058735	PITTSBURGH	PA		06/29/2021	3.625	31,744	0	116,000
100058738	KNOXVILLE	TN		06/29/2021	4.125	51,050	0	83,000
100058741	SILVERTON	OR		06/29/2021	4.500	212,226	0	448,000
100058744	PORT RICHEY	FL		06/29/2021	3.875	74,435	0	162,000
100058753	JOSHUA TREE	CA		06/29/2021	3.875	47,614	0	224,000
100058756	MILWAUKEE	WI		06/29/2021	4.375	60,955	0	143,000
100058760	BRAWLEY	CA		06/29/2021	3.750	107,566	0	231,000
100058767	CANAL WINCHESTER	OH		06/29/2021	3.750	149,457	0	275,000
100058768	BRILLIANT	AL		06/29/2021	3.250	108,768	0	195,476
100058773	KNOXVILLE	TN		06/29/2021	3.625	97,238	0	217,000
100058783	LACEY	WA		06/29/2021	4.250	148,880	0	305,000
100058791	CHARLOTTE	NC		06/29/2021	3.750	80,711	0	158,000
100058793	VALLEY	AL		06/29/2021	4.000	51,088	0	99,000
100058794	CUDAHY	WI		06/29/2021	3.875	85,341	0	157,000
100058809	GARLAND	TX		06/29/2021	3.875	57,057	0	185,000
100058814	TACOMA	WA		06/29/2021	3.625	174,374	0	497,000
100058820	ALTO	GA		06/29/2021	3.875	136,686	0	259,000
100058821	FITZGERALD	GA		06/29/2021	4.000	34,892	0	64,000
100058831	SCURRY	TX		06/29/2021	4.000	109,845	0	453,000
100058835	BAR NUNN	WY		06/29/2021	4.000	209,275	0	184,000
100058843	ANAHEIM	CA		06/29/2021	3.250	294,375	0	575,000
100058853	RANDALLSTOWN	MD		06/29/2021	4.875	249,024	0	283,000
100058868	HOUSTON	TX		06/29/2021	3.875	85,631	0	261,000
100058874	CENTRALIA	IL		06/29/2021	3.250	82,347	0	193,000
100058889	MONTGOMERY	AL		06/29/2021	4.000	227,142	0	272,000
100058905	HONEY BROOK	PA		06/29/2021	4.875	294,557	0	223,000
100058911	MESA	AZ		06/29/2021	3.500	126,685	0	341,000
100058916	REX	GA		06/29/2021	3.750	72,461	0	125,000
100058921	BATON ROUGE	LA		06/29/2021	4.000	134,616	0	147,000
100058924	CLARKSVILLE	TN		06/29/2021	3.375	111,527	0	330,000
100058939	SPOKANE VALLEY	WA		06/29/2021	3.875	68,543	0	155,835
100058944	PHILADELPHIA	PA		06/29/2021	3.625	85,922	0	150,000
100058946	JEFFERSON	GA		06/29/2021	4.125	118,874	0	269,000
100058962	OTTUMWA	IA		06/29/2021	5.250	142,767	0	172,000
100058973	HAMPTON	GA		06/29/2021	4.000	142,338	0	312,000
100058992	MESA	AZ		06/29/2021	3.750	103,159	0	199,000
100059001	TOOELE	UT		06/29/2021	3.875	126,398	0	225,000
100059015	WHITTIER	CA		06/29/2021	3.375	283,200	0	662,000
100059044	LOGANVILLE	GA		06/29/2021	3.875	145,884	0	273,000
100059059	CLEARFIELD	UT		06/29/2021	3.500	109,848	0	277,000
100059069	BALTIMORE	MD		06/29/2021	3.500	189,554	0	254,000
100059075	MESA	AZ		06/29/2021	3.500	129,476	0	207,000
100059080	TEMPLE	GA		06/29/2021	3.875	106,624	0	165,000
100059083	DAVENPORT	IA		06/29/2021	4.000	81,909	0	116,000
100059095	BALTIMORE	MD		06/29/2021	3.375	160,758	0	228,000
100059118	SURPRISE	AZ		06/29/2021	3.750	122,513	0	241,000
100059119	CASTLE ROCK	CO		06/29/2021	4.000	113,670	0	256,000
100059120	SEYMOUR	TN		06/29/2021	3.250	115,648	0	186,000
100059136	ADAIRSVILLE	GA		06/29/2021	3.500	140,280	0	190,000
100059149	LOXAHATCHEE	FL		06/29/2021	3.500	152,880	0	355,000
100059180	PALMDALE	CA		06/29/2021	3.250	225,337	0	473,862
100059183	NORCROSS	GA		06/29/2021	3.250	196,888	0	462,000
100059184	GAINESVILLE	GA		06/29/2021	3.875	94,406	0	218,623
100059187	REDFORD	MI		06/29/2021	3.875	69,888	0	142,000
100059219	HIGHLANDS RANCH	CO		06/29/2021	4.125	233,185	0	526,000
100059221	FRESNO	CA		06/29/2021	4.750	82,303	0	211,000
100059231	DECATUR	GA		06/29/2021	3.500	124,428	0	292,000

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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						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
100059241	OGDEN	UT		06/29/2021	3.250	96,280	0	194,000
100059242	SPARKS	NV		06/29/2021	3.250	211,865	0	380,000
100059245	FRESNO	CA		06/29/2021	3.250	213,959	0	396,000
100059251	PHOENIX	AZ		06/29/2021	3.375	90,997	0	230,000
100059260	COLTON	CA		06/29/2021	3.500	186,534	0	468,033
100059272	CANONSBURG	PA		06/29/2021	3.500	85,627	0	209,000
100059280	CHARLOTTE	NC		06/29/2021	4.750	173,246	0	317,000
100059281	NORTH LAS VEGAS	NV		06/29/2021	3.875	127,813	0	297,000
100059309	TRABUCO CANYON	CA		06/29/2021	3.500	411,623	0	872,365
100059325	MONROE	LA		06/29/2021	3.875	138,004	0	211,000
100059331	BATON ROUGE	LA		06/29/2021	4.625	82,546	0	107,000
100059339	PONCA CITY	OK		06/29/2021	3.875	103,863	0	158,000
100059343	GROVEPORT	OH		06/29/2021	3.625	134,302	0	241,000
100059355	ANNISTON	AL		06/29/2021	4.000	104,166	0	121,000
100059362	FOUNTAIN	CO		06/29/2021	3.750	80,441	0	249,000
100059390	PONCHATOULA	LA		06/29/2021	4.250	136,330	0	161,000
100059403	SEAGOVILLE	TX		06/29/2021	3.625	148,367	0	208,000
100059424	CARROLLTON	TX		06/29/2021	4.375	238,561	0	293,000
100059430	RIVERDALE	GA		06/29/2021	3.875	54,219	0	128,250
100059439	KEENE	NH		06/29/2021	3.750	153,750	0	198,000
100059442	LOGANVILLE	GA		06/29/2021	4.625	167,507	0	300,000
100059448	NORTH EAST	MD		06/29/2021	4.500	163,312	0	295,000
100059453	MIDLAND	MI		06/29/2021	4.500	92,195	0	122,000
100059455	ROSE HILL	KS		06/29/2021	3.750	155,589	0	177,000
100059474	LORIS	SC		06/29/2021	3.500	159,453	0	193,000
100059476	COVINGTON	GA		06/29/2021	3.875	146,882	0	272,000
100059510	MANDEVILLE	LA		06/29/2021	4.000	265,595	0	309,730
100059513	SWANSEA	IL		06/29/2021	3.750	97,480	0	137,708
100059551	LUDOWICI	GA		06/29/2021	4.500	217,895	0	249,000
100059553	SAN ANTONIO	TX		06/29/2021	3.875	129,774	0	149,000
100059556	GLEN BURNIE	MD		06/29/2021	5.125	354,334	0	361,524
100059564	MONTE RIO	CA		06/29/2021	3.875	290,592	0	383,328
100059574	TOLEDO	OH		06/29/2021	4.625	62,674	0	86,000
100059585	OXFORD	AL		06/29/2021	4.500	99,205	0	119,816
100059587	BELCAMP	MD		06/29/2021	4.125	153,402	0	238,269
100059591	HOUSTON	TX		06/29/2021	4.625	124,623	0	164,543
100059594	MONTGOMERY	AL		06/29/2021	4.625	193,809	0	228,076
100059611	SPARTANBURG	SC		06/29/2021	5.375	93,498	0	141,158
100059614	CROWLEY	LA		06/29/2021	5.250	143,215	0	144,348
100059615	PIKEVILLE	NC		06/29/2021	5.250	162,347	0	194,238
100059621	BREMEN	GA		06/29/2021	4.625	166,257	0	213,055
100059626	LEAGUE CITY	TX		06/29/2021	4.625	295,432	0	325,769
100059627	SPRINGFIELD	IL		06/29/2021	4.875	124,122	0	137,236
100059628	COVINGTON	LA		06/29/2021	4.875	132,649	0	155,572
100059631	LAS VEGAS	NV		06/29/2021	4.250	336,901	0	385,317
100059635	LOGANVILLE	GA		06/29/2021	4.500	215,681	0	239,000
100059638	LONGS	SC		06/29/2021	4.750	130,306	0	155,000
100059640	COLUMBIA	MO		06/29/2021	4.875	114,542	0	164,000
100059641	WHITE CASTLE	LA		06/29/2021	4.750	70,105	0	85,324
100059648	TALLADEGA	AL		06/29/2021	4.750	59,112	0	71,000
100059649	KELSEYVILLE	CA		06/29/2021	4.500	337,585	0	453,000
100059650	ROCKINGHAM	NC		06/29/2021	5.500	110,848	0	140,254
100059652	TROY	MO		06/29/2021	4.500	166,286	0	233,000
100059658	CORBIN	KY		06/29/2021	4.990	118,833	0	174,000
100059661	BALTIMORE	MD		06/29/2021	3.875	141,060	0	226,000
100059665	SWANSEA	IL		06/29/2021	4.750	150,939	0	156,000
100059670	BRADY	TX		06/29/2021	4.875	178,207	0	227,000
100059672	AYNOR	SC		06/29/2021	5.500	208,735	0	265,928
100059673	LAWTON	OK		06/29/2021	4.750	163,588	0	174,000
100059683	LOUISVILLE	KY		06/29/2021	5.250	143,243	0	159,601
100059690	HARKER HEIGHTS	TX		06/29/2021	4.875	201,896	0	224,000
100059691	MORRIS	IL		06/29/2021	4.875	118,306	0	156,000
100059699	ANNA	TX		06/29/2021	5.375	170,708	0	207,000
100059702	BATON ROUGE	LA		06/29/2021	4.875	274,017	0	283,000
100059706	FRESNO	CA		06/29/2021	4.750	281,119	0	315,000

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	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
100059707	SUMMERVILLE	SC		06/29/2021	4.875	210,559	0	250,000
100059711	CAMBRIDGE SPRINGS	PA		06/29/2021	4.875	145,631	0	173,036
100059713	MOBILE	AL		06/29/2021	4.875	162,812	0	163,000
100059717	SANTA MARIA	CA		06/29/2021	4.875	302,386	0	371,000
100059720	ELSA	TX		06/29/2021	5.250	113,185	0	137,324
100059722	MICHIGAN CITY	IN		06/29/2021	5.250	116,098	0	158,000
100059723	KISSIMMEE	FL		06/29/2021	5.500	189,201	0	208,000
100059726	SOUTH FULTON	TN		06/29/2021	4.000	41,327	0	111,000
100059731	RHINELANDER	WI		06/29/2021	4.875	138,702	0	133,000
100059733	ONO	PA		06/29/2021	5.375	136,002	0	146,000
100059734	CHICAGO	IL		06/29/2021	4.875	213,909	0	213,000
100059737	WOOLWICH TOWNSHIP	NJ		06/29/2021	4.875	177,866	0	214,000
100059741	JEFFERSON	TX		06/29/2021	4.875	129,561	0	172,000
100059743	LAWTON	OK		06/29/2021	5.250	179,214	0	211,000
100059750	RANDALLSTOWN	MD		06/29/2021	4.750	148,122	0	226,000
100059751	KISSIMMEE	FL		06/29/2021	4.990	240,571	0	258,000
100059753	LAKE WALES	FL		06/29/2021	5.250	111,656	0	112,000
100059754	KINGSBURG	CA		06/29/2021	5.000	181,039	0	231,000
100059759	PLATTE CITY	MO		06/29/2021	3.750	139,295	0	317,000
100059762	HARVEYSBURG	OH		06/29/2021	5.500	81,039	0	108,004
100059763	LAKELAND	FL		06/29/2021	5.125	178,318	0	200,000
100059765	FORT LAUDERDALE	FL		06/29/2021	5.250	167,505	0	192,000
100059769	FLORISSANT	MO		06/29/2021	4.625	297,681	0	334,000
100059772	PALM HARBOR	FL		06/29/2021	4.375	441,468	0	511,000
100059773	MIDDLEBURG	FL		06/29/2021	5.375	187,603	0	215,000
100059777	SPRING	TX		06/29/2021	5.500	154,652	0	167,000
100059778	KENOSHA	WI		06/29/2021	5.250	99,043	0	158,000
100059781	WICHITA	KS		06/29/2021	5.375	122,354	0	144,000
100059784	LORAIN	OH		06/29/2021	5.500	106,992	0	135,000
100059787	LONGVIEW	TX		06/29/2021	5.500	132,403	0	161,000
100059789	HUFFMAN	TX		06/29/2021	5.125	156,207	0	178,000
100059791	PORT WENTWORTH	GA		06/29/2021	4.990	162,135	0	181,000
100059794	GARDNER	KS		06/29/2021	4.875	172,834	0	198,000
100059800	PALM BAY	FL		06/29/2021	4.990	178,681	0	232,000
100059803	COLUMBUS	GA		06/29/2021	4.990	174,218	0	205,000
100059806	WILMINGTON	DE		06/29/2021	5.250	105,058	0	117,445
100059808	OKLAHOMA CITY	OK		06/29/2021	5.000	174,103	0	202,000
100059809	THORNTON	CO		06/29/2021	4.875	162,484	0	318,000
100059810	ODENTON	MD		06/29/2021	5.000	399,140	0	478,000
100059812	DELAND	FL		06/29/2021	4.250	258,775	0	282,000
100059814	OPA LOCKA	FL		06/29/2021	4.750	168,343	0	199,000
100059816	NASHVILLE	NC		06/29/2021	4.990	210,490	0	217,000
100059817	LAS VEGAS	NV		06/29/2021	5.125	261,900	0	268,000
100059820	MUNCIE	IN		06/29/2021	5.250	114,353	0	142,309
100059823	BALTIMORE	MD		06/29/2021	4.000	225,682	0	207,000
100059825	TORRINGTON	CT		06/29/2021	4.875	153,688	0	172,000
100059826	HASTINGS	MI		06/29/2021	4.990	128,505	0	153,000
100059827	SUFFOLK	VA		06/29/2021	4.625	257,573	0	318,000
100059829	MCDONOUGH	GA		06/29/2021	4.875	233,160	0	280,000
100059840	NEWPORT	MN		06/29/2021	4.500	177,476	0	216,000
100059841	SCHERTZ	TX		06/29/2021	4.375	300,190	0	338,000
100059844	ORANGE BEACH	AL		06/29/2021	4.625	199,389	0	240,077
100059851	COTTAGE GROVE	OR		06/29/2021	4.250	172,922	0	195,000
100059861	MACOMB	MI		06/29/2021	4.500	135,002	0	188,569
100059864	HIGHLAND SPRINGS	VA		06/29/2021	4.625	166,127	0	184,000
100059866	CHICKASAW	AL		06/29/2021	4.750	74,435	0	85,037
100059867	SAINT PAUL	MN		06/29/2021	4.125	150,767	0	214,000
100059868	OAKDALE	MN		06/29/2021	3.625	275,383	0	322,000
100059874	PRINCETON	TX		06/29/2021	4.375	340,040	0	377,875
100059875	DOTHAN	AL		06/29/2021	3.875	93,298	0	119,000
100059876	MOODY	AL		06/29/2021	4.000	166,904	0	194,000
100059880	LATHROP	CA		06/29/2021	4.625	382,640	0	412,000
100059885	SAINT LOUIS	MO		06/29/2021	3.875	100,303	0	126,000
100059886	MOBILE	AL		06/29/2021	3.625	156,252	0	168,000
100059893	WEST COLUMBIA	SC		06/29/2021	4.250	179,952	0	198,587

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100059894	KANSAS CITY	MO		06/29/2021	4.500	295,068	0	391,000
100059899	EL PASO	TX		06/29/2021	4.125	146,316	0	162,000
100059900	LUGOFF	SC		06/29/2021	4.250	128,574	0	141,000
100059903	WICHITA	KS		06/29/2021	4.125	92,948	0	117,000
100059905	HOOVER	AL		06/29/2021	4.125	173,077	0	193,000
100059907	WICHITA	KS		06/29/2021	3.750	133,675	0	162,000
100059908	SEMINOLE	OK		06/29/2021	3.750	89,274	0	107,981
100059912	ANCHORAGE	AK		06/29/2021	4.625	164,552	0	215,430
100059913	MONTAGUE	MI		06/29/2021	4.250	149,855	0	178,000
100059921	CROSSVILLE	TN		06/29/2021	3.500	205,075	0	246,000
100059922	COLUMBUS	OH		06/29/2021	3.625	170,150	0	190,000
100059929	PONTIAC	MI		06/29/2021	4.125	78,647	0	82,000
100059930	SAN ANTONIO	TX		06/29/2021	5.000	176,434	0	180,000
100059931	BALTIMORE	MD		06/29/2021	3.625	346,050	0	348,300
100059932	HUNTSVILLE	AL		06/29/2021	4.125	191,534	0	200,000
100059933	SYLACAUGA	AL		06/29/2021	3.375	139,184	0	145,500
100059935	DEARBORN HEIGHTS	MI		06/29/2021	3.750	81,223	0	86,000
100059937	PARK HILLS	MO		06/29/2021	4.125	57,460	0	64,000
100059938	PLEASANT GROVE	AL		06/29/2021	4.125	134,074	0	140,000
100059940	HINESVILLE	GA		06/29/2021	3.750	100,417	0	131,000
100059945	WHITTIER	NC		06/29/2021	3.875	84,855	0	101,000
100059947	WENTZVILLE	MO		06/29/2021	3.375	172,483	0	180,000
100059949	POWDER SPRINGS	GA		06/29/2021	4.500	155,564	0	165,000
100059950	MONTEVALLO	AL		06/29/2021	4.125	164,902	0	173,000
100059953	DENHAM SPGS	LA		06/29/2021	4.125	220,596	0	235,000
100059956	BELTSVILLE	MD		06/29/2021	3.625	482,913	0	505,000
100059957	SAINT ANN	MO		06/29/2021	3.500	153,636	0	165,000
100059961	JEFFERSON CITY	MO		06/29/2021	3.625	166,018	0	185,000
100059962	COLUMBUS	GA		06/29/2021	3.750	91,048	0	100,000
100059963	GRAND RAPIDS	MI		06/29/2021	3.750	139,112	0	150,000
100059966	TUSCALOOSA	AL		06/29/2021	3.250	105,895	0	114,000
100059967	HARVARD	IL		06/29/2021	3.750	143,407	0	149,000
100059969	LEXINGTON	NC		06/29/2021	3.625	134,688	0	140,000
100059970	DEARBORN HEIGHTS	MI		06/29/2021	3.750	175,168	0	182,000
100059972	NASHVILLE	TN		06/29/2021	3.500	323,261	0	340,000
100059973	NEW ORLEANS	LA		06/29/2021	3.750	107,362	0	146,500
100059974	TEXAS CITY	TX		06/29/2021	3.625	189,131	0	210,000
100059976	COLONIAL HEIGHTS	VA		06/29/2021	3.625	154,339	0	164,000
100059977	SOUTHAVEN	MS		06/29/2021	3.625	220,833	0	230,000
100059978	KNOXVILLE	TN		06/29/2021	3.375	318,347	0	337,000
100059979	MEARS	MI		06/29/2021	4.500	106,070	0	110,000
100059981	RINCON	GA		06/29/2021	3.375	188,763	0	197,000
100059983	FRISCO	TX		06/29/2021	3.625	319,452	0	335,000
100059984	VIRGINIA BEACH	VA		06/29/2021	3.500	130,490	0	137,000
100059985	PONTIAC	MI		06/29/2021	4.125	85,277	0	90,000
100059986	CIRCLE PINES	MN		06/29/2021	4.125	226,477	0	238,000
100059988	ATLANTA	GA		06/29/2021	3.625	126,797	0	132,000
100059989	FORT WORTH	TX		06/29/2021	3.625	221,291	0	232,000
100059992	VIRGINIA BEACH	VA		06/29/2021	3.500	256,114	0	265,000
100059995	BILOXI	MS		06/29/2021	5.250	118,033	0	142,000
100059998	VIDOR	TX		06/29/2021	3.500	168,109	0	188,000
100059999	KNOXVILLE	TN		06/29/2021	3.625	120,844	0	139,000
100060000	SLIDELL	LA		06/29/2021	4.000	180,640	0	193,000
100060001	FREDERICKSBURG	VA		06/29/2021	3.625	245,739	0	256,000
100060002	COMMERCE	GA		06/29/2021	3.750	133,236	0	140,000
100060003	COLLEGE PARK	GA		06/29/2021	3.750	186,579	0	194,000
100060004	GONZALES	TX		06/29/2021	4.375	449,196	0	475,000
100060006	DALLAS	GA		06/29/2021	3.625	298,883	0	309,000
100060007	WEST PLAINS	MO		06/29/2021	3.750	151,720	0	158,000
100060008	HARLEM	GA		06/29/2021	3.750	121,732	0	125,500
100060010	FAYETTEVILLE	NC		06/29/2021	3.250	107,830	0	122,000
100057150	Greater London	GBR		04/30/2021	6.090	811,655	0	2,284,507
100057151	Greater London	GBR		04/30/2021	6.990	466,342	0	1,363,782
100057498	Greater London	GBR		05/31/2021	7.340	309,802	0	871,978
100057499	North West	GBR		05/31/2021	6.090	102,548	0	269,391

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
100057500	East of England	GBR		05/31/2021	4.990	86,142	0	263,720
100057501	South East	GBR		05/31/2021	6.990	76,951	0	255,213
100057502	Greater London	GBR		05/31/2021	4.990	255,470	0	992,495
100060328	Greater London	GBR		06/30/2021	6.090	1,064,884	0	2,797,436
100060330	Greater London	GBR		06/30/2021	4.990	128,430	0	497,322
100060332	Greater London	GBR		06/30/2021	4.990	434,753	0	1,153,511
100060334	East of England	GBR		06/30/2021	6.090	142,335	0	400,620
0399999. Mortgages in good standing - Residential mortgages-all other						94,215,701	3,259,853	282,907,107
2100301	NOVATO	CA		05/27/2021	3.750	12,036,090	0	19,500,000
2100501	CHARLOTTE	NC		06/30/2021	3.700	11,300,000	0	21,700,000
2100601	OREGON CITY	OR		06/30/2021	3.650	9,175,000	0	17,300,000
2100101	DALY CITY	CA		05/26/2021	3.250	20,000,000	0	37,000,000
2100201	MANCHESTER	MO		06/04/2021	3.480	3,324,301	0	16,400,000
2000901	RALEIGH	NC		06/09/2020	4.500	0	771,882	42,250,000
2001001	ARLINGTON	VA		08/14/2020	5.750	0	1,439,209	79,500,000
7100020	ANNANDALE	VA		04/08/2021	3.750	10,431,372	64,112,258	238,556,693
7200269	NEW YORK	NY		07/03/2018	6.250	0	931,583	286,139,000
7200304	NEW YORK	NY		09/27/2019	4.750	0	1,904,031	1,789,000,000
7200394	LOS ANGELES	CA		09/15/2020	3.586	0	675,163	461,000,000
7200405	SYLMAR	CA		11/24/2020	5.750	0	503,782	92,000,000
7200409	LOS ANGELES	CA		11/25/2020	4.320	0	2,400,179	478,800,000
7200414	LOS ANGELES	CA		02/16/2021	3.000	0	193,754	131,000,000
7200415	LOS ANGELES	CA		02/16/2021	3.000	0	275,459	115,000,000
7200416	LOS ANGELES	CA		02/16/2021	3.000	0	335,136	107,000,000
7200417	LOS ANGELES	CA		02/16/2021	3.000	0	392,507	104,000,000
7200420	PARIS			12/15/2020	4.000	0	1,030,955	173,761,920
7200425	WATERTOWN	MA		01/19/2021	4.950	0	300,274	114,000,000
7200430	SAN FRANCISCO	CA		04/01/2021	4.900	52,319,231	486,587	167,900,000
7200431	MIAMI	FL		03/23/2021	4.400	0	1,246,210	400,000,000
7200436	MIAMI BEACH	FL		04/15/2021	3.850	56,573,563	7,264,457	243,600,000
7200445	PARK ROYAL	GBR		05/19/2021	4.190	29,609,749	0	138,781,150
7200446	CHICAGO	IL		05/10/2021	4.300	137,934,325	0	950,000,000
7200456	MIAMI	FL		06/21/2021	3.450	6,209,982	0	220,900,000
7200457	RICHMOND	VA		06/18/2021	3.700	117,093,090	0	613,000,000
0599999. Mortgages in good standing - Commercial mortgages-all other						466,006,703	84,263,426	7,058,088,763
7200441	BURLINGAME	CA		04/01/2021	4.500	66,000,000	0	1,000,000,000
0699999. Mortgages in good standing - Mezzanine Loans						66,000,000	0	1,000,000,000
0899999. Total Mortgages in good standing						626,222,404	87,523,279	8,340,995,870
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						626,222,404	87,523,279	8,340,995,870

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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest 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	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
0004801	COLORADO SPRINGS	CO		05/15/2001	06/02/2021	271,646	0	0	0	0	0	0	45,957	137,049	0	0	0
1100501	MANCHESTER	MO		08/25/2011	06/04/2021	3,361,280	0	0	0	0	0	0	3,324,301	3,339,193	0	0	0
1101001	MILWAUKIE	OR		09/21/2011	06/30/2021	2,927,573	0	0	0	0	0	0	2,825,631	2,876,933	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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest 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	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
1201401	NOVATO	CA		04/19/2012	06/01/2021	21,922,459	0	0	0	0	0	0	21,655,886	21,763,070	0	0	0
1407301	AUSTIN	TX		01/27/2015	06/16/2021	22,046,462	0	0	0	0	0	0	21,829,257	21,938,342	0	0	0
1504701	PETALUMA	CA		10/07/2015	06/01/2021	16,000,000	0	0	0	0	0	0	16,000,000	16,000,000	0	0	0
1608201	LA PORTE	TX		02/15/2017	04/29/2021	80,465,000	0	0	0	0	0	0	80,465,000	80,465,000	0	0	0
1703301	PHOENIX	AZ		07/12/2017	06/14/2021	10,900,000	0	0	0	0	0	0	10,900,000	10,900,000	0	0	0
18J29A1	BELMONT	MA		10/01/2018	04/22/2021	31,663,729	0	(65,492)	0	0	(65,492)	0	31,500,000	31,500,000	0	0	0
18J29B1	BELMONT	MA		10/01/2018	04/22/2021	27,408,017	0	16,659	0	0	16,659	0	27,267,497	27,310,935	0	0	0
0199999. Mortgages closed by repayment						216,966,166	0	(48,833)	0	0	(48,833)	0	215,813,529	216,230,522	0	0	0
0105601	CLARENCE	NY		02/15/2002		602,607	0	0	0	0	0	0	367,916	118,379	0	0	0
0206001	NEWINGTON	CT		06/13/2003		1,935,997	0	0	0	0	0	0	1,584,460	177,094	0	0	0
0207401	THE VILLAGES	FL		03/25/2003		2,402,909	0	0	0	0	0	0	2,155,888	124,419	0	0	0
0302001	COLTON	CA		04/22/2003		446,500	0	0	0	0	0	0	366,738	40,215	0	0	0
0302201	TUSTIN	CA		04/22/2003		1,374,930	0	0	0	0	0	0	1,227,821	72,770	0	0	0
0303601	CHESTER SPRINGS	PA		10/29/2003		2,288,333	0	0	0	0	0	0	1,920,366	185,184	0	0	0
0505201	FRANKFORT	IL		12/21/2005		5,900,717	0	0	0	0	0	0	5,384,772	259,591	0	0	0
0506101	BENSALEM	PA		03/01/2006		3,194,078	0	0	0	0	0	0	2,926,636	134,605	0	0	0
0506201	BERLIN	CT		01/12/2006		5,195,061	0	0	0	0	0	0	5,002,110	97,143	0	0	0
0601501	MT LAUREL	NJ		08/01/2006		1,627,993	0	0	0	0	0	0	412,547	611,854	0	0	0
0606001	SPRINGFIELD	MA		12/20/2007		5,293,738	0	0	0	0	0	0	5,141,584	76,641	0	0	0
0704901	AUSTIN	TX		09/21/2007		996,405	0	0	0	0	0	0	735,515	131,431	0	0	0
0706401	PLAINSBORO	NJ		05/19/2008		2,538,339	0	0	0	0	0	0	2,404,021	67,691	0	0	0
0706502	CINNAMINSON	NJ		11/19/2007		2,776,278	0	0	0	0	0	0	1,055,187	1,395,974	0	0	0
0901301	CLARENCE	NY		11/23/2009		2,022,267	0	0	0	0	0	0	1,027,117	501,508	0	0	0
1001001	DOYLESTOWN	PA		08/31/2010		10,074,988	0	0	0	0	0	0	9,860,505	108,055	0	0	0
1003401	MAYFIELD HEIGHTS	OH		12/16/2010		1,209,820	0	0	0	0	0	0	1,016,597	97,504	0	0	0
1100601	MECHANICSBURG	PA		03/31/2011		5,590,060	0	0	0	0	0	0	5,473,709	58,585	0	0	0
1101701	MADISON	WI		09/30/2011		7,963,673	0	0	0	0	0	0	7,684,642	140,403	0	0	0
1102201	WEST CHESTER	PA		09/07/2011		14,373,932	0	0	0	0	0	0	14,077,139	149,357	0	0	0
1105001	OVERLAND PARK	KS		11/22/2011		2,540,585	0	0	0	0	0	0	2,354,619	93,517	0	0	0
1106902	SUWANEE	GA		01/30/2012		11,237,788	0	0	0	0	0	0	11,114,851	74,014	0	0	0
1200201	OAK CREEK	WI		03/22/2012		2,944,579	0	0	0	0	0	0	2,845,503	49,844	0	0	0
1200501	PLAINVILLE	MA		04/02/2012		13,337,253	0	0	0	0	0	0	13,071,649	133,630	0	0	0
1202001	DALY CITY	CA		06/28/2012		8,856,315	0	0	0	0	0	0	8,559,103	149,414	0	0	0
12031A1	MCKINNEY	TX		07/30/2012		2,358,911	0	0	0	0	0	0	2,133,215	113,393	0	0	0
12031B1	MCKINNEY	TX		07/30/2012		1,453,947	0	0	0	0	0	0	1,314,837	69,891	0	0	0
12031C1	MCKINNEY	TX		07/30/2012		1,119,411	0	0	0	0	0	0	1,012,308	53,810	0	0	0
1203401	CARRBORO	NC		12/03/2012		9,352,468	0	0	0	0	0	0	9,221,661	65,742	0	0	0
1203601	CHESTERFIELD	MO		10/03/2012		3,309,389	0	0	0	0	0	0	3,259,618	24,999	0	0	0
1203701	OFALLON	MO		10/03/2012		5,791,430	0	0	0	0	0	0	5,704,331	43,748	0	0	0
1203801	MORTON	IL		10/01/2012		2,959,656	0	0	0	0	0	0	2,771,409	94,681	0	0	0
1203901	THOUSAND OAKS	CA		07/31/2012		10,019,216	0	0	0	0	0	0	9,680,763	170,092	0	0	0
1209601	MACOMB TOWNSHIP	MI		12/20/2012		4,971,092	0	0	0	0	0	0	4,806,894	82,483	0	0	0
1209901	REDMOND	WA		12/03/2012		16,700,910	0	0	0	0	0	0	16,157,808	272,906	0	0	0
12104A1	COLUMBUS	OH		03/06/2013		4,034,046	0	0	0	0	0	0	3,952,532	40,960	0	0	0
12104B1	COLUMBUS	OH		03/06/2013		1,418,706	0	0	0	0	0	0	1,125,726	147,221	0	0	0
1210501	COLUMBUS	OH		01/29/2013		20,876,137	0	0	0	0	0	0	20,197,260	454,089	0	0	0
1210601	CHARLOTTE	NC		07/11/2013		18,691,679	0	0	0	0	0	0	18,330,852	181,359	0	0	0
1210702	FAIRLAWN	OH		01/03/2013		6,313,058	0	0	0	0	0	0	6,002,788	187,538	0	0	0
1211101	ENCINO	CA		11/01/2012		1,871,287	0	0	0	0	0	0	1,843,637	13,889	0	0	0
1211801	MADISON	WI		01/31/2013		10,446,602	0	0	0	0	0	0	10,293,951	76,683	0	0	0
1212201	ANNANDALE	VA		01/31/2013		23,331,225	0	0	0	0	0	0	22,819,353	256,974	0	0	0
1212801	LOUISVILLE	KY		06/03/2013		4,321,894	0	0	0	0	0	0	4,231,285	45,497	0	0	0
1213101	SHERMAN OAKS	CA		04/01/2013		3,030,297	0	0	0	0	0	0	2,986,743	21,879	0	0	0
1301201	INDIANAPOLIS	IN		09/16/2013		12,263,894	0	0	0	0	0	0	12,092,375	86,161	0	0	0
13012A1	INDIANAPOLIS	IN		12/15/2015		6,337,254	0	0	0	0	0	0	6,251,280	43,194	0	0	0
1301401	GRAND BLANC	MI		06/27/2013		9,358,517	0	0	0	0	0	0	8,814,896	272,998	0	0	0
1301801	HOUSTON	TX		07/01/2014		11,359,660	0	0	0	0	0	0	11,214,994	72,698	0	0	0
1301902	BENTONVILLE	AR		05/31/2013		29,821,550	0	0	0	0	0	0	28,668,197	579,570	0	0	0
1302201	SAN FRANCISCO	CA		03/31/2014		4,250,251	0	0	0	0	0	0	4,129,102	60,884	0	0	0
1302301	CHARLOTTE	NC		10/31/2013		7,673,049	0	0	0	0	0	0	6,940,873	367,391	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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest 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	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
1302701	EDINA	MN		08/01/2013		2,312,114	0	0	0	0	0	0	2,241,473	35,498	0	0	0
1303001	WAYNE	PA		08/23/2013		13,568,328	0	0	0	0	0	0	13,295,845	136,874	0	0	0
1303401	ST. PETERS	MO		09/18/2013		6,774,753	0	0	0	0	0	0	6,677,198	48,992	0	0	0
1304201	WARRENTON	VA		10/31/2013		2,647,083	0	0	0	0	0	0	2,499,377	74,155	0	0	0
1304601	EDISON	NJ		11/07/2013		7,058,477	0	0	0	0	0	0	6,664,685	197,626	0	0	0
1304801	GAITHERSBURG	MD		08/27/2013		19,328,442	0	0	0	0	0	0	19,078,362	125,726	0	0	0
1305301	BURIEN	WA		10/24/2013		8,078,964	0	0	0	0	0	0	7,623,436	228,617	0	0	0
1305502	MESA	AZ		08/01/2013		61,729,539	0	0	0	0	0	0	60,562,918	586,476	0	0	0
13055A1	LAKELAND	FL		12/02/2013		3,476,544	0	0	0	0	0	0	3,410,841	33,030	0	0	0
1305701	WALDORF	MD		09/11/2013		16,142,895	0	0	0	0	0	0	15,703,652	220,800	0	0	0
1305802	BURLINGTON	NJ		08/27/2013		10,215,640	0	0	0	0	0	0	9,639,383	289,430	0	0	0
1306001	MENLO PARK	CA		09/10/2013		17,175,813	0	0	0	0	0	0	16,946,125	115,432	0	0	0
1306201	LOS ANGELES	CA		02/03/2014		9,778,246	0	0	0	0	0	0	9,673,950	62,799	0	0	0
1306501	BALL GROUND	GA		11/04/2013		9,155,107	0	0	0	0	0	0	8,990,498	82,782	0	0	0
1307301	BEVERLY HILLS	CA		12/09/2013		14,546,035	0	0	0	0	0	0	14,309,907	142,127	0	0	0
1307501	ENCINO	CA		08/01/2014		2,967,193	0	0	0	0	0	0	2,933,212	17,092	0	0	0
1307601	LOS ANGELES	CA		08/01/2014		9,543,132	0	0	0	0	0	0	9,433,843	54,971	0	0	0
1308001	INDIANAPOLIS	IN		02/27/2014		3,560,104	0	0	0	0	0	0	3,458,083	51,273	0	0	0
1308601	ZIONSVILLE	IN		03/31/2014		5,497,081	0	0	0	0	0	0	5,349,719	74,137	0	0	0
1308701	LYNNWOOD	WA		01/30/2014		7,397,025	0	0	0	0	0	0	7,260,469	68,640	0	0	0
1309301	ROCKVILLE	MD		07/07/2014		13,222,017	0	0	0	0	0	0	12,973,760	124,702	0	0	0
1400501	HILLIARD	OH		04/08/2014		6,122,624	0	0	0	0	0	0	5,955,539	84,021	0	0	0
1400701	RICHARDSON	TX		08/12/2014		28,713,719	0	0	0	0	0	0	28,053,768	331,668	0	0	0
1401401	STERLING HEIGHTS	MI		12/30/2014		2,696,359	0	0	0	0	0	0	2,571,654	62,659	0	0	0
1401501	BEVERLY HILLS	CA		09/02/2014		8,128,929	0	0	0	0	0	0	7,908,876	110,595	0	0	0
1401601	HOUSTON	TX		10/01/2014		6,359,238	0	0	0	0	0	0	6,280,320	39,662	0	0	0
1401701	OGDEN	UT		05/30/2014		12,407,738	0	0	0	0	0	0	12,062,190	173,677	0	0	0
1401801	MIDLOTHIAN	VA		10/20/2014		11,720,265	0	0	0	0	0	0	11,024,803	349,298	0	0	0
1401901	WASHINGTON	DC		05/22/2014		6,127,716	0	0	0	0	0	0	6,050,277	38,922	0	0	0
1402001	CRANBURY	NJ		05/08/2014		4,482,319	0	0	0	0	0	0	3,884,403	300,640	0	0	0
1402301	SALT LAKE CITY	UT		05/29/2014		5,581,392	0	0	0	0	0	0	5,478,337	51,784	0	0	0
1402901	MADISON	WI		10/10/2014		10,676,262	0	0	0	0	0	0	10,483,082	97,058	0	0	0
1403201	SOUTH OGDEN	UT		06/18/2014		6,745,054	0	0	0	0	0	0	6,553,872	96,048	0	0	0
1403601	DENVER	CO		10/21/2014		35,416,418	0	0	0	0	0	0	34,820,091	299,585	0	0	0
1403701	SPRINGDALE	AR		10/01/2014		8,126,253	0	0	0	0	0	0	6,719,612	887,005	0	0	0
1404101	ST. PAUL	MN		11/26/2014		2,177,601	0	0	0	0	0	0	1,919,181	129,684	0	0	0
1404401	MACEDONIA	OH		04/06/2015		3,118,821	0	0	0	0	0	0	2,980,057	69,715	0	0	0
1404601	WILDER	KY		02/24/2015		15,284,119	0	0	0	0	0	0	15,109,045	87,937	0	0	0
1405202	HOUSTON	TX		11/13/2014		60,682,502	0	0	0	0	0	0	59,881,109	402,507	0	0	0
14053A1	DOWNERS GROVE	IL		03/05/2015		25,351,206	0	0	0	0	0	0	24,893,589	229,839	0	0	0
14053B1	DOWNERS GROVE	IL		03/05/2015		16,900,804	0	0	0	0	0	0	16,595,726	153,226	0	0	0
1406102	AURORA	CO		01/28/2015		5,453,064	0	0	0	0	0	0	5,304,573	74,583	0	0	0
1406401	FLORENCE	KY		06/01/2015		12,597,807	0	0	0	0	0	0	12,456,101	71,176	0	0	0
1406701	LOS ANGELES	CA		05/01/2015		6,377,837	0	0	0	0	0	0	6,294,935	41,632	0	0	0
1406801	SANTA ANA	CA		01/21/2015		10,349,301	0	0	0	0	0	0	10,214,764	67,576	0	0	0
1407001	SHERMAN OAKS	CA		05/01/2015		2,391,689	0	0	0	0	0	0	2,360,601	15,612	0	0	0
1407101	LOS ANGELES	CA		05/01/2015		7,175,066	0	0	0	0	0	0	7,081,802	46,836	0	0	0
1407201	LOS ANGELES	CA		05/01/2015		8,928,972	0	0	0	0	0	0	8,812,909	58,285	0	0	0
1407401	READING	PA		03/11/2015		14,950,960	0	0	0	0	0	0	14,680,512	135,830	0	0	0
1407501	WAUKESHA	WI		06/01/2015		7,483,998	0	0	0	0	0	0	7,149,440	168,016	0	0	0
1500101	SUNNYVALE	CA		07/30/2015		2,801,123	0	0	0	0	0	0	2,677,371	62,134	0	0	0
1500201	TUKWILA	WA		11/12/2015		16,924,954	0	0	0	0	0	0	16,639,554	143,376	0	0	0
1500301	PAPILLION	NE		05/27/2015		3,162,058	0	0	0	0	0	0	3,077,590	42,419	0	0	0
1500401	ERLANGER	KY		05/15/2015		8,160,151	0	0	0	0	0	0	7,943,818	108,653	0	0	0
1500601	CHARLESTON	SC		07/16/2015		4,826,069	0	0	0	0	0	0	4,702,153	62,248	0	0	0
15006A1	CHARLESTON	SC		09/12/2018		1,830,172	0	0	0	0	0	0	1,786,757	21,836	0	0	0
1500701	FERNANDINA BEACH	FL		07/16/2015		5,871,717	0	0	0	0	0	0	5,720,953	75,735	0	0	0
1500901	SHERMAN OAKS	CA		09/01/2015		4,125,752	0	0	0	0	0	0	4,053,649	36,213	0	0	0
1501101	KEY WEST	FL		08/31/2015		41,075,308	0	0	0	0	0	0	39,634,757	825,976	0	0	0
1501301	LAS VEGAS	NV		09/16/2015		26,401,443	0	0	0	0	0	0	26,115,309	143,897	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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest 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	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
1501901	HADLEY	MA		06/01/2015		35,420,255	0	0	0	0	0	0	34,753,215	334,981	0	0	0
1502201	TAMPA	FL		08/20/2015		1,414,234	0	0	0	0	0	0	1,276,180	69,329	0	0	0
1502701	CARROLLTON	TX		10/01/2015		9,420,925	0	0	0	0	0	0	9,322,751	39,429	0	0	0
1502801	EDINA	MN		08/31/2015		7,883,304	0	0	0	0	0	0	7,744,572	69,675	0	0	0
1503501	SAN RAFAEL	CA		09/30/2015		2,737,059	0	0	0	0	0	0	2,625,673	56,013	0	0	0
1503601	DEL MAR	CA		11/18/2015		6,743,305	0	0	0	0	0	0	6,675,963	33,834	0	0	0
1504101	PORTLAND	OR		12/04/2015		2,932,498	0	0	0	0	0	0	2,812,236	60,419	0	0	0
1504201	PORTLAND	OR		12/04/2015		6,231,557	0	0	0	0	0	0	5,976,001	128,390	0	0	0
1504301	SAN MARCOS	CA		10/08/2015		36,542,951	0	0	0	0	0	0	35,942,455	301,781	0	0	0
1504501	ONTARIO	CA		12/16/2015		25,267,127	0	0	0	0	0	0	24,846,372	211,391	0	0	0
1504601	MADISON	WI		10/01/2015		6,681,123	0	0	0	0	0	0	6,594,106	43,691	0	0	0
1504801	EXTON	PA		02/08/2016		9,726,510	0	0	0	0	0	0	9,613,026	57,022	0	0	0
1505401	RALEIGH	NC		10/15/2015		24,012,516	0	0	0	0	0	0	23,766,840	164,300	0	0	0
1505501	CHESTERFIELD	MO		11/24/2015		7,432,390	0	0	0	0	0	0	7,312,736	60,142	0	0	0
1505701	CARLISLE	PA		12/23/2015		9,602,539	0	0	0	0	0	0	9,444,568	79,377	0	0	0
1505901	ALTAMONTE SPRINGS	FL		03/01/2016		12,493,346	0	0	0	0	0	0	12,195,793	149,525	0	0	0
1506301	GRANDVIEW HEIGHTS	OH		05/18/2016		9,519,662	0	0	0	0	0	0	9,153,257	184,142	0	0	0
1506501	BROOK PARK	OH		06/30/2016		6,926,405	0	0	0	0	0	0	6,817,342	54,807	0	0	0
1600101	DALLAS	TX		03/09/2016		5,012,421	0	0	0	0	0	0	4,894,691	59,174	0	0	0
1600301	HOUSTON	TX		11/01/2016		18,312,989	0	0	0	0	0	0	18,109,940	102,029	0	0	0
1600501	DURHAM	NC		07/28/2016		17,272,918	0	0	0	0	0	0	16,992,179	141,019	0	0	0
1600601	ROYERSFORD	PA		08/19/2016		42,791,925	0	0	0	0	0	0	42,334,922	229,514	0	0	0
1600701	ERLANGER	KY		08/01/2016		3,659,661	0	0	0	0	0	0	3,616,094	21,881	0	0	0
1600801	SEATTLE	WA		03/31/2016		38,409,292	0	0	0	0	0	0	37,944,028	233,576	0	0	0
1600901	NEWBURY PARK	CA		04/01/2016		12,310,940	0	0	0	0	0	0	12,108,478	101,706	0	0	0
1601101	GARLAND	TX		08/12/2016		24,157,137	0	0	0	0	0	0	23,903,177	127,563	0	0	0
1601201	FONTANA	CA		05/04/2016		4,114,700	0	0	0	0	0	0	4,067,503	23,715	0	0	0
1601301	ST. HELENA	CA		03/31/2016		6,593,460	0	0	0	0	0	0	6,420,581	258,547	0	0	0
16013A1	ST. HELENA	CA		12/27/2018		996,319	0	0	0	0	0	0	964,625	48,618	0	0	0
1601701	PLYMOUTH	MA		03/31/2016		11,600,000	0	0	0	0	0	0	11,564,006	35,995	0	0	0
1601801	BEAVERTON	OR		04/28/2016		4,271,465	0	0	0	0	0	0	4,203,934	33,938	0	0	0
1601901	CALABASAS	CA		10/03/2016		12,032,756	0	0	0	0	0	0	11,902,588	65,423	0	0	0
1602101	CHARLOTTE	NC		08/25/2016		19,859,809	0	0	0	0	0	0	19,392,319	234,836	0	0	0
16021A1	CHARLOTTE	NC		09/28/2018		11,061,111	0	0	0	0	0	0	10,804,102	129,143	0	0	0
1602301	WESTERVILLE	OH		09/01/2016		15,002,237	0	0	0	0	0	0	14,850,947	76,011	0	0	0
1602701	STATE COLLEGE	PA		10/31/2016		7,014,913	0	0	0	0	0	0	6,750,908	132,604	0	0	0
1603301	WASHINGTON	DC		06/13/2016		20,427,753	0	0	0	0	0	0	20,218,863	104,905	0	0	0
1604101	SANTA MARIA	CA		08/15/2016		4,687,713	0	0	0	0	0	0	4,336,326	176,522	0	0	0
1604201	GREELEY	CO		07/28/2016		17,287,315	0	0	0	0	0	0	16,431,901	429,389	0	0	0
1604401	SAN CARLOS	CA		09/28/2018		8,845,646	0	0	0	0	0	0	8,759,260	43,389	0	0	0
16044A1	SAN CARLOS	CA		09/03/2019		2,563,960	0	0	0	0	0	0	2,543,618	10,233	0	0	0
1604602	SAN DIEGO	CA		11/03/2016		64,663,648	0	0	0	0	0	0	62,604,973	1,033,899	0	0	0
1604801	MOUNTAIN VIEW	CA		09/28/2018		7,517,107	0	0	0	0	0	0	7,396,881	60,394	0	0	0
1605301	LONG BEACH	CA		09/28/2018		8,202,183	0	0	0	0	0	0	7,626,390	288,975	0	0	0
1605401	BURTONSVILLE	MD		09/28/2018		6,229,022	0	0	0	0	0	0	6,125,306	52,072	0	0	0
1605901	COLLEGE STATION	TX		09/28/2018		20,068,331	0	0	0	0	0	0	19,804,774	132,297	0	0	0
1606101	WARREN	NJ		09/28/2018		16,062,500	0	0	0	0	0	0	15,865,441	98,930	0	0	0
1606401	NEW CASTLE	DE		09/28/2018		6,663,972	0	0	0	0	0	0	6,412,282	126,357	0	0	0
1606601	EVANSTON	IL		12/15/2016		4,910,536	0	0	0	0	0	0	4,850,292	30,244	0	0	0
1606802	LAS VEGAS	NV		08/01/2017		14,699,514	0	0	0	0	0	0	14,484,189	108,194	0	0	0
16068A1	LAS VEGAS	NV		09/28/2018		3,671,531	0	0	0	0	0	0	3,617,225	27,284	0	0	0
1607001	ATLANTA	GA		09/28/2018		19,095,000	0	0	0	0	0	0	18,934,490	96,558	0	0	0
1700201	AUSTIN	TX		09/28/2018		11,615,670	0	0	0	0	0	0	11,437,383	89,562	0	0	0
1700501	ANN ARBOR	MI		05/30/2017		16,721,495	0	0	0	0	0	0	16,367,558	177,905	0	0	0
1701201	WHITE PLAINS	NY		05/25/2017		32,025,098	0	0	0	0	0	0	31,563,075	232,231	0	0	0
1701601	JOHNS CREEK	GA		10/02/2017		28,704,595	0	0	0	0	0	0	28,429,389	138,201	0	0	0
1702301	NEW BERLIN	WI		10/02/2017		7,114,105	0	0	0	0	0	0	6,874,155	120,528	0	0	0
1702501	FRESNO	CA		06/01/2017		16,081,408	0	0	0	0	0	0	15,763,443	159,726	0	0	0
1702701	MINNETONKA	MN		09/01/2017		6,421,689	0	0	0	0	0	0	6,281,992	70,165	0	0	0
1702801	EDINA	MN		06/30/2017		4,556,030	0	0	0	0	0	0	4,454,921	50,783	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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest 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	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
1703001	AGOURA HILLS	CA		08/04/2017		2,570,646	0	0	0	0	0	0	2,516,094	27,411	0	0	0
1703101	WAYNE	NJ		08/03/2017		18,259,241	0	0	0	0	0	0	18,077,270	91,398	0	0	0
1703802	BENICIA	CA		07/27/2017		9,394,456	0	0	0	0	0	0	7,513,974	1,369,308	0	0	0
1704001	DECATUR	GA		07/20/2017		12,615,146	0	0	0	0	0	0	12,486,168	64,745	0	0	0
1704201	SAN DIEGO	CA		08/03/2017		12,359,007	0	0	0	0	0	0	12,088,846	135,696	0	0	0
1704301	JACKSONVILLE	FL		07/05/2017		27,127,689	0	0	0	0	0	0	26,865,419	131,710	0	0	0
1704601	CONCORD	CA		08/07/2017		7,491,398	0	0	0	0	0	0	7,407,697	42,040	0	0	0
1704701	ST. LOUIS	MO		09/08/2017		4,215,841	0	0	0	0	0	0	4,168,029	24,011	0	0	0
1704801	WARSON WOODS	MO		09/08/2017		4,511,180	0	0	0	0	0	0	4,412,070	49,773	0	0	0
1704901	ST. LOUIS	MO		09/08/2017		5,621,121	0	0	0	0	0	0	5,557,372	32,014	0	0	0
1705201	SACRAMENTO	CA		09/28/2017		7,427,743	0	0	0	0	0	0	7,344,015	42,049	0	0	0
1705501	LOS ANGELES	CA		03/29/2018		3,514,283	0	0	0	0	0	0	3,477,320	18,569	0	0	0
1705901	MILL VALLEY	CA		09/28/2018		4,482,608	0	0	0	0	0	0	4,330,859	76,218	0	0	0
1706001	GILBERTS	IL		08/31/2017		14,453,803	0	0	0	0	0	0	14,232,420	111,188	0	0	0
1706201	SAN DIEGO	CA		09/06/2017		27,931,992	0	0	0	0	0	0	27,329,262	302,764	0	0	0
1706401	SAN JOSE	CA		10/27/2017		35,167,558	0	0	0	0	0	0	34,496,418	269,475	0	0	0
17065A1	MEMPHIS	TN		11/28/2017		20,280,000	0	0	0	0	0	0	19,724,110	96,500	0	0	0
1706802	SANFORD	FL		09/18/2017		11,859,316	0	0	0	0	0	0	11,736,027	61,878	0	0	0
1706901	LAKE WORTH	FL		12/18/2017		29,356,318	0	0	0	0	0	0	29,038,077	159,855	0	0	0
1707001	LA VERNE	CA		10/27/2017		11,285,791	0	0	0	0	0	0	11,114,822	85,867	0	0	0
1707301	VANCOUVER	WA		11/03/2017		9,277,286	0	0	0	0	0	0	8,970,302	154,232	0	0	0
1707401	ELKRIDGE	MD		11/15/2017		9,404,498	0	0	0	0	0	0	9,263,324	70,906	0	0	0
1707501	MELVILLE	NY		01/24/2018		24,509,156	0	0	0	0	0	0	24,206,633	152,024	0	0	0
1707702	ST. LOUIS	MO		02/28/2018		61,597,629	0	0	0	0	0	0	59,578,191	2,019,438	0	0	0
1707801	THOUSAND OAKS	CA		09/28/2018		9,793,369	0	0	0	0	0	0	9,646,446	73,790	0	0	0
1707901	NOVATO	CA		11/16/2017		14,056,251	0	0	0	0	0	0	13,884,030	86,674	0	0	0
1708401	CHATTANOOGA	TN		01/12/2018		3,208,712	0	0	0	0	0	0	3,140,844	34,088	0	0	0
1708502	BURBANK	CA		03/09/2018		42,497,602	0	0	0	0	0	0	41,232,457	635,683	0	0	0
1708601	MALDEN	MA		03/05/2018		10,286,322	0	0	0	0	0	0	10,143,660	71,694	0	0	0
1800101	DAVIS	CA		04/30/2018		4,875,455	0	0	0	0	0	0	4,808,558	33,620	0	0	0
1800401	GRANDVIEW HEIGHTS	OH		09/13/2018		16,315,667	0	0	0	0	0	0	15,841,661	238,345	0	0	0
18005A1	LAWRENCEVILLE	GA		03/29/2018		15,070,295	0	0	0	0	0	0	14,884,740	93,238	0	0	0
18006A1	NEWNAN	GA		03/29/2018		16,765,703	0	0	0	0	0	0	16,559,273	103,728	0	0	0
18007A1	ATLANTA	GA		04/30/2018		35,109,509	0	0	0	0	0	0	34,679,519	216,063	0	0	0
1800901	WARRINGTON	PA		09/14/2018		13,528,348	0	0	0	0	0	0	13,122,148	204,126	0	0	0
1801001	TUSCALOOSA	AL		08/31/2018		42,417,717	0	0	0	0	0	0	41,373,694	524,793	0	0	0
18012A1	CHARLOTTE	NC		11/28/2018		16,515,784	0	0	0	0	0	0	16,302,443	107,240	0	0	0
18012B1	CHARLOTTE	NC		11/23/2020		5,000,000	0	0	0	0	0	0	4,932,315	33,969	0	0	0
1801301	ROY	UT		09/19/2018		9,037,694	0	0	0	0	0	0	8,949,446	44,349	0	0	0
1801501	AGOURA HILLS	CA		10/15/2018		8,923,094	0	0	0	0	0	0	8,840,137	41,704	0	0	0
1801701	WESTFORD	MA		09/07/2018		11,463,768	0	0	0	0	0	0	11,185,956	139,663	0	0	0
18018A2	LANCASTER	PA		12/13/2018		53,303,375	0	0	0	0	0	0	52,604,260	351,355	0	0	0
18018B2	COATESVILLE	PA		12/13/2018		7,426,151	0	0	0	0	0	0	7,328,751	48,950	0	0	0
18018C1	MECHANICSBURG	PA		12/13/2018		6,073,859	0	0	0	0	0	0	5,994,196	40,036	0	0	0
1801901	CITY OF INDUSTRY	CA		11/01/2018		6,000,000	0	0	0	0	0	0	5,949,693	25,286	0	0	0
1802301	RIVERSIDE	CA		09/28/2018		13,481,851	0	0	0	0	0	0	13,355,245	63,644	0	0	0
1802401	PISCATAWAY	NJ		04/11/2019		10,000,000	0	0	0	0	0	0	9,968,377	31,623	0	0	0
1803101	BURLINGTON	MA		11/19/2018		27,976,532	0	0	0	0	0	0	27,444,380	267,430	0	0	0
1803202	ST. LOUIS	MO		01/07/2019		119,731,545	0	0	0	0	0	0	116,303,973	3,427,573	0	0	0
1803301	RENSSELAER	NY		11/14/2018		10,805,504	0	0	0	0	0	0	10,490,705	158,234	0	0	0
1803401	SANTEE	CA		02/28/2019		9,697,616	0	0	0	0	0	0	9,607,067	45,512	0	0	0
1803801	CITRUS HEIGHTS	CA		04/01/2019		8,780,072	0	0	0	0	0	0	8,624,644	78,148	0	0	0
1804101	WYOMING	MI		04/11/2019		4,341,102	0	0	0	0	0	0	4,123,776	109,232	0	0	0
1804202	ALBANY	NY		04/04/2019		15,451,429	0	0	0	0	0	0	15,065,546	194,020	0	0	0
18J0101	BENNINGTON	VT		10/01/2018		1,187,499	0	0	0	0	0	0	994,834	105,780	0	0	0
18J0301	STATE COLLEGE	PA		10/01/2018		13,665,305	0	0	0	0	0	0	13,338,921	110,472	0	0	0
18J0401	ROXBURY TOWNSHIP	NJ		10/01/2018		34,101,809	0	0	0	0	0	0	31,509,122	1,179,188	0	0	0
18J0501	DOWNINGTOWN	PA		10/01/2018		53,029,332	0	0	0	0	0	0	51,810,818	346,659	0	0	0
18J0601	BALTIMORE	MD		10/01/2018		10,965,653	0	0	0	0	0	0	10,522,778	198,564	0	0	0
18J0701	WILMINGTON	DE		10/01/2018		22,662,301	0	0	0	0	0	0	21,787,508	378,526	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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest 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	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
18J0801	LAS VEGAS	NV		10/01/2018		5,723,353	0	0	0	0	0	0	5,534,054	80,641	0	0	0
18J1001	ELKTON	MD		10/01/2018		4,923,089	0	0	0	0	0	0	4,839,333	24,015	0	0	0
18J1101	PITTSFIELD	MA		10/01/2018		7,338,171	0	0	0	0	0	0	7,168,660	63,136	0	0	0
18J1301	FORT LAUDERDALE	FL		10/01/2018		5,444,968	0	0	0	0	0	0	5,263,016	81,300	0	0	0
18J1401	BELLEVILLE	IL		10/01/2018		9,338,778	0	0	0	0	0	0	9,134,696	77,309	0	0	0
18J1501	ROCKVILLE	MD		10/01/2018		15,004,515	0	0	0	0	0	0	14,673,055	132,158	0	0	0
18J1601	BEL AIR	MD		10/01/2018		6,663,098	0	0	0	0	0	0	6,542,300	48,249	0	0	0
18J1701	FALLS CHURCH	VA		10/01/2018		24,460,810	0	0	0	0	0	0	24,016,288	178,920	0	0	0
18J1901	EAST WINDSOR	NJ		10/01/2018		11,196,679	0	0	0	0	0	0	10,771,639	160,150	0	0	0
18J2101	DECATUR	IL		10/01/2018		14,067,953	0	0	0	0	0	0	13,679,861	159,038	0	0	0
18J2201	FORT MYERS	FL		10/01/2018		6,087,219	0	0	0	0	0	0	5,919,474	71,971	0	0	0
18J2301	PORTAGE	MI		10/01/2018		11,368,900	0	0	0	0	0	0	11,124,011	56,853	0	0	0
18J2501	CATONSVILLE	MD		10/01/2018		12,050,202	0	0	0	0	0	0	11,789,801	102,258	0	0	0
18J2601	PHILADELPHIA	PA		10/01/2018		11,950,476	0	0	0	0	0	0	11,748,369	68,022	0	0	0
18J2701	GUILFORD	CT		10/01/2018		5,860,963	0	0	0	0	0	0	5,759,519	31,170	0	0	0
18J3001	FIFE	WA		10/01/2018		17,210,883	0	0	0	0	0	0	16,890,364	117,103	0	0	0
18J3201	NAPERVILLE	IL		10/01/2018		20,751,429	0	0	0	0	0	0	20,260,748	210,921	0	0	0
18J3301	ELGIN	IL		10/01/2018		3,815,929	0	0	0	0	0	0	3,738,970	37,541	0	0	0
18J34A1	TOWSON	MD		10/01/2018		12,878,785	0	0	0	0	0	0	12,605,634	136,932	0	0	0
18J34B1	TOWSON	MD		10/01/2018		4,056,273	0	0	0	0	0	0	4,023,509	21,697	0	0	0
18J3501	NEW YORK	NY		10/01/2018		17,054,763	0	0	0	0	0	0	16,838,301	100,987	0	0	0
18J3601	CARLE PLACE	NY		10/01/2018		23,971,119	0	0	0	0	0	0	23,713,738	125,563	0	0	0
18J37A1	WASHINGTON	DC		10/01/2018		16,406,112	0	0	0	0	0	0	16,185,857	120,793	0	0	0
18J37B1	WASHINGTON	DC		10/01/2018		5,417,786	0	0	0	0	0	0	5,356,957	30,845	0	0	0
18J3801	CHARLESTON	SC		10/01/2018		15,480,292	0	0	0	0	0	0	15,189,525	130,295	0	0	0
18J38A1	CHARLESTON	SC		09/20/2019		3,832,010	0	0	0	0	0	0	3,757,583	37,399	0	0	0
18J3901	CAPITOLA	CA		10/01/2018		10,042,226	0	0	0	0	0	0	9,761,259	130,647	0	0	0
18J39A1	CAPITOLA	CA		10/01/2020		4,987,959	0	0	0	0	0	0	4,951,231	18,479	0	0	0
18J4001	MIAMI	FL		10/01/2018		35,969,886	0	0	0	0	0	0	35,470,305	305,834	0	0	0
18J4101	SAN DIEGO	CA		10/01/2018		21,817,591	0	0	0	0	0	0	21,570,151	135,025	0	0	0
18J4201	WASHINGTON	DC		10/01/2018		30,556,832	0	0	0	0	0	0	30,258,712	158,697	0	0	0
18J4301	ENCINO	CA		10/01/2018		7,398,216	0	0	0	0	0	0	7,322,490	46,954	0	0	0
18J4401	COLUMBIA	MD		10/01/2018		5,396,124	0	0	0	0	0	0	5,353,727	24,111	0	0	0
18J4702	LOS ANGELES	CA		10/01/2018		14,671,034	0	0	0	0	0	0	14,509,647	87,094	0	0	0
18J4801	RIVERSIDE	CA		10/01/2018		23,709,494	0	0	0	0	0	0	23,320,117	202,856	0	0	0
18J4901	WATERFORD	CT		10/01/2018		12,797,449	0	0	0	0	0	0	12,689,146	59,575	0	0	0
18J5001	SPRINGFIELD	VA		10/01/2018		6,908,847	0	0	0	0	0	0	6,892,841	18,978	0	0	0
18J5201	FORT COLLINS	CO		10/01/2018		26,265,816	0	0	0	0	0	0	26,018,275	168,344	0	0	0
18J5301	DUARTE	CA		10/01/2018		11,334,155	0	0	0	0	0	0	11,228,974	73,854	0	0	0
18J5401	BAYSIDE	NY		10/01/2018		30,835,753	0	0	0	0	0	0	30,689,429	115,317	0	0	0
18J5501	BELL GARDENS	CA		10/01/2018		12,023,735	0	0	0	0	0	0	11,918,830	69,753	0	0	0
1900601	JURUPA VALLEY	CA		07/01/2019		7,811,542	0	0	0	0	0	0	7,738,229	36,840	0	0	0
1900701	FAIRFIELD	CA		04/01/2019		12,634,487	0	0	0	0	0	0	12,514,152	60,469	0	0	0
1900802	BELLEVUE	WA		05/30/2019		45,350,814	0	0	0	0	0	0	44,777,688	288,061	0	0	0
1901501	GREENSBORO	NC		07/25/2019		7,464,137	0	0	0	0	0	0	7,391,952	36,265	0	0	0
1901601	SANTA CRUZ	CA		10/01/2019		15,129,704	0	0	0	0	0	0	14,715,544	208,083	0	0	0
1901801	SAN DIEGO	CA		07/31/2019		54,705,582	0	0	0	0	0	0	54,201,533	253,323	0	0	0
1901901	DEL MAR	CA		07/31/2019		24,422,135	0	0	0	0	0	0	24,197,113	113,091	0	0	0
1902201	WEST WHITELAND TWNSP	PA		07/18/2019		27,814,641	0	0	0	0	0	0	27,548,318	133,810	0	0	0
1902601	RALEIGH	NC		09/04/2019		19,552,927	0	0	0	0	0	0	19,367,851	92,993	0	0	0
1902701	LITHIA SPRINGS	GA		09/05/2019		29,083,679	0	0	0	0	0	0	28,662,530	211,363	0	0	0
1902801	ASHLAND	VA		12/23/2019		9,045,173	0	0	0	0	0	0	8,958,455	43,562	0	0	0
1903001	SAN ANTONIO	TX		10/30/2019		25,346,873	0	0	0	0	0	0	25,035,303	156,600	0	0	0
1903201	SANTA CLARA	CA		05/19/2020		11,498,149	0	0	0	0	0	0	10,987,069	256,704	0	0	0
1904501	SOUTH JORDAN	UT		01/30/2020		26,578,952	0	0	0	0	0	0	26,320,150	129,987	0	0	0
1905101	SALT LAKE CITY	UT		01/13/2020		36,338,881	0	0	0	0	0	0	35,320,429	511,292	0	0	0
1905201	ESCONDIDO	CA		10/22/2020		4,989,176	0	0	0	0	0	0	4,923,613	32,915	0	0	0
1905501	MODESTO	CA		03/02/2020		11,716,455	0	0	0	0	0	0	11,499,582	108,892	0	0	0
1905701	GAINESVILLE	VA		03/23/2020		53,813,908	0	0	0	0	0	0	53,288,562	263,840	0	0	0
19058A2	EUSTIS	FL		03/18/2020		53,112,465	0	0	0	0	0	0	52,586,934	263,907	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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest 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	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
19058B1	ALLENTOWN	PA		03/18/2020		20,269,944	0	0	0	0	0	0	20,069,379	100,718	0	0	0
19058C1	STATE COLLEGE	PA		03/18/2020		8,805,046	0	0	0	0	0	0	8,717,922	43,751	0	0	0
1906002	GREER	SC		04/02/2020		34,474,825	0	0	0	0	0	0	33,841,746	317,879	0	0	0
1906102	OMAHA	NE		03/19/2020		22,460,631	0	0	0	0	0	0	22,239,136	111,231	0	0	0
2000101	FORT MITCHELL	KY		05/11/2020		8,514,899	0	0	0	0	0	0	8,428,397	43,428	0	0	0
2000201	WESTFORD	MA		04/01/2020		15,659,936	0	0	0	0	0	0	15,363,524	148,779	0	0	0
2000701	THOUSAND OAKS	CA		06/15/2020		7,932,868	0	0	0	0	0	0	7,851,135	41,027	0	0	0
2000801	WILMINGTON	DE		10/09/2020		27,945,539	0	0	0	0	0	0	27,614,940	166,125	0	0	0
2001101	IRVINE	CA		10/08/2020		19,959,674	0	0	0	0	0	0	19,715,056	122,881	0	0	0
2001301	EDWARDSVILLE	IL		12/04/2020		14,000,000	0	0	0	0	0	0	13,884,314	69,599	0	0	0
20AB102	LANCASTER	CA		03/10/2020		48,144,079	0	0	0	0	0	0	47,675,260	365,275	0	0	0
9710801	NEWPORT NEWS	VA		04/29/1998		2,618,497	0	0	0	0	0	0	2,112,016	255,428	0	0	0
2011023	WEST GROVE	PA		09/07/2011		156,164	0	0	0	0	0	0	156,164	156,164	0	0	0
2012103	ST. PETERSBURG	FL		03/18/2013		168,927	0	0	0	0	0	0	168,927	168,927	0	0	0
2012120	WALNUT CREEK	CA		06/06/2013		73,558	0	0	0	0	0	0	73,558	73,558	0	0	0
2013013	CARMEL	IN		09/16/2013		120,865	0	0	0	0	0	0	120,865	120,865	0	0	0
2013041	CHARLOTTE	NC		09/25/2013		315,306	0	0	0	0	0	0	315,306	315,306	0	0	0
2013083	GREENFIELD	IN		06/19/2014		81,552	0	0	0	0	0	0	81,552	81,552	0	0	0
2013085	COLUMBUS	OH		07/15/2016		62,715	0	0	0	0	0	0	62,715	62,715	0	0	0
2013086	MEMPHIS	TN		08/08/2016		104,224	0	0	0	0	0	0	104,224	104,224	0	0	0
2013087	MONEE	IL		05/10/2017		105,818	0	0	0	0	0	0	105,818	105,818	0	0	0
2014001	VENTURA	CA		03/31/2014		237,737	0	0	0	0	0	0	237,737	237,737	0	0	0
2014033	ALEXANDRIA	VA		12/03/2014		150,619	0	0	0	0	0	0	150,619	150,619	0	0	0
2014039	BURBANK	CA		07/30/2014		139,000	0	0	0	0	0	0	139,000	139,000	0	0	0
2014048	STUDIO CITY	CA		12/22/2014		283,905	0	0	0	0	0	0	283,905	283,905	0	0	0
2014058	AUSTIN	TX		04/01/2015		58,628	0	0	0	0	0	0	58,628	58,628	0	0	0
2014069	ELKTON	FL		03/25/2015		630,270	0	0	0	0	0	0	630,270	630,270	0	0	0
2015010	NEWARK	NJ		06/30/2015		298,451	0	0	0	0	0	0	298,451	298,451	0	0	0
2015011	STAFFORD	TX		06/30/2015		162,565	0	0	0	0	0	0	162,565	162,565	0	0	0
2015031	CHASKA	MN		10/30/2015		631,118	0	0	0	0	0	0	631,118	631,118	0	0	0
2015034	WILSONVILLE	OR		12/01/2015		105,867	0	0	0	0	0	0	105,867	105,867	0	0	0
2015056	NEWARK	DE		12/18/2015		87,404	0	0	0	0	0	0	87,404	87,404	0	0	0
2015060	JUPITER	FL		02/17/2016		116,287	0	0	0	0	0	0	116,287	116,287	0	0	0
2015070	LORTON	VA		05/27/2016		251,616	0	0	0	0	0	0	251,616	251,616	0	0	0
2016022	NEW ALBANY	OH		09/01/2016		124,051	0	0	0	0	0	0	124,051	124,051	0	0	0
2016028	FRANKLIN	WI		08/31/2016		222,589	0	0	0	0	0	0	222,589	222,589	0	0	0
2016032	WASHINGTON	DC		06/01/2016		90,418	0	0	0	0	0	0	90,418	90,418	0	0	0
2016043	IRVINE	CA		09/29/2016		180,393	0	0	0	0	0	0	180,393	180,393	0	0	0
2016047	GREELEY	CO		08/25/2016		286,617	0	0	0	0	0	0	286,617	286,617	0	0	0
2016050	YUKON	OK		09/01/2016		378,747	0	0	0	0	0	0	378,747	378,747	0	0	0
2016056	ALBUQUERQUE	NM		11/30/2016		156,426	0	0	0	0	0	0	156,426	156,426	0	0	0
2016071	SAN RAMON	CA		02/09/2017		241,651	0	0	0	0	0	0	241,651	241,651	0	0	0
2016075	CHANDLER	AZ		04/11/2017		197,705	0	0	0	0	0	0	197,705	197,705	0	0	0
2016077	GILBERT	AZ		02/13/2017		161,307	0	0	0	0	0	0	161,307	161,307	0	0	0
2016078	GILBERT	AZ		02/13/2017		110,449	0	0	0	0	0	0	110,449	110,449	0	0	0
2017039	MOORESTOWN	NJ		09/06/2017		142,741	0	0	0	0	0	0	142,741	142,741	0	0	0
2017057	ALEXANDRIA	VA		11/20/2017		411,182	0	0	0	0	0	0	411,182	411,182	0	0	0
2017061	ARLINGTON	VA		01/31/2018		187,243	0	0	0	0	0	0	187,243	187,243	0	0	0
2017066	LOS ANGELES	CA		09/29/2017		136,211	0	0	0	0	0	0	136,211	136,211	0	0	0
2017080	SAN FRANCISCO	CA		01/10/2018		122,203	0	0	0	0	0	0	122,203	122,203	0	0	0
2017087	LAGUNA NIGUEL	CA		05/30/2018		172,571	0	0	0	0	0	0	172,571	172,571	0	0	0
2018021	AUSTIN	TX		10/19/2018		51,134	0	0	0	0	0	0	51,134	51,134	0	0	0
2018025	CRANBURY TOWNSHIP	NJ		03/14/2019		235,864	0	0	0	0	0	0	235,864	235,864	0	0	0
2018026	CRANBURY	NJ		03/14/2019		209,162	0	0	0	0	0	0	209,162	209,162	0	0	0
2018039	ATLANTA	GA		01/25/2019		199,762	0	0	0	0	0	0	199,762	199,762	0	0	0
2019037	HERNDON	VA		11/01/2019		81,277	0	0	0	0	0	0	81,277	81,277	0	0	0
2019045	PASADENA	CA		11/19/2019		181,228	0	0	0	0	0	0	181,228	181,228	0	0	0
7200080	TELLURIDE	CO		04/25/2014		190,771	0	0	0	0	0	0	190,771	190,771	0	0	0
7200310	NEW YORK	NY		01/18/2019		2,064,803	0	0	0	0	0	0	2,064,803	2,064,803	0	0	0
7200349	MCDONOUGH	GA		09/30/2019		219,935	0	0	0	0	0	0	219,935	219,935	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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest 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	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
7200354	Fife	GBR		11/02/2020		77,004	0	0	0	0	0	0	77,004	77,004	0	0	0
7200390	NOTTINGHAM	GBR		08/13/2020		226,780	0	0	0	0	0	0	226,780	226,780	0	0	0
7200406	Tunbridge Wells	GBR		10/30/2020		6,794,170	0	0	0	0	0	0	6,794,170	6,794,170	0	0	0
7200422	CRANSTON	RI		01/26/2021		303,571	0	0	0	0	0	0	303,571	303,571	0	0	0
320100031	BREMERTON	WA		11/05/2020		5	0	0	0	0	0	0	5	5	0	0	0
4020179265	New Haven	CT		03/12/2021		24,363	0	0	0	0	0	0	24,363	24,363	0	0	0
4020217704	Tampa	FL		03/12/2021		4,153	0	0	0	0	0	0	4,153	4,153	0	0	0
4020234984	Suwanee	GA		03/12/2021		5,161	0	0	0	0	0	0	5,161	5,161	0	0	0
4020241028	Detroit	MI		03/12/2021		4,448	0	0	0	0	0	0	4,448	4,448	0	0	0
4020241370	Baltimore	MD		03/12/2021		9,637	0	0	0	0	0	0	9,637	9,637	0	0	0
4020248844	Griffin	GA		03/12/2021		5,414	0	0	0	0	0	0	5,414	5,414	0	0	0
4020255939	Newark	NJ		03/12/2021		25,063	0	0	0	0	0	0	25,063	25,063	0	0	0
4020256392	Griffin	GA		03/12/2021		3,989	0	0	0	0	0	0	3,989	3,989	0	0	0
4020256395	Griffin	GA		03/12/2021		3,521	0	0	0	0	0	0	3,521	3,521	0	0	0
4020257647	Grand Prairie	TX		03/12/2021		9,609	0	0	0	0	0	0	9,609	9,609	0	0	0
4020260156	Willingboro	NJ		03/12/2021		6,078	0	0	0	0	0	0	6,078	6,078	0	0	0
4020277831	Groton	CT		03/12/2021		4,879	0	0	0	0	0	0	4,879	4,879	0	0	0
4020290624	West Haven	CT		03/12/2021		6,727	0	0	0	0	0	0	6,727	6,727	0	0	0
100044357	Brownstown	MI		11/19/2020		1,382	0	0	0	0	0	0	1,382	1,382	0	0	0
100044360	Springfield	OH		11/19/2020		585	0	0	0	0	0	0	585	585	0	0	0
100044362	Miami	FL		11/19/2020		648	0	0	0	0	0	0	648	648	0	0	0
100044363	Magna	UT		11/19/2020		1,802	0	0	0	0	0	0	1,802	1,802	0	0	0
100044365	San Juan	TX		11/19/2020		690	0	0	0	0	0	0	690	690	0	0	0
100044369	Cincinnati	OH		11/19/2020		698	0	0	0	0	0	0	698	698	0	0	0
100044371	Mesa	AZ		11/19/2020		540	0	0	0	0	0	0	540	540	0	0	0
100044373	Dallas	TX		11/19/2020		404	0	0	0	0	0	0	404	404	0	0	0
100044375	Akron	OH		11/19/2020		1,777	0	0	0	0	0	0	1,777	1,777	0	0	0
100044376	Marysville	WA		11/19/2020		1,867	0	0	0	0	0	0	1,867	1,867	0	0	0
100044378	Richmond	VA		11/19/2020		379	0	0	0	0	0	0	379	379	0	0	0
100044380	Houston	TX		11/19/2020		106	0	0	0	0	0	0	106	106	0	0	0
100044383	Highland Lakes	NJ		11/19/2020		5,734	0	0	0	0	0	0	5,734	5,734	0	0	0
100044386	North Las Vegas	NV		11/19/2020		1,893	0	0	0	0	0	0	1,893	1,893	0	0	0
100044388	Yuba City	CA		11/19/2020		523	0	0	0	0	0	0	523	523	0	0	0
100044391	New City	NY		11/19/2020		1,077	0	0	0	0	0	0	1,077	1,077	0	0	0
100044392	Kent	WA		11/19/2020		1,159	0	0	0	0	0	0	1,159	1,159	0	0	0
100044393	Detroit	MI		11/19/2020		917	0	0	0	0	0	0	917	917	0	0	0
100044394	Coral Springs	FL		11/19/2020		761	0	0	0	0	0	0	761	761	0	0	0
100044399	Marietta	GA		11/19/2020		1,533	0	0	0	0	0	0	1,533	1,533	0	0	0
100044403	Norcross	GA		11/19/2020		952	0	0	0	0	0	0	952	952	0	0	0
100044404	Little rock	AR		11/19/2020		981	0	0	0	0	0	0	981	981	0	0	0
100044406	South San Francisco	CA		11/19/2020		4,517	0	0	0	0	0	0	4,517	4,517	0	0	0
100044412	Reseda	CA		11/19/2020		2,572	0	0	0	0	0	0	2,572	2,572	0	0	0
100044413	Covington	GA		11/19/2020		469	0	0	0	0	0	0	469	469	0	0	0
100044414	Petersburg	TN		11/19/2020		559	0	0	0	0	0	0	559	559	0	0	0
100044419	New Orleans	LA		11/19/2020		1,019	0	0	0	0	0	0	1,019	1,019	0	0	0
100044422	Fayetteville	GA		11/19/2020		399	0	0	0	0	0	0	399	399	0	0	0
100044423	San Francisco	CA		11/19/2020		2,655	0	0	0	0	0	0	2,655	2,655	0	0	0
100044424	Jacksonville	FL		11/19/2020		796	0	0	0	0	0	0	796	796	0	0	0
100044425	Chula Vista	CA		11/19/2020		1,313	0	0	0	0	0	0	1,313	1,313	0	0	0
100044428	Sahuarita	AZ		11/19/2020		320	0	0	0	0	0	0	320	320	0	0	0
100044429	Des Moines	IA		11/19/2020		683	0	0	0	0	0	0	683	683	0	0	0
100044430	Odenton	MD		11/19/2020		1,496	0	0	0	0	0	0	1,496	1,496	0	0	0
100044434	Miami	FL		11/19/2020		520	0	0	0	0	0	0	520	520	0	0	0
100044435	Covina	CA		11/19/2020		2,805	0	0	0	0	0	0	2,805	2,805	0	0	0
100044436	West Grove	PA		11/19/2020		623	0	0	0	0	0	0	623	623	0	0	0
100044438	Bryan	TX		11/19/2020		716	0	0	0	0	0	0	716	716	0	0	0
100044440	Oxnard	CA		11/19/2020		1,230	0	0	0	0	0	0	1,230	1,230	0	0	0
100044441	Reading	PA		11/19/2020		1,151	0	0	0	0	0	0	1,151	1,151	0	0	0
100044443	Stockton	CA		11/19/2020		1,002	0	0	0	0	0	0	1,002	1,002	0	0	0
100044444	Ocoee	FL		11/19/2020		1,184	0	0	0	0	0	0	1,184	1,184	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest 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	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
100044451	Los Angeles	CA		11/19/2020		18,323	0	0	0	0	0	0	18,323	18,323	0	0	0
100044453	Chicago	IL		11/19/2020		146	0	0	0	0	0	0	146	146	0	0	0
100044457	Lynn	MA		11/19/2020		2,268	0	0	0	0	0	0	2,268	2,268	0	0	0
100044459	Orlando	FL		11/19/2020		495	0	0	0	0	0	0	495	495	0	0	0
100044462	Orlando	FL		11/19/2020		543	0	0	0	0	0	0	543	543	0	0	0
100044463	Staten Island	NY		11/19/2020		4,248	0	0	0	0	0	0	4,248	4,248	0	0	0
100044466	Fort Worth	TX		11/19/2020		1,038	0	0	0	0	0	0	1,038	1,038	0	0	0
100044470	Oakland	NJ		11/19/2020		1,083	0	0	0	0	0	0	1,083	1,083	0	0	0
100044471	Fort Payne	AL		11/19/2020		1,163	0	0	0	0	0	0	1,163	1,163	0	0	0
100044473	Saint Louis	MO		11/19/2020		505	0	0	0	0	0	0	505	505	0	0	0
100044476	Simi Valley	CA		11/19/2020		3,644	0	0	0	0	0	0	3,644	3,644	0	0	0
100044477	Long Beach	CA		11/19/2020		1,196	0	0	0	0	0	0	1,196	1,196	0	0	0
100044478	South Setauket	NY		11/19/2020		1,440	0	0	0	0	0	0	1,440	1,440	0	0	0
100044479	Van Nuys Area	CA		11/19/2020		804	0	0	0	0	0	0	804	804	0	0	0
100044485	Pleasanton	CA		11/19/2020		2,584	0	0	0	0	0	0	2,584	2,584	0	0	0
100044487	Cypress	TX		11/19/2020		1,252	0	0	0	0	0	0	1,252	1,252	0	0	0
100044489	Pasadena	CA		11/19/2020		2,028	0	0	0	0	0	0	2,028	2,028	0	0	0
100044492	Los Angeles	CA		11/19/2020		1,358	0	0	0	0	0	0	1,358	1,358	0	0	0
100044494	Saint Albans	NY		11/19/2020		3,636	0	0	0	0	0	0	3,636	3,636	0	0	0
100044495	San Diego	CA		11/19/2020		2,478	0	0	0	0	0	0	2,478	2,478	0	0	0
100044497	Blue Springs	MO		11/19/2020		1,022	0	0	0	0	0	0	1,022	1,022	0	0	0
100044499	Fort Worth	TX		11/19/2020		1,353	0	0	0	0	0	0	1,353	1,353	0	0	0
100044502	Jacksonville	AR		11/19/2020		155	0	0	0	0	0	0	155	155	0	0	0
100044505	Fort Worth	TX		11/19/2020		264	0	0	0	0	0	0	264	264	0	0	0
100044506	San Diego	CA		11/19/2020		1,322	0	0	0	0	0	0	1,322	1,322	0	0	0
100044507	ST CLOUD	FL		11/19/2020		1,508	0	0	0	0	0	0	1,508	1,508	0	0	0
100044509	FREMONT	CA		11/19/2020		4,336	0	0	0	0	0	0	4,336	4,336	0	0	0
100044510	Santa Rosa	CA		11/19/2020		2,800	0	0	0	0	0	0	2,800	2,800	0	0	0
100044516	Shoal Creek	AL		11/19/2020		1,394	0	0	0	0	0	0	1,394	1,394	0	0	0
100044518	SAN DIEGO	CA		11/19/2020		1,073	0	0	0	0	0	0	1,073	1,073	0	0	0
100044519	Garden Grove	CA		11/19/2020		3,517	0	0	0	0	0	0	3,517	3,517	0	0	0
100044524	SAN FRANCISCO	CA		11/19/2020		1,808	0	0	0	0	0	0	1,808	1,808	0	0	0
100044525	SOUTH SAN FRANCISCO	CA		11/19/2020		7,150	0	0	0	0	0	0	7,150	7,150	0	0	0
100044529	MOORESTOWN	NJ		11/19/2020		3,309	0	0	0	0	0	0	3,309	3,309	0	0	0
100044530	PICO RIVERA	CA		11/19/2020		1,122	0	0	0	0	0	0	1,122	1,122	0	0	0
100044535	NORTH HOLLYWOOD	CA		11/19/2020		1,368	0	0	0	0	0	0	1,368	1,368	0	0	0
100044536	San Jose	CA		11/19/2020		460	0	0	0	0	0	0	460	460	0	0	0
100044538	WAKEFIELD	MA		11/19/2020		5,263	0	0	0	0	0	0	5,263	5,263	0	0	0
100044539	San Jose	CA		11/19/2020		1,883	0	0	0	0	0	0	1,883	1,883	0	0	0
100044541	Carlsbad	CA		11/19/2020		4,446	0	0	0	0	0	0	4,446	4,446	0	0	0
100044542	SOUTH SAN FRANCISCO	CA		11/19/2020		7,092	0	0	0	0	0	0	7,092	7,092	0	0	0
100044549	Buffalo	NY		11/19/2020		135	0	0	0	0	0	0	135	135	0	0	0
100044551	SAN LEANDRO	CA		11/19/2020		2,287	0	0	0	0	0	0	2,287	2,287	0	0	0
100044554	Antioch	CA		11/19/2020		1,023	0	0	0	0	0	0	1,023	1,023	0	0	0
100044555	CARSON	CA		11/19/2020		1,295	0	0	0	0	0	0	1,295	1,295	0	0	0
100044557	UPPER MARLBORO	MD		11/19/2020		1,041	0	0	0	0	0	0	1,041	1,041	0	0	0
100044559	SAN FRANCISCO	CA		11/19/2020		2,375	0	0	0	0	0	0	2,375	2,375	0	0	0
100044563	Fremont	CA		11/19/2020		1,286	0	0	0	0	0	0	1,286	1,286	0	0	0
100044567	Seattle	WA		11/19/2020		796	0	0	0	0	0	0	796	796	0	0	0
100044569	Pompano Beach	FL		11/19/2020		355	0	0	0	0	0	0	355	355	0	0	0
100044570	Levittown	PA		11/19/2020		475	0	0	0	0	0	0	475	475	0	0	0
100044571	Elk Grove	CA		11/19/2020		747	0	0	0	0	0	0	747	747	0	0	0
100044573	PITTSBURG	CA		11/19/2020		1,101	0	0	0	0	0	0	1,101	1,101	0	0	0
100044574	Borough Of Fair Lawn	NJ		11/19/2020		869	0	0	0	0	0	0	869	869	0	0	0
100044575	Danville	CA		11/19/2020		2,882	0	0	0	0	0	0	2,882	2,882	0	0	0
100044577	Tewksbury	MA		11/19/2020		1,377	0	0	0	0	0	0	1,377	1,377	0	0	0
100044578	BROOKLYN	NY		11/19/2020		1,987	0	0	0	0	0	0	1,987	1,987	0	0	0
100044580	LATHROP	CA		11/19/2020		609	0	0	0	0	0	0	609	609	0	0	0
100044581	Wakefield	MA		11/19/2020		647	0	0	0	0	0	0	647	647	0	0	0
100044584	Antioch	TN		11/19/2020		1,530	0	0	0	0	0	0	1,530	1,530	0	0	0

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100044586	SAN JOSE	CA		11/19/2020		2,782	0	0	0	0	0	0	2,782	2,782	0	0	0
100044587	Norristown	PA		11/19/2020		621	0	0	0	0	0	0	621	621	0	0	0
100044588	Salinas	CA		11/19/2020		4,197	0	0	0	0	0	0	4,197	4,197	0	0	0
100044589	NORTHVALE	NJ		11/19/2020		1,492	0	0	0	0	0	0	1,492	1,492	0	0	0
100044593	Poland	IN		11/19/2020		470	0	0	0	0	0	0	470	470	0	0	0
100044597	Westlake Village Area	CA		11/19/2020		2,779	0	0	0	0	0	0	2,779	2,779	0	0	0
100044598	Chouteau	OK		11/19/2020		277	0	0	0	0	0	0	277	277	0	0	0
100044600	Ontario	CA		11/19/2020		693	0	0	0	0	0	0	693	693	0	0	0
100044602	Carson	CA		11/19/2020		1,382	0	0	0	0	0	0	1,382	1,382	0	0	0
100044606	UNION CITY	CA		11/19/2020		3,557	0	0	0	0	0	0	3,557	3,557	0	0	0
100044608	YORBA LINDA	CA		11/19/2020		1,860	0	0	0	0	0	0	1,860	1,860	0	0	0
100044609	San Marcos	CA		11/19/2020		1,391	0	0	0	0	0	0	1,391	1,391	0	0	0
100044614	Baltimore	MD		11/19/2020		279	0	0	0	0	0	0	279	279	0	0	0
100044616	Alameda	CA		11/19/2020		4,506	0	0	0	0	0	0	4,506	4,506	0	0	0
100044617	Diamond Bar	CA		11/19/2020		1,484	0	0	0	0	0	0	1,484	1,484	0	0	0
100044618	Blaine	MN		11/19/2020		1,727	0	0	0	0	0	0	1,727	1,727	0	0	0
100044622	Los Banos	CA		11/19/2020		1,331	0	0	0	0	0	0	1,331	1,331	0	0	0
100044624	San Diego	CA		11/19/2020		981	0	0	0	0	0	0	981	981	0	0	0
100044626	Mission Viejo	CA		11/19/2020		1,604	0	0	0	0	0	0	1,604	1,604	0	0	0
100044627	Moncks Corner	SC		11/19/2020		384	0	0	0	0	0	0	384	384	0	0	0
100044629	Pacoima	CA		11/19/2020		1,062	0	0	0	0	0	0	1,062	1,062	0	0	0
100044632	High Point	NC		11/19/2020		1,014	0	0	0	0	0	0	1,014	1,014	0	0	0
100044634	Coburn	PA		11/19/2020		1,635	0	0	0	0	0	0	1,635	1,635	0	0	0
100044635	West Babylon	NY		11/19/2020		1,229	0	0	0	0	0	0	1,229	1,229	0	0	0
100044636	Corona	CA		11/19/2020		821	0	0	0	0	0	0	821	821	0	0	0
100044638	Lithonia	GA		11/19/2020		237	0	0	0	0	0	0	237	237	0	0	0
100044645	Cottonwood	CA		11/19/2020		809	0	0	0	0	0	0	809	809	0	0	0
100044646	Circle Pines	MN		11/19/2020		2,116	0	0	0	0	0	0	2,116	2,116	0	0	0
100044647	Santa Maria	CA		11/19/2020		1,145	0	0	0	0	0	0	1,145	1,145	0	0	0
100044650	San Jose	CA		11/19/2020		3,760	0	0	0	0	0	0	3,760	3,760	0	0	0
100044651	Rialto	CA		11/19/2020		1,407	0	0	0	0	0	0	1,407	1,407	0	0	0
100044652	Bend	OR		11/19/2020		630	0	0	0	0	0	0	630	630	0	0	0
100044654	Hawthorn Woods	IL		11/19/2020		2,589	0	0	0	0	0	0	2,589	2,589	0	0	0
100044655	Poway	CA		11/19/2020		5,389	0	0	0	0	0	0	5,389	5,389	0	0	0
100044656	Glendale	AZ		11/19/2020		2,345	0	0	0	0	0	0	2,345	2,345	0	0	0
100044661	Vacaville	CA		11/19/2020		2,856	0	0	0	0	0	0	2,856	2,856	0	0	0
100044664	Oklahoma City	OK		11/19/2020		293	0	0	0	0	0	0	293	293	0	0	0
100044665	Cooper City	FL		11/19/2020		610	0	0	0	0	0	0	610	610	0	0	0
100044668	Woodbridge	VA		11/19/2020		1,677	0	0	0	0	0	0	1,677	1,677	0	0	0
100044669	Columbus	OH		11/19/2020		160	0	0	0	0	0	0	160	160	0	0	0
100044672	Metuchen	NJ		11/19/2020		664	0	0	0	0	0	0	664	664	0	0	0
100044673	Las Vegas	NV		11/19/2020		794	0	0	0	0	0	0	794	794	0	0	0
100044676	Prospect Heights	IL		11/19/2020		1,526	0	0	0	0	0	0	1,526	1,526	0	0	0
100044677	Lanoka Harbor	NJ		11/19/2020		395	0	0	0	0	0	0	395	395	0	0	0
100044678	Bridgewater	NJ		11/19/2020		621	0	0	0	0	0	0	621	621	0	0	0
100044681	Randolph T/O Randolph	NJ		11/19/2020		987	0	0	0	0	0	0	987	987	0	0	0
100044682	Miami	FL		11/19/2020		670	0	0	0	0	0	0	670	670	0	0	0
100044683	Lakeland	FL		11/19/2020		2,746	0	0	0	0	0	0	2,746	2,746	0	0	0
100044688	Green Cove Springs	FL		11/19/2020		1,712	0	0	0	0	0	0	1,712	1,712	0	0	0
100044689	Orrville	OH		11/19/2020		585	0	0	0	0	0	0	585	585	0	0	0
100044690	Hampshire	IL		11/19/2020		587	0	0	0	0	0	0	587	587	0	0	0
100044692	Miami	FL		11/19/2020		597	0	0	0	0	0	0	597	597	0	0	0
100044694	West Orange	NJ		11/19/2020		538	0	0	0	0	0	0	538	538	0	0	0
100044695	Elmhurst	IL		11/19/2020		2,943	0	0	0	0	0	0	2,943	2,943	0	0	0
100044697	Cathedral City	CA		11/19/2020		991	0	0	0	0	0	0	991	991	0	0	0
100044700	Floral Park	NY		11/19/2020		1,459	0	0	0	0	0	0	1,459	1,459	0	0	0
100044704	Pembroke Pines	FL		11/19/2020		1,389	0	0	0	0	0	0	1,389	1,389	0	0	0
100044705	Chandler	AZ		11/19/2020		543	0	0	0	0	0	0	543	543	0	0	0
100044711	Woodstock	IL		11/19/2020		523	0	0	0	0	0	0	523	523	0	0	0
100044714	Merced	CA		11/19/2020		371	0	0	0	0	0	0	371	371	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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest 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	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
100044715	Sun City	CA		11/19/2020		455	0	0	0	0	0	0	455	455	0	0	0
100044720	Jamaica	NY		11/19/2020		1,061	0	0	0	0	0	0	1,061	1,061	0	0	0
100044721	Dighton	MA		11/19/2020		4,265	0	0	0	0	0	0	4,265	4,265	0	0	0
100044722	New Philadelphia	OH		11/19/2020		235	0	0	0	0	0	0	235	235	0	0	0
100044723	Munhall	PA		11/19/2020		102	0	0	0	0	0	0	102	102	0	0	0
100044727	Central Point	OR		11/19/2020		127	0	0	0	0	0	0	127	127	0	0	0
100044732	Centereach	NY		11/19/2020		1,057	0	0	0	0	0	0	1,057	1,057	0	0	0
100044738	Durham	NC		11/19/2020		465	0	0	0	0	0	0	465	465	0	0	0
100044739	Apopka	FL		11/19/2020		844	0	0	0	0	0	0	844	844	0	0	0
100044740	Cincinnati	OH		11/19/2020		1,705	0	0	0	0	0	0	1,705	1,705	0	0	0
100044741	New Rochelle	NY		11/19/2020		558	0	0	0	0	0	0	558	558	0	0	0
100044743	Roselle	NJ		11/19/2020		388	0	0	0	0	0	0	388	388	0	0	0
100044744	Los Angeles	CA		11/19/2020		1,894	0	0	0	0	0	0	1,894	1,894	0	0	0
100044745	Hemet	CA		11/19/2020		733	0	0	0	0	0	0	733	733	0	0	0
100044746	Johns Island	SC		11/19/2020		270	0	0	0	0	0	0	270	270	0	0	0
100044747	Hopewell Junction	NY		11/19/2020		479	0	0	0	0	0	0	479	479	0	0	0
100044748	Croton on Hudson	NY		11/19/2020		704	0	0	0	0	0	0	704	704	0	0	0
100044750	Rancho Cucamonga	CA		11/19/2020		4,370	0	0	0	0	0	0	4,370	4,370	0	0	0
100044757	Homestead	FL		11/19/2020		855	0	0	0	0	0	0	855	855	0	0	0
100044759	Citrus Springs	FL		11/19/2020		124	0	0	0	0	0	0	124	124	0	0	0
100044760	Santa Maria	CA		11/19/2020		1,168	0	0	0	0	0	0	1,168	1,168	0	0	0
100044761	Inverness	FL		11/19/2020		227	0	0	0	0	0	0	227	227	0	0	0
100044762	Laurel	MD		11/19/2020		940	0	0	0	0	0	0	940	940	0	0	0
100044763	Albuquerque	NM		11/19/2020		539	0	0	0	0	0	0	539	539	0	0	0
100044766	Cape Coral	FL		11/19/2020		654	0	0	0	0	0	0	654	654	0	0	0
100044767	Los Angeles	CA		11/19/2020		1,270	0	0	0	0	0	0	1,270	1,270	0	0	0
100044769	South Lake Tahoe	CA		11/19/2020		3,084	0	0	0	0	0	0	3,084	3,084	0	0	0
100044773	East Alton	IL		11/19/2020		456	0	0	0	0	0	0	456	456	0	0	0
100044775	Huntsville	AL		11/19/2020		257	0	0	0	0	0	0	257	257	0	0	0
100044776	Kansas City	MO		11/19/2020		208	0	0	0	0	0	0	208	208	0	0	0
100044779	Pasadena	MD		11/19/2020		360	0	0	0	0	0	0	360	360	0	0	0
100044780	Lawrenceville	VA		11/19/2020		198	0	0	0	0	0	0	198	198	0	0	0
100044781	Riverdale	MD		11/19/2020		915	0	0	0	0	0	0	915	915	0	0	0
100044786	Carteret	NJ		11/19/2020		799	0	0	0	0	0	0	799	799	0	0	0
100044787	Deptford	NJ		11/19/2020		778	0	0	0	0	0	0	778	778	0	0	0
100044788	Greensboro	NC		11/19/2020		288	0	0	0	0	0	0	288	288	0	0	0
100044790	Venice	FL		11/19/2020		362	0	0	0	0	0	0	362	362	0	0	0
100044791	Irvington	NJ		11/19/2020		383	0	0	0	0	0	0	383	383	0	0	0
100044793	Ormond Beach	FL		11/19/2020		81	0	0	0	0	0	0	81	81	0	0	0
100044797	Belleville	NJ		11/19/2020		257	0	0	0	0	0	0	257	257	0	0	0
100044798	Matteson	IL		11/19/2020		344	0	0	0	0	0	0	344	344	0	0	0
100044802	Philadelphia	PA		11/19/2020		904	0	0	0	0	0	0	904	904	0	0	0
100044804	Highland Beach	FL		11/19/2020		694	0	0	0	0	0	0	694	694	0	0	0
100044805	Trussville	AL		11/19/2020		535	0	0	0	0	0	0	535	535	0	0	0
100044806	Topeka	KS		11/19/2020		528	0	0	0	0	0	0	528	528	0	0	0
100044809	Columbia	MO		11/19/2020		769	0	0	0	0	0	0	769	769	0	0	0
100044811	Carmel	NY		11/19/2020		1,230	0	0	0	0	0	0	1,230	1,230	0	0	0
100044812	Deltona	FL		11/19/2020		324	0	0	0	0	0	0	324	324	0	0	0
100044813	Ball Ground	GA		11/19/2020		1,229	0	0	0	0	0	0	1,229	1,229	0	0	0
100044814	North Highlands	CA		11/19/2020		595	0	0	0	0	0	0	595	595	0	0	0
100044818	Delaware	OH		11/19/2020		1,057	0	0	0	0	0	0	1,057	1,057	0	0	0
100044819	El Paso	TX		11/19/2020		485	0	0	0	0	0	0	485	485	0	0	0
100044824	Kissimmee	FL		11/19/2020		548	0	0	0	0	0	0	548	548	0	0	0
100044826	CADILLAC	MI		11/19/2020		2,489	0	0	0	0	0	0	2,489	2,489	0	0	0
100044828	Las Vegas	NV		11/19/2020		371	0	0	0	0	0	0	371	371	0	0	0
100044831	Corona	CA		11/19/2020		2,515	0	0	0	0	0	0	2,515	2,515	0	0	0
100044832	Kenosha	WI		11/19/2020		619	0	0	0	0	0	0	619	619	0	0	0
100044833	Daphne	AL		11/19/2020		415	0	0	0	0	0	0	415	415	0	0	0
100044834	Novi	MI		11/19/2020		1,387	0	0	0	0	0	0	1,387	1,387	0	0	0
100044835	Fort Lauderdale	FL		11/19/2020		965	0	0	0	0	0	0	965	965	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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest 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	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
100044836	Kansas City	MO		11/19/2020		435	0	0	0	0	0	0	435	435	0	0	0
100044839	Blaine	MN		11/19/2020		1,951	0	0	0	0	0	0	1,951	1,951	0	0	0
100044840	Spokane	WA		11/19/2020		1,412	0	0	0	0	0	0	1,412	1,412	0	0	0
100044841	Phoenix	AZ		11/19/2020		771	0	0	0	0	0	0	771	771	0	0	0
100044845	Miami	FL		11/19/2020		692	0	0	0	0	0	0	692	692	0	0	0
100044846	Medford	OR		11/19/2020		433	0	0	0	0	0	0	433	433	0	0	0
100044850	Leeds	AL		11/19/2020		1,691	0	0	0	0	0	0	1,691	1,691	0	0	0
100044853	Oneonta	AL		11/19/2020		1,340	0	0	0	0	0	0	1,340	1,340	0	0	0
100044854	Hayward	CA		11/19/2020		777	0	0	0	0	0	0	777	777	0	0	0
100044855	Middlesex	NC		11/19/2020		1,168	0	0	0	0	0	0	1,168	1,168	0	0	0
100044859	Parlier	CA		11/19/2020		288	0	0	0	0	0	0	288	288	0	0	0
100044860	Brooklyn	NY		11/19/2020		1,175	0	0	0	0	0	0	1,175	1,175	0	0	0
100044862	Saratoga Springs	NY		11/19/2020		604	0	0	0	0	0	0	604	604	0	0	0
100044864	Easton	PA		11/19/2020		469	0	0	0	0	0	0	469	469	0	0	0
100044865	Lithonia	GA		11/19/2020		1,099	0	0	0	0	0	0	1,099	1,099	0	0	0
100044869	Lodi	WI		11/19/2020		685	0	0	0	0	0	0	685	685	0	0	0
100044871	Staten Island	NY		11/19/2020		768	0	0	0	0	0	0	768	768	0	0	0
100044873	Foley	AL		11/19/2020		535	0	0	0	0	0	0	535	535	0	0	0
100044878	Shelton	CT		11/19/2020		1,242	0	0	0	0	0	0	1,242	1,242	0	0	0
100044879	Clovis	CA		11/19/2020		673	0	0	0	0	0	0	673	673	0	0	0
100044882	Pico Rivera	CA		11/19/2020		978	0	0	0	0	0	0	978	978	0	0	0
100044886	Park Row	TX		11/19/2020		1,044	0	0	0	0	0	0	1,044	1,044	0	0	0
100044893	Olathe	KS		11/19/2020		443	0	0	0	0	0	0	443	443	0	0	0
100044894	Jupiter	FL		11/19/2020		418	0	0	0	0	0	0	418	418	0	0	0
100044895	Hixson	TN		11/19/2020		284	0	0	0	0	0	0	284	284	0	0	0
100044897	Dayton	OH		11/19/2020		4,914	0	0	0	0	0	0	4,914	4,914	0	0	0
100044904	Altadena Area	CA		11/19/2020		1,331	0	0	0	0	0	0	1,331	1,331	0	0	0
100044905	Stone Mountain	GA		11/19/2020		1,662	0	0	0	0	0	0	1,662	1,662	0	0	0
100044908	Pell City	AL		11/19/2020		1,275	0	0	0	0	0	0	1,275	1,275	0	0	0
100044909	Tampa	FL		11/19/2020		426	0	0	0	0	0	0	426	426	0	0	0
100044910	Antioch	IL		11/19/2020		4,282	0	0	0	0	0	0	4,282	4,282	0	0	0
100044911	Gloucester City	NJ		11/19/2020		1,490	0	0	0	0	0	0	1,490	1,490	0	0	0
100044913	Lilburn	GA		11/19/2020		2,723	0	0	0	0	0	0	2,723	2,723	0	0	0
100044914	LAUDERHILL	FL		11/19/2020		497	0	0	0	0	0	0	497	497	0	0	0
100044916	Tracy	CA		11/19/2020		2,024	0	0	0	0	0	0	2,024	2,024	0	0	0
100044917	Winterset	IA		11/19/2020		528	0	0	0	0	0	0	528	528	0	0	0
100044919	Monroe	NC		11/19/2020		323	0	0	0	0	0	0	323	323	0	0	0
100044924	Grandville	MI		11/19/2020		979	0	0	0	0	0	0	979	979	0	0	0
100044929	Saint Louis	MO		11/19/2020		789	0	0	0	0	0	0	789	789	0	0	0
100044933	Desoto	TX		11/19/2020		2,189	0	0	0	0	0	0	2,189	2,189	0	0	0
100044934	Waukee	IA		11/19/2020		2,161	0	0	0	0	0	0	2,161	2,161	0	0	0
100044935	Riverdale	GA		11/19/2020		476	0	0	0	0	0	0	476	476	0	0	0
100044936	Palm Bay	FL		11/19/2020		1,321	0	0	0	0	0	0	1,321	1,321	0	0	0
100044940	Geismar	LA		11/19/2020		1,240	0	0	0	0	0	0	1,240	1,240	0	0	0
100044941	Stony Point	NY		11/19/2020		8,309	0	0	0	0	0	0	8,309	8,309	0	0	0
100044946	Lithonia	GA		11/19/2020		477	0	0	0	0	0	0	477	477	0	0	0
100044949	Schaumburg	IL		11/19/2020		794	0	0	0	0	0	0	794	794	0	0	0
100044950	Santa Maria	CA		11/19/2020		2,494	0	0	0	0	0	0	2,494	2,494	0	0	0
100044951	Hollywood	FL		11/19/2020		876	0	0	0	0	0	0	876	876	0	0	0
100044952	Oklahoma City	OK		11/19/2020		798	0	0	0	0	0	0	798	798	0	0	0
100044955	Kennesaw	GA		11/19/2020		459	0	0	0	0	0	0	459	459	0	0	0
100044960	Siler City	NC		11/19/2020		877	0	0	0	0	0	0	877	877	0	0	0
100044962	Lancaster	TX		11/19/2020		640	0	0	0	0	0	0	640	640	0	0	0
100044972	Baltimore	MD		11/19/2020		904	0	0	0	0	0	0	904	904	0	0	0
100044973	National City	CA		11/19/2020		2,647	0	0	0	0	0	0	2,647	2,647	0	0	0
100044974	Miami	FL		11/19/2020		935	0	0	0	0	0	0	935	935	0	0	0
100044975	JANESVILLE	WI		11/19/2020		463	0	0	0	0	0	0	463	463	0	0	0
100044976	Flat Rock	MI		11/19/2020		51	0	0	0	0	0	0	51	51	0	0	0
100044977	Ranger	GA		11/19/2020		587	0	0	0	0	0	0	587	587	0	0	0
100044980	GREENFIELD	IN		11/19/2020		633	0	0	0	0	0	0	633	633	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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest 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	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
100044982	Joelton	TN		11/19/2020		375	0	0	0	0	0	0	375	375	0	0	0
100044984	Tulare	CA		11/19/2020		1,412	0	0	0	0	0	0	1,412	1,412	0	0	0
100044985	Miami	FL		11/19/2020		438	0	0	0	0	0	0	438	438	0	0	0
100044988	Rossville	GA		11/19/2020		322	0	0	0	0	0	0	322	322	0	0	0
100044991	Dayton	OH		11/19/2020		1,097	0	0	0	0	0	0	1,097	1,097	0	0	0
100044992	Ione	CA		11/19/2020		518	0	0	0	0	0	0	518	518	0	0	0
100044993	Belton	SC		11/19/2020		1,699	0	0	0	0	0	0	1,699	1,699	0	0	0
100044994	Lawrenceville	GA		11/19/2020		1,185	0	0	0	0	0	0	1,185	1,185	0	0	0
100044995	Stockton	CA		11/19/2020		1,061	0	0	0	0	0	0	1,061	1,061	0	0	0
100044997	Midlothian	VA		11/19/2020		2,036	0	0	0	0	0	0	2,036	2,036	0	0	0
100044998	Boone	NC		11/19/2020		1,147	0	0	0	0	0	0	1,147	1,147	0	0	0
100044999	Franklin	VA		11/19/2020		4,854	0	0	0	0	0	0	4,854	4,854	0	0	0
100045001	Farmington	NM		11/19/2020		1,037	0	0	0	0	0	0	1,037	1,037	0	0	0
100045004	Jamul	CA		11/19/2020		2,808	0	0	0	0	0	0	2,808	2,808	0	0	0
100045005	Wilmington	DE		11/19/2020		616	0	0	0	0	0	0	616	616	0	0	0
100045006	Scottsdale	AZ		11/19/2020		5,943	0	0	0	0	0	0	5,943	5,943	0	0	0
100045009	Monroe	MI		11/19/2020		743	0	0	0	0	0	0	743	743	0	0	0
100045010	Columbus	OH		11/19/2020		809	0	0	0	0	0	0	809	809	0	0	0
100045014	Cape Coral	FL		11/19/2020		712	0	0	0	0	0	0	712	712	0	0	0
100045020	Lithia Springs	GA		11/19/2020		602	0	0	0	0	0	0	602	602	0	0	0
100045021	Pauls Valley	OK		11/19/2020		698	0	0	0	0	0	0	698	698	0	0	0
100045022	Theodore	AL		11/19/2020		855	0	0	0	0	0	0	855	855	0	0	0
100045023	Omaha	NE		11/19/2020		873	0	0	0	0	0	0	873	873	0	0	0
100045024	Lambertville	MI		11/19/2020		280	0	0	0	0	0	0	280	280	0	0	0
100045026	Poway	CA		11/19/2020		865	0	0	0	0	0	0	865	865	0	0	0
100045027	Port Saint Lucie	FL		11/19/2020		311	0	0	0	0	0	0	311	311	0	0	0
100045028	Brunswick	OH		11/19/2020		57	0	0	0	0	0	0	57	57	0	0	0
100045031	Fredericksburg	VA		11/19/2020		1,757	0	0	0	0	0	0	1,757	1,757	0	0	0
100045034	Miami	FL		11/19/2020		336	0	0	0	0	0	0	336	336	0	0	0
100045035	Phoenix	AZ		11/19/2020		1,515	0	0	0	0	0	0	1,515	1,515	0	0	0
100045037	Pasadena	CA		11/19/2020		1,150	0	0	0	0	0	0	1,150	1,150	0	0	0
100045039	Houston	TX		11/19/2020		501	0	0	0	0	0	0	501	501	0	0	0
100045040	Albuquerque	NM		11/19/2020		1,211	0	0	0	0	0	0	1,211	1,211	0	0	0
100045041	Bethlehem	PA		11/19/2020		995	0	0	0	0	0	0	995	995	0	0	0
100045042	FARMINGTON HILLS	MI		11/19/2020		580	0	0	0	0	0	0	580	580	0	0	0
100045043	Houston	TX		11/19/2020		227	0	0	0	0	0	0	227	227	0	0	0
100045044	Harvey	LA		11/19/2020		450	0	0	0	0	0	0	450	450	0	0	0
100045046	Louisville	KY		11/19/2020		1,301	0	0	0	0	0	0	1,301	1,301	0	0	0
100045048	Randallstown	MD		11/19/2020		1,462	0	0	0	0	0	0	1,462	1,462	0	0	0
100045051	Byron	GA		11/19/2020		456	0	0	0	0	0	0	456	456	0	0	0
100045054	Sanford	NC		11/19/2020		688	0	0	0	0	0	0	688	688	0	0	0
100045056	Brockton	MA		11/19/2020		2,016	0	0	0	0	0	0	2,016	2,016	0	0	0
100045057	Goshen	IN		11/19/2020		619	0	0	0	0	0	0	619	619	0	0	0
100045058	Oak Leaf	TX		11/19/2020		684	0	0	0	0	0	0	684	684	0	0	0
100045059	Reedley	CA		11/19/2020		1,504	0	0	0	0	0	0	1,504	1,504	0	0	0
100045060	Lake Elsinore	CA		11/19/2020		2,595	0	0	0	0	0	0	2,595	2,595	0	0	0
100045061	Pelzer	SC		11/19/2020		444	0	0	0	0	0	0	444	444	0	0	0
100045064	Staten Island	NY		11/19/2020		2,296	0	0	0	0	0	0	2,296	2,296	0	0	0
100045066	White Plains	NY		11/19/2020		1,000	0	0	0	0	0	0	1,000	1,000	0	0	0
100045068	Duluth	GA		11/19/2020		1,897	0	0	0	0	0	0	1,897	1,897	0	0	0
100045071	Woodstock	GA		11/19/2020		1,217	0	0	0	0	0	0	1,217	1,217	0	0	0
100045072	HOLLYWOOD	FL		11/19/2020		491	0	0	0	0	0	0	491	491	0	0	0
100045073	Tucker	GA		11/19/2020		955	0	0	0	0	0	0	955	955	0	0	0
100045075	Stevens point	WI		11/19/2020		538	0	0	0	0	0	0	538	538	0	0	0
100045078	Chula Vista	CA		11/19/2020		2,877	0	0	0	0	0	0	2,877	2,877	0	0	0
100045079	CRAIG	CO		11/19/2020		185	0	0	0	0	0	0	185	185	0	0	0
100045088	South Park	PA		11/19/2020		1,258	0	0	0	0	0	0	1,258	1,258	0	0	0
100045090	Orland Park	IL		11/19/2020		671	0	0	0	0	0	0	671	671	0	0	0
100045092	Yuma	AZ		11/19/2020		3,241	0	0	0	0	0	0	3,241	3,241	0	0	0
100045095	Conyers	GA		11/19/2020		254	0	0	0	0	0	0	254	254	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest 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	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
100045099	Palm Beach Gardens	FL		11/19/2020		302	0	0	0	0	0	0	302	302	0	0	0
100045105	Las Vegas	NV		11/19/2020		502	0	0	0	0	0	0	502	502	0	0	0
100045108	Middleton	ID		11/19/2020		396	0	0	0	0	0	0	396	396	0	0	0
100045110	Southampton	PA		11/19/2020		1,206	0	0	0	0	0	0	1,206	1,206	0	0	0
100045114	Saint Louis	MO		11/19/2020		761	0	0	0	0	0	0	761	761	0	0	0
100045117	Akron	OH		11/19/2020		359	0	0	0	0	0	0	359	359	0	0	0
100045119	TUCSON	AZ		11/25/2020		3,045	0	0	0	0	0	0	3,045	3,045	0	0	0
100045122	ZOLFO SPRINGS	FL		11/25/2020		801	0	0	0	0	0	0	801	801	0	0	0
100045125	LINDEN	NC		11/25/2020		1,166	0	0	0	0	0	0	1,166	1,166	0	0	0
100045130	Watertown	CT		11/25/2020		2,403	0	0	0	0	0	0	2,403	2,403	0	0	0
100045133	PALMDALE	CA		11/25/2020		624	0	0	0	0	0	0	624	624	0	0	0
100045134	Summerville	SC		11/25/2020		2,176	0	0	0	0	0	0	2,176	2,176	0	0	0
100045135	DAVENPORT	FL		11/25/2020		2,006	0	0	0	0	0	0	2,006	2,006	0	0	0
100045136	Sacramento	CA		11/25/2020		1,584	0	0	0	0	0	0	1,584	1,584	0	0	0
100045139	PORTERVILLE	CA		11/25/2020		1,427	0	0	0	0	0	0	1,427	1,427	0	0	0
100045140	DISTRICT HEIGHTS	MD		11/25/2020		611	0	0	0	0	0	0	611	611	0	0	0
100045141	Camden	SC		11/25/2020		(636)	0	0	0	0	0	0	(636)	(636)	0	0	0
100045142	SPRING HILL	FL		11/25/2020		252	0	0	0	0	0	0	252	252	0	0	0
100045143	PHILADELPHIA	PA		11/25/2020		284	0	0	0	0	0	0	284	284	0	0	0
100045145	ANDERSON	IN		11/25/2020		203	0	0	0	0	0	0	203	203	0	0	0
100045149	KANSAS CITY	MO		11/25/2020		433	0	0	0	0	0	0	433	433	0	0	0
100045150	LITTLE FALLS	NY		11/25/2020		719	0	0	0	0	0	0	719	719	0	0	0
100045151	COLUMBUS	OH		11/25/2020		526	0	0	0	0	0	0	526	526	0	0	0
100045153	ELM CITY	NC		11/25/2020		668	0	0	0	0	0	0	668	668	0	0	0
100045155	PINEY FLATS	TN		11/25/2020		66	0	0	0	0	0	0	66	66	0	0	0
100045157	BIRMINGHAM	AL		11/25/2020		824	0	0	0	0	0	0	824	824	0	0	0
100045160	WILMINGTON	DE		11/25/2020		6,164	0	0	0	0	0	0	6,164	6,164	0	0	0
100045163	HOLLIDAY	TX		11/25/2020		209	0	0	0	0	0	0	209	209	0	0	0
100045164	TOLEDO	OH		11/25/2020		622	0	0	0	0	0	0	622	622	0	0	0
100045165	ROSSVILLE	GA		11/25/2020		242	0	0	0	0	0	0	242	242	0	0	0
100045166	WILLINGBORO	NJ		11/25/2020		465	0	0	0	0	0	0	465	465	0	0	0
100045167	PALM COAST	FL		11/25/2020		413	0	0	0	0	0	0	413	413	0	0	0
100045169	JACKSONVILLE	FL		11/25/2020		2,091	0	0	0	0	0	0	2,091	2,091	0	0	0
100045171	UPPER MARLBORO	MD		11/25/2020		954	0	0	0	0	0	0	954	954	0	0	0
100045174	Calumet City	IL		11/25/2020		335	0	0	0	0	0	0	335	335	0	0	0
100045175	SILSBEE	TX		11/25/2020		1,252	0	0	0	0	0	0	1,252	1,252	0	0	0
100045177	PHILADELPHIA	PA		11/25/2020		168	0	0	0	0	0	0	168	168	0	0	0
100045178	WASHINGTON	DC		11/25/2020		3,251	0	0	0	0	0	0	3,251	3,251	0	0	0
100045184	BARNWELL	SC		11/25/2020		171	0	0	0	0	0	0	171	171	0	0	0
100045188	GRETHEL	KY		11/25/2020		179	0	0	0	0	0	0	179	179	0	0	0
100045190	CHARLOTTE	NC		11/25/2020		428	0	0	0	0	0	0	428	428	0	0	0
100045192	AKRON	OH		11/25/2020		122	0	0	0	0	0	0	122	122	0	0	0
100045194	GWYNN OAK	MD		11/25/2020		416	0	0	0	0	0	0	416	416	0	0	0
100045196	OTTUMWA	IA		11/25/2020		659	0	0	0	0	0	0	659	659	0	0	0
100045197	NEW CASTLE	DE		11/25/2020		677	0	0	0	0	0	0	677	677	0	0	0
100045199	CHESTERTOWN	NY		11/25/2020		595	0	0	0	0	0	0	595	595	0	0	0
100045200	MORGANTON	NC		11/25/2020		1,502	0	0	0	0	0	0	1,502	1,502	0	0	0
100045201	PENNS GROVE	NJ		11/25/2020		382	0	0	0	0	0	0	382	382	0	0	0
100045202	SAINT LOUIS	MO		11/25/2020		1,093	0	0	0	0	0	0	1,093	1,093	0	0	0
100045204	INDIANAPOLIS	IN		11/25/2020		2,514	0	0	0	0	0	0	2,514	2,514	0	0	0
100045209	DES MOINES	IA		11/25/2020		293	0	0	0	0	0	0	293	293	0	0	0
100045210	LITITZ	PA		11/25/2020		872	0	0	0	0	0	0	872	872	0	0	0
100045211	BESSEMER	AL		11/25/2020		360	0	0	0	0	0	0	360	360	0	0	0
100045213	MILWAUKEE	WI		11/25/2020		123	0	0	0	0	0	0	123	123	0	0	0
100045217	REDONDO BEACH	CA		11/25/2020		2,816	0	0	0	0	0	0	2,816	2,816	0	0	0
100045218	BEECH CREEK	PA		11/25/2020		260	0	0	0	0	0	0	260	260	0	0	0
100045219	ORLANDO	FL		11/25/2020		886	0	0	0	0	0	0	886	886	0	0	0
100045223	LINCOLN	NE		11/25/2020		2,307	0	0	0	0	0	0	2,307	2,307	0	0	0
100045224	HARLINGEN	TX		11/25/2020		703	0	0	0	0	0	0	703	703	0	0	0
100045226	WOODBRIDGE	VA		11/25/2020		241	0	0	0	0	0	0	241	241	0	0	0

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100045228	MARSHALLTOWN	IA		11/25/2020		242	0	0	0	0	0	0	242	242	0	0	0
100045232	WAUCHULA	FL		11/25/2020		495	0	0	0	0	0	0	495	495	0	0	0
100045233	SEMINOLE	OK		11/25/2020		191	0	0	0	0	0	0	191	191	0	0	0
100045234	BERWYN	IL		11/25/2020		1,127	0	0	0	0	0	0	1,127	1,127	0	0	0
100045238	VICTORIA	TX		11/25/2020		42	0	0	0	0	0	0	42	42	0	0	0
100045239	JACKSONVILLE	FL		11/25/2020		845	0	0	0	0	0	0	845	845	0	0	0
100045241	HICKORY	PA		11/25/2020		347	0	0	0	0	0	0	347	347	0	0	0
100045242	UNIONDALE	NY		11/25/2020		505	0	0	0	0	0	0	505	505	0	0	0
100045246	YARDLEY	PA		11/25/2020		1,972	0	0	0	0	0	0	1,972	1,972	0	0	0
100045247	LANCASTER	PA		11/25/2020		1,385	0	0	0	0	0	0	1,385	1,385	0	0	0
100045248	Phoenix	AZ		11/25/2020		357	0	0	0	0	0	0	357	357	0	0	0
100045251	SURPRISE	AZ		11/25/2020		1,133	0	0	0	0	0	0	1,133	1,133	0	0	0
100045254	CLINTON	IA		11/25/2020		188	0	0	0	0	0	0	188	188	0	0	0
100045255	STANHOPE	NJ		11/25/2020		(1,138)	0	0	0	0	0	0	(1,138)	(1,138)	0	0	0
100045257	PARRISH	FL		11/25/2020		1,205	0	0	0	0	0	0	1,205	1,205	0	0	0
100045258	DETROIT	MI		11/25/2020		553	0	0	0	0	0	0	553	553	0	0	0
100045260	KITTANNING	PA		11/25/2020		304	0	0	0	0	0	0	304	304	0	0	0
100045261	SPARTANBURG	SC		11/25/2020		1,481	0	0	0	0	0	0	1,481	1,481	0	0	0
100045262	MIAMI	FL		11/25/2020		637	0	0	0	0	0	0	637	637	0	0	0
100045266	BROWNSVILLE	TX		11/25/2020		1,267	0	0	0	0	0	0	1,267	1,267	0	0	0
100045269	ORLANDO	FL		11/25/2020		430	0	0	0	0	0	0	430	430	0	0	0
100045270	BLUE RIDGE	GA		11/25/2020		1,015	0	0	0	0	0	0	1,015	1,015	0	0	0
100045271	NEWPORT	PA		11/25/2020		191	0	0	0	0	0	0	191	191	0	0	0
100045272	RADFORD	VA		11/25/2020		312	0	0	0	0	0	0	312	312	0	0	0
100045273	NEW CASTLE	PA		11/25/2020		662	0	0	0	0	0	0	662	662	0	0	0
100045274	CHICAGO	IL		11/25/2020		1,407	0	0	0	0	0	0	1,407	1,407	0	0	0
100045277	ARCHER	FL		11/25/2020		158	0	0	0	0	0	0	158	158	0	0	0
100045279	DETROIT	MI		11/25/2020		268	0	0	0	0	0	0	268	268	0	0	0
100045280	WARM SPRINGS	GA		11/25/2020		446	0	0	0	0	0	0	446	446	0	0	0
100045281	SAINT LOUIS	MO		11/25/2020		222	0	0	0	0	0	0	222	222	0	0	0
100045285	FLINT	MI		11/25/2020		67	0	0	0	0	0	0	67	67	0	0	0
100045290	CHIEFLAND	FL		11/25/2020		140	0	0	0	0	0	0	140	140	0	0	0
100045291	MONUMENT	CO		11/25/2020		801	0	0	0	0	0	0	801	801	0	0	0
100045293	PHILADELPHIA	PA		11/25/2020		958	0	0	0	0	0	0	958	958	0	0	0
100045294	CHINQUAPIN	NC		11/25/2020		315	0	0	0	0	0	0	315	315	0	0	0
100045295	BIRMINGHAM	AL		11/25/2020		2,056	0	0	0	0	0	0	2,056	2,056	0	0	0
100045297	BATTLE GROUND	WA		11/25/2020		873	0	0	0	0	0	0	873	873	0	0	0
100045301	BETHLEHEM	PA		11/25/2020		434	0	0	0	0	0	0	434	434	0	0	0
100045306	KEYPORT	NJ		11/25/2020		809	0	0	0	0	0	0	809	809	0	0	0
100045310	LIBERTY	SC		11/25/2020		123	0	0	0	0	0	0	123	123	0	0	0
100045313	Athens	TN		11/25/2020		546	0	0	0	0	0	0	546	546	0	0	0
100045317	WALDORF	MD		11/25/2020		1,666	0	0	0	0	0	0	1,666	1,666	0	0	0
100045320	PHARR	TX		11/25/2020		1,970	0	0	0	0	0	0	1,970	1,970	0	0	0
100045321	AKRON	OH		11/25/2020		197	0	0	0	0	0	0	197	197	0	0	0
100045323	BALTIMORE	MD		11/25/2020		515	0	0	0	0	0	0	515	515	0	0	0
100045326	SARANAC	NY		11/25/2020		1,179	0	0	0	0	0	0	1,179	1,179	0	0	0
100045327	MOUNT MORRIS	MI		11/25/2020		193	0	0	0	0	0	0	193	193	0	0	0
100045328	MERCEDES	TX		11/25/2020		3,796	0	0	0	0	0	0	3,796	3,796	0	0	0
100045331	ELKHART	IN		11/25/2020		105	0	0	0	0	0	0	105	105	0	0	0
100045332	DETROIT	MI		11/25/2020		520	0	0	0	0	0	0	520	520	0	0	0
100045333	SPRINGFIELD	OH		11/25/2020		194	0	0	0	0	0	0	194	194	0	0	0
100045335	WINLOCK	WA		11/25/2020		276	0	0	0	0	0	0	276	276	0	0	0
100045340	VILLA RIDGE	MO		11/25/2020		4,451	0	0	0	0	0	0	4,451	4,451	0	0	0
100045343	YPSILANTI	MI		11/25/2020		1,788	0	0	0	0	0	0	1,788	1,788	0	0	0
100045344	ALABASTER	AL		11/25/2020		607	0	0	0	0	0	0	607	607	0	0	0
100045345	WESTLAKE	LA		11/25/2020		187	0	0	0	0	0	0	187	187	0	0	0
100045346	COLLIERVILLE	TN		11/25/2020		627	0	0	0	0	0	0	627	627	0	0	0
100045348	CHATSWORTH	GA		11/25/2020		518	0	0	0	0	0	0	518	518	0	0	0
100045352	MYRTLE BEACH	SC		11/25/2020		568	0	0	0	0	0	0	568	568	0	0	0
100045353	HOUMA	LA		11/25/2020		1,498	0	0	0	0	0	0	1,498	1,498	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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest 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	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
100045354	ROMULUS	MI		11/25/2020		1,212	0	0	0	0	0	0	1,212	1,212	0	0	0
100045355	ALEXANDRIA	VA		11/25/2020		726	0	0	0	0	0	0	726	726	0	0	0
100045357	KINGSPORT	TN		11/25/2020		1,539	0	0	0	0	0	0	1,539	1,539	0	0	0
100045359	NEW MILFORD	CT		11/25/2020		650	0	0	0	0	0	0	650	650	0	0	0
100045361	PROVO	UT		11/25/2020		388	0	0	0	0	0	0	388	388	0	0	0
100045363	LOUISVILLE	KY		11/25/2020		1,664	0	0	0	0	0	0	1,664	1,664	0	0	0
100045364	WINSTON SALEM	NC		11/25/2020		345	0	0	0	0	0	0	345	345	0	0	0
100045370	CLINT	TX		11/25/2020		33	0	0	0	0	0	0	33	33	0	0	0
100045374	LOS ANGELES	CA		11/25/2020		1,605	0	0	0	0	0	0	1,605	1,605	0	0	0
100045381	DIAMOND BAR	CA		11/25/2020		1,977	0	0	0	0	0	0	1,977	1,977	0	0	0
100045382	OAKBORO	NC		11/25/2020		658	0	0	0	0	0	0	658	658	0	0	0
100045387	JACKSONVILLE	FL		11/25/2020		226	0	0	0	0	0	0	226	226	0	0	0
100045388	Richmond	CA		11/25/2020		2,268	0	0	0	0	0	0	2,268	2,268	0	0	0
100045390	COLUMBUS	OH		11/25/2020		226	0	0	0	0	0	0	226	226	0	0	0
100045393	Los Alamitos	CA		11/25/2020		3,345	0	0	0	0	0	0	3,345	3,345	0	0	0
100045396	LONG ISLAND CITY	NY		11/25/2020		3,546	0	0	0	0	0	0	3,546	3,546	0	0	0
100045398	LAKE STEVENS	WA		11/25/2020		704	0	0	0	0	0	0	704	704	0	0	0
100045403	FAYETTEVILLE	PA		11/25/2020		225	0	0	0	0	0	0	225	225	0	0	0
100045405	KEEDYSVILLE	MD		11/25/2020		867	0	0	0	0	0	0	867	867	0	0	0
100045406	GREENVILLE	TX		11/25/2020		704	0	0	0	0	0	0	704	704	0	0	0
100045407	HARVEY	LA		11/25/2020		344	0	0	0	0	0	0	344	344	0	0	0
100045409	ARDMORE	OK		11/25/2020		854	0	0	0	0	0	0	854	854	0	0	0
100045410	CASSELBERRY	FL		11/25/2020		634	0	0	0	0	0	0	634	634	0	0	0
100045413	MOUNT AIRY	NC		11/25/2020		294	0	0	0	0	0	0	294	294	0	0	0
100045414	MILFORD	NY		11/25/2020		255	0	0	0	0	0	0	255	255	0	0	0
100045415	JOHNSON CITY	NY		11/25/2020		483	0	0	0	0	0	0	483	483	0	0	0
100045417	MCALLEN	TX		11/25/2020		1,748	0	0	0	0	0	0	1,748	1,748	0	0	0
100045419	HOYT	KS		11/25/2020		306	0	0	0	0	0	0	306	306	0	0	0
100045420	LOS ANGELES	CA		11/25/2020		1,613	0	0	0	0	0	0	1,613	1,613	0	0	0
100045422	NORTHFIELD VILLAGE	OH		11/25/2020		1,156	0	0	0	0	0	0	1,156	1,156	0	0	0
100045423	KAHULUI	HI		11/25/2020		573	0	0	0	0	0	0	573	573	0	0	0
100045425	TWENTYNINE PALMS	CA		11/25/2020		745	0	0	0	0	0	0	745	745	0	0	0
100045426	BATON ROUGE	LA		11/25/2020		752	0	0	0	0	0	0	752	752	0	0	0
100045429	KASKA	PA		11/25/2020		238	0	0	0	0	0	0	238	238	0	0	0
100045434	WHITTIER	CA		11/25/2020		2,088	0	0	0	0	0	0	2,088	2,088	0	0	0
100045435	HARRISBURG	PA		11/25/2020		1,520	0	0	0	0	0	0	1,520	1,520	0	0	0
100045436	MALDEN	MA		11/25/2020		1,119	0	0	0	0	0	0	1,119	1,119	0	0	0
100045441	MCDONOUGH	GA		11/25/2020		255	0	0	0	0	0	0	255	255	0	0	0
100045445	GREENSBORO	NC		11/25/2020		607	0	0	0	0	0	0	607	607	0	0	0
100045448	Oxford	MA		11/25/2020		1,485	0	0	0	0	0	0	1,485	1,485	0	0	0
100045449	BIRDSBORO	PA		11/25/2020		459	0	0	0	0	0	0	459	459	0	0	0
100045450	MOUNT RAINIER	MD		11/25/2020		2,853	0	0	0	0	0	0	2,853	2,853	0	0	0
100045451	LONGMONT	CO		11/25/2020		2,253	0	0	0	0	0	0	2,253	2,253	0	0	0
100045453	ORANGEBURG	SC		11/25/2020		386	0	0	0	0	0	0	386	386	0	0	0
100045454	DUBLIN	GA		11/25/2020		781	0	0	0	0	0	0	781	781	0	0	0
100045457	AKRON	OH		11/25/2020		314	0	0	0	0	0	0	314	314	0	0	0
100045458	OLD HICKORY	TN		11/25/2020		861	0	0	0	0	0	0	861	861	0	0	0
100045465	CINCINNATI	OH		11/25/2020		694	0	0	0	0	0	0	694	694	0	0	0
100045468	SEQUIM	WA		11/25/2020		925	0	0	0	0	0	0	925	925	0	0	0
100045469	CLINTON	MA		11/25/2020		439	0	0	0	0	0	0	439	439	0	0	0
100045471	HEATHSVILLE	VA		11/25/2020		169	0	0	0	0	0	0	169	169	0	0	0
100045472	BELLEVILLE	IL		11/25/2020		121	0	0	0	0	0	0	121	121	0	0	0
100045473	SLATINGTON	PA		11/25/2020		1,646	0	0	0	0	0	0	1,646	1,646	0	0	0
100045476	WILLINGBORO TOWNSHIP	NJ		11/25/2020		335	0	0	0	0	0	0	335	335	0	0	0
100045477	HOUSTON	TX		11/25/2020		742	0	0	0	0	0	0	742	742	0	0	0
100045480	MOUNT PROSPECT	IL		11/25/2020		566	0	0	0	0	0	0	566	566	0	0	0
100045484	BAYVILLE	NY		11/25/2020		1,273	0	0	0	0	0	0	1,273	1,273	0	0	0
100045488	WENTZVILLE	MO		11/25/2020		657	0	0	0	0	0	0	657	657	0	0	0
100045492	LAS VEGAS	NV		11/25/2020		732	0	0	0	0	0	0	732	732	0	0	0
100045495	SAN ANTONIO	TX		11/25/2020		253	0	0	0	0	0	0	253	253	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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest 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	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
100045496	HICKORY	NC		11/25/2020		411	0	0	0	0	0	0	411	411	0	0	0
100045499	YORK	PA		11/25/2020		423	0	0	0	0	0	0	423	423	0	0	0
100045500	DOERUN	GA		11/25/2020		973	0	0	0	0	0	0	973	973	0	0	0
100045501	PURCELLVILLE	VA		11/25/2020		1,663	0	0	0	0	0	0	1,663	1,663	0	0	0
100045502	VISTA	CA		11/25/2020		5,692	0	0	0	0	0	0	5,692	5,692	0	0	0
100045505	CHICAGO	IL		11/25/2020		741	0	0	0	0	0	0	741	741	0	0	0
100045508	WOODRUFF	SC		11/25/2020		97	0	0	0	0	0	0	97	97	0	0	0
100045509	ST JOSEPH	MO		11/25/2020		166	0	0	0	0	0	0	166	166	0	0	0
100045510	GEORGETOWN	SC		11/25/2020		608	0	0	0	0	0	0	608	608	0	0	0
100045511	ATLANTA	GA		11/25/2020		324	0	0	0	0	0	0	324	324	0	0	0
100045513	BOUND BROOK	NJ		11/25/2020		1,080	0	0	0	0	0	0	1,080	1,080	0	0	0
100045515	ALABASTER	AL		11/25/2020		1,982	0	0	0	0	0	0	1,982	1,982	0	0	0
100045516	CINCINNATI	OH		11/25/2020		380	0	0	0	0	0	0	380	380	0	0	0
100045518	WASHINGTON	DC		11/25/2020		680	0	0	0	0	0	0	680	680	0	0	0
100045520	CHICAGO	IL		11/25/2020		836	0	0	0	0	0	0	836	836	0	0	0
100045524	WOODS CROSS	UT		11/25/2020		1,432	0	0	0	0	0	0	1,432	1,432	0	0	0
100045525	HOPE MILLS	NC		11/25/2020		49	0	0	0	0	0	0	49	49	0	0	0
100045527	DISTRICT HEIGHTS	MD		11/25/2020		905	0	0	0	0	0	0	905	905	0	0	0
100045532	VERNAL	UT		11/25/2020		1,096	0	0	0	0	0	0	1,096	1,096	0	0	0
100045533	SNELLVILLE	GA		11/25/2020		714	0	0	0	0	0	0	714	714	0	0	0
100045534	CHARDON	OH		11/25/2020		633	0	0	0	0	0	0	633	633	0	0	0
100045540	ALTOONA	PA		11/25/2020		1,293	0	0	0	0	0	0	1,293	1,293	0	0	0
100045543	ABBEVILLE	SC		11/25/2020		1,849	0	0	0	0	0	0	1,849	1,849	0	0	0
100045546	WATERFORD	WI		11/25/2020		626	0	0	0	0	0	0	626	626	0	0	0
100045550	ELGIN	IL		11/25/2020		645	0	0	0	0	0	0	645	645	0	0	0
100045553	VASSAR	MI		11/25/2020		156	0	0	0	0	0	0	156	156	0	0	0
100045556	MOOSIC	PA		11/25/2020		703	0	0	0	0	0	0	703	703	0	0	0
100045558	SAN JOSE	CA		11/25/2020		1,168	0	0	0	0	0	0	1,168	1,168	0	0	0
100045560	PITTSBURG	CA		11/25/2020		773	0	0	0	0	0	0	773	773	0	0	0
100045561	BALTIMORE	MD		11/25/2020		616	0	0	0	0	0	0	616	616	0	0	0
100045564	MEMPHIS	TN		11/25/2020		82	0	0	0	0	0	0	82	82	0	0	0
100045565	ANDREWS	SC		11/25/2020		161	0	0	0	0	0	0	161	161	0	0	0
100045567	OAK VIEW	CA		11/25/2020		938	0	0	0	0	0	0	938	938	0	0	0
100045569	BREMERTON	WA		11/25/2020		1,006	0	0	0	0	0	0	1,006	1,006	0	0	0
100045570	COARSEGOLD	CA		11/25/2020		2,126	0	0	0	0	0	0	2,126	2,126	0	0	0
100045573	BIRMINGHAM	AL		11/25/2020		1,325	0	0	0	0	0	0	1,325	1,325	0	0	0
100045574	ATWATER	OH		11/25/2020		644	0	0	0	0	0	0	644	644	0	0	0
100045575	BLOOMSBURG	PA		11/25/2020		1,951	0	0	0	0	0	0	1,951	1,951	0	0	0
100045576	SAN ANTONIO	TX		11/25/2020		246	0	0	0	0	0	0	246	246	0	0	0
100045577	EL PASO	TX		11/25/2020		264	0	0	0	0	0	0	264	264	0	0	0
100045581	SAN DIEGO	CA		11/25/2020		1,418	0	0	0	0	0	0	1,418	1,418	0	0	0
100045584	CASA GRANDE	AZ		11/25/2020		813	0	0	0	0	0	0	813	813	0	0	0
100045586	EAST ORANGE	NJ		11/25/2020		321	0	0	0	0	0	0	321	321	0	0	0
100045588	LANCASTER	SC		11/25/2020		134	0	0	0	0	0	0	134	134	0	0	0
100045590	SKOKIE	IL		11/25/2020		326	0	0	0	0	0	0	326	326	0	0	0
100045592	SPANAWAY	WA		11/25/2020		1,020	0	0	0	0	0	0	1,020	1,020	0	0	0
100045594	CHELSEA	MA		11/25/2020		807	0	0	0	0	0	0	807	807	0	0	0
100045596	RIVERSIDE	CA		11/25/2020		2,542	0	0	0	0	0	0	2,542	2,542	0	0	0
100045598	PLAINFIELD	CT		11/25/2020		440	0	0	0	0	0	0	440	440	0	0	0
100045599	WEST PALM BEACH	FL		11/25/2020		486	0	0	0	0	0	0	486	486	0	0	0
100045601	SCHUYLKILL HAVEN	PA		11/25/2020		453	0	0	0	0	0	0	453	453	0	0	0
100045603	JACKSONVILLE	FL		11/25/2020		1,348	0	0	0	0	0	0	1,348	1,348	0	0	0
100045605	Waipahu	HI		11/25/2020		1,463	0	0	0	0	0	0	1,463	1,463	0	0	0
100045606	HOUSTON	TX		11/25/2020		578	0	0	0	0	0	0	578	578	0	0	0
100045607	CLOVER	VA		11/25/2020		580	0	0	0	0	0	0	580	580	0	0	0
100045608	WELLINGTON	FL		11/25/2020		4,375	0	0	0	0	0	0	4,375	4,375	0	0	0
100045620	LOS ANGELES	CA		11/25/2020		821	0	0	0	0	0	0	821	821	0	0	0
100045622	PERRIS	CA		11/25/2020		385	0	0	0	0	0	0	385	385	0	0	0
100045624	WARE SHOALS	SC		11/25/2020		921	0	0	0	0	0	0	921	921	0	0	0
100045629	DAWSON	GA		11/25/2020		228	0	0	0	0	0	0	228	228	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest 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	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
100045630	STRATFORD	CT		11/25/2020		633	0	0	0	0	0	0	633	633	0	0	0
100045632	CARTERET	NJ		11/25/2020		1,135	0	0	0	0	0	0	1,135	1,135	0	0	0
100045636	MINNEAPOLIS	MN		11/25/2020		1,204	0	0	0	0	0	0	1,204	1,204	0	0	0
100045638	SHERIDAN	MI		11/25/2020		602	0	0	0	0	0	0	602	602	0	0	0
100045639	GOFFSTOWN	NH		11/25/2020		1,284	0	0	0	0	0	0	1,284	1,284	0	0	0
100045640	BROOMALL	PA		11/25/2020		834	0	0	0	0	0	0	834	834	0	0	0
100045642	BEAUMONT	CA		11/25/2020		513	0	0	0	0	0	0	513	513	0	0	0
100045644	CARLSTADT	NJ		11/25/2020		1,008	0	0	0	0	0	0	1,008	1,008	0	0	0
100045650	VISALIA	CA		11/25/2020		523	0	0	0	0	0	0	523	523	0	0	0
100045652	CALUMET CITY	IL		11/25/2020		775	0	0	0	0	0	0	775	775	0	0	0
100045653	JONESBORO	AR		11/25/2020		319	0	0	0	0	0	0	319	319	0	0	0
100045654	FLORENCE	AL		11/25/2020		275	0	0	0	0	0	0	275	275	0	0	0
100045657	SAINT LOUIS	MO		11/25/2020		1,260	0	0	0	0	0	0	1,260	1,260	0	0	0
100045658	CLEVELAND	OH		11/25/2020		973	0	0	0	0	0	0	973	973	0	0	0
100045660	TERRE HAUTE	IN		11/25/2020		2,183	0	0	0	0	0	0	2,183	2,183	0	0	0
100045662	CLAYTON	DE		11/25/2020		368	0	0	0	0	0	0	368	368	0	0	0
100045663	ST LOUIS	MO		11/25/2020		563	0	0	0	0	0	0	563	563	0	0	0
100045665	JONESBORO	GA		11/25/2020		318	0	0	0	0	0	0	318	318	0	0	0
100045666	PERRY	GA		11/25/2020		392	0	0	0	0	0	0	392	392	0	0	0
100045673	DETROIT	MI		11/25/2020		114	0	0	0	0	0	0	114	114	0	0	0
100045674	CEDAR BLUFF	AL		11/25/2020		208	0	0	0	0	0	0	208	208	0	0	0
100045675	SPRING	TX		11/25/2020		1,741	0	0	0	0	0	0	1,741	1,741	0	0	0
100045679	OCEAN CITY	NJ		11/25/2020		644	0	0	0	0	0	0	644	644	0	0	0
100045680	CHICAGO	IL		11/25/2020		883	0	0	0	0	0	0	883	883	0	0	0
100045682	PATERSON	NJ		11/25/2020		806	0	0	0	0	0	0	806	806	0	0	0
100045684	SAN JOSE	CA		11/25/2020		1,414	0	0	0	0	0	0	1,414	1,414	0	0	0
100045686	BUTLER	PA		11/25/2020		391	0	0	0	0	0	0	391	391	0	0	0
100045687	SOUTH JORDAN	UT		11/25/2020		1,782	0	0	0	0	0	0	1,782	1,782	0	0	0
100045689	LYNDEN	WA		11/25/2020		769	0	0	0	0	0	0	769	769	0	0	0
100045691	HOBBS	NM		11/25/2020		172	0	0	0	0	0	0	172	172	0	0	0
100045693	BREAUX BRIDGE	LA		11/25/2020		528	0	0	0	0	0	0	528	528	0	0	0
100045694	HOWELL	NJ		11/25/2020		951	0	0	0	0	0	0	951	951	0	0	0
100045695	FRANKLIN PARK	NJ		11/25/2020		530	0	0	0	0	0	0	530	530	0	0	0
100045697	RALEIGH	NC		11/25/2020		820	0	0	0	0	0	0	820	820	0	0	0
100045698	EVANS	GA		11/25/2020		284	0	0	0	0	0	0	284	284	0	0	0
100045701	IRONTON	MN		11/25/2020		153	0	0	0	0	0	0	153	153	0	0	0
100045702	PATERSON	NJ		11/25/2020		2,075	0	0	0	0	0	0	2,075	2,075	0	0	0
100045706	BURLINGAME	KS		11/25/2020		231	0	0	0	0	0	0	231	231	0	0	0
100045708	CHICAGO	IL		11/25/2020		373	0	0	0	0	0	0	373	373	0	0	0
100045709	NEW CASTLE	PA		11/25/2020		1,780	0	0	0	0	0	0	1,780	1,780	0	0	0
100045710	Newark	DE		11/25/2020		1,157	0	0	0	0	0	0	1,157	1,157	0	0	0
100045711	MEMPHIS	TN		11/25/2020		702	0	0	0	0	0	0	702	702	0	0	0
100045712	CHESTER	PA		11/25/2020		487	0	0	0	0	0	0	487	487	0	0	0
100045713	ST LOUIS	MO		11/25/2020		1,128	0	0	0	0	0	0	1,128	1,128	0	0	0
100045714	WYOMING	MI		11/25/2020		(693)	0	0	0	0	0	0	(693)	(693)	0	0	0
100045715	KANSAS CITY	KS		11/25/2020		207	0	0	0	0	0	0	207	207	0	0	0
100045718	LANSFORD	PA		11/25/2020		266	0	0	0	0	0	0	266	266	0	0	0
100045721	FORT GARLAND	CO		11/25/2020		236	0	0	0	0	0	0	236	236	0	0	0
100045722	HUNTINGTON BEACH	CA		11/25/2020		2,482	0	0	0	0	0	0	2,482	2,482	0	0	0
100045723	CAMERON PARK	CA		11/25/2020		869	0	0	0	0	0	0	869	869	0	0	0
100045727	LINCOLNTON	NC		11/25/2020		134	0	0	0	0	0	0	134	134	0	0	0
100045728	MANSFIELD	OH		11/25/2020		1,141	0	0	0	0	0	0	1,141	1,141	0	0	0
100045730	HACIENDA HEIGHTS	CA		11/25/2020		809	0	0	0	0	0	0	809	809	0	0	0
100045734	SONORA	CA		11/25/2020		445	0	0	0	0	0	0	445	445	0	0	0
100045735	HERTFORD	NC		11/25/2020		380	0	0	0	0	0	0	380	380	0	0	0
100045737	GREAT FALLS	MT		11/25/2020		420	0	0	0	0	0	0	420	420	0	0	0
100045738	SYKESVILLE	MD		11/25/2020		1,622	0	0	0	0	0	0	1,622	1,622	0	0	0
100045739	WARESHOALS	SC		11/25/2020		20	0	0	0	0	0	0	20	20	0	0	0
100045740	SEWELL	NJ		11/25/2020		311	0	0	0	0	0	0	311	311	0	0	0
100045744	HOUSTON	TX		11/25/2020		562	0	0	0	0	0	0	562	562	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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest 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	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
100045747	PENN VALLEY	CA		11/25/2020		774	0	0	0	0	0	0	774	774	0	0	0
100045748	EFFINGHAM	SC		11/25/2020		1,415	0	0	0	0	0	0	1,415	1,415	0	0	0
100045752	RANCHO CORDOVA	CA		11/25/2020		281	0	0	0	0	0	0	281	281	0	0	0
100045754	GRETNA	VA		11/25/2020		1,580	0	0	0	0	0	0	1,580	1,580	0	0	0
100045755	MEMPHIS	TN		11/25/2020		277	0	0	0	0	0	0	277	277	0	0	0
100045757	DECATUR	GA		11/25/2020		132	0	0	0	0	0	0	132	132	0	0	0
100045760	SLIDELL	LA		11/25/2020		667	0	0	0	0	0	0	667	667	0	0	0
100045761	IRMO	SC		11/25/2020		1,338	0	0	0	0	0	0	1,338	1,338	0	0	0
100045763	GREENBRIER	AR		11/25/2020		625	0	0	0	0	0	0	625	625	0	0	0
100045764	RIDGEFIELD PARK	NJ		11/25/2020		853	0	0	0	0	0	0	853	853	0	0	0
100045769	EDINBURG	VA		11/25/2020		284	0	0	0	0	0	0	284	284	0	0	0
100045770	MIDDLETOWN	OH		11/25/2020		307	0	0	0	0	0	0	307	307	0	0	0
100045771	EAST TROY	WI		11/25/2020		1,968	0	0	0	0	0	0	1,968	1,968	0	0	0
100045773	MADISONVILLE	KY		11/25/2020		235	0	0	0	0	0	0	235	235	0	0	0
100045776	SHENANDOAH	PA		11/25/2020		360	0	0	0	0	0	0	360	360	0	0	0
100045777	PIKE RD	AL		11/25/2020		50	0	0	0	0	0	0	50	50	0	0	0
100045778	RINCON	GA		11/25/2020		1,037	0	0	0	0	0	0	1,037	1,037	0	0	0
100045780	MIDDLETOWN	MD		11/25/2020		3,217	0	0	0	0	0	0	3,217	3,217	0	0	0
100045783	HARRISBURG	NC		11/25/2020		564	0	0	0	0	0	0	564	564	0	0	0
100045785	SPRING	TX		11/25/2020		420	0	0	0	0	0	0	420	420	0	0	0
100045786	RUBY	SC		11/25/2020		171	0	0	0	0	0	0	171	171	0	0	0
100045789	OREGON CITY	OR		11/25/2020		1,123	0	0	0	0	0	0	1,123	1,123	0	0	0
100045790	FORT LAUDERDALE	FL		11/25/2020		992	0	0	0	0	0	0	992	992	0	0	0
100045791	LAKESIDE	CA		11/25/2020		975	0	0	0	0	0	0	975	975	0	0	0
100045793	MADERA	CA		11/25/2020		353	0	0	0	0	0	0	353	353	0	0	0
100045794	Saint Louis	MO		11/25/2020		455	0	0	0	0	0	0	455	455	0	0	0
100045795	BRAINTREE	MA		11/25/2020		769	0	0	0	0	0	0	769	769	0	0	0
100045798	ATLANTA	GA		11/25/2020		1,082	0	0	0	0	0	0	1,082	1,082	0	0	0
100045799	BOCA RATON	FL		11/25/2020		1,396	0	0	0	0	0	0	1,396	1,396	0	0	0
100045802	CLARK	NJ		11/25/2020		894	0	0	0	0	0	0	894	894	0	0	0
100045804	LEWIS CENTER	OH		11/25/2020		1,750	0	0	0	0	0	0	1,750	1,750	0	0	0
100045805	EASTOVER	SC		11/25/2020		1,393	0	0	0	0	0	0	1,393	1,393	0	0	0
100045806	LA FERIA	TX		11/25/2020		756	0	0	0	0	0	0	756	756	0	0	0
100045807	TAUNTON	MA		11/25/2020		755	0	0	0	0	0	0	755	755	0	0	0
100045810	CHICAGO	IL		11/25/2020		472	0	0	0	0	0	0	472	472	0	0	0
100045812	MONROE	NJ		11/25/2020		2,655	0	0	0	0	0	0	2,655	2,655	0	0	0
100045813	NOTASULGA	AL		11/25/2020		918	0	0	0	0	0	0	918	918	0	0	0
100045816	ATLANTA	GA		11/25/2020		453	0	0	0	0	0	0	453	453	0	0	0
100045819	SANDUSKY	OH		11/25/2020		224	0	0	0	0	0	0	224	224	0	0	0
100045821	MERRILLVILLE	IN		11/25/2020		928	0	0	0	0	0	0	928	928	0	0	0
100045823	NEW DURHAM	NH		11/25/2020		1,276	0	0	0	0	0	0	1,276	1,276	0	0	0
100045824	MCKINNEY	TX		11/25/2020		800	0	0	0	0	0	0	800	800	0	0	0
100045825	ELGIN	IL		11/25/2020		606	0	0	0	0	0	0	606	606	0	0	0
100045827	LEXINGTON PARK	MD		11/25/2020		434	0	0	0	0	0	0	434	434	0	0	0
100045829	ISSAQUAH	WA		11/25/2020		1,657	0	0	0	0	0	0	1,657	1,657	0	0	0
100045831	CHICAGO	IL		11/25/2020		489	0	0	0	0	0	0	489	489	0	0	0
100045836	HORTON	MI		11/25/2020		408	0	0	0	0	0	0	408	408	0	0	0
100045839	SOLEDAD	CA		11/25/2020		785	0	0	0	0	0	0	785	785	0	0	0
100045840	CANTONMENT	FL		11/25/2020		258	0	0	0	0	0	0	258	258	0	0	0
100045842	PALM COAST	FL		11/25/2020		174	0	0	0	0	0	0	174	174	0	0	0
100045844	FORT MYERS	FL		11/25/2020		244	0	0	0	0	0	0	244	244	0	0	0
100045845	BAY SHORE	NY		11/25/2020		798	0	0	0	0	0	0	798	798	0	0	0
100045847	LEVITTOWN	NY		11/25/2020		3,032	0	0	0	0	0	0	3,032	3,032	0	0	0
100045848	FAIRFIELD	PA		11/25/2020		593	0	0	0	0	0	0	593	593	0	0	0
100045849	PONTIAC	MI		11/25/2020		745	0	0	0	0	0	0	745	745	0	0	0
100045851	BAYTOWN	TX		11/25/2020		508	0	0	0	0	0	0	508	508	0	0	0
100045853	ST. LOUIS	MO		11/25/2020		1,124	0	0	0	0	0	0	1,124	1,124	0	0	0
100045854	DERRY	NH		11/25/2020		653	0	0	0	0	0	0	653	653	0	0	0
100045855	COLUMBUS	OH		11/25/2020		487	0	0	0	0	0	0	487	487	0	0	0
100045860	MAPLE HEIGHTS	OH		11/25/2020		1,128	0	0	0	0	0	0	1,128	1,128	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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest 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	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
100045861	PHILADELPHIA	PA		11/25/2020		1,820	0	0	0	0	0	0	1,820	1,820	0	0	0
100045862	EMPORIA	VA		11/25/2020		149	0	0	0	0	0	0	149	149	0	0	0
100045863	OKC	OK		11/25/2020		233	0	0	0	0	0	0	233	233	0	0	0
100045864	SUMTER	SC		11/25/2020		757	0	0	0	0	0	0	757	757	0	0	0
100045866	PHILADELPHIA	PA		11/25/2020		329	0	0	0	0	0	0	329	329	0	0	0
100045871	FONTANA	CA		11/25/2020		555	0	0	0	0	0	0	555	555	0	0	0
100045875	PENSACOLA	FL		11/25/2020		143	0	0	0	0	0	0	143	143	0	0	0
100045877	SAINT MATTHEWS	SC		11/25/2020		314	0	0	0	0	0	0	314	314	0	0	0
100045878	GREENVILLE	SC		11/25/2020		241	0	0	0	0	0	0	241	241	0	0	0
100045881	Monticello	KY		11/25/2020		98	0	0	0	0	0	0	98	98	0	0	0
100045884	ATCO	NJ		11/25/2020		619	0	0	0	0	0	0	619	619	0	0	0
100045886	CHICAGO	IL		11/25/2020		2,146	0	0	0	0	0	0	2,146	2,146	0	0	0
100045890	WATERFORD	OH		11/25/2020		1,200	0	0	0	0	0	0	1,200	1,200	0	0	0
100045891	ROSELLE	IL		11/25/2020		753	0	0	0	0	0	0	753	753	0	0	0
100045894	RALEIGH	NC		11/25/2020		376	0	0	0	0	0	0	376	376	0	0	0
100045895	PRYOR	OK		11/25/2020		593	0	0	0	0	0	0	593	593	0	0	0
100045897	TOLEDO	OH		11/25/2020		866	0	0	0	0	0	0	866	866	0	0	0
100045898	CINCINNATI	OH		11/25/2020		739	0	0	0	0	0	0	739	739	0	0	0
100045899	DANSVILLE	NY		11/25/2020		370	0	0	0	0	0	0	370	370	0	0	0
100045900	NEW LONDON	NC		11/25/2020		539	0	0	0	0	0	0	539	539	0	0	0
100045902	CHARLOTTE	TN		11/25/2020		655	0	0	0	0	0	0	655	655	0	0	0
100045905	BALTIMORE	MD		11/25/2020		164	0	0	0	0	0	0	164	164	0	0	0
100045908	KANSAS CITY	MO		11/25/2020		395	0	0	0	0	0	0	395	395	0	0	0
100045909	WINCHESTER	CA		11/25/2020		3,903	0	0	0	0	0	0	3,903	3,903	0	0	0
100045910	BOLINGBROOK	IL		11/25/2020		756	0	0	0	0	0	0	756	756	0	0	0
100045911	PHOENIX	AZ		11/25/2020		874	0	0	0	0	0	0	874	874	0	0	0
100045916	FAYETTEVILLE	TN		11/25/2020		639	0	0	0	0	0	0	639	639	0	0	0
100045917	GEORGETOWN	SC		11/25/2020		369	0	0	0	0	0	0	369	369	0	0	0
100045918	MONTGOMERY	TX		11/25/2020		41	0	0	0	0	0	0	41	41	0	0	0
100045919	OMAHA	NE		11/25/2020		515	0	0	0	0	0	0	515	515	0	0	0
100045920	ELKIN	NC		11/25/2020		718	0	0	0	0	0	0	718	718	0	0	0
100045922	BROOKLYN	NY		11/25/2020		3,449	0	0	0	0	0	0	3,449	3,449	0	0	0
100045923	DETROIT	MI		11/25/2020		924	0	0	0	0	0	0	924	924	0	0	0
100045924	GARLAND	TX		11/25/2020		254	0	0	0	0	0	0	254	254	0	0	0
100045926	MILACA	MN		11/25/2020		453	0	0	0	0	0	0	453	453	0	0	0
100045927	BERLIN	NJ		11/25/2020		407	0	0	0	0	0	0	407	407	0	0	0
100045928	PORT ORCHARD	WA		11/25/2020		1,199	0	0	0	0	0	0	1,199	1,199	0	0	0
100045929	MC LEANSVILLE	NC		11/25/2020		45	0	0	0	0	0	0	45	45	0	0	0
100045930	DADE CITY	FL		11/25/2020		1,177	0	0	0	0	0	0	1,177	1,177	0	0	0
100045931	HUNTINGTON STATION	NY		11/25/2020		966	0	0	0	0	0	0	966	966	0	0	0
100045932	FLORENCE	SC		11/25/2020		579	0	0	0	0	0	0	579	579	0	0	0
100045933	HOUSTON	TX		11/25/2020		387	0	0	0	0	0	0	387	387	0	0	0
100045934	DENVER	CO		11/25/2020		460	0	0	0	0	0	0	460	460	0	0	0
100045935	CHICAGO	IL		11/25/2020		156	0	0	0	0	0	0	156	156	0	0	0
100045938	COSBY	TN		11/25/2020		806	0	0	0	0	0	0	806	806	0	0	0
100045943	OMAHA	NE		11/25/2020		298	0	0	0	0	0	0	298	298	0	0	0
100045944	NORTH PALM BEACH	FL		11/25/2020		358	0	0	0	0	0	0	358	358	0	0	0
100045945	ROCKFORD	IL		11/25/2020		252	0	0	0	0	0	0	252	252	0	0	0
100045946	SAINT LOUIS	MO		11/25/2020		96	0	0	0	0	0	0	96	96	0	0	0
100045950	GROVER	PA		11/25/2020		655	0	0	0	0	0	0	655	655	0	0	0
100045951	Township of Montclair	NJ		11/25/2020		2,352	0	0	0	0	0	0	2,352	2,352	0	0	0
100045954	DANVILLE	VA		11/25/2020		295	0	0	0	0	0	0	295	295	0	0	0
100045955	MASON	OH		11/25/2020		232	0	0	0	0	0	0	232	232	0	0	0
100045956	HAMLET	NC		11/25/2020		18,744	0	0	0	0	0	0	18,744	18,744	0	0	0
100045957	BROOKLYN	NY		11/25/2020		5,589	0	0	0	0	0	0	5,589	5,589	0	0	0
100045960	WHITEVILLE	NC		11/25/2020		141	0	0	0	0	0	0	141	141	0	0	0
100045962	COFFEYVILLE	KS		11/25/2020		193	0	0	0	0	0	0	193	193	0	0	0
100045964	HENDERSONVILLE	NC		11/25/2020		1,793	0	0	0	0	0	0	1,793	1,793	0	0	0
100045968	WORCESTER	MA		11/25/2020		1,000	0	0	0	0	0	0	1,000	1,000	0	0	0
100045969	ROLLINSFORD	NH		11/25/2020		396	0	0	0	0	0	0	396	396	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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest 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	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
100045970	MARLBORO	NJ		11/25/2020		924	0	0	0	0	0	0	924	924	0	0	0
100045971	JONESBORO	GA		11/25/2020		869	0	0	0	0	0	0	869	869	0	0	0
100045972	NAPLES	FL		11/25/2020		378	0	0	0	0	0	0	378	378	0	0	0
100045974	WATERBURY	CT		11/25/2020		128	0	0	0	0	0	0	128	128	0	0	0
100045975	WEST CHESTER	PA		11/25/2020		675	0	0	0	0	0	0	675	675	0	0	0
100045976	SARASOTA	FL		11/25/2020		1,437	0	0	0	0	0	0	1,437	1,437	0	0	0
100045977	POWHATAN	VA		11/25/2020		704	0	0	0	0	0	0	704	704	0	0	0
100045978	OSCEOLA	IN		11/25/2020		230	0	0	0	0	0	0	230	230	0	0	0
100045979	TORRINGTON	CT		11/25/2020		682	0	0	0	0	0	0	682	682	0	0	0
100045988	ATTLEBORO	MA		11/25/2020		3,663	0	0	0	0	0	0	3,663	3,663	0	0	0
100045992	ALBUQUERQUE	NM		11/25/2020		316	0	0	0	0	0	0	316	316	0	0	0
100045995	LOUISVILLE	KY		11/25/2020		375	0	0	0	0	0	0	375	375	0	0	0
100045996	MCDONOUGH	GA		11/25/2020		352	0	0	0	0	0	0	352	352	0	0	0
100046004	DUNELLEN	NJ		11/25/2020		1,244	0	0	0	0	0	0	1,244	1,244	0	0	0
100046005	CALUMET CITY	IL		11/25/2020		179	0	0	0	0	0	0	179	179	0	0	0
100046006	NORRISTOWN	PA		11/25/2020		471	0	0	0	0	0	0	471	471	0	0	0
100046008	ABINGDON	MD		11/25/2020		865	0	0	0	0	0	0	865	865	0	0	0
100046009	GLENDALE	AZ		11/25/2020		1,842	0	0	0	0	0	0	1,842	1,842	0	0	0
100046014	LOS ANGELES	CA		11/25/2020		1,756	0	0	0	0	0	0	1,756	1,756	0	0	0
100046015	DOLTON	IL		11/25/2020		119	0	0	0	0	0	0	119	119	0	0	0
100046016	FREDERICKSBURG	PA		11/25/2020		376	0	0	0	0	0	0	376	376	0	0	0
100046017	BLUE RIDGE	GA		11/25/2020		868	0	0	0	0	0	0	868	868	0	0	0
100046023	PLATTE CITY	MO		11/25/2020		1,940	0	0	0	0	0	0	1,940	1,940	0	0	0
100046027	COCOA	FL		11/25/2020		1,178	0	0	0	0	0	0	1,178	1,178	0	0	0
100046031	MILLSBORO	DE		11/25/2020		591	0	0	0	0	0	0	591	591	0	0	0
100046032	DETROIT	MI		11/25/2020		485	0	0	0	0	0	0	485	485	0	0	0
100046034	HOUSTON	TX		11/25/2020		1,319	0	0	0	0	0	0	1,319	1,319	0	0	0
100046035	TOLEDO	OH		11/25/2020		633	0	0	0	0	0	0	633	633	0	0	0
100046039	COLUMBIA	SC		11/25/2020		855	0	0	0	0	0	0	855	855	0	0	0
100046042	BRIDGETON	NJ		11/25/2020		547	0	0	0	0	0	0	547	547	0	0	0
100046043	Spartanburg	SC		11/25/2020		113	0	0	0	0	0	0	113	113	0	0	0
100046046	GREEN BAY	WI		11/25/2020		274	0	0	0	0	0	0	274	274	0	0	0
100046047	EAST STROUDSBURG	PA		11/25/2020		692	0	0	0	0	0	0	692	692	0	0	0
100046048	PHILADELPHIA	PA		11/25/2020		159	0	0	0	0	0	0	159	159	0	0	0
100046050	PORTLAND	OR		11/25/2020		901	0	0	0	0	0	0	901	901	0	0	0
100046051	CHICAGO	IL		11/25/2020		380	0	0	0	0	0	0	380	380	0	0	0
100046052	JACKSONVILLE	FL		11/25/2020		362	0	0	0	0	0	0	362	362	0	0	0
100046053	PIERSON	MI		11/25/2020		1,079	0	0	0	0	0	0	1,079	1,079	0	0	0
100046054	WORCESTER	VT		11/25/2020		693	0	0	0	0	0	0	693	693	0	0	0
100046055	CORDOVA	TN		11/25/2020		259	0	0	0	0	0	0	259	259	0	0	0
100046058	FLORISSANT	MO		11/25/2020		311	0	0	0	0	0	0	311	311	0	0	0
100046059	JACKSON	MI		11/25/2020		251	0	0	0	0	0	0	251	251	0	0	0
100046061	PONTIAC	MI		11/25/2020		830	0	0	0	0	0	0	830	830	0	0	0
100046063	CHICAGO	IL		11/25/2020		450	0	0	0	0	0	0	450	450	0	0	0
100046064	PITTSBURGH	PA		11/25/2020		538	0	0	0	0	0	0	538	538	0	0	0
100046065	RICHMOND	IN		11/25/2020		206	0	0	0	0	0	0	206	206	0	0	0
100046067	LOUISVILLE	KY		11/25/2020		125	0	0	0	0	0	0	125	125	0	0	0
100046068	ANNAPOLIS	MD		11/25/2020		808	0	0	0	0	0	0	808	808	0	0	0
100046070	LA VERNIA	TX		11/25/2020		485	0	0	0	0	0	0	485	485	0	0	0
100046076	PHOENIX	AZ		11/25/2020		540	0	0	0	0	0	0	540	540	0	0	0
100046083	TAMARAC	FL		11/25/2020		699	0	0	0	0	0	0	699	699	0	0	0
100046084	TEXAS CITY	TX		11/25/2020		309	0	0	0	0	0	0	309	309	0	0	0
100046085	KEITHVILLE	LA		11/25/2020		211	0	0	0	0	0	0	211	211	0	0	0
100046087	SALINA	KS		11/25/2020		335	0	0	0	0	0	0	335	335	0	0	0
100046089	GREENWOOD	SC		11/25/2020		223	0	0	0	0	0	0	223	223	0	0	0
100046090	LADYS ISLAND	SC		11/25/2020		1,275	0	0	0	0	0	0	1,275	1,275	0	0	0
100046091	WALLA WALLA	WA		11/25/2020		103	0	0	0	0	0	0	103	103	0	0	0
100046092	BURLINGTON	WI		11/25/2020		937	0	0	0	0	0	0	937	937	0	0	0
100046099	SICKLERVILLE	NJ		11/25/2020		594	0	0	0	0	0	0	594	594	0	0	0
100046102	LIHUE	HI		11/25/2020		645	0	0	0	0	0	0	645	645	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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest 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	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
100046103	HAVERHILL	MA		11/25/2020		818	0	0	0	0	0	0	818	818	0	0	0
100046107	HARLAN	IA		11/25/2020		254	0	0	0	0	0	0	254	254	0	0	0
100046109	LYNDONVILLE	VT		11/25/2020		277	0	0	0	0	0	0	277	277	0	0	0
100046110	GREENVILLE	TX		11/25/2020		484	0	0	0	0	0	0	484	484	0	0	0
100046111	HARRISBURG	PA		11/25/2020		332	0	0	0	0	0	0	332	332	0	0	0
100046112	NOBLESVILLE	IN		11/25/2020		783	0	0	0	0	0	0	783	783	0	0	0
100046113	RIDGWAY	PA		11/25/2020		1,085	0	0	0	0	0	0	1,085	1,085	0	0	0
100046114	SILVER SPRING	MD		11/25/2020		1,037	0	0	0	0	0	0	1,037	1,037	0	0	0
100046115	SHERMAN	TX		11/25/2020		1,447	0	0	0	0	0	0	1,447	1,447	0	0	0
100046116	GREENWICH	CT		11/25/2020		1,555	0	0	0	0	0	0	1,555	1,555	0	0	0
100046117	FLORISSANT	MO		11/25/2020		1,133	0	0	0	0	0	0	1,133	1,133	0	0	0
100046121	CHATTANOOGA	TN		11/25/2020		328	0	0	0	0	0	0	328	328	0	0	0
100046123	HOMEWOOD	IL		11/25/2020		80	0	0	0	0	0	0	80	80	0	0	0
100046124	PROSPERITY	SC		11/25/2020		496	0	0	0	0	0	0	496	496	0	0	0
100046125	PISGAH	AL		11/25/2020		428	0	0	0	0	0	0	428	428	0	0	0
100046126	BERKELEY	CA		11/25/2020		1,183	0	0	0	0	0	0	1,183	1,183	0	0	0
100046127	SAINT LOUIS	MO		11/25/2020		808	0	0	0	0	0	0	808	808	0	0	0
100046128	BURNHAM	IL		11/25/2020		866	0	0	0	0	0	0	866	866	0	0	0
100046129	WYOMING	PA		11/25/2020		440	0	0	0	0	0	0	440	440	0	0	0
100046131	ADAMSVILLE	OH		11/25/2020		376	0	0	0	0	0	0	376	376	0	0	0
100046134	NEW FLORENCE	PA		11/25/2020		44	0	0	0	0	0	0	44	44	0	0	0
100046135	MIAMI	FL		11/25/2020		1,515	0	0	0	0	0	0	1,515	1,515	0	0	0
100046136	SALT LAKE CITY	UT		11/25/2020		267	0	0	0	0	0	0	267	267	0	0	0
100046140	LEICESTER	NC		11/25/2020		371	0	0	0	0	0	0	371	371	0	0	0
100046141	CLAYTON	NJ		11/25/2020		816	0	0	0	0	0	0	816	816	0	0	0
100046143	ANTIOCH	IL		11/25/2020		939	0	0	0	0	0	0	939	939	0	0	0
100046144	TOCCOA	GA		11/25/2020		626	0	0	0	0	0	0	626	626	0	0	0
100046146	SUFFERN	NY		11/25/2020		528	0	0	0	0	0	0	528	528	0	0	0
100046148	NEWTON	NJ		11/25/2020		569	0	0	0	0	0	0	569	569	0	0	0
100046149	HUMMELSTOWN	PA		11/25/2020		1,009	0	0	0	0	0	0	1,009	1,009	0	0	0
100046150	WORCESTER	MA		11/25/2020		414	0	0	0	0	0	0	414	414	0	0	0
100046156	MEMPHIS	TN		11/25/2020		60	0	0	0	0	0	0	60	60	0	0	0
100046157	UNIONTOWN	OH		11/25/2020		60	0	0	0	0	0	0	60	60	0	0	0
100046159	LONG BEACH	CA		11/25/2020		18,684	0	0	0	0	0	0	18,684	18,684	0	0	0
100046163	JESUP	GA		11/25/2020		783	0	0	0	0	0	0	783	783	0	0	0
100046165	HOPEWELL	VA		11/25/2020		157	0	0	0	0	0	0	157	157	0	0	0
100046167	MARKHAM	IL		11/25/2020		442	0	0	0	0	0	0	442	442	0	0	0
100046170	STOCKTON	CA		11/25/2020		2,491	0	0	0	0	0	0	2,491	2,491	0	0	0
100046172	KANSAS CITY	MO		11/25/2020		370	0	0	0	0	0	0	370	370	0	0	0
100046173	BUNA	TX		11/25/2020		1,784	0	0	0	0	0	0	1,784	1,784	0	0	0
100046175	OGDEN	UT		11/25/2020		358	0	0	0	0	0	0	358	358	0	0	0
100046176	PHILADELPHIA	PA		11/25/2020		525	0	0	0	0	0	0	525	525	0	0	0
100046177	LUGOFF	SC		11/25/2020		180	0	0	0	0	0	0	180	180	0	0	0
100046178	BUCKHANNON	WV		11/25/2020		103	0	0	0	0	0	0	103	103	0	0	0
100046180	SALISBURY	CT		11/25/2020		758	0	0	0	0	0	0	758	758	0	0	0
100046182	BLAIRSVILLE	GA		11/25/2020		1,237	0	0	0	0	0	0	1,237	1,237	0	0	0
100046183	SEEKONK	MA		11/25/2020		3,284	0	0	0	0	0	0	3,284	3,284	0	0	0
100046185	PIEDMONT	OK		11/25/2020		1,099	0	0	0	0	0	0	1,099	1,099	0	0	0
100046188	PUNTA GORDA	FL		11/25/2020		1,262	0	0	0	0	0	0	1,262	1,262	0	0	0
100046191	BEAVERTON	MI		11/25/2020		423	0	0	0	0	0	0	423	423	0	0	0
100046192	FREDERICK	MD		11/25/2020		565	0	0	0	0	0	0	565	565	0	0	0
100046193	EAST STROUDSBURG	PA		11/25/2020		739	0	0	0	0	0	0	739	739	0	0	0
100046195	CENTRAL ISLIP	NY		11/25/2020		560	0	0	0	0	0	0	560	560	0	0	0
100046197	RIVERVIEW	FL		11/25/2020		266	0	0	0	0	0	0	266	266	0	0	0
100046198	BAKERSFIELD	CA		11/25/2020		1,087	0	0	0	0	0	0	1,087	1,087	0	0	0
100046201	DOUSMAN	WI		11/25/2020		461	0	0	0	0	0	0	461	461	0	0	0
100046203	Chicago	IL		11/25/2020		1,203	0	0	0	0	0	0	1,203	1,203	0	0	0
100046210	MONTPELIER	ID		11/25/2020		297	0	0	0	0	0	0	297	297	0	0	0
100046212	PHILADELPHIA	PA		11/25/2020		634	0	0	0	0	0	0	634	634	0	0	0
100046213	HIGDEN	AR		11/25/2020		1,675	0	0	0	0	0	0	1,675	1,675	0	0	0

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100046215	OMAHA	NE		11/25/2020		562	0	0	0	0	0	0	562	562	0	0	0
100046216	SEABROOK	SC		11/25/2020		471	0	0	0	0	0	0	471	471	0	0	0
100046217	ODESSA	TX		11/25/2020		121	0	0	0	0	0	0	121	121	0	0	0
100046218	OREGON	OH		11/25/2020		55	0	0	0	0	0	0	55	55	0	0	0
100046220	LA VERNE	CA		11/25/2020		850	0	0	0	0	0	0	850	850	0	0	0
100046222	SPRING	TX		11/25/2020		1,648	0	0	0	0	0	0	1,648	1,648	0	0	0
100046223	MISSION VIEJO	CA		11/25/2020		989	0	0	0	0	0	0	989	989	0	0	0
100046224	ONTARIO	CA		11/25/2020		547	0	0	0	0	0	0	547	547	0	0	0
100046227	ROSEVILLE	CA		11/25/2020		1,010	0	0	0	0	0	0	1,010	1,010	0	0	0
100046229	SPRINGFIELD	OH		11/25/2020		87	0	0	0	0	0	0	87	87	0	0	0
100046230	WATERTOWN	WI		11/25/2020		886	0	0	0	0	0	0	886	886	0	0	0
100046232	THOMSON	GA		11/25/2020		98	0	0	0	0	0	0	98	98	0	0	0
100046233	SALT LAKE CITY	UT		11/25/2020		697	0	0	0	0	0	0	697	697	0	0	0
100046237	MYRTLE BEACH	SC		11/25/2020		402	0	0	0	0	0	0	402	402	0	0	0
100046238	HOLLYWOOD	FL		11/25/2020		2,174	0	0	0	0	0	0	2,174	2,174	0	0	0
100046239	RANDALLSTOWN	MD		11/25/2020		437	0	0	0	0	0	0	437	437	0	0	0
100046240	ORLAND PARK	IL		11/25/2020		1,021	0	0	0	0	0	0	1,021	1,021	0	0	0
100046242	SPRING LAKE	NC		11/25/2020		679	0	0	0	0	0	0	679	679	0	0	0
100046243	LAUREL	MD		11/25/2020		1,020	0	0	0	0	0	0	1,020	1,020	0	0	0
100046245	LOUISVILLE	KY		11/25/2020		520	0	0	0	0	0	0	520	520	0	0	0
100046247	STATEN ISLAND	NY		11/25/2020		1,661	0	0	0	0	0	0	1,661	1,661	0	0	0
100046249	SHOREWOOD	IL		11/25/2020		1,432	0	0	0	0	0	0	1,432	1,432	0	0	0
100046250	PARLIN	NJ		11/25/2020		962	0	0	0	0	0	0	962	962	0	0	0
100046251	MIDLOTHIAN	VA		11/25/2020		907	0	0	0	0	0	0	907	907	0	0	0
100046253	EUSTIS	FL		11/25/2020		234	0	0	0	0	0	0	234	234	0	0	0
100046255	HEDGESVILLE	WV		11/25/2020		153	0	0	0	0	0	0	153	153	0	0	0
100046256	GREER	SC		11/25/2020		107	0	0	0	0	0	0	107	107	0	0	0
100046258	NORTH	SC		11/25/2020		141	0	0	0	0	0	0	141	141	0	0	0
100046261	ALBUQUERQUE	NM		11/25/2020		153	0	0	0	0	0	0	153	153	0	0	0
100046262	PHILADELPHIA	PA		11/25/2020		417	0	0	0	0	0	0	417	417	0	0	0
100046263	ELSBERRY	MO		11/25/2020		368	0	0	0	0	0	0	368	368	0	0	0
100046265	FT WORTH	TX		11/25/2020		554	0	0	0	0	0	0	554	554	0	0	0
100046267	ALBUQUERQUE	NM		11/25/2020		558	0	0	0	0	0	0	558	558	0	0	0
100046268	MEMPHIS	TN		11/25/2020		388	0	0	0	0	0	0	388	388	0	0	0
100046271	GREENBACK	TN		11/25/2020		638	0	0	0	0	0	0	638	638	0	0	0
100046273	EAST PETERSBURG	PA		11/25/2020		229	0	0	0	0	0	0	229	229	0	0	0
100046274	BATTLE CREEK	MI		11/25/2020		236	0	0	0	0	0	0	236	236	0	0	0
100046276	BIRMINGHAM	AL		11/25/2020		754	0	0	0	0	0	0	754	754	0	0	0
100046277	GARRETTSVILLE	OH		11/25/2020		1,766	0	0	0	0	0	0	1,766	1,766	0	0	0
100046278	FORT WORTH	TX		11/25/2020		1,357	0	0	0	0	0	0	1,357	1,357	0	0	0
100046279	ELLENWOOD	GA		11/25/2020		421	0	0	0	0	0	0	421	421	0	0	0
100046280	SOUTH OZONE PARK	NY		11/25/2020		1,212	0	0	0	0	0	0	1,212	1,212	0	0	0
100046281	LAWTON	MI		11/25/2020		489	0	0	0	0	0	0	489	489	0	0	0
100046284	BELOIT	WI		11/25/2020		238	0	0	0	0	0	0	238	238	0	0	0
100046285	PLANO	TX		11/25/2020		426	0	0	0	0	0	0	426	426	0	0	0
100046286	LYNWOOD	CA		11/25/2020		4,011	0	0	0	0	0	0	4,011	4,011	0	0	0
100046287	FORT WAYNE	IN		11/25/2020		129	0	0	0	0	0	0	129	129	0	0	0
100046289	SARASOTA	FL		11/25/2020		5,173	0	0	0	0	0	0	5,173	5,173	0	0	0
100046292	PENNSAUKEN	NJ		11/25/2020		722	0	0	0	0	0	0	722	722	0	0	0
100046293	LITHONIA	GA		11/25/2020		501	0	0	0	0	0	0	501	501	0	0	0
100046294	OLATHE	KS		11/25/2020		714	0	0	0	0	0	0	714	714	0	0	0
100046296	LAS VEGAS	NV		11/25/2020		2,839	0	0	0	0	0	0	2,839	2,839	0	0	0
100046300	HAM LAKE	MN		11/25/2020		850	0	0	0	0	0	0	850	850	0	0	0
100046302	AZLE	TX		11/25/2020		173	0	0	0	0	0	0	173	173	0	0	0
100046305	ROCHESTER	IN		11/25/2020		124	0	0	0	0	0	0	124	124	0	0	0
100046306	LUMBERTON	NJ		11/25/2020		485	0	0	0	0	0	0	485	485	0	0	0
100046307	HIGGINS LAKE	MI		11/25/2020		114	0	0	0	0	0	0	114	114	0	0	0
100046310	ANTIOCH	TN		11/25/2020		1,070	0	0	0	0	0	0	1,070	1,070	0	0	0
100046311	HAGERSTOWN	MD		11/25/2020		1,633	0	0	0	0	0	0	1,633	1,633	0	0	0
100046314	SPRING HILL	KS		11/25/2020		616	0	0	0	0	0	0	616	616	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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest 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	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
100046316	ZION	IL		11/25/2020		305	0	0	0	0	0	0	305	305	0	0	0
100046320	DE WITT	IA		11/25/2020		634	0	0	0	0	0	0	634	634	0	0	0
100046321	FLINT	MI		11/25/2020		620	0	0	0	0	0	0	620	620	0	0	0
100046329	SUMTER	SC		11/25/2020		337	0	0	0	0	0	0	337	337	0	0	0
100046330	WAUKESHA	WI		11/25/2020		500	0	0	0	0	0	0	500	500	0	0	0
100046331	SAN ANGELO	TX		11/25/2020		131	0	0	0	0	0	0	131	131	0	0	0
100046332	PHILADELPHIA	PA		11/25/2020		623	0	0	0	0	0	0	623	623	0	0	0
100046333	MONTGOMERY	AL		11/25/2020		217	0	0	0	0	0	0	217	217	0	0	0
100046335	NINETY SIX	SC		11/25/2020		312	0	0	0	0	0	0	312	312	0	0	0
100046336	SPARTANBURG	SC		11/25/2020		3,240	0	0	0	0	0	0	3,240	3,240	0	0	0
100046341	MAYVILLE	MI		11/25/2020		560	0	0	0	0	0	0	560	560	0	0	0
100046342	PHOENIX	AZ		11/25/2020		2,800	0	0	0	0	0	0	2,800	2,800	0	0	0
100046344	RIVERSIDE	CA		11/25/2020		1,199	0	0	0	0	0	0	1,199	1,199	0	0	0
100046347	MORRIS PLAINS	NJ		11/25/2020		94	0	0	0	0	0	0	94	94	0	0	0
100046348	AKRON	OH		11/25/2020		202	0	0	0	0	0	0	202	202	0	0	0
100046349	VALIER	IL		11/25/2020		152	0	0	0	0	0	0	152	152	0	0	0
100046352	FORESTVILLE	WI		11/25/2020		158	0	0	0	0	0	0	158	158	0	0	0
100046354	MOORESVILLE	NC		11/25/2020		867	0	0	0	0	0	0	867	867	0	0	0
100046355	SUN CITY	CA		11/25/2020		589	0	0	0	0	0	0	589	589	0	0	0
100046357	WATSONVILLE	CA		11/25/2020		566	0	0	0	0	0	0	566	566	0	0	0
100046364	SAN ANTONIO	TX		11/25/2020		245	0	0	0	0	0	0	245	245	0	0	0
100046372	HAWLEY	PA		11/25/2020		246	0	0	0	0	0	0	246	246	0	0	0
100046374	ST LOUIS	MO		11/25/2020		187	0	0	0	0	0	0	187	187	0	0	0
100046375	QUINTON	NJ		11/25/2020		478	0	0	0	0	0	0	478	478	0	0	0
100046376	WEATHERLY	PA		11/25/2020		238	0	0	0	0	0	0	238	238	0	0	0
100046379	LAUDERHILL	FL		11/25/2020		321	0	0	0	0	0	0	321	321	0	0	0
100046380	PITTSBURGH	PA		11/25/2020		41	0	0	0	0	0	0	41	41	0	0	0
100046381	ROCKLEDGE	FL		11/25/2020		99	0	0	0	0	0	0	99	99	0	0	0
100046383	GARDEN GROVE	CA		11/25/2020		940	0	0	0	0	0	0	940	940	0	0	0
100046384	CYPRESS	TX		11/25/2020		1,212	0	0	0	0	0	0	1,212	1,212	0	0	0
100046385	Lowell	MA		11/25/2020		1,141	0	0	0	0	0	0	1,141	1,141	0	0	0
100046386	FREMONT	OH		11/25/2020		233	0	0	0	0	0	0	233	233	0	0	0
100046387	WHITE PINE	TN		11/25/2020		1,445	0	0	0	0	0	0	1,445	1,445	0	0	0
100046389	OWINGS MILLS	MD		11/25/2020		1,098	0	0	0	0	0	0	1,098	1,098	0	0	0
100046392	LEECHBURG	PA		11/25/2020		99	0	0	0	0	0	0	99	99	0	0	0
100046394	ABINGDON	MD		11/25/2020		3,850	0	0	0	0	0	0	3,850	3,850	0	0	0
100046395	RIVERDALE	GA		11/25/2020		1,160	0	0	0	0	0	0	1,160	1,160	0	0	0
100046396	PENNSVILLE	NJ		11/25/2020		1,897	0	0	0	0	0	0	1,897	1,897	0	0	0
100046397	INDIANAPOLIS	IN		11/25/2020		1,397	0	0	0	0	0	0	1,397	1,397	0	0	0
100046399	WYANDOTTE	MI		11/25/2020		527	0	0	0	0	0	0	527	527	0	0	0
100046400	WAYNESBORO	PA		11/25/2020		789	0	0	0	0	0	0	789	789	0	0	0
100046401	MEMPHIS	TN		11/25/2020		701	0	0	0	0	0	0	701	701	0	0	0
100046402	CASTRO VALLEY	CA		11/25/2020		4,824	0	0	0	0	0	0	4,824	4,824	0	0	0
100046403	COLLEGE PARK	GA		11/25/2020		183	0	0	0	0	0	0	183	183	0	0	0
100046404	HENRYVILLE	PA		11/25/2020		496	0	0	0	0	0	0	496	496	0	0	0
100046405	ARCADIA	FL		11/25/2020		717	0	0	0	0	0	0	717	717	0	0	0
100046409	GLADWIN	MI		11/25/2020		87	0	0	0	0	0	0	87	87	0	0	0
100046410	PHILADELPHIA	PA		11/25/2020		555	0	0	0	0	0	0	555	555	0	0	0
100046411	OCALA	FL		11/25/2020		427	0	0	0	0	0	0	427	427	0	0	0
100046413	PICO RIVERA	CA		11/25/2020		2,240	0	0	0	0	0	0	2,240	2,240	0	0	0
100046414	MEMPHIS	TN		11/25/2020		509	0	0	0	0	0	0	509	509	0	0	0
100046416	QUINCY	WA		11/25/2020		177	0	0	0	0	0	0	177	177	0	0	0
100046417	DETROIT	MI		11/25/2020		446	0	0	0	0	0	0	446	446	0	0	0
100046418	DETROIT	MI		11/25/2020		443	0	0	0	0	0	0	443	443	0	0	0
100046421	ATHOL	MA		11/25/2020		1,043	0	0	0	0	0	0	1,043	1,043	0	0	0
100046426	REIDSVILLE	NC		11/25/2020		588	0	0	0	0	0	0	588	588	0	0	0
100046427	APACHE JUNCTION	AZ		11/25/2020		952	0	0	0	0	0	0	952	952	0	0	0
100046428	MEMPHIS	TN		11/25/2020		146	0	0	0	0	0	0	146	146	0	0	0
100046435	PITTSBURGH	PA		11/25/2020		303	0	0	0	0	0	0	303	303	0	0	0
100046438	OAKLAND	CA		11/25/2020		684	0	0	0	0	0	0	684	684	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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest 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	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
100046439	LANSING	IL		11/25/2020		714	0	0	0	0	0	0	714	714	0	0	0
100046442	SNOHOMISH	WA		11/25/2020		1,301	0	0	0	0	0	0	1,301	1,301	0	0	0
100046443	DUNKIRK	IN		11/25/2020		1,077	0	0	0	0	0	0	1,077	1,077	0	0	0
100046444	CONCORD	NC		11/25/2020		1,484	0	0	0	0	0	0	1,484	1,484	0	0	0
100046445	GARRETT	PA		11/25/2020		176	0	0	0	0	0	0	176	176	0	0	0
100046446	MINNEAPOLIS	MN		11/25/2020		766	0	0	0	0	0	0	766	766	0	0	0
100046447	GRAND BAY	AL		11/25/2020		143	0	0	0	0	0	0	143	143	0	0	0
100046448	SIOUX CITY	IA		11/25/2020		780	0	0	0	0	0	0	780	780	0	0	0
100046449	NEW LONDON	NC		11/25/2020		131	0	0	0	0	0	0	131	131	0	0	0
100046450	RIVIERA BEACH	FL		11/25/2020		312	0	0	0	0	0	0	312	312	0	0	0
100046451	HERSEY	MI		11/25/2020		691	0	0	0	0	0	0	691	691	0	0	0
100046452	JOHNSTOWN	PA		11/25/2020		562	0	0	0	0	0	0	562	562	0	0	0
100046455	TEMPE	AZ		11/25/2020		754	0	0	0	0	0	0	754	754	0	0	0
100046458	PITTSFIELD	MA		11/25/2020		258	0	0	0	0	0	0	258	258	0	0	0
100046459	SPRING VALLEY	CA		11/25/2020		1,514	0	0	0	0	0	0	1,514	1,514	0	0	0
100046460	GALVESTON	TX		11/25/2020		1,915	0	0	0	0	0	0	1,915	1,915	0	0	0
100046461	PALM HARBOR	FL		11/25/2020		861	0	0	0	0	0	0	861	861	0	0	0
100046462	BURBANK	CA		11/25/2020		1,494	0	0	0	0	0	0	1,494	1,494	0	0	0
100046465	COLUMBIA	SC		11/25/2020		676	0	0	0	0	0	0	676	676	0	0	0
100046469	PHOENIX	AZ		11/25/2020		926	0	0	0	0	0	0	926	926	0	0	0
100046472	ROCKMART	GA		11/25/2020		16	0	0	0	0	0	0	16	16	0	0	0
100046473	TAMA	IA		11/25/2020		209	0	0	0	0	0	0	209	209	0	0	0
100046476	THOUSAND OAKS	CA		11/25/2020		3,093	0	0	0	0	0	0	3,093	3,093	0	0	0
100046478	SAN DIEGO	CA		11/25/2020		1,132	0	0	0	0	0	0	1,132	1,132	0	0	0
100046482	DEKALB	IL		11/25/2020		246	0	0	0	0	0	0	246	246	0	0	0
100046483	PATASKALA	OH		11/25/2020		2,692	0	0	0	0	0	0	2,692	2,692	0	0	0
100046485	BEAVERTON	OR		11/25/2020		2,179	0	0	0	0	0	0	2,179	2,179	0	0	0
100046486	ALSIP	IL		11/25/2020		407	0	0	0	0	0	0	407	407	0	0	0
100046487	HOUSTON	TX		11/25/2020		601	0	0	0	0	0	0	601	601	0	0	0
100046488	PORTLAND	OR		11/25/2020		536	0	0	0	0	0	0	536	536	0	0	0
100046490	WEST HAMPSTEAD	NY		11/25/2020		667	0	0	0	0	0	0	667	667	0	0	0
100046493	SCRANTON	PA		11/25/2020		245	0	0	0	0	0	0	245	245	0	0	0
100046494	POTTSTOWN	PA		11/25/2020		1,198	0	0	0	0	0	0	1,198	1,198	0	0	0
100046498	REDDICK	FL		11/25/2020		140	0	0	0	0	0	0	140	140	0	0	0
100046500	MOBILE	AL		11/25/2020		54	0	0	0	0	0	0	54	54	0	0	0
100046501	DESTREHAN	LA		11/25/2020		1,342	0	0	0	0	0	0	1,342	1,342	0	0	0
100046503	MILFORD	CT		11/25/2020		487	0	0	0	0	0	0	487	487	0	0	0
100046504	Miramar	FL		11/25/2020		995	0	0	0	0	0	0	995	995	0	0	0
100046505	SACRAMENTO	CA		11/25/2020		670	0	0	0	0	0	0	670	670	0	0	0
100046510	SIOUX CITY	IA		11/25/2020		230	0	0	0	0	0	0	230	230	0	0	0
100046512	BIRMINGHAM	AL		11/25/2020		655	0	0	0	0	0	0	655	655	0	0	0
100046513	MIAMI	FL		11/25/2020		844	0	0	0	0	0	0	844	844	0	0	0
100046514	MARSHALL	TX		11/25/2020		505	0	0	0	0	0	0	505	505	0	0	0
100046517	OMAHA	NE		11/25/2020		306	0	0	0	0	0	0	306	306	0	0	0
100046518	FORT WAYNE	IN		11/25/2020		112	0	0	0	0	0	0	112	112	0	0	0
100046519	DECATUR	GA		11/25/2020		296	0	0	0	0	0	0	296	296	0	0	0
100046520	BENICIA	CA		11/25/2020		740	0	0	0	0	0	0	740	740	0	0	0
100046522	STANFIELD	NC		11/25/2020		1,208	0	0	0	0	0	0	1,208	1,208	0	0	0
100046526	JACKSBORO	TN		11/25/2020		144	0	0	0	0	0	0	144	144	0	0	0
100046528	BURLINGTON	KY		11/25/2020		2,835	0	0	0	0	0	0	2,835	2,835	0	0	0
100046529	LATHROP	CA		11/25/2020		1,910	0	0	0	0	0	0	1,910	1,910	0	0	0
100046530	SAN JOSE	CA		11/25/2020		1,256	0	0	0	0	0	0	1,256	1,256	0	0	0
100046531	PORT WASHINGTON	NY		11/25/2020		3,835	0	0	0	0	0	0	3,835	3,835	0	0	0
100046534	SACRAMENTO	CA		11/25/2020		922	0	0	0	0	0	0	922	922	0	0	0
100046542	LAUREL	MD		11/25/2020		1,795	0	0	0	0	0	0	1,795	1,795	0	0	0
100046543	CHARLOTTE	NC		11/25/2020		2,239	0	0	0	0	0	0	2,239	2,239	0	0	0
100046544	MACON	GA		11/25/2020		199	0	0	0	0	0	0	199	199	0	0	0
100046546	COLUMBIA	SC		11/25/2020		193	0	0	0	0	0	0	193	193	0	0	0
100046547	BECHTELSVILLE	PA		11/25/2020		654	0	0	0	0	0	0	654	654	0	0	0
100046548	PULASKI	VA		11/25/2020		1,043	0	0	0	0	0	0	1,043	1,043	0	0	0

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	2	3					8	9	10	11	12	13					
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100046550	Potomac	MD		11/25/2020		15,505	0	0	0	0	0	0	15,505	15,505	0	0	0
100046551	WHITELAW	WI		11/25/2020		845	0	0	0	0	0	0	845	845	0	0	0
100046552	GREENSBORO	NC		11/25/2020		186	0	0	0	0	0	0	186	186	0	0	0
100046554	MINDEN	LA		11/25/2020		383	0	0	0	0	0	0	383	383	0	0	0
100046555	CHESTER	SC		11/25/2020		351	0	0	0	0	0	0	351	351	0	0	0
100046556	CAMBRIA	WI		11/25/2020		867	0	0	0	0	0	0	867	867	0	0	0
100046557	ANTIOCH	TN		11/25/2020		131	0	0	0	0	0	0	131	131	0	0	0
100046558	TRENTON	MI		11/25/2020		226	0	0	0	0	0	0	226	226	0	0	0
100046561	BROWNSBURG	IN		11/25/2020		48	0	0	0	0	0	0	48	48	0	0	0
100046562	CHARLOTTE	NC		11/25/2020		1,130	0	0	0	0	0	0	1,130	1,130	0	0	0
100046563	DETROIT	MI		11/25/2020		732	0	0	0	0	0	0	732	732	0	0	0
100046565	NIAGARA FALLS	NY		11/25/2020		51	0	0	0	0	0	0	51	51	0	0	0
100046568	ST ANN	MO		11/25/2020		536	0	0	0	0	0	0	536	536	0	0	0
100046569	SUN CITY	CA		11/25/2020		2,049	0	0	0	0	0	0	2,049	2,049	0	0	0
100046570	BESSEMER	AL		11/25/2020		436	0	0	0	0	0	0	436	436	0	0	0
100046574	DES MOINES	IA		11/25/2020		143	0	0	0	0	0	0	143	143	0	0	0
100046575	TUCSON	AZ		11/25/2020		225	0	0	0	0	0	0	225	225	0	0	0
100046576	AUSTIN	MN		11/25/2020		114	0	0	0	0	0	0	114	114	0	0	0
100046580	KAPOLEI	HI		11/25/2020		2,283	0	0	0	0	0	0	2,283	2,283	0	0	0
100046583	MIDLOTHIAN	TX		11/25/2020		1,497	0	0	0	0	0	0	1,497	1,497	0	0	0
100046587	DEPTFORD TOWNSHIP	NJ		11/25/2020		400	0	0	0	0	0	0	400	400	0	0	0
100046591	NORTH EAST	MD		11/25/2020		587	0	0	0	0	0	0	587	587	0	0	0
100046592	LORTON	VA		11/25/2020		935	0	0	0	0	0	0	935	935	0	0	0
100046593	BAKERSFIELD	CA		11/25/2020		1,801	0	0	0	0	0	0	1,801	1,801	0	0	0
100046595	CENTREVILLE	MD		11/25/2020		2,244	0	0	0	0	0	0	2,244	2,244	0	0	0
100046596	BIG BEAR CITY	CA		11/25/2020		591	0	0	0	0	0	0	591	591	0	0	0
100046597	HOMER GLEN	IL		11/25/2020		529	0	0	0	0	0	0	529	529	0	0	0
100046599	HOWARD BEACH	NY		11/25/2020		932	0	0	0	0	0	0	932	932	0	0	0
100046600	MIDLOTHIAN	VA		11/25/2020		3,737	0	0	0	0	0	0	3,737	3,737	0	0	0
100046601	PALM BEACH GARDENS	FL		11/25/2020		412	0	0	0	0	0	0	412	412	0	0	0
100046602	LOCKPORT	NY		11/25/2020		751	0	0	0	0	0	0	751	751	0	0	0
100046603	STURGEON BAY	WI		11/25/2020		2,511	0	0	0	0	0	0	2,511	2,511	0	0	0
100046604	MIAMI	FL		11/25/2020		1,090	0	0	0	0	0	0	1,090	1,090	0	0	0
100046606	Utica	NY		11/25/2020		3,369	0	0	0	0	0	0	3,369	3,369	0	0	0
100046607	LAREDO	TX		11/25/2020		293	0	0	0	0	0	0	293	293	0	0	0
100046608	ROCK HILL	SC		11/25/2020		812	0	0	0	0	0	0	812	812	0	0	0
100046609	MARSHALL	TX		11/25/2020		846	0	0	0	0	0	0	846	846	0	0	0
100046614	CARSON	CA		11/25/2020		700	0	0	0	0	0	0	700	700	0	0	0
100046615	ERIN	NY		11/25/2020		398	0	0	0	0	0	0	398	398	0	0	0
100046616	BRIDGEPORT	OH		11/25/2020		1,215	0	0	0	0	0	0	1,215	1,215	0	0	0
100046617	WILMINGTON	NC		11/25/2020		998	0	0	0	0	0	0	998	998	0	0	0
100046620	WALTERBORO	SC		11/25/2020		118	0	0	0	0	0	0	118	118	0	0	0
100046625	THREE RIVERS	TX		11/25/2020		47	0	0	0	0	0	0	47	47	0	0	0
100046626	COATESVILLE	PA		11/25/2020		431	0	0	0	0	0	0	431	431	0	0	0
100046627	SUNBURY	PA		11/25/2020		515	0	0	0	0	0	0	515	515	0	0	0
100046628	DECATUR	TN		11/25/2020		1,095	0	0	0	0	0	0	1,095	1,095	0	0	0
100046629	ATLANTA	GA		11/25/2020		114	0	0	0	0	0	0	114	114	0	0	0
100046631	MERRICK	NY		11/25/2020		2,830	0	0	0	0	0	0	2,830	2,830	0	0	0
100046632	CLEVELAND	OH		11/25/2020		771	0	0	0	0	0	0	771	771	0	0	0
100046633	NORFOLK	VA		11/25/2020		244	0	0	0	0	0	0	244	244	0	0	0
100046639	SAN MATEO	FL		11/25/2020		362	0	0	0	0	0	0	362	362	0	0	0
100046640	BALTIMORE	MD		11/25/2020		1,219	0	0	0	0	0	0	1,219	1,219	0	0	0
100046641	DALLAS	TX		11/25/2020		1,287	0	0	0	0	0	0	1,287	1,287	0	0	0
100046643	STONEWALL	LA		11/25/2020		244	0	0	0	0	0	0	244	244	0	0	0
100046645	MEMPHIS	TN		11/25/2020		1,300	0	0	0	0	0	0	1,300	1,300	0	0	0
100046646	DAYTON	OH		11/25/2020		265	0	0	0	0	0	0	265	265	0	0	0
100046647	PITTSBURGH	PA		11/25/2020		335	0	0	0	0	0	0	335	335	0	0	0
100046649	DAYTONA BEACH	FL		11/25/2020		855	0	0	0	0	0	0	855	855	0	0	0
100046650	MARKHAM	IL		11/25/2020		908	0	0	0	0	0	0	908	908	0	0	0
100046651	VALENCIA	CA		11/25/2020		1,594	0	0	0	0	0	0	1,594	1,594	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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest 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	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
100046652	BOKOSHE	OK		11/25/2020		67	0	0	0	0	0	0	67	67	0	0	0
100046654	HAWTHORNE	CA		11/25/2020		1,000	0	0	0	0	0	0	1,000	1,000	0	0	0
100046657	BAKERSFIELD	CA		11/25/2020		849	0	0	0	0	0	0	849	849	0	0	0
100046659	SPANAWAY	WA		11/25/2020		663	0	0	0	0	0	0	663	663	0	0	0
100046661	JACKSONVILLE	FL		11/25/2020		253	0	0	0	0	0	0	253	253	0	0	0
100046664	MC CLOUD	CA		11/25/2020		816	0	0	0	0	0	0	816	816	0	0	0
100046665	MONTGOMERY	AL		11/25/2020		584	0	0	0	0	0	0	584	584	0	0	0
100046666	COLUMBUS	OH		11/25/2020		561	0	0	0	0	0	0	561	561	0	0	0
100046669	RICHMOND	KY		11/25/2020		2,193	0	0	0	0	0	0	2,193	2,193	0	0	0
100046672	ALGONQUIN	IL		11/25/2020		1,967	0	0	0	0	0	0	1,967	1,967	0	0	0
100046673	FORT MYERS	FL		11/25/2020		2,398	0	0	0	0	0	0	2,398	2,398	0	0	0
100046675	KINGMAN	AZ		11/25/2020		699	0	0	0	0	0	0	699	699	0	0	0
100046678	CHICAGO	IL		11/25/2020		1,076	0	0	0	0	0	0	1,076	1,076	0	0	0
100046681	FLORENCE	SC		11/25/2020		900	0	0	0	0	0	0	900	900	0	0	0
100046682	CATHEDRAL CITY	CA		11/25/2020		1,753	0	0	0	0	0	0	1,753	1,753	0	0	0
100046684	BAY CITY	MI		11/25/2020		356	0	0	0	0	0	0	356	356	0	0	0
100046687	HOWARD CITY	MI		11/25/2020		356	0	0	0	0	0	0	356	356	0	0	0
100046689	WINSTON SALEM	NC		11/25/2020		224	0	0	0	0	0	0	224	224	0	0	0
100046690	FORT WORTH	TX		11/25/2020		116	0	0	0	0	0	0	116	116	0	0	0
100046691	CASCADE	VA		11/25/2020		291	0	0	0	0	0	0	291	291	0	0	0
100046708	HARTFORD	CT		11/20/2020		631	0	0	0	0	0	0	631	631	0	0	0
100046751	BUFFALO	NY		11/20/2020		160	0	0	0	0	0	0	160	160	0	0	0
100046846	FRANKLIN	IN		11/20/2020		1,478	0	0	0	0	0	0	1,478	1,478	0	0	0
100046862	INDIANAPOLIS	IN		11/20/2020		531	0	0	0	0	0	0	531	531	0	0	0
100046901	MILFORD	PA		11/20/2020		253	0	0	0	0	0	0	253	253	0	0	0
100046963	GARDEN CITY	MI		11/20/2020		233	0	0	0	0	0	0	233	233	0	0	0
100046969	LOCUST GROVE	OK		11/20/2020		196	0	0	0	0	0	0	196	196	0	0	0
100046986	ELWOOD	IN		11/20/2020		134	0	0	0	0	0	0	134	134	0	0	0
100046992	CHILLICOTHE	OH		11/20/2020		378	0	0	0	0	0	0	378	378	0	0	0
100047000	BRUNSWICK	GA		11/20/2020		990	0	0	0	0	0	0	990	990	0	0	0
100047005	PITTSBURGH	PA		11/20/2020		352	0	0	0	0	0	0	352	352	0	0	0
100047008	HUMBLE	TX		11/20/2020		121	0	0	0	0	0	0	121	121	0	0	0
100047009	BRANDON	FL		11/20/2020		482	0	0	0	0	0	0	482	482	0	0	0
100047015	ERIE	PA		11/20/2020		472	0	0	0	0	0	0	472	472	0	0	0
100047016	BLYTHEWOOD	SC		11/20/2020		62	0	0	0	0	0	0	62	62	0	0	0
100047018	AKRON	OH		11/20/2020		151	0	0	0	0	0	0	151	151	0	0	0
100047019	FLAGLER BEACH	FL		11/20/2020		251	0	0	0	0	0	0	251	251	0	0	0
100047023	AURORA	IL		11/20/2020		204	0	0	0	0	0	0	204	204	0	0	0
100047037	FARMINGTON HILLS	MI		11/20/2020		3,095	0	0	0	0	0	0	3,095	3,095	0	0	0
100047042	SAINT JOSEPH	MI		11/20/2020		274	0	0	0	0	0	0	274	274	0	0	0
100047045	FENTON	MI		11/20/2020		210	0	0	0	0	0	0	210	210	0	0	0
100047052	OVID	MI		11/20/2020		260	0	0	0	0	0	0	260	260	0	0	0
100047070	DEARBORN HEIGHTS	MI		11/20/2020		746	0	0	0	0	0	0	746	746	0	0	0
100047073	WARREN	MI		11/20/2020		561	0	0	0	0	0	0	561	561	0	0	0
100047076	ROSEVILLE	MI		11/20/2020		278	0	0	0	0	0	0	278	278	0	0	0
100047077	WINDER	GA		11/20/2020		336	0	0	0	0	0	0	336	336	0	0	0
100047082	EDEN PRAIRIE	MN		11/20/2020		1,868	0	0	0	0	0	0	1,868	1,868	0	0	0
100047088	GRAYSON	GA		11/20/2020		581	0	0	0	0	0	0	581	581	0	0	0
100047091	KANSAS CITY	MO		11/20/2020		107	0	0	0	0	0	0	107	107	0	0	0
100047094	DAWSON	GA		11/20/2020		409	0	0	0	0	0	0	409	409	0	0	0
100047096	BYRON	GA		11/20/2020		175	0	0	0	0	0	0	175	175	0	0	0
100047100	ENFIELD	CT		11/20/2020		169	0	0	0	0	0	0	169	169	0	0	0
100047102	CORPUS CHRISTI	TX		11/20/2020		103	0	0	0	0	0	0	103	103	0	0	0
100047107	LAWRENCEVILLE	GA		11/20/2020		1,257	0	0	0	0	0	0	1,257	1,257	0	0	0
100047112	NEWNAN	GA		11/20/2020		164	0	0	0	0	0	0	164	164	0	0	0
100047117	BIXBY	OK		11/20/2020		1,180	0	0	0	0	0	0	1,180	1,180	0	0	0
100047119	PALMETTO	GA		11/20/2020		479	0	0	0	0	0	0	479	479	0	0	0
100047121	MAYWOOD	IL		11/20/2020		534	0	0	0	0	0	0	534	534	0	0	0
100047123	BALL GROUND	GA		11/20/2020		1,253	0	0	0	0	0	0	1,253	1,253	0	0	0
100047124	RIVERDALE	GA		11/20/2020		586	0	0	0	0	0	0	586	586	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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest 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	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
100047126	PECONIC	NY		11/20/2020		616	0	0	0	0	0	0	616	616	0	0	0
100047129	GARDEN CITY	MI		11/20/2020		1,394	0	0	0	0	0	0	1,394	1,394	0	0	0
100047133	OWENTON	KY		11/20/2020		823	0	0	0	0	0	0	823	823	0	0	0
100047139	FRIENDSWOOD	TX		11/20/2020		1,084	0	0	0	0	0	0	1,084	1,084	0	0	0
100047141	TOMS RIVER	NJ		11/20/2020		181	0	0	0	0	0	0	181	181	0	0	0
100047147	HOWARD	OH		11/20/2020		157	0	0	0	0	0	0	157	157	0	0	0
100047148	LOUISVILLE	KY		11/20/2020		287	0	0	0	0	0	0	287	287	0	0	0
100047149	NORCROSS	GA		11/20/2020		526	0	0	0	0	0	0	526	526	0	0	0
100047159	TABOR CITY	NC		11/20/2020		134	0	0	0	0	0	0	134	134	0	0	0
100047162	READING	PA		11/20/2020		257	0	0	0	0	0	0	257	257	0	0	0
100047169	NEW HYDE PARK	NY		11/20/2020		1,017	0	0	0	0	0	0	1,017	1,017	0	0	0
100047170	GREENSBORO	NC		11/20/2020		567	0	0	0	0	0	0	567	567	0	0	0
100047175	ASHEBORO	NC		11/20/2020		157	0	0	0	0	0	0	157	157	0	0	0
100047177	GRETNA	LA		11/20/2020		500	0	0	0	0	0	0	500	500	0	0	0
100047178	ELLENWOOD	GA		11/20/2020		2,441	0	0	0	0	0	0	2,441	2,441	0	0	0
100047181	CHICAGO	IL		11/20/2020		774	0	0	0	0	0	0	774	774	0	0	0
100047183	DOWNINGTOWN	PA		11/20/2020		206	0	0	0	0	0	0	206	206	0	0	0
100047185	ROUND ROCK	TX		11/20/2020		666	0	0	0	0	0	0	666	666	0	0	0
100047189	COLD SPRING	NY		11/20/2020		1,255	0	0	0	0	0	0	1,255	1,255	0	0	0
100047192	JONESBORO	GA		11/20/2020		288	0	0	0	0	0	0	288	288	0	0	0
100047196	CORYDON	KY		11/20/2020		153	0	0	0	0	0	0	153	153	0	0	0
100047202	WEST NEW YORK	NJ		11/20/2020		966	0	0	0	0	0	0	966	966	0	0	0
100047204	TRENTON	MI		11/20/2020		184	0	0	0	0	0	0	184	184	0	0	0
100047207	WESTLAND	MI		11/20/2020		458	0	0	0	0	0	0	458	458	0	0	0
100047225	CALIENTE	NV		11/20/2020		306	0	0	0	0	0	0	306	306	0	0	0
100047226	GAINESVILLE	GA		11/20/2020		324	0	0	0	0	0	0	324	324	0	0	0
100047229	WEST BLOOMFIELD	MI		11/20/2020		807	0	0	0	0	0	0	807	807	0	0	0
100047235	JACKSONVILLE	FL		11/20/2020		147	0	0	0	0	0	0	147	147	0	0	0
100047245	SILVIS	IL		11/20/2020		287	0	0	0	0	0	0	287	287	0	0	0
100047248	ALSIP	IL		11/20/2020		890	0	0	0	0	0	0	890	890	0	0	0
100047249	GREEN SEA	SC		11/20/2020		83	0	0	0	0	0	0	83	83	0	0	0
100047256	SUMMERVILLE	SC		11/20/2020		509	0	0	0	0	0	0	509	509	0	0	0
100047259	CERES	CA		11/20/2020		1,811	0	0	0	0	0	0	1,811	1,811	0	0	0
100047265	MOUNT MORRIS	MI		11/20/2020		537	0	0	0	0	0	0	537	537	0	0	0
100047266	LAKELAND	FL		11/20/2020		371	0	0	0	0	0	0	371	371	0	0	0
100047274	WYANDOTTE	MI		11/20/2020		365	0	0	0	0	0	0	365	365	0	0	0
100047280	SOUTHFIELD	MI		11/20/2020		1,592	0	0	0	0	0	0	1,592	1,592	0	0	0
100047282	NEW BERLIN	WI		11/20/2020		364	0	0	0	0	0	0	364	364	0	0	0
100047290	CATHEDRAL CITY	CA		11/20/2020		350	0	0	0	0	0	0	350	350	0	0	0
100047292	LIBERTY	NC		11/20/2020		210	0	0	0	0	0	0	210	210	0	0	0
100047297	WINSTON	OR		11/20/2020		128	0	0	0	0	0	0	128	128	0	0	0
100047301	PATTERSON	NY		11/20/2020		1,587	0	0	0	0	0	0	1,587	1,587	0	0	0
100047302	YOUNGSVILLE	NC		11/20/2020		880	0	0	0	0	0	0	880	880	0	0	0
100047303	QUAKERTOWN	PA		11/20/2020		592	0	0	0	0	0	0	592	592	0	0	0
100047313	WESTLAND	MI		11/20/2020		311	0	0	0	0	0	0	311	311	0	0	0
100047316	WILDOMAR	CA		11/20/2020		3,121	0	0	0	0	0	0	3,121	3,121	0	0	0
100047317	ALLENTOWN	NJ		11/20/2020		744	0	0	0	0	0	0	744	744	0	0	0
100047325	BROOKLYN	NY		11/20/2020		1,159	0	0	0	0	0	0	1,159	1,159	0	0	0
100047330	EGG HARBOR CITY	NJ		11/20/2020		1,046	0	0	0	0	0	0	1,046	1,046	0	0	0
100047333	DETROIT	MI		11/20/2020		138	0	0	0	0	0	0	138	138	0	0	0
100047338	RIVERSIDE	IL		11/20/2020		2,676	0	0	0	0	0	0	2,676	2,676	0	0	0
100047342	MAPLE GROVE	MN		11/20/2020		204	0	0	0	0	0	0	204	204	0	0	0
100047343	LINCOLN	NE		11/20/2020		662	0	0	0	0	0	0	662	662	0	0	0
100047344	TROY	MI		11/20/2020		887	0	0	0	0	0	0	887	887	0	0	0
100047353	MACOMB	MI		11/20/2020		1,363	0	0	0	0	0	0	1,363	1,363	0	0	0
100047354	OAK PARK	MI		11/20/2020		1,215	0	0	0	0	0	0	1,215	1,215	0	0	0
100047355	CLEARWATER	FL		11/20/2020		642	0	0	0	0	0	0	642	642	0	0	0
100047357	MENOMONEE FALLS	WI		11/20/2020		1,275	0	0	0	0	0	0	1,275	1,275	0	0	0
100047358	WASHINGTON	NJ		11/20/2020		447	0	0	0	0	0	0	447	447	0	0	0
100047362	POTTSTOWN	PA		11/20/2020		644	0	0	0	0	0	0	644	644	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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest 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	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
100047364	BELVIDERE	IL		11/20/2020		612	0	0	0	0	0	0	612	612	0	0	0
100047368	HOUSTON	TX		11/20/2020		319	0	0	0	0	0	0	319	319	0	0	0
100047374	DRY PRONG	LA		11/20/2020		701	0	0	0	0	0	0	701	701	0	0	0
100047376	SAINT PAUL	MN		11/20/2020		608	0	0	0	0	0	0	608	608	0	0	0
100047377	SOUTHFIELD	MI		11/20/2020		562	0	0	0	0	0	0	562	562	0	0	0
100047380	YONKERS	NY		11/20/2020		1,832	0	0	0	0	0	0	1,832	1,832	0	0	0
100047387	BROKEN ARROW	OK		11/20/2020		331	0	0	0	0	0	0	331	331	0	0	0
100047388	GREENVILLE	NC		11/20/2020		3,223	0	0	0	0	0	0	3,223	3,223	0	0	0
100047399	WATERFORD	MI		11/20/2020		358	0	0	0	0	0	0	358	358	0	0	0
100047401	FORT LAUDERDALE	FL		11/20/2020		9,465	0	0	0	0	0	0	9,465	9,465	0	0	0
100047402	RIVERDALE	GA		11/20/2020		274	0	0	0	0	0	0	274	274	0	0	0
100047407	BAY SHORE	NY		11/20/2020		836	0	0	0	0	0	0	836	836	0	0	0
100047413	HYATTSVILLE	MD		11/20/2020		1,831	0	0	0	0	0	0	1,831	1,831	0	0	0
100047417	DESERT HOT SPRINGS	CA		11/20/2020		360	0	0	0	0	0	0	360	360	0	0	0
100047419	SAINT CLAIR SHORES	MI		11/20/2020		1,382	0	0	0	0	0	0	1,382	1,382	0	0	0
100047423	BROCKTON	MA		11/20/2020		636	0	0	0	0	0	0	636	636	0	0	0
100047424	ELSIE	MI		11/20/2020		476	0	0	0	0	0	0	476	476	0	0	0
100047427	NEWINGTON	CT		11/20/2020		1,595	0	0	0	0	0	0	1,595	1,595	0	0	0
100047431	TUCKAHOE	NJ		11/20/2020		503	0	0	0	0	0	0	503	503	0	0	0
100047437	MARGATE	FL		11/20/2020		606	0	0	0	0	0	0	606	606	0	0	0
100047440	DANIELSVILLE	PA		11/20/2020		603	0	0	0	0	0	0	603	603	0	0	0
100047442	NEWPORT	VA		11/20/2020		1,010	0	0	0	0	0	0	1,010	1,010	0	0	0
100047445	TROY	MI		11/20/2020		1,152	0	0	0	0	0	0	1,152	1,152	0	0	0
100047450	TULSA	OK		11/20/2020		285	0	0	0	0	0	0	285	285	0	0	0
100047451	GIBSONTON	FL		11/20/2020		331	0	0	0	0	0	0	331	331	0	0	0
100047455	SANTA ROSA	CA		11/20/2020		946	0	0	0	0	0	0	946	946	0	0	0
100047458	TAMPA	FL		11/20/2020		3,455	0	0	0	0	0	0	3,455	3,455	0	0	0
100047464	STOW	OH		11/20/2020		1,349	0	0	0	0	0	0	1,349	1,349	0	0	0
100047470	MONTGOMERY	IL		11/20/2020		161	0	0	0	0	0	0	161	161	0	0	0
100047478	HIGHLAND	MI		11/20/2020		1,795	0	0	0	0	0	0	1,795	1,795	0	0	0
100047482	CICERO	IL		11/20/2020		605	0	0	0	0	0	0	605	605	0	0	0
100047484	CARROLLTON	GA		11/20/2020		359	0	0	0	0	0	0	359	359	0	0	0
100047488	ATLANTA	GA		11/20/2020		299	0	0	0	0	0	0	299	299	0	0	0
100047494	NUTLEY	NJ		11/20/2020		942	0	0	0	0	0	0	942	942	0	0	0
100047495	SHAKOPEE	MN		11/20/2020		471	0	0	0	0	0	0	471	471	0	0	0
100047499	OAKHURST	CA		11/20/2020		226	0	0	0	0	0	0	226	226	0	0	0
100047501	CHICAGO	IL		11/20/2020		840	0	0	0	0	0	0	840	840	0	0	0
100047506	SHEBOYGAN	WI		11/20/2020		453	0	0	0	0	0	0	453	453	0	0	0
100047514	WHITMAN	MA		11/20/2020		532	0	0	0	0	0	0	532	532	0	0	0
100047517	PLANO	TX		11/20/2020		876	0	0	0	0	0	0	876	876	0	0	0
100047521	ROUND LAKE	IL		11/20/2020		1,569	0	0	0	0	0	0	1,569	1,569	0	0	0
100047525	WADSWORTH	OH		11/20/2020		369	0	0	0	0	0	0	369	369	0	0	0
100047526	MILFORD	CT		11/20/2020		819	0	0	0	0	0	0	819	819	0	0	0
100047527	STONE MOUNTAIN	GA		11/20/2020		1,119	0	0	0	0	0	0	1,119	1,119	0	0	0
100047530	HOUSTON	TX		11/20/2020		1,312	0	0	0	0	0	0	1,312	1,312	0	0	0
100047531	LOMBARD	IL		11/20/2020		412	0	0	0	0	0	0	412	412	0	0	0
100047536	CICERO	IL		11/20/2020		349	0	0	0	0	0	0	349	349	0	0	0
100047539	DOYLESTOWN	PA		11/20/2020		1,078	0	0	0	0	0	0	1,078	1,078	0	0	0
100047552	HAMILTON	OH		11/20/2020		333	0	0	0	0	0	0	333	333	0	0	0
100047555	GRAND RAPIDS	MI		11/20/2020		1,443	0	0	0	0	0	0	1,443	1,443	0	0	0
100047566	LAKE ORION	MI		11/20/2020		891	0	0	0	0	0	0	891	891	0	0	0
100047568	BONDURANT	IA		11/20/2020		756	0	0	0	0	0	0	756	756	0	0	0
100047570	CHICAGO	IL		11/20/2020		330	0	0	0	0	0	0	330	330	0	0	0
100047572	DEARBORN	MI		11/20/2020		718	0	0	0	0	0	0	718	718	0	0	0
100047575	MARKSVILLE	LA		11/20/2020		378	0	0	0	0	0	0	378	378	0	0	0
100047580	TAMPA	FL		11/20/2020		768	0	0	0	0	0	0	768	768	0	0	0
100047581	MOORESVILLE	NC		11/20/2020		473	0	0	0	0	0	0	473	473	0	0	0
100047585	MOUNT HOLLY	VT		11/20/2020		778	0	0	0	0	0	0	778	778	0	0	0
100047594	LA QUINTA	CA		11/20/2020		244	0	0	0	0	0	0	244	244	0	0	0
100047595	STERLING HEIGHTS	MI		11/20/2020		903	0	0	0	0	0	0	903	903	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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest 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	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
100047598	CONWAY	SC		11/20/2020		1,105	0	0	0	0	0	0	1,105	1,105	0	0	0
100047599	MOORESVILLE	NC		11/20/2020		1,344	0	0	0	0	0	0	1,344	1,344	0	0	0
100047605	BRADENTON	FL		11/20/2020		286	0	0	0	0	0	0	286	286	0	0	0
100047606	TINLEY PARK	IL		11/20/2020		359	0	0	0	0	0	0	359	359	0	0	0
100047608	PORT RICHEY	FL		11/20/2020		778	0	0	0	0	0	0	778	778	0	0	0
100047611	CENTRAL ISLIP	NY		11/20/2020		730	0	0	0	0	0	0	730	730	0	0	0
100047613	MARATHON	FL		11/20/2020		2,368	0	0	0	0	0	0	2,368	2,368	0	0	0
100047621	NORTH PORT	FL		11/20/2020		765	0	0	0	0	0	0	765	765	0	0	0
100047622	NASHUA	NH		11/20/2020		300	0	0	0	0	0	0	300	300	0	0	0
100047626	PALM BAY	FL		11/20/2020		298	0	0	0	0	0	0	298	298	0	0	0
100047631	WAYNESVILLE	OH		11/20/2020		403	0	0	0	0	0	0	403	403	0	0	0
100047633	HOLLISTON	MA		11/20/2020		792	0	0	0	0	0	0	792	792	0	0	0
100047635	BENNETT	CO		11/20/2020		1,049	0	0	0	0	0	0	1,049	1,049	0	0	0
100047639	WILLINGBORO	NJ		11/20/2020		397	0	0	0	0	0	0	397	397	0	0	0
100047643	VIRGINIA BEACH	VA		11/20/2020		610	0	0	0	0	0	0	610	610	0	0	0
100047645	DOUGLASVILLE	GA		11/20/2020		407	0	0	0	0	0	0	407	407	0	0	0
100047646	TEMECULA	CA		11/20/2020		946	0	0	0	0	0	0	946	946	0	0	0
100047648	VALLEJO	CA		11/20/2020		913	0	0	0	0	0	0	913	913	0	0	0
100047656	MOUNT CLEMENS	MI		11/20/2020		73	0	0	0	0	0	0	73	73	0	0	0
100047664	MURRIETA	CA		11/20/2020		832	0	0	0	0	0	0	832	832	0	0	0
100047668	HAZEL CREST	IL		11/20/2020		301	0	0	0	0	0	0	301	301	0	0	0
100047669	CAMDEN	SC		11/20/2020		1,197	0	0	0	0	0	0	1,197	1,197	0	0	0
100047672	ORLANDO	FL		11/20/2020		265	0	0	0	0	0	0	265	265	0	0	0
100047673	SELDEN	NY		11/20/2020		386	0	0	0	0	0	0	386	386	0	0	0
100047674	SACRAMENTO	CA		11/20/2020		391	0	0	0	0	0	0	391	391	0	0	0
100047681	ATLANTA	GA		11/20/2020		1,450	0	0	0	0	0	0	1,450	1,450	0	0	0
100047685	WIXOM	MI		11/20/2020		749	0	0	0	0	0	0	749	749	0	0	0
100047686	APOPKA	FL		11/20/2020		371	0	0	0	0	0	0	371	371	0	0	0
100047692	MOBILE	AL		11/20/2020		651	0	0	0	0	0	0	651	651	0	0	0
100047696	MIAMI	FL		11/20/2020		668	0	0	0	0	0	0	668	668	0	0	0
100047700	FORT LAUDERDALE	FL		11/20/2020		301	0	0	0	0	0	0	301	301	0	0	0
100047703	ANTIOCH	IL		11/20/2020		356	0	0	0	0	0	0	356	356	0	0	0
100047708	SICKLERVILLE	NJ		11/20/2020		471	0	0	0	0	0	0	471	471	0	0	0
100047721	MEARS	MI		11/20/2020		163	0	0	0	0	0	0	163	163	0	0	0
100047724	POOLER	GA		11/20/2020		190	0	0	0	0	0	0	190	190	0	0	0
100047730	MODESTO	CA		11/20/2020		648	0	0	0	0	0	0	648	648	0	0	0
100047732	PALM COAST	FL		11/20/2020		238	0	0	0	0	0	0	238	238	0	0	0
100047735	TEMECULA	CA		11/20/2020		1,812	0	0	0	0	0	0	1,812	1,812	0	0	0
100047736	CLOVIS	CA		11/20/2020		466	0	0	0	0	0	0	466	466	0	0	0
100047740	MIAMI	FL		11/20/2020		368	0	0	0	0	0	0	368	368	0	0	0
100047741	BARTLETT	IL		11/20/2020		1,107	0	0	0	0	0	0	1,107	1,107	0	0	0
100047743	CHARLEROI	PA		11/20/2020		136	0	0	0	0	0	0	136	136	0	0	0
100047756	WHEATFIELD	IN		11/20/2020		903	0	0	0	0	0	0	903	903	0	0	0
100047758	WARREN	MI		11/20/2020		370	0	0	0	0	0	0	370	370	0	0	0
100047761	WORCESTER	MA		11/20/2020		540	0	0	0	0	0	0	540	540	0	0	0
100047767	LYNN	MA		11/20/2020		716	0	0	0	0	0	0	716	716	0	0	0
100047769	ELK RIVER	MN		11/20/2020		863	0	0	0	0	0	0	863	863	0	0	0
100047775	ARLINGTON	TX		11/20/2020		991	0	0	0	0	0	0	991	991	0	0	0
100047777	STAFFORD	TX		11/20/2020		437	0	0	0	0	0	0	437	437	0	0	0
100047778	PALATINE	IL		11/20/2020		491	0	0	0	0	0	0	491	491	0	0	0
100047785	HARRISON	AR		11/20/2020		1,304	0	0	0	0	0	0	1,304	1,304	0	0	0
100047787	CARMICHAEL	CA		11/20/2020		2,682	0	0	0	0	0	0	2,682	2,682	0	0	0
100047792	HOLLYWOOD	FL		11/20/2020		803	0	0	0	0	0	0	803	803	0	0	0
100047793	AVON PARK	FL		11/20/2020		360	0	0	0	0	0	0	360	360	0	0	0
100047797	LAWRENCEVILLE	GA		11/20/2020		4,014	0	0	0	0	0	0	4,014	4,014	0	0	0
100047803	CHICAGO	IL		11/20/2020		306	0	0	0	0	0	0	306	306	0	0	0
100047805	MOUNT PLEASANT	PA		11/20/2020		241	0	0	0	0	0	0	241	241	0	0	0
100047807	MIAMI	FL		11/20/2020		438	0	0	0	0	0	0	438	438	0	0	0
100047810	ALEXANDRIA	LA		11/20/2020		702	0	0	0	0	0	0	702	702	0	0	0
100047812	VALLEJO	CA		11/20/2020		498	0	0	0	0	0	0	498	498	0	0	0

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100047813	MATHER	CA		11/20/2020		749	0	0	0	0	0	0	749	749	0	0	0
100047814	WATERLOO	IL		11/20/2020		916	0	0	0	0	0	0	916	916	0	0	0
100047820	RIVERDALE	GA		11/20/2020		2,637	0	0	0	0	0	0	2,637	2,637	0	0	0
100047822	AMELIA	OH		11/20/2020		381	0	0	0	0	0	0	381	381	0	0	0
100047824	CORONA	CA		11/20/2020		941	0	0	0	0	0	0	941	941	0	0	0
100047825	CHICAGO	IL		11/20/2020		649	0	0	0	0	0	0	649	649	0	0	0
100047835	LANSING	MI		11/20/2020		500	0	0	0	0	0	0	500	500	0	0	0
100047837	BERWYN	IL		11/20/2020		547	0	0	0	0	0	0	547	547	0	0	0
100047838	EAST HAMPTON	NY		11/20/2020		1,798	0	0	0	0	0	0	1,798	1,798	0	0	0
100047839	OAKLEY	CA		11/20/2020		980	0	0	0	0	0	0	980	980	0	0	0
100047843	LAS VEGAS	NV		11/20/2020		390	0	0	0	0	0	0	390	390	0	0	0
100047855	SAINT LOUIS	MO		11/20/2020		474	0	0	0	0	0	0	474	474	0	0	0
100047856	FORT MYERS	FL		11/20/2020		482	0	0	0	0	0	0	482	482	0	0	0
100047858	LA MESA	CA		11/20/2020		532	0	0	0	0	0	0	532	532	0	0	0
100047861	SAN DIEGO	CA		11/20/2020		734	0	0	0	0	0	0	734	734	0	0	0
100047862	PLEASANT VALLEY	NY		11/20/2020		610	0	0	0	0	0	0	610	610	0	0	0
100047864	TEMECULA	CA		11/20/2020		851	0	0	0	0	0	0	851	851	0	0	0
100047865	OLMSTED FALLS	OH		11/20/2020		852	0	0	0	0	0	0	852	852	0	0	0
100047872	HOMESTEAD	FL		11/20/2020		622	0	0	0	0	0	0	622	622	0	0	0
100047875	GRAND RAPIDS	MI		11/20/2020		873	0	0	0	0	0	0	873	873	0	0	0
100047878	OLNEY	MD		11/20/2020		1,562	0	0	0	0	0	0	1,562	1,562	0	0	0
100047880	VALENCIA	CA		11/20/2020		661	0	0	0	0	0	0	661	661	0	0	0
100047881	CICERO	IL		11/20/2020		798	0	0	0	0	0	0	798	798	0	0	0
100047882	PEACHTREE CITY	GA		11/20/2020		2,897	0	0	0	0	0	0	2,897	2,897	0	0	0
100047884	CARY	IL		11/20/2020		501	0	0	0	0	0	0	501	501	0	0	0
100047885	LAS VEGAS	NV		11/20/2020		506	0	0	0	0	0	0	506	506	0	0	0
100047887	APPLETON	WI		11/20/2020		280	0	0	0	0	0	0	280	280	0	0	0
100047891	QUEENSBURY	NY		11/20/2020		794	0	0	0	0	0	0	794	794	0	0	0
100047893	SHAKOPEE	MN		11/20/2020		809	0	0	0	0	0	0	809	809	0	0	0
100047894	HAGERSTOWN	MD		11/20/2020		675	0	0	0	0	0	0	675	675	0	0	0
100047896	PANORAMA CITY	CA		11/20/2020		959	0	0	0	0	0	0	959	959	0	0	0
100047898	MIAMI	FL		11/20/2020		2,398	0	0	0	0	0	0	2,398	2,398	0	0	0
100047905	LAS VEGAS	NV		11/20/2020		416	0	0	0	0	0	0	416	416	0	0	0
100047906	SAUGUS	MA		11/20/2020		1,023	0	0	0	0	0	0	1,023	1,023	0	0	0
100047915	DARIEN	IL		11/20/2020		1,459	0	0	0	0	0	0	1,459	1,459	0	0	0
100047916	RALEIGH	NC		11/20/2020		615	0	0	0	0	0	0	615	615	0	0	0
100047919	BROOKLYN	NY		11/20/2020		934	0	0	0	0	0	0	934	934	0	0	0
100047923	MIAMI	FL		11/20/2020		627	0	0	0	0	0	0	627	627	0	0	0
100047924	FOWLERVILLE	MI		11/20/2020		489	0	0	0	0	0	0	489	489	0	0	0
100047926	POMPANO BEACH	FL		11/20/2020		1,967	0	0	0	0	0	0	1,967	1,967	0	0	0
100047931	BURLINGTON	IA		11/20/2020		552	0	0	0	0	0	0	552	552	0	0	0
100047935	LAWRENCEVILLE	GA		11/20/2020		724	0	0	0	0	0	0	724	724	0	0	0
100047937	MOUNT WOLF	PA		11/20/2020		2,618	0	0	0	0	0	0	2,618	2,618	0	0	0
100047938	IONIA	MI		11/20/2020		497	0	0	0	0	0	0	497	497	0	0	0
100047939	DUNDEE	IL		11/20/2020		969	0	0	0	0	0	0	969	969	0	0	0
100047941	ATOKA	TN		11/20/2020		441	0	0	0	0	0	0	441	441	0	0	0
100047942	EAST BRUNSWICK	NJ		11/20/2020		749	0	0	0	0	0	0	749	749	0	0	0
100047944	LAS VEGAS	NV		11/20/2020		511	0	0	0	0	0	0	511	511	0	0	0
100047947	HILLSBOROUGH	NJ		11/20/2020		1,726	0	0	0	0	0	0	1,726	1,726	0	0	0
100047948	SCOTTSDALE	AZ		11/20/2020		598	0	0	0	0	0	0	598	598	0	0	0
100047954	EASTABOGA	AL		11/20/2020		806	0	0	0	0	0	0	806	806	0	0	0
100047956	LORAIN	OH		11/20/2020		165	0	0	0	0	0	0	165	165	0	0	0
100047959	TOMS RIVER	NJ		11/20/2020		436	0	0	0	0	0	0	436	436	0	0	0
100047961	RANDOLPH	MA		11/20/2020		998	0	0	0	0	0	0	998	998	0	0	0
100047963	SOUTH OZONE PARK	NY		11/20/2020		5,665	0	0	0	0	0	0	5,665	5,665	0	0	0
100047970	WHEELING	IL		11/20/2020		441	0	0	0	0	0	0	441	441	0	0	0
100047972	DERWOOD	MD		11/20/2020		1,077	0	0	0	0	0	0	1,077	1,077	0	0	0
100047979	HYATTSVILLE	MD		11/20/2020		726	0	0	0	0	0	0	726	726	0	0	0
100047980	VERSAILLES	KY		11/20/2020		517	0	0	0	0	0	0	517	517	0	0	0
100047981	GLENDALE HEIGHTS	IL		11/20/2020		1,567	0	0	0	0	0	0	1,567	1,567	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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest 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	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
100047986	COLLINGSWOOD	NJ		11/20/2020		638	0	0	0	0	0	0	638	638	0	0	0
100047989	CHARLOTTE	NC		11/20/2020		128	0	0	0	0	0	0	128	128	0	0	0
100047991	THOMPSON	CT		11/20/2020		950	0	0	0	0	0	0	950	950	0	0	0
100047992	ATLANTA	GA		11/20/2020		490	0	0	0	0	0	0	490	490	0	0	0
100047995	CICERO	IL		11/20/2020		762	0	0	0	0	0	0	762	762	0	0	0
100047997	MIAMI	FL		11/20/2020		563	0	0	0	0	0	0	563	563	0	0	0
100047998	APOPKA	FL		11/20/2020		699	0	0	0	0	0	0	699	699	0	0	0
100048003	PATCHOGUE	NY		11/20/2020		1,172	0	0	0	0	0	0	1,172	1,172	0	0	0
100048005	MINNEAPOLIS	MN		11/20/2020		1,728	0	0	0	0	0	0	1,728	1,728	0	0	0
100048007	SACRAMENTO	CA		11/20/2020		1,379	0	0	0	0	0	0	1,379	1,379	0	0	0
100048013	LAS VEGAS	NV		11/20/2020		567	0	0	0	0	0	0	567	567	0	0	0
100048015	FOLSOM	CA		11/20/2020		938	0	0	0	0	0	0	938	938	0	0	0
100048016	BELLA VISTA	AR		11/20/2020		380	0	0	0	0	0	0	380	380	0	0	0
100048017	NORWALK	CA		11/20/2020		21,461	0	0	0	0	0	0	21,461	21,461	0	0	0
100048018	VISTA	CA		11/20/2020		824	0	0	0	0	0	0	824	824	0	0	0
100048021	MINNEAPOLIS	MN		11/20/2020		447	0	0	0	0	0	0	447	447	0	0	0
100048022	GRIFFIN	GA		11/20/2020		135	0	0	0	0	0	0	135	135	0	0	0
100048023	WINDSOR	CA		11/20/2020		1,818	0	0	0	0	0	0	1,818	1,818	0	0	0
100048025	SNELLVILLE	GA		11/20/2020		1,212	0	0	0	0	0	0	1,212	1,212	0	0	0
100048028	HEMET	CA		11/20/2020		1,385	0	0	0	0	0	0	1,385	1,385	0	0	0
100048030	LANCASTER	CA		11/20/2020		441	0	0	0	0	0	0	441	441	0	0	0
100048031	LA GRANGE	CA		11/20/2020		1,236	0	0	0	0	0	0	1,236	1,236	0	0	0
100048032	PHOENIX	AZ		11/20/2020		445	0	0	0	0	0	0	445	445	0	0	0
100048034	DENVER	CO		11/20/2020		751	0	0	0	0	0	0	751	751	0	0	0
100048035	EL CAJON	CA		11/20/2020		1,760	0	0	0	0	0	0	1,760	1,760	0	0	0
100048038	LIVINGSTON	CA		11/20/2020		807	0	0	0	0	0	0	807	807	0	0	0
100048046	CONCORD	NC		11/20/2020		644	0	0	0	0	0	0	644	644	0	0	0
100048049	UPPER MARLBORO	MD		11/20/2020		995	0	0	0	0	0	0	995	995	0	0	0
100048053	NORTH KINGSTOWN	RI		11/20/2020		614	0	0	0	0	0	0	614	614	0	0	0
100048054	RANDLEMAN	NC		11/20/2020		325	0	0	0	0	0	0	325	325	0	0	0
100048057	RANCHO CUCAMONGA	CA		11/20/2020		1,039	0	0	0	0	0	0	1,039	1,039	0	0	0
100048059	OXFORD	AL		11/20/2020		486	0	0	0	0	0	0	486	486	0	0	0
100048060	LAS VEGAS	NV		11/20/2020		660	0	0	0	0	0	0	660	660	0	0	0
100048061	BONITA SPRINGS	FL		11/20/2020		1,954	0	0	0	0	0	0	1,954	1,954	0	0	0
100048062	KISSIMMEE	FL		11/20/2020		368	0	0	0	0	0	0	368	368	0	0	0
100048066	MINNEAPOLIS	MN		11/20/2020		3,068	0	0	0	0	0	0	3,068	3,068	0	0	0
100048068	DELANO	CA		11/20/2020		1,074	0	0	0	0	0	0	1,074	1,074	0	0	0
100048069	MIAMI	FL		11/20/2020		677	0	0	0	0	0	0	677	677	0	0	0
100048071	CADILLAC	MI		11/20/2020		702	0	0	0	0	0	0	702	702	0	0	0
100048073	HENDERSON	NV		11/20/2020		927	0	0	0	0	0	0	927	927	0	0	0
100048074	HOMESTEAD	FL		11/20/2020		2,456	0	0	0	0	0	0	2,456	2,456	0	0	0
100048075	GOFFSTOWN	NH		11/20/2020		993	0	0	0	0	0	0	993	993	0	0	0
100048078	SALINAS	CA		11/20/2020		2,587	0	0	0	0	0	0	2,587	2,587	0	0	0
100048079	HOLIDAY	FL		11/20/2020		312	0	0	0	0	0	0	312	312	0	0	0
100048081	BROOKLYN	NY		11/20/2020		1,472	0	0	0	0	0	0	1,472	1,472	0	0	0
100048084	BOYNTON BEACH	FL		11/20/2020		749	0	0	0	0	0	0	749	749	0	0	0
100048085	MILWAUKEE	WI		11/20/2020		657	0	0	0	0	0	0	657	657	0	0	0
100048086	GRAND RAPIDS	MI		11/20/2020		434	0	0	0	0	0	0	434	434	0	0	0
100048088	CLEVELAND	OH		11/20/2020		238	0	0	0	0	0	0	238	238	0	0	0
100048090	DEDHAM	MA		11/20/2020		1,132	0	0	0	0	0	0	1,132	1,132	0	0	0
100048091	BUCKEYE	AZ		11/20/2020		4,565	0	0	0	0	0	0	4,565	4,565	0	0	0
100048092	STERLING HEIGHTS	MI		11/20/2020		481	0	0	0	0	0	0	481	481	0	0	0
100048094	PHOENIX	AZ		11/20/2020		457	0	0	0	0	0	0	457	457	0	0	0
100048096	CAPE CORAL	FL		11/20/2020		453	0	0	0	0	0	0	453	453	0	0	0
100048098	BEAUMONT	CA		11/20/2020		808	0	0	0	0	0	0	808	808	0	0	0
100048100	SAINT LOUIS	MO		11/20/2020		473	0	0	0	0	0	0	473	473	0	0	0
100048101	GROVELAND	FL		11/20/2020		687	0	0	0	0	0	0	687	687	0	0	0
100048102	CHICAGO	IL		11/20/2020		1,963	0	0	0	0	0	0	1,963	1,963	0	0	0
100048110	MOSES LAKE	WA		11/20/2020		869	0	0	0	0	0	0	869	869	0	0	0
100048111	HOLLYWOOD	FL		11/20/2020		1,903	0	0	0	0	0	0	1,903	1,903	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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest 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	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
100048112	TEMECULA	CA		11/20/2020		2,210	0	0	0	0	0	0	2,210	2,210	0	0	0
100048115	PALOS HEIGHTS	IL		11/20/2020		599	0	0	0	0	0	0	599	599	0	0	0
100048120	CENTRAL POINT	OR		11/20/2020		510	0	0	0	0	0	0	510	510	0	0	0
100048125	VIRGINIA BEACH	VA		11/20/2020		1,041	0	0	0	0	0	0	1,041	1,041	0	0	0
100048126	PALMDALE	CA		11/20/2020		863	0	0	0	0	0	0	863	863	0	0	0
100048130	ASHBURN	VA		11/20/2020		1,037	0	0	0	0	0	0	1,037	1,037	0	0	0
100048134	GRAYSLAKE	IL		11/20/2020		786	0	0	0	0	0	0	786	786	0	0	0
100048138	BAKERSFIELD	CA		11/20/2020		776	0	0	0	0	0	0	776	776	0	0	0
100048140	MARLTON	NJ		11/20/2020		648	0	0	0	0	0	0	648	648	0	0	0
100048141	EAST STROUDSBURG	PA		11/20/2020		311	0	0	0	0	0	0	311	311	0	0	0
100048143	ORLANDO	FL		11/20/2020		1,452	0	0	0	0	0	0	1,452	1,452	0	0	0
100048145	HOLLYWOOD	FL		11/20/2020		569	0	0	0	0	0	0	569	569	0	0	0
100048147	TUCSON	AZ		11/20/2020		428	0	0	0	0	0	0	428	428	0	0	0
100048150	CHICAGO	IL		11/20/2020		4,573	0	0	0	0	0	0	4,573	4,573	0	0	0
100048151	HYATTSVILLE	MD		11/20/2020		2,186	0	0	0	0	0	0	2,186	2,186	0	0	0
100048158	RALEIGH	NC		11/20/2020		1,971	0	0	0	0	0	0	1,971	1,971	0	0	0
100048159	NORTH BALDWIN	NY		11/20/2020		1,167	0	0	0	0	0	0	1,167	1,167	0	0	0
100048165	MUKILTEO	WA		11/20/2020		1,263	0	0	0	0	0	0	1,263	1,263	0	0	0
100048166	NORTHBRIDGE	MA		11/20/2020		845	0	0	0	0	0	0	845	845	0	0	0
100048167	HAGERSTOWN	MD		11/20/2020		2,119	0	0	0	0	0	0	2,119	2,119	0	0	0
100048169	HOLLYWOOD	FL		11/20/2020		800	0	0	0	0	0	0	800	800	0	0	0
100048171	CHANHASSEN	MN		11/20/2020		986	0	0	0	0	0	0	986	986	0	0	0
100048174	NORTH PORT	FL		11/20/2020		402	0	0	0	0	0	0	402	402	0	0	0
100048176	STERLING HEIGHTS	MI		11/20/2020		1,408	0	0	0	0	0	0	1,408	1,408	0	0	0
100048178	BALTIMORE	MD		11/20/2020		718	0	0	0	0	0	0	718	718	0	0	0
100048179	LAUDERHILL	FL		11/20/2020		526	0	0	0	0	0	0	526	526	0	0	0
100048180	LEVITTOWN	PA		11/20/2020		806	0	0	0	0	0	0	806	806	0	0	0
100048181	BRONX	NY		11/20/2020		2,135	0	0	0	0	0	0	2,135	2,135	0	0	0
100048182	GOLDEN	CO		11/20/2020		2,303	0	0	0	0	0	0	2,303	2,303	0	0	0
100048183	RIVERSIDE	CA		11/20/2020		624	0	0	0	0	0	0	624	624	0	0	0
100048184	VIRGINIA BEACH	VA		11/20/2020		1,931	0	0	0	0	0	0	1,931	1,931	0	0	0
100048185	MARLBOROUGH	MA		11/20/2020		1,691	0	0	0	0	0	0	1,691	1,691	0	0	0
100048190	RICHMOND HILL	NY		11/20/2020		1,142	0	0	0	0	0	0	1,142	1,142	0	0	0
100048192	ADDISON	IL		11/20/2020		947	0	0	0	0	0	0	947	947	0	0	0
100048199	PORTLAND	OR		11/20/2020		744	0	0	0	0	0	0	744	744	0	0	0
100048206	FRESNO	CA		11/20/2020		1,919	0	0	0	0	0	0	1,919	1,919	0	0	0
100048208	PHILADELPHIA	PA		11/20/2020		100	0	0	0	0	0	0	100	100	0	0	0
100048209	MODESTO	CA		11/20/2020		1,853	0	0	0	0	0	0	1,853	1,853	0	0	0
100048212	CYPRESS	TX		11/20/2020		881	0	0	0	0	0	0	881	881	0	0	0
100048214	CHICAGO	IL		11/20/2020		702	0	0	0	0	0	0	702	702	0	0	0
100048215	MIAMI	FL		11/20/2020		563	0	0	0	0	0	0	563	563	0	0	0
100048219	FAIRFIELD	OH		11/20/2020		463	0	0	0	0	0	0	463	463	0	0	0
100048222	CHICAGO	IL		11/20/2020		1,004	0	0	0	0	0	0	1,004	1,004	0	0	0
100048224	BAKERSFIELD	CA		11/20/2020		1,342	0	0	0	0	0	0	1,342	1,342	0	0	0
100048226	FRESNO	CA		11/20/2020		1,202	0	0	0	0	0	0	1,202	1,202	0	0	0
100048230	GILBERT	AZ		11/20/2020		631	0	0	0	0	0	0	631	631	0	0	0
100048237	WOODBURY	NJ		11/20/2020		225	0	0	0	0	0	0	225	225	0	0	0
100048241	ORLANDO	FL		11/20/2020		274	0	0	0	0	0	0	274	274	0	0	0
100048243	ORLAND	CA		11/20/2020		967	0	0	0	0	0	0	967	967	0	0	0
100048244	MANTECA	CA		11/20/2020		856	0	0	0	0	0	0	856	856	0	0	0
100048247	HOUSTON	TX		11/20/2020		397	0	0	0	0	0	0	397	397	0	0	0
100048250	LYNCHBURG	VA		11/20/2020		326	0	0	0	0	0	0	326	326	0	0	0
100048251	MESA	AZ		11/20/2020		856	0	0	0	0	0	0	856	856	0	0	0
100048252	FORT LAUDERDALE	FL		11/20/2020		599	0	0	0	0	0	0	599	599	0	0	0
100048253	MARCUS HOOK	PA		11/20/2020		588	0	0	0	0	0	0	588	588	0	0	0
100048255	BROCKTON	MA		11/20/2020		352	0	0	0	0	0	0	352	352	0	0	0
100048260	GRAND RAPIDS	MI		11/20/2020		575	0	0	0	0	0	0	575	575	0	0	0
100048267	LAS VEGAS	NV		11/20/2020		889	0	0	0	0	0	0	889	889	0	0	0
100048268	PARLIN	NJ		11/20/2020		802	0	0	0	0	0	0	802	802	0	0	0
100048269	JACKSON	MI		11/20/2020		1,029	0	0	0	0	0	0	1,029	1,029	0	0	0

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	2	3					8	9	10	11	12	13					
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100048272	SAN JACINTO	CA		11/20/2020		2,333	0	0	0	0	0	0	2,333	2,333	0	0	0
100048273	FORT MYERS	FL		11/20/2020		567	0	0	0	0	0	0	567	567	0	0	0
100048274	PALM SPRINGS	CA		11/20/2020		985	0	0	0	0	0	0	985	985	0	0	0
100048275	CRESTWOOD	IL		11/20/2020		1,387	0	0	0	0	0	0	1,387	1,387	0	0	0
100048279	VISALIA	CA		11/20/2020		514	0	0	0	0	0	0	514	514	0	0	0
100048280	FORT LAUDERDALE	FL		11/20/2020		227	0	0	0	0	0	0	227	227	0	0	0
100048281	FRANKLIN	NC		11/20/2020		2,630	0	0	0	0	0	0	2,630	2,630	0	0	0
100048282	WINTER SPRINGS	FL		11/20/2020		286	0	0	0	0	0	0	286	286	0	0	0
100048284	EDGEWOOD	MD		11/20/2020		1,237	0	0	0	0	0	0	1,237	1,237	0	0	0
100048286	OMAHA	NE		11/20/2020		360	0	0	0	0	0	0	360	360	0	0	0
100048287	CROTON ON HUDSON	NY		11/20/2020		2,440	0	0	0	0	0	0	2,440	2,440	0	0	0
100048289	POWAY	CA		11/20/2020		1,160	0	0	0	0	0	0	1,160	1,160	0	0	0
100048295	MINNEAPOLIS	MN		11/20/2020		823	0	0	0	0	0	0	823	823	0	0	0
100048297	SCOTTSBORO	AL		11/20/2020		512	0	0	0	0	0	0	512	512	0	0	0
100048298	WOODBRIDGE	VA		11/20/2020		3,085	0	0	0	0	0	0	3,085	3,085	0	0	0
100048306	MIAMI	FL		11/20/2020		543	0	0	0	0	0	0	543	543	0	0	0
100048315	TAYLORS	SC		11/20/2020		1,747	0	0	0	0	0	0	1,747	1,747	0	0	0
100048320	PINON HILLS	CA		11/20/2020		2,338	0	0	0	0	0	0	2,338	2,338	0	0	0
100048323	FONTANA	CA		11/20/2020		1,153	0	0	0	0	0	0	1,153	1,153	0	0	0
100048324	CENTRAL ISLIP	NY		11/20/2020		1,085	0	0	0	0	0	0	1,085	1,085	0	0	0
100048327	ONTARIO	CA		11/20/2020		1,639	0	0	0	0	0	0	1,639	1,639	0	0	0
100048328	ALBUQUERQUE	NM		11/20/2020		591	0	0	0	0	0	0	591	591	0	0	0
100048332	MIDLOTHIAN	IL		11/20/2020		1,009	0	0	0	0	0	0	1,009	1,009	0	0	0
100048335	SAN MARCOS	CA		11/20/2020		1,063	0	0	0	0	0	0	1,063	1,063	0	0	0
100048339	SPENCER	MA		11/20/2020		476	0	0	0	0	0	0	476	476	0	0	0
100048340	SAN ANTONIO	TX		11/20/2020		216	0	0	0	0	0	0	216	216	0	0	0
100048341	ROCKFORD	WA		11/20/2020		138	0	0	0	0	0	0	138	138	0	0	0
100048351	VICTORVILLE	CA		11/20/2020		1,992	0	0	0	0	0	0	1,992	1,992	0	0	0
100048354	CHESAPEAKE	VA		11/20/2020		3,911	0	0	0	0	0	0	3,911	3,911	0	0	0
100048361	BANGOR	CA		11/20/2020		2,570	0	0	0	0	0	0	2,570	2,570	0	0	0
100048362	PORT SAINT LUCIE	FL		11/20/2020		1,593	0	0	0	0	0	0	1,593	1,593	0	0	0
100048363	STATEN ISLAND	NY		11/20/2020		900	0	0	0	0	0	0	900	900	0	0	0
100048364	SALEM	NH		11/20/2020		1,825	0	0	0	0	0	0	1,825	1,825	0	0	0
100048365	LEXINGTON	MI		11/20/2020		259	0	0	0	0	0	0	259	259	0	0	0
100048373	SCOTTSDALE	AZ		11/20/2020		1,820	0	0	0	0	0	0	1,820	1,820	0	0	0
100048375	HALIFAX	MA		11/20/2020		669	0	0	0	0	0	0	669	669	0	0	0
100048376	COLUMBUS	OH		11/20/2020		538	0	0	0	0	0	0	538	538	0	0	0
100048377	NAPLES	FL		11/20/2020		769	0	0	0	0	0	0	769	769	0	0	0
100048378	MARENGO	OH		11/20/2020		541	0	0	0	0	0	0	541	541	0	0	0
100048380	PURCELLVILLE	VA		11/20/2020		1,105	0	0	0	0	0	0	1,105	1,105	0	0	0
100048386	ORLANDO	FL		11/20/2020		449	0	0	0	0	0	0	449	449	0	0	0
100048388	JOHNSTOWN	OH		11/20/2020		777	0	0	0	0	0	0	777	777	0	0	0
100048391	CATHEDRAL CITY	CA		11/20/2020		952	0	0	0	0	0	0	952	952	0	0	0
100048395	CHESTERFIELD	MI		11/20/2020		1,597	0	0	0	0	0	0	1,597	1,597	0	0	0
100048399	CHICAGO	IL		11/20/2020		259	0	0	0	0	0	0	259	259	0	0	0
100048403	EL MONTE	CA		11/20/2020		3,136	0	0	0	0	0	0	3,136	3,136	0	0	0
100048404	HUNTINGTON PARK	CA		11/20/2020		1,471	0	0	0	0	0	0	1,471	1,471	0	0	0
100048405	PLEASANT GROVE	UT		11/20/2020		(1,983)	0	0	0	0	0	0	(1,983)	(1,983)	0	0	0
100048406	SOUTHINGTON	CT		11/20/2020		1,448	0	0	0	0	0	0	1,448	1,448	0	0	0
100048416	MIDDLEBURG	FL		11/20/2020		556	0	0	0	0	0	0	556	556	0	0	0
100048418	METHUEN	MA		11/20/2020		941	0	0	0	0	0	0	941	941	0	0	0
100048419	HANOVER PARK	IL		11/20/2020		653	0	0	0	0	0	0	653	653	0	0	0
100048420	POWAY	CA		11/20/2020		1,764	0	0	0	0	0	0	1,764	1,764	0	0	0
100048421	SEMINOLE	FL		11/20/2020		326	0	0	0	0	0	0	326	326	0	0	0
100048425	JACKSONVILLE	FL		11/20/2020		270	0	0	0	0	0	0	270	270	0	0	0
100048429	EAST ELMHURST	NY		11/20/2020		1,381	0	0	0	0	0	0	1,381	1,381	0	0	0
100048430	FENTON	MI		11/20/2020		167	0	0	0	0	0	0	167	167	0	0	0
100048437	LANCASTER	CA		11/20/2020		850	0	0	0	0	0	0	850	850	0	0	0
100048443	ATLANTA	GA		11/20/2020		471	0	0	0	0	0	0	471	471	0	0	0
100048445	LAS VEGAS	NV		11/20/2020		1,285	0	0	0	0	0	0	1,285	1,285	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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest 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	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
100048446	LUNENBURG	MA		11/20/2020		3,858	0	0	0	0	0	0	3,858	3,858	0	0	0
100048447	OLD SAYBROOK	CT		11/20/2020		894	0	0	0	0	0	0	894	894	0	0	0
100048452	MIAMI	FL		11/20/2020		1,044	0	0	0	0	0	0	1,044	1,044	0	0	0
100048454	DEER PARK	TX		11/20/2020		324	0	0	0	0	0	0	324	324	0	0	0
100048457	WILLARD	MO		11/20/2020		330	0	0	0	0	0	0	330	330	0	0	0
100048459	HEPHZIBAH	GA		11/20/2020		337	0	0	0	0	0	0	337	337	0	0	0
100048465	RIVERSIDE	CA		11/20/2020		1,196	0	0	0	0	0	0	1,196	1,196	0	0	0
100048468	VENTURA	CA		11/20/2020		825	0	0	0	0	0	0	825	825	0	0	0
100048469	FORT LAUDERDALE	FL		11/20/2020		538	0	0	0	0	0	0	538	538	0	0	0
100048471	HIALEAH	FL		11/20/2020		960	0	0	0	0	0	0	960	960	0	0	0
100048473	SYLMAR	CA		11/20/2020		980	0	0	0	0	0	0	980	980	0	0	0
100048477	HIALEAH	FL		11/20/2020		829	0	0	0	0	0	0	829	829	0	0	0
100048480	SEAFORD	DE		11/20/2020		619	0	0	0	0	0	0	619	619	0	0	0
100048484	BRONX	NY		11/20/2020		4,953	0	0	0	0	0	0	4,953	4,953	0	0	0
100048485	LAS VEGAS	NV		11/20/2020		689	0	0	0	0	0	0	689	689	0	0	0
100048488	CARLE PLACE	NY		11/20/2020		1,362	0	0	0	0	0	0	1,362	1,362	0	0	0
100048491	CARSON	CA		11/20/2020		656	0	0	0	0	0	0	656	656	0	0	0
100048499	LAS VEGAS	NV		11/20/2020		355	0	0	0	0	0	0	355	355	0	0	0
100048502	CHICO	CA		11/20/2020		1,214	0	0	0	0	0	0	1,214	1,214	0	0	0
100048503	FLOSSMOOR	IL		11/20/2020		936	0	0	0	0	0	0	936	936	0	0	0
100048504	COLTON	CA		11/20/2020		932	0	0	0	0	0	0	932	932	0	0	0
100048507	SAN ANTONIO	TX		11/20/2020		2,496	0	0	0	0	0	0	2,496	2,496	0	0	0
100048508	TITUSVILLE	FL		11/20/2020		514	0	0	0	0	0	0	514	514	0	0	0
100048510	PARKER	CO		11/20/2020		1,597	0	0	0	0	0	0	1,597	1,597	0	0	0
100048513	FRANKLIN PARK	IL		11/20/2020		514	0	0	0	0	0	0	514	514	0	0	0
100048522	HARRISONBURG	VA		11/20/2020		566	0	0	0	0	0	0	566	566	0	0	0
100048525	ORLEANS	MI		11/20/2020		811	0	0	0	0	0	0	811	811	0	0	0
100048528	BECHTELSVILLE	PA		11/20/2020		480	0	0	0	0	0	0	480	480	0	0	0
100048532	WHITE PLAINS	NY		11/20/2020		1,182	0	0	0	0	0	0	1,182	1,182	0	0	0
100048533	LAWRENCEVILLE	GA		11/20/2020		604	0	0	0	0	0	0	604	604	0	0	0
100048535	MINNEAPOLIS	MN		11/20/2020		1,930	0	0	0	0	0	0	1,930	1,930	0	0	0
100048539	STONY POINT	NY		11/20/2020		848	0	0	0	0	0	0	848	848	0	0	0
100048542	TUCSON	AZ		11/20/2020		553	0	0	0	0	0	0	553	553	0	0	0
100048543	MINNEAPOLIS	MN		11/20/2020		625	0	0	0	0	0	0	625	625	0	0	0
100048544	SAINT PAUL	MN		11/20/2020		754	0	0	0	0	0	0	754	754	0	0	0
100048545	MINNEAPOLIS	MN		11/20/2020		1,243	0	0	0	0	0	0	1,243	1,243	0	0	0
100048549	MINNEAPOLIS	MN		11/20/2020		1,644	0	0	0	0	0	0	1,644	1,644	0	0	0
100048552	BROOKLYN	NY		11/20/2020		1,209	0	0	0	0	0	0	1,209	1,209	0	0	0
100048553	WORCESTER	MA		11/20/2020		881	0	0	0	0	0	0	881	881	0	0	0
100048554	MARLBORO	NJ		11/20/2020		675	0	0	0	0	0	0	675	675	0	0	0
100048555	PHILADELPHIA	PA		11/20/2020		340	0	0	0	0	0	0	340	340	0	0	0
100048556	NORWALK	CA		11/20/2020		1,124	0	0	0	0	0	0	1,124	1,124	0	0	0
100048557	WOODSTOCK	GA		11/20/2020		744	0	0	0	0	0	0	744	744	0	0	0
100048558	SAINT PAUL	MN		11/20/2020		1,846	0	0	0	0	0	0	1,846	1,846	0	0	0
100048561	SOUTHGATE	MI		11/20/2020		1,142	0	0	0	0	0	0	1,142	1,142	0	0	0
100048564	RICHMOND	VA		11/20/2020		863	0	0	0	0	0	0	863	863	0	0	0
100048566	WARMINSTER	PA		11/20/2020		936	0	0	0	0	0	0	936	936	0	0	0
100048568	LOWELL	MA		11/20/2020		335	0	0	0	0	0	0	335	335	0	0	0
100048570	PORT SAINT LUCIE	FL		11/20/2020		636	0	0	0	0	0	0	636	636	0	0	0
100048579	LAKE ARROWHEAD	CA		11/20/2020		542	0	0	0	0	0	0	542	542	0	0	0
100048581	MIAMI	FL		11/20/2020		1,181	0	0	0	0	0	0	1,181	1,181	0	0	0
100048587	NORTHAMPTON	PA		11/20/2020		116	0	0	0	0	0	0	116	116	0	0	0
100048591	LOGANVILLE	GA		11/20/2020		920	0	0	0	0	0	0	920	920	0	0	0
100048592	BRIGHTON	MA		11/20/2020		2,510	0	0	0	0	0	0	2,510	2,510	0	0	0
100048593	YUCAIPA	CA		11/20/2020		1,462	0	0	0	0	0	0	1,462	1,462	0	0	0
100048595	MIAMI	FL		11/20/2020		1,209	0	0	0	0	0	0	1,209	1,209	0	0	0
100048598	TEMPLETON	CA		11/20/2020		1,116	0	0	0	0	0	0	1,116	1,116	0	0	0
100048602	MORENO VALLEY	CA		11/20/2020		2,839	0	0	0	0	0	0	2,839	2,839	0	0	0
100048603	LONG BEACH	CA		11/20/2020		1,480	0	0	0	0	0	0	1,480	1,480	0	0	0
100048604	PORTERVILLE	CA		11/20/2020		1,408	0	0	0	0	0	0	1,408	1,408	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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest 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	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
100048605	NORTHBOROUGH	MA		11/20/2020		1,867	0	0	0	0	0	0	1,867	1,867	0	0	0
100048607	SOUTH LYON	MI		11/20/2020		536	0	0	0	0	0	0	536	536	0	0	0
100048609	EUREKA	CA		11/20/2020		1,253	0	0	0	0	0	0	1,253	1,253	0	0	0
100048610	GILBERT	AZ		11/20/2020		562	0	0	0	0	0	0	562	562	0	0	0
100048612	ELY	MN		11/20/2020		567	0	0	0	0	0	0	567	567	0	0	0
100048613	CRESTWOOD	IL		11/20/2020		638	0	0	0	0	0	0	638	638	0	0	0
100048614	SYLMAR	CA		11/20/2020		730	0	0	0	0	0	0	730	730	0	0	0
100048617	ORLANDO	FL		11/20/2020		208	0	0	0	0	0	0	208	208	0	0	0
100048623	SANTA ANA	CA		11/20/2020		772	0	0	0	0	0	0	772	772	0	0	0
100048625	FONTANA	CA		11/20/2020		498	0	0	0	0	0	0	498	498	0	0	0
100048626	GOODYEAR	AZ		11/20/2020		2,356	0	0	0	0	0	0	2,356	2,356	0	0	0
100048628	FLORIEN	LA		11/20/2020		109	0	0	0	0	0	0	109	109	0	0	0
100048631	ATLANTA	GA		11/20/2020		982	0	0	0	0	0	0	982	982	0	0	0
100048637	SAN YSIDRO	CA		11/20/2020		1,853	0	0	0	0	0	0	1,853	1,853	0	0	0
100048639	CERES	CA		11/20/2020		800	0	0	0	0	0	0	800	800	0	0	0
100048640	ROCKVILLE	MD		11/20/2020		968	0	0	0	0	0	0	968	968	0	0	0
100048641	SIMI VALLEY	CA		11/20/2020		3,419	0	0	0	0	0	0	3,419	3,419	0	0	0
100048642	PUYALLUP	WA		11/20/2020		922	0	0	0	0	0	0	922	922	0	0	0
100048645	CALVERTON	NY		11/20/2020		1,001	0	0	0	0	0	0	1,001	1,001	0	0	0
100048646	LUNENBURG	MA		11/20/2020		680	0	0	0	0	0	0	680	680	0	0	0
100048648	NEWARK	CA		11/20/2020		1,816	0	0	0	0	0	0	1,816	1,816	0	0	0
100048653	HIALEAH	FL		11/20/2020		1,021	0	0	0	0	0	0	1,021	1,021	0	0	0
100048656	ROCKVILLE	MD		11/20/2020		781	0	0	0	0	0	0	781	781	0	0	0
100048659	CHARLOTTE	NC		11/20/2020		1,083	0	0	0	0	0	0	1,083	1,083	0	0	0
100048660	SAINT PAUL	MN		11/20/2020		855	0	0	0	0	0	0	855	855	0	0	0
100048664	CICERO	IN		11/20/2020		1,124	0	0	0	0	0	0	1,124	1,124	0	0	0
100048668	PETALUMA	CA		11/20/2020		1,283	0	0	0	0	0	0	1,283	1,283	0	0	0
100048669	MACUNGIE	PA		11/20/2020		1,039	0	0	0	0	0	0	1,039	1,039	0	0	0
100048670	GLENDALE	AZ		11/20/2020		553	0	0	0	0	0	0	553	553	0	0	0
100048671	LEHIGH ACRES	FL		11/20/2020		942	0	0	0	0	0	0	942	942	0	0	0
100048672	HIALEAH	FL		11/20/2020		944	0	0	0	0	0	0	944	944	0	0	0
100048673	MUSKEGON	MI		11/20/2020		268	0	0	0	0	0	0	268	268	0	0	0
100048678	PLEASANTVILLE	NJ		11/20/2020		1,783	0	0	0	0	0	0	1,783	1,783	0	0	0
100048679	SYLMAR	CA		11/20/2020		895	0	0	0	0	0	0	895	895	0	0	0
100048681	HOUSTON	TX		11/20/2020		699	0	0	0	0	0	0	699	699	0	0	0
100048682	ADELANTO	CA		11/20/2020		649	0	0	0	0	0	0	649	649	0	0	0
100048683	PALMETTO	FL		11/20/2020		524	0	0	0	0	0	0	524	524	0	0	0
100048685	RIVERSIDE	CA		11/20/2020		2,744	0	0	0	0	0	0	2,744	2,744	0	0	0
100048692	FAIRBURN	GA		11/20/2020		1,472	0	0	0	0	0	0	1,472	1,472	0	0	0
100048694	RIO RICO	AZ		11/20/2020		775	0	0	0	0	0	0	775	775	0	0	0
100048695	SAN BERNARDINO	CA		11/20/2020		1,340	0	0	0	0	0	0	1,340	1,340	0	0	0
100048698	GOODYEAR	AZ		11/20/2020		1,407	0	0	0	0	0	0	1,407	1,407	0	0	0
100048702	HOUSTON	TX		11/20/2020		1,048	0	0	0	0	0	0	1,048	1,048	0	0	0
100048706	FRESNO	CA		11/20/2020		918	0	0	0	0	0	0	918	918	0	0	0
100048707	COLVILLE	WA		11/20/2020		663	0	0	0	0	0	0	663	663	0	0	0
100048711	LAKE ELSINORE	CA		11/20/2020		4,960	0	0	0	0	0	0	4,960	4,960	0	0	0
100048714	HOLLYWOOD	FL		11/20/2020		757	0	0	0	0	0	0	757	757	0	0	0
100048716	RICHMOND	VA		11/20/2020		1,152	0	0	0	0	0	0	1,152	1,152	0	0	0
100048719	EASTPOINTE	MI		11/20/2020		1,113	0	0	0	0	0	0	1,113	1,113	0	0	0
100048725	OTTAWA LAKE	MI		11/20/2020		875	0	0	0	0	0	0	875	875	0	0	0
100048727	PHOENIX	AZ		11/20/2020		726	0	0	0	0	0	0	726	726	0	0	0
100048729	HOLBROOK	MA		11/20/2020		888	0	0	0	0	0	0	888	888	0	0	0
100048730	LANHAM	MD		11/20/2020		1,778	0	0	0	0	0	0	1,778	1,778	0	0	0
100048732	OWATONNA	MN		11/20/2020		336	0	0	0	0	0	0	336	336	0	0	0
100048734	BRANDON	FL		11/20/2020		582	0	0	0	0	0	0	582	582	0	0	0
100048736	CLEVELAND	OH		11/20/2020		281	0	0	0	0	0	0	281	281	0	0	0
100048737	RANDOLPH	MA		11/20/2020		1,145	0	0	0	0	0	0	1,145	1,145	0	0	0
100048740	FAIRFAX	VA		11/20/2020		970	0	0	0	0	0	0	970	970	0	0	0
100048741	NORTHPORT	AL		11/20/2020		963	0	0	0	0	0	0	963	963	0	0	0
100048742	SILVER SPRING	MD		11/20/2020		1,933	0	0	0	0	0	0	1,933	1,933	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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest 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	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
100048743	LEMON GROVE	CA		11/20/2020		1,263	0	0	0	0	0	0	1,263	1,263	0	0	0
100048753	MIDDLE RIVER	MD		11/20/2020		853	0	0	0	0	0	0	853	853	0	0	0
100048755	FRESNO	CA		11/20/2020		902	0	0	0	0	0	0	902	902	0	0	0
100048758	UPPER MARLBORO	MD		11/20/2020		879	0	0	0	0	0	0	879	879	0	0	0
100048762	SPRINGFIELD	MA		11/20/2020		747	0	0	0	0	0	0	747	747	0	0	0
100048772	MINNEAPOLIS	MN		11/20/2020		1,605	0	0	0	0	0	0	1,605	1,605	0	0	0
100048779	RIVIERA BEACH	FL		11/20/2020		1,083	0	0	0	0	0	0	1,083	1,083	0	0	0
100048781	HOLLYWOOD	FL		11/20/2020		750	0	0	0	0	0	0	750	750	0	0	0
100048785	ABINGTON	MA		11/20/2020		2,585	0	0	0	0	0	0	2,585	2,585	0	0	0
100048787	GERMANTOWN	NY		11/20/2020		774	0	0	0	0	0	0	774	774	0	0	0
100048789	BALTIMORE	MD		11/20/2020		1,122	0	0	0	0	0	0	1,122	1,122	0	0	0
100048791	MODESTO	CA		11/20/2020		2,056	0	0	0	0	0	0	2,056	2,056	0	0	0
100048795	LOS ANGELES	CA		11/20/2020		881	0	0	0	0	0	0	881	881	0	0	0
100048798	MONROE	NC		11/20/2020		381	0	0	0	0	0	0	381	381	0	0	0
100048803	MIAMI	FL		11/20/2020		585	0	0	0	0	0	0	585	585	0	0	0
100048805	COOLIDGE	AZ		11/20/2020		2,897	0	0	0	0	0	0	2,897	2,897	0	0	0
100048806	BUENA PARK	CA		11/20/2020		1,554	0	0	0	0	0	0	1,554	1,554	0	0	0
100048809	FONTANA	CA		11/20/2020		1,089	0	0	0	0	0	0	1,089	1,089	0	0	0
100048810	GANSEVOORT	NY		11/20/2020		1,072	0	0	0	0	0	0	1,072	1,072	0	0	0
100048811	SAN BERNARDINO	CA		11/20/2020		615	0	0	0	0	0	0	615	615	0	0	0
100048816	FAIR LAWN	NJ		11/20/2020		1,250	0	0	0	0	0	0	1,250	1,250	0	0	0
100048817	PATCHOGUE	NY		11/20/2020		803	0	0	0	0	0	0	803	803	0	0	0
100048820	NORTH HOLLYWOOD	CA		11/20/2020		1,188	0	0	0	0	0	0	1,188	1,188	0	0	0
100048821	COLORADO SPRINGS	CO		11/20/2020		774	0	0	0	0	0	0	774	774	0	0	0
100048827	RONKONKOMA	NY		11/20/2020		572	0	0	0	0	0	0	572	572	0	0	0
100048829	KERSHAW	SC		11/20/2020		641	0	0	0	0	0	0	641	641	0	0	0
100048835	WASHINGTON	DC		11/20/2020		2,125	0	0	0	0	0	0	2,125	2,125	0	0	0
100048836	SAINT LOUIS	MO		11/20/2020		237	0	0	0	0	0	0	237	237	0	0	0
100048846	CHICAGO	IL		11/20/2020		886	0	0	0	0	0	0	886	886	0	0	0
100048862	AUSTIN	TX		11/20/2020		830	0	0	0	0	0	0	830	830	0	0	0
100048865	BAKERSFIELD	CA		11/20/2020		1,664	0	0	0	0	0	0	1,664	1,664	0	0	0
100048866	IRVINGTON	NJ		11/20/2020		1,260	0	0	0	0	0	0	1,260	1,260	0	0	0
100048867	CINCINNATI	OH		11/20/2020		575	0	0	0	0	0	0	575	575	0	0	0
100048870	GARY	IN		11/20/2020		384	0	0	0	0	0	0	384	384	0	0	0
100048871	FENTON	MI		11/20/2020		646	0	0	0	0	0	0	646	646	0	0	0
100048872	GUNTERSVILLE	AL		11/20/2020		651	0	0	0	0	0	0	651	651	0	0	0
100048875	BELVIDERE	IL		11/20/2020		1,096	0	0	0	0	0	0	1,096	1,096	0	0	0
100048876	ALBUQUERQUE	NM		11/20/2020		544	0	0	0	0	0	0	544	544	0	0	0
100048878	OCOEE	FL		11/20/2020		750	0	0	0	0	0	0	750	750	0	0	0
100048880	THOUSAND OAKS	CA		11/20/2020		2,150	0	0	0	0	0	0	2,150	2,150	0	0	0
100048888	FONTANA	CA		11/20/2020		1,129	0	0	0	0	0	0	1,129	1,129	0	0	0
100048896	VAIL	AZ		11/20/2020		816	0	0	0	0	0	0	816	816	0	0	0
100048897	SAINT CLOUD	FL		11/20/2020		429	0	0	0	0	0	0	429	429	0	0	0
100048898	SARATOGA SPRINGS	UT		11/20/2020		917	0	0	0	0	0	0	917	917	0	0	0
100048902	BRANDON	FL		11/20/2020		664	0	0	0	0	0	0	664	664	0	0	0
100048904	MATTAPAN	MA		11/20/2020		1,512	0	0	0	0	0	0	1,512	1,512	0	0	0
100048908	VIRGINIA BEACH	VA		11/20/2020		1,799	0	0	0	0	0	0	1,799	1,799	0	0	0
100048909	PEYTON	CO		11/20/2020		1,552	0	0	0	0	0	0	1,552	1,552	0	0	0
100048910	SAFETY HARBOR	FL		11/20/2020		828	0	0	0	0	0	0	828	828	0	0	0
100048912	MIAMI	FL		11/20/2020		1,028	0	0	0	0	0	0	1,028	1,028	0	0	0
100048914	MONROE	NC		11/20/2020		384	0	0	0	0	0	0	384	384	0	0	0
100048915	KISSIMMEE	FL		11/20/2020		2,080	0	0	0	0	0	0	2,080	2,080	0	0	0
100048921	INDIANAPOLIS	IN		11/20/2020		457	0	0	0	0	0	0	457	457	0	0	0
100048922	LANCASTER	CA		11/20/2020		1,234	0	0	0	0	0	0	1,234	1,234	0	0	0
100048923	POMPANO BEACH	FL		11/20/2020		366	0	0	0	0	0	0	366	366	0	0	0
100048925	SAN DIEGO	CA		11/20/2020		975	0	0	0	0	0	0	975	975	0	0	0
100048926	OAKDALE	CA		11/20/2020		926	0	0	0	0	0	0	926	926	0	0	0
100048928	HAWAIIAN GARDENS	CA		11/20/2020		830	0	0	0	0	0	0	830	830	0	0	0
100048929	GAINESVILLE	FL		11/20/2020		1,873	0	0	0	0	0	0	1,873	1,873	0	0	0
100048931	HAYWARD	CA		11/20/2020		1,052	0	0	0	0	0	0	1,052	1,052	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest 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	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
100048935	CICERO	IL		11/20/2020		362	0	0	0	0	0	0	362	362	0	0	0
100048936	ARLINGTON	VA		11/20/2020		2,174	0	0	0	0	0	0	2,174	2,174	0	0	0
100048942	SPRINGFIELD	OH		11/20/2020		631	0	0	0	0	0	0	631	631	0	0	0
100048945	SANTA MARIA	CA		11/20/2020		1,524	0	0	0	0	0	0	1,524	1,524	0	0	0
100048946	MADERA	CA		11/20/2020		1,082	0	0	0	0	0	0	1,082	1,082	0	0	0
100048948	DULUTH	GA		11/20/2020		967	0	0	0	0	0	0	967	967	0	0	0
100048950	PHOENIX	AZ		11/20/2020		1,121	0	0	0	0	0	0	1,121	1,121	0	0	0
100048953	HIALEAH	FL		11/20/2020		620	0	0	0	0	0	0	620	620	0	0	0
100048954	SACRAMENTO	CA		11/20/2020		1,014	0	0	0	0	0	0	1,014	1,014	0	0	0
100048963	MIAMI	FL		11/20/2020		517	0	0	0	0	0	0	517	517	0	0	0
100048964	FORT LAUDERDALE	FL		11/20/2020		1,154	0	0	0	0	0	0	1,154	1,154	0	0	0
100048967	STATEN ISLAND	NY		11/20/2020		999	0	0	0	0	0	0	999	999	0	0	0
100048969	GRANTS PASS	OR		11/20/2020		1,651	0	0	0	0	0	0	1,651	1,651	0	0	0
100048971	SOUTH GATE	CA		11/20/2020		1,185	0	0	0	0	0	0	1,185	1,185	0	0	0
100048975	ANCHORAGE	AK		11/20/2020		595	0	0	0	0	0	0	595	595	0	0	0
100048982	MONTROSE	CA		11/20/2020		1,625	0	0	0	0	0	0	1,625	1,625	0	0	0
100048985	FORT LAUDERDALE	FL		11/20/2020		1,505	0	0	0	0	0	0	1,505	1,505	0	0	0
100048988	PHOENIX	AZ		11/20/2020		816	0	0	0	0	0	0	816	816	0	0	0
100048990	PHILADELPHIA	PA		11/20/2020		775	0	0	0	0	0	0	775	775	0	0	0
100048993	PERKASIE	PA		11/20/2020		1,083	0	0	0	0	0	0	1,083	1,083	0	0	0
100048995	GLENDALE	AZ		11/20/2020		974	0	0	0	0	0	0	974	974	0	0	0
100048997	MIAMI	FL		11/20/2020		1,321	0	0	0	0	0	0	1,321	1,321	0	0	0
100048998	VIRGINIA BEACH	VA		11/20/2020		1,210	0	0	0	0	0	0	1,210	1,210	0	0	0
100049002	DELRAY BEACH	FL		11/20/2020		1,003	0	0	0	0	0	0	1,003	1,003	0	0	0
100049003	EVERETT	WA		11/20/2020		293	0	0	0	0	0	0	293	293	0	0	0
100049007	VANCOUVER	WA		11/20/2020		693	0	0	0	0	0	0	693	693	0	0	0
100049009	WOODBRIDGE	VA		11/20/2020		1,097	0	0	0	0	0	0	1,097	1,097	0	0	0
100049013	SAINT JOHNS	FL		11/20/2020		3,971	0	0	0	0	0	0	3,971	3,971	0	0	0
100049014	HUNTINGTON PARK	CA		11/20/2020		2,657	0	0	0	0	0	0	2,657	2,657	0	0	0
100049015	TITUSVILLE	FL		11/20/2020		875	0	0	0	0	0	0	875	875	0	0	0
100049024	ONTARIO	CA		11/20/2020		885	0	0	0	0	0	0	885	885	0	0	0
100049027	OKEECHOBEE	FL		11/20/2020		502	0	0	0	0	0	0	502	502	0	0	0
100049031	TACOMA	WA		11/20/2020		1,460	0	0	0	0	0	0	1,460	1,460	0	0	0
100049033	CHICAGO	IL		11/20/2020		1,011	0	0	0	0	0	0	1,011	1,011	0	0	0
100049038	PHOENIX	AZ		11/20/2020		525	0	0	0	0	0	0	525	525	0	0	0
100049039	MIAMI	FL		11/20/2020		869	0	0	0	0	0	0	869	869	0	0	0
100049046	TOWNSEND	TN		11/20/2020		1,969	0	0	0	0	0	0	1,969	1,969	0	0	0
100049047	CAPITOL HEIGHTS	MD		11/20/2020		479	0	0	0	0	0	0	479	479	0	0	0
100049049	FREDERICKSBURG	VA		11/20/2020		959	0	0	0	0	0	0	959	959	0	0	0
100049051	JOHNSON CITY	TN		11/20/2020		916	0	0	0	0	0	0	916	916	0	0	0
100049054	KANSAS CITY	KS		11/20/2020		1,036	0	0	0	0	0	0	1,036	1,036	0	0	0
100049058	LODI	CA		11/20/2020		1,121	0	0	0	0	0	0	1,121	1,121	0	0	0
100049059	VICTORVILLE	CA		11/20/2020		939	0	0	0	0	0	0	939	939	0	0	0
100049060	NORTH HOLLYWOOD	CA		11/20/2020		1,123	0	0	0	0	0	0	1,123	1,123	0	0	0
100049062	FOREST HILLS	NY		11/20/2020		3,287	0	0	0	0	0	0	3,287	3,287	0	0	0
100049064	LAKE WORTH	FL		11/20/2020		970	0	0	0	0	0	0	970	970	0	0	0
100049065	HAMPTON	GA		11/20/2020		714	0	0	0	0	0	0	714	714	0	0	0
100049066	BALDWIN PARK	CA		11/20/2020		1,542	0	0	0	0	0	0	1,542	1,542	0	0	0
100049072	MERRIMACK	NH		11/20/2020		2,415	0	0	0	0	0	0	2,415	2,415	0	0	0
100049074	HESPERIA	CA		11/20/2020		1,031	0	0	0	0	0	0	1,031	1,031	0	0	0
100049077	NORTHFIELD	OH		11/20/2020		846	0	0	0	0	0	0	846	846	0	0	0
100049082	ORANGE	CA		11/20/2020		994	0	0	0	0	0	0	994	994	0	0	0
100049084	OCALA	FL		11/20/2020		898	0	0	0	0	0	0	898	898	0	0	0
100049088	SAN TAN VALLEY	AZ		11/20/2020		788	0	0	0	0	0	0	788	788	0	0	0
100049089	EDGEWATER	MD		11/20/2020		1,053	0	0	0	0	0	0	1,053	1,053	0	0	0
100049090	LA MIRADA	CA		11/20/2020		1,270	0	0	0	0	0	0	1,270	1,270	0	0	0
100049094	SACRAMENTO	CA		11/20/2020		617	0	0	0	0	0	0	617	617	0	0	0
100049095	MIAMI	FL		11/20/2020		639	0	0	0	0	0	0	639	639	0	0	0
100049096	MELBOURNE	FL		11/20/2020		503	0	0	0	0	0	0	503	503	0	0	0
100049097	MURFREESBORO	TN		11/20/2020		587	0	0	0	0	0	0	587	587	0	0	0

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100049102	COOLBAUGH	PA		11/20/2020		783	0	0	0	0	0	0	783	783	0	0	0
100049103	ROCK HILL	NY		11/20/2020		519	0	0	0	0	0	0	519	519	0	0	0
100049104	LOWELL	MA		11/20/2020		826	0	0	0	0	0	0	826	826	0	0	0
100049105	VAN NUYS	CA		11/20/2020		1,258	0	0	0	0	0	0	1,258	1,258	0	0	0
100049106	WARRINGTON	PA		11/20/2020		2,609	0	0	0	0	0	0	2,609	2,609	0	0	0
100049112	HIALEAH	FL		11/20/2020		1,181	0	0	0	0	0	0	1,181	1,181	0	0	0
100049113	BLACKSBURG	VA		11/20/2020		742	0	0	0	0	0	0	742	742	0	0	0
100049115	VALLEY SPRINGS	CA		11/20/2020		1,148	0	0	0	0	0	0	1,148	1,148	0	0	0
100049116	HILLSBORO	OR		11/20/2020		614	0	0	0	0	0	0	614	614	0	0	0
100049119	STATEN ISLAND	NY		11/20/2020		1,300	0	0	0	0	0	0	1,300	1,300	0	0	0
100049121	MIAMI	FL		11/20/2020		1,044	0	0	0	0	0	0	1,044	1,044	0	0	0
100049125	FRESNO	CA		11/20/2020		2,063	0	0	0	0	0	0	2,063	2,063	0	0	0
100049126	LOS ANGELES	CA		11/20/2020		1,402	0	0	0	0	0	0	1,402	1,402	0	0	0
100049127	WOLCOTT	CT		11/20/2020		752	0	0	0	0	0	0	752	752	0	0	0
100049131	HAYWARD	CA		11/20/2020		1,188	0	0	0	0	0	0	1,188	1,188	0	0	0
100049132	SALEM	OR		11/20/2020		917	0	0	0	0	0	0	917	917	0	0	0
100049137	CANTON	MI		11/20/2020		587	0	0	0	0	0	0	587	587	0	0	0
100049139	BRANDON	FL		11/20/2020		1,214	0	0	0	0	0	0	1,214	1,214	0	0	0
100049141	MONTEBELLO	CA		11/20/2020		1,503	0	0	0	0	0	0	1,503	1,503	0	0	0
100049144	ATLANTA	GA		11/20/2020		1,986	0	0	0	0	0	0	1,986	1,986	0	0	0
100049145	CENTRAL ISLIP	NY		11/20/2020		1,193	0	0	0	0	0	0	1,193	1,193	0	0	0
100049147	GLENDALE	AZ		11/20/2020		919	0	0	0	0	0	0	919	919	0	0	0
100049148	CANOGA PARK	CA		11/20/2020		1,794	0	0	0	0	0	0	1,794	1,794	0	0	0
100049150	JACKSONVILLE	FL		11/20/2020		507	0	0	0	0	0	0	507	507	0	0	0
100049157	JACKSON	GA		11/20/2020		797	0	0	0	0	0	0	797	797	0	0	0
100049164	GILBERT	AZ		11/20/2020		911	0	0	0	0	0	0	911	911	0	0	0
100049165	LOVELAND	CO		11/20/2020		1,210	0	0	0	0	0	0	1,210	1,210	0	0	0
100049167	TAMPA	FL		11/20/2020		379	0	0	0	0	0	0	379	379	0	0	0
100049168	SYRACUSE	NY		11/20/2020		465	0	0	0	0	0	0	465	465	0	0	0
100049169	NORTH CHESTERFIELD	VA		11/20/2020		2,159	0	0	0	0	0	0	2,159	2,159	0	0	0
100049174	BROCKTON	MA		11/20/2020		1,027	0	0	0	0	0	0	1,027	1,027	0	0	0
100049177	COLUMBIA HEIGHTS	MN		11/20/2020		691	0	0	0	0	0	0	691	691	0	0	0
100049185	DENVER	CO		11/20/2020		222	0	0	0	0	0	0	222	222	0	0	0
100049186	GREENSBURG	PA		11/20/2020		735	0	0	0	0	0	0	735	735	0	0	0
100049189	HEBER	CA		11/20/2020		1,119	0	0	0	0	0	0	1,119	1,119	0	0	0
100049191	SAN BERNARDINO	CA		11/20/2020		829	0	0	0	0	0	0	829	829	0	0	0
100049194	ARLINGTON	TN		11/20/2020		779	0	0	0	0	0	0	779	779	0	0	0
100049198	MAKAWAO	HI		11/20/2020		1,372	0	0	0	0	0	0	1,372	1,372	0	0	0
100049200	WENTZVILLE	MO		11/20/2020		819	0	0	0	0	0	0	819	819	0	0	0
100049205	LA MIRADA	CA		11/20/2020		1,773	0	0	0	0	0	0	1,773	1,773	0	0	0
100049207	PEMBROKE PINES	FL		11/20/2020		1,403	0	0	0	0	0	0	1,403	1,403	0	0	0
100049208	ROSEVILLE	MI		11/20/2020		80	0	0	0	0	0	0	80	80	0	0	0
100049212	CENTRAL ISLIP	NY		11/20/2020		1,866	0	0	0	0	0	0	1,866	1,866	0	0	0
100049215	NEW ORLEANS	LA		11/20/2020		494	0	0	0	0	0	0	494	494	0	0	0
100049217	COMPTON	CA		11/20/2020		1,210	0	0	0	0	0	0	1,210	1,210	0	0	0
100049218	CASA GRANDE	AZ		11/20/2020		891	0	0	0	0	0	0	891	891	0	0	0
100049219	CUYAHOGA FALLS	OH		11/20/2020		610	0	0	0	0	0	0	610	610	0	0	0
100049221	PORT HURON	MI		11/20/2020		488	0	0	0	0	0	0	488	488	0	0	0
100049224	EAST MEADOW	NY		11/20/2020		1,487	0	0	0	0	0	0	1,487	1,487	0	0	0
100049226	LONG BEACH	CA		11/20/2020		3,295	0	0	0	0	0	0	3,295	3,295	0	0	0
100049228	MILFORD	MA		11/20/2020		1,358	0	0	0	0	0	0	1,358	1,358	0	0	0
100049231	LAS VEGAS	NV		11/20/2020		837	0	0	0	0	0	0	837	837	0	0	0
100049236	PUEBLO	CO		11/20/2020		537	0	0	0	0	0	0	537	537	0	0	0
100049237	REDLANDS	CA		11/20/2020		582	0	0	0	0	0	0	582	582	0	0	0
100049238	WINFIELD	KS		11/20/2020		369	0	0	0	0	0	0	369	369	0	0	0
100049239	CHAMBERSBURG	PA		11/20/2020		1,035	0	0	0	0	0	0	1,035	1,035	0	0	0
100049241	OCALA	FL		11/20/2020		530	0	0	0	0	0	0	530	530	0	0	0
100049242	MIAMI	FL		11/20/2020		972	0	0	0	0	0	0	972	972	0	0	0
100049244	HOMESTEAD	FL		11/20/2020		302	0	0	0	0	0	0	302	302	0	0	0
100049247	GRIFFITH	IN		11/20/2020		523	0	0	0	0	0	0	523	523	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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest 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	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
100049248	NORCROSS	GA		11/20/2020		722	0	0	0	0	0	0	722	722	0	0	0
100049253	MIAMI	FL		11/20/2020		940	0	0	0	0	0	0	940	940	0	0	0
100049255	WINTON	CA		11/20/2020		492	0	0	0	0	0	0	492	492	0	0	0
100049260	OVERGAARD	AZ		11/20/2020		3,381	0	0	0	0	0	0	3,381	3,381	0	0	0
100049264	WRENS	GA		11/20/2020		1,244	0	0	0	0	0	0	1,244	1,244	0	0	0
100049265	LAS VEGAS	NV		11/20/2020		2,309	0	0	0	0	0	0	2,309	2,309	0	0	0
100049266	LAS VEGAS	NV		11/20/2020		709	0	0	0	0	0	0	709	709	0	0	0
100049267	LANCASTER	CA		11/20/2020		1,571	0	0	0	0	0	0	1,571	1,571	0	0	0
100049269	LAS VEGAS	NV		11/20/2020		370	0	0	0	0	0	0	370	370	0	0	0
100049272	TRENTON	NJ		11/20/2020		530	0	0	0	0	0	0	530	530	0	0	0
100049274	UNION	WA		11/20/2020		797	0	0	0	0	0	0	797	797	0	0	0
100049277	BOWIE	MD		11/20/2020		2,685	0	0	0	0	0	0	2,685	2,685	0	0	0
100049281	PICO RIVERA	CA		11/20/2020		1,101	0	0	0	0	0	0	1,101	1,101	0	0	0
100049283	MEMPHIS	TN		11/20/2020		655	0	0	0	0	0	0	655	655	0	0	0
100049286	RENO	NV		11/20/2020		772	0	0	0	0	0	0	772	772	0	0	0
100049287	OGDEN	UT		11/20/2020		913	0	0	0	0	0	0	913	913	0	0	0
100049288	FORT LAUDERDALE	FL		11/20/2020		1,167	0	0	0	0	0	0	1,167	1,167	0	0	0
100049289	PUEBLO	CO		11/20/2020		561	0	0	0	0	0	0	561	561	0	0	0
100049293	STATEN ISLAND	NY		11/20/2020		1,141	0	0	0	0	0	0	1,141	1,141	0	0	0
100049297	LAWRENCEVILLE	GA		11/20/2020		1,157	0	0	0	0	0	0	1,157	1,157	0	0	0
100049298	HYATTSVILLE	MD		11/20/2020		264	0	0	0	0	0	0	264	264	0	0	0
100049299	PINE BLUFF	AR		11/20/2020		534	0	0	0	0	0	0	534	534	0	0	0
100049301	SANTA CLARITA	CA		11/20/2020		1,421	0	0	0	0	0	0	1,421	1,421	0	0	0
100049305	FAYETTEVILLE	GA		11/20/2020		611	0	0	0	0	0	0	611	611	0	0	0
100049306	CONROE	TX		11/20/2020		527	0	0	0	0	0	0	527	527	0	0	0
100049309	PHOENIX	AZ		11/20/2020		893	0	0	0	0	0	0	893	893	0	0	0
100049316	HENRICO	VA		11/20/2020		650	0	0	0	0	0	0	650	650	0	0	0
100049318	CICERO	IL		11/20/2020		511	0	0	0	0	0	0	511	511	0	0	0
100049319	SALISBURY	MD		11/20/2020		1,293	0	0	0	0	0	0	1,293	1,293	0	0	0
100049321	POMONA	CA		11/20/2020		1,480	0	0	0	0	0	0	1,480	1,480	0	0	0
100049322	GLEN BURNIE	MD		11/20/2020		1,300	0	0	0	0	0	0	1,300	1,300	0	0	0
100049323	LOS ANGELES	CA		11/20/2020		3,265	0	0	0	0	0	0	3,265	3,265	0	0	0
100049327	LONG BEACH	CA		11/20/2020		1,110	0	0	0	0	0	0	1,110	1,110	0	0	0
100049332	FORT MILL	SC		11/20/2020		1,063	0	0	0	0	0	0	1,063	1,063	0	0	0
100049333	WASHINGTON	MO		11/20/2020		197	0	0	0	0	0	0	197	197	0	0	0
100049337	FORT BRAGG	CA		11/20/2020		1,112	0	0	0	0	0	0	1,112	1,112	0	0	0
100049339	HIALEAH	FL		11/20/2020		414	0	0	0	0	0	0	414	414	0	0	0
100049342	SAN MARCOS	CA		11/20/2020		1,340	0	0	0	0	0	0	1,340	1,340	0	0	0
100049343	MASSAPEQUA PARK	NY		11/20/2020		1,572	0	0	0	0	0	0	1,572	1,572	0	0	0
100049345	MYRTLE BEACH	SC		11/20/2020		485	0	0	0	0	0	0	485	485	0	0	0
100049348	PANORAMA CITY	CA		11/20/2020		768	0	0	0	0	0	0	768	768	0	0	0
100049353	SPRINGPORT	MI		11/20/2020		387	0	0	0	0	0	0	387	387	0	0	0
100049354	RIVERSIDE	CA		11/20/2020		1,305	0	0	0	0	0	0	1,305	1,305	0	0	0
100049356	BELOIT	WI		11/20/2020		590	0	0	0	0	0	0	590	590	0	0	0
100049362	LOS ANGELES	CA		11/20/2020		1,142	0	0	0	0	0	0	1,142	1,142	0	0	0
100049364	SUN VALLEY	CA		11/20/2020		1,362	0	0	0	0	0	0	1,362	1,362	0	0	0
100049365	HIDDEN VALLEY LAKE	CA		11/20/2020		732	0	0	0	0	0	0	732	732	0	0	0
100049368	RENTON	WA		11/20/2020		1,971	0	0	0	0	0	0	1,971	1,971	0	0	0
100049371	VICTORVILLE	CA		11/20/2020		2,562	0	0	0	0	0	0	2,562	2,562	0	0	0
100049373	ALDIE	VA		11/20/2020		3,457	0	0	0	0	0	0	3,457	3,457	0	0	0
100049374	LAKE WORTH	FL		11/20/2020		645	0	0	0	0	0	0	645	645	0	0	0
100049375	BLAINE	WA		11/20/2020		826	0	0	0	0	0	0	826	826	0	0	0
100049377	SAVANNAH	GA		11/20/2020		654	0	0	0	0	0	0	654	654	0	0	0
100049380	SPRINGFIELD GARDENS	NY		11/20/2020		1,371	0	0	0	0	0	0	1,371	1,371	0	0	0
100049384	WEST BABYLON	NY		11/20/2020		695	0	0	0	0	0	0	695	695	0	0	0
100049388	OPA LOCKA	FL		11/20/2020		1,338	0	0	0	0	0	0	1,338	1,338	0	0	0
100049389	HIALEAH	FL		11/20/2020		602	0	0	0	0	0	0	602	602	0	0	0
100049390	NORTH BERGEN	NJ		11/20/2020		1,871	0	0	0	0	0	0	1,871	1,871	0	0	0
100049393	CLEVELAND	OH		11/20/2020		442	0	0	0	0	0	0	442	442	0	0	0
100049396	LITHIA SPRINGS	GA		11/20/2020		3,967	0	0	0	0	0	0	3,967	3,967	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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest 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	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
100049399	PHOENIX	AZ		11/20/2020		693	0	0	0	0	0	0	693	693	0	0	0
100049400	ATLANTA	GA		11/20/2020		781	0	0	0	0	0	0	781	781	0	0	0
100049401	RAWLINS	WY		11/20/2020		1,255	0	0	0	0	0	0	1,255	1,255	0	0	0
100049402	BLOOMINGTON	CA		11/20/2020		679	0	0	0	0	0	0	679	679	0	0	0
100049403	NAPA	CA		11/20/2020		1,238	0	0	0	0	0	0	1,238	1,238	0	0	0
100049406	READING	PA		11/20/2020		737	0	0	0	0	0	0	737	737	0	0	0
100049409	ATLANTA	GA		11/20/2020		544	0	0	0	0	0	0	544	544	0	0	0
100049413	WEST COVINA	CA		11/20/2020		956	0	0	0	0	0	0	956	956	0	0	0
100049415	LEXINGTON	NC		11/20/2020		145	0	0	0	0	0	0	145	145	0	0	0
100049416	VISALIA	CA		11/20/2020		472	0	0	0	0	0	0	472	472	0	0	0
100049420	MENIFEE	CA		11/20/2020		1,384	0	0	0	0	0	0	1,384	1,384	0	0	0
100049425	OAKTON	VA		11/20/2020		1,646	0	0	0	0	0	0	1,646	1,646	0	0	0
100049428	GALLATIN	MO		11/20/2020		747	0	0	0	0	0	0	747	747	0	0	0
100049431	MIAMI	FL		11/20/2020		3,659	0	0	0	0	0	0	3,659	3,659	0	0	0
100049441	SAN BERNARDINO	CA		11/20/2020		692	0	0	0	0	0	0	692	692	0	0	0
100049442	NOOKSACK	WA		11/20/2020		1,123	0	0	0	0	0	0	1,123	1,123	0	0	0
100049444	VIRGINIA BEACH	VA		11/20/2020		(464)	0	0	0	0	0	0	(464)	(464)	0	0	0
100049447	KISSIMMEE	FL		11/20/2020		151	0	0	0	0	0	0	151	151	0	0	0
100049448	BRONX	NY		11/20/2020		1,726	0	0	0	0	0	0	1,726	1,726	0	0	0
100049449	OSSINING	NY		11/20/2020		910	0	0	0	0	0	0	910	910	0	0	0
100049452	DEARBORN HEIGHTS	MI		11/20/2020		1,698	0	0	0	0	0	0	1,698	1,698	0	0	0
100049456	FONTANA	CA		11/20/2020		770	0	0	0	0	0	0	770	770	0	0	0
100049459	EAST ORANGE	NJ		11/20/2020		908	0	0	0	0	0	0	908	908	0	0	0
100049460	FORT MYERS	FL		11/20/2020		1,190	0	0	0	0	0	0	1,190	1,190	0	0	0
100049464	LITTLEROCK	CA		11/20/2020		607	0	0	0	0	0	0	607	607	0	0	0
100049465	SAINT CLOUD	FL		11/20/2020		821	0	0	0	0	0	0	821	821	0	0	0
100049469	ZIRCONIA	NC		11/20/2020		441	0	0	0	0	0	0	441	441	0	0	0
100049470	SAINT PETERSBURG	FL		11/20/2020		847	0	0	0	0	0	0	847	847	0	0	0
100049471	NORTH TONAWANDA	NY		11/20/2020		501	0	0	0	0	0	0	501	501	0	0	0
100049478	SCHENECTADY	NY		11/20/2020		804	0	0	0	0	0	0	804	804	0	0	0
100049482	EMPORIA	KS		11/20/2020		730	0	0	0	0	0	0	730	730	0	0	0
100049483	MONTCLAIR	CA		11/20/2020		774	0	0	0	0	0	0	774	774	0	0	0
100049486	RICHMOND	VA		11/20/2020		1,115	0	0	0	0	0	0	1,115	1,115	0	0	0
100049493	FRESNO	CA		11/20/2020		2,572	0	0	0	0	0	0	2,572	2,572	0	0	0
100049494	HAVERHILL	MA		11/20/2020		928	0	0	0	0	0	0	928	928	0	0	0
100049497	BROWNSVILLE	TX		11/20/2020		151	0	0	0	0	0	0	151	151	0	0	0
100049502	FOREST GROVE	OR		11/20/2020		1,711	0	0	0	0	0	0	1,711	1,711	0	0	0
100049504	WARRENTON	VA		11/20/2020		2,472	0	0	0	0	0	0	2,472	2,472	0	0	0
100049506	BATON ROUGE	LA		11/20/2020		616	0	0	0	0	0	0	616	616	0	0	0
100049510	CORNELIUS	OR		11/20/2020		2,025	0	0	0	0	0	0	2,025	2,025	0	0	0
100049511	JOLIET	IL		11/20/2020		528	0	0	0	0	0	0	528	528	0	0	0
100049520	BURTONSVILLE	MD		11/20/2020		1,665	0	0	0	0	0	0	1,665	1,665	0	0	0
100049523	GREENBRIER	AR		11/20/2020		280	0	0	0	0	0	0	280	280	0	0	0
100049524	BRENTWOOD	NY		11/20/2020		949	0	0	0	0	0	0	949	949	0	0	0
100049528	GREENSBORO	NC		11/20/2020		924	0	0	0	0	0	0	924	924	0	0	0
100049529	ACCOKEEK	MD		11/20/2020		1,371	0	0	0	0	0	0	1,371	1,371	0	0	0
100049533	FEDERAL WAY	WA		11/20/2020		874	0	0	0	0	0	0	874	874	0	0	0
100049541	HANOVER	PA		11/20/2020		394	0	0	0	0	0	0	394	394	0	0	0
100049542	KISSIMMEE	FL		11/20/2020		919	0	0	0	0	0	0	919	919	0	0	0
100049544	FAIRFIELD	CA		11/20/2020		2,803	0	0	0	0	0	0	2,803	2,803	0	0	0
100049545	OCEANSIDE	CA		11/20/2020		1,039	0	0	0	0	0	0	1,039	1,039	0	0	0
100049549	WASHINGTON	DC		11/20/2020		566	0	0	0	0	0	0	566	566	0	0	0
100049554	BLUFFTON	SC		11/20/2020		1,413	0	0	0	0	0	0	1,413	1,413	0	0	0
100049555	BLOOMINGDALE	IL		11/20/2020		1,794	0	0	0	0	0	0	1,794	1,794	0	0	0
100049558	PHOENIX	AZ		11/20/2020		505	0	0	0	0	0	0	505	505	0	0	0
100049559	MORENO VALLEY	CA		11/20/2020		826	0	0	0	0	0	0	826	826	0	0	0
100049563	CITRUS HEIGHTS	CA		11/20/2020		1,288	0	0	0	0	0	0	1,288	1,288	0	0	0
100049564	HILLSBORO	OR		11/20/2020		1,973	0	0	0	0	0	0	1,973	1,973	0	0	0
100049567	POMONA	CA		11/20/2020		1,320	0	0	0	0	0	0	1,320	1,320	0	0	0
100049572	JUPITER	FL		11/20/2020		489	0	0	0	0	0	0	489	489	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest 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	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
100049573	MIRA LOMA	CA		11/20/2020		1,870	0	0	0	0	0	0	1,870	1,870	0	0	0
100049580	HUNTINGTON PARK	CA		11/20/2020		801	0	0	0	0	0	0	801	801	0	0	0
100049587	MIAMI	FL		11/20/2020		364	0	0	0	0	0	0	364	364	0	0	0
100049589	COACHELLA	CA		11/20/2020		382	0	0	0	0	0	0	382	382	0	0	0
100049591	GROSSE POINTE	MI		11/20/2020		1,296	0	0	0	0	0	0	1,296	1,296	0	0	0
100049592	LYNCHBURG	VA		11/20/2020		773	0	0	0	0	0	0	773	773	0	0	0
100049594	OAKLAND	CA		11/20/2020		1,083	0	0	0	0	0	0	1,083	1,083	0	0	0
100049596	GALLOWAY	NJ		11/20/2020		412	0	0	0	0	0	0	412	412	0	0	0
100049612	TEMPLE HILLS	MD		11/20/2020		977	0	0	0	0	0	0	977	977	0	0	0
100049613	LOS ANGELES	CA		11/20/2020		818	0	0	0	0	0	0	818	818	0	0	0
100049615	BAKERSFIELD	CA		11/20/2020		634	0	0	0	0	0	0	634	634	0	0	0
100049617	MARYSVILLE	CA		11/20/2020		679	0	0	0	0	0	0	679	679	0	0	0
100049618	BUENA PARK	CA		11/20/2020		1,192	0	0	0	0	0	0	1,192	1,192	0	0	0
100049619	WOODBURY	NY		11/20/2020		1,106	0	0	0	0	0	0	1,106	1,106	0	0	0
100049626	EASTON	MD		11/20/2020		1,640	0	0	0	0	0	0	1,640	1,640	0	0	0
100049628	EL MONTE	CA		11/20/2020		1,083	0	0	0	0	0	0	1,083	1,083	0	0	0
100049629	BUDD LAKE	NJ		11/20/2020		3,110	0	0	0	0	0	0	3,110	3,110	0	0	0
100049631	CENTRAL POINT	OR		11/20/2020		2,268	0	0	0	0	0	0	2,268	2,268	0	0	0
100049635	WINFIELD	WV		11/20/2020		397	0	0	0	0	0	0	397	397	0	0	0
100049637	SOUTHAMPTON	PA		11/20/2020		976	0	0	0	0	0	0	976	976	0	0	0
100049638	CHICAGO	IL		11/20/2020		1,971	0	0	0	0	0	0	1,971	1,971	0	0	0
100049639	CORONA	CA		11/20/2020		1,341	0	0	0	0	0	0	1,341	1,341	0	0	0
100049642	ALLEN PARK	MI		11/20/2020		1,543	0	0	0	0	0	0	1,543	1,543	0	0	0
100049647	MIAMI	FL		11/20/2020		668	0	0	0	0	0	0	668	668	0	0	0
100049652	TUCSON	AZ		11/20/2020		617	0	0	0	0	0	0	617	617	0	0	0
100049654	SAN ANTONIO	TX		11/20/2020		240	0	0	0	0	0	0	240	240	0	0	0
100049656	BROOKLYN	NY		11/20/2020		1,274	0	0	0	0	0	0	1,274	1,274	0	0	0
100049659	FISHERS	IN		11/20/2020		947	0	0	0	0	0	0	947	947	0	0	0
100049661	TAMPA	FL		11/20/2020		399	0	0	0	0	0	0	399	399	0	0	0
100049665	HARVEY	IL		11/20/2020		683	0	0	0	0	0	0	683	683	0	0	0
100049667	AUGUSTA	GA		11/20/2020		257	0	0	0	0	0	0	257	257	0	0	0
100049668	SUTTER	CA		11/20/2020		314	0	0	0	0	0	0	314	314	0	0	0
100049669	MIAMI	FL		11/20/2020		267	0	0	0	0	0	0	267	267	0	0	0
100049672	OPA LOCKA	FL		11/20/2020		478	0	0	0	0	0	0	478	478	0	0	0
100049673	MIAMI	FL		11/20/2020		924	0	0	0	0	0	0	924	924	0	0	0
100049674	SHANNON	NC		11/20/2020		641	0	0	0	0	0	0	641	641	0	0	0
100049681	ORLANDO	FL		11/20/2020		2,139	0	0	0	0	0	0	2,139	2,139	0	0	0
100049682	STRATFORD	CT		11/20/2020		369	0	0	0	0	0	0	369	369	0	0	0
100049686	MAKAWAO	HI		11/20/2020		1,614	0	0	0	0	0	0	1,614	1,614	0	0	0
100049687	GRAHAM	WA		11/20/2020		673	0	0	0	0	0	0	673	673	0	0	0
100049688	CLINTON	CT		11/20/2020		1,518	0	0	0	0	0	0	1,518	1,518	0	0	0
100049689	CHICAGO	IL		11/20/2020		278	0	0	0	0	0	0	278	278	0	0	0
100049691	RIALTO	CA		11/20/2020		899	0	0	0	0	0	0	899	899	0	0	0
100049692	MORENO VALLEY	CA		11/20/2020		1,175	0	0	0	0	0	0	1,175	1,175	0	0	0
100049693	LOS ANGELES	CA		11/20/2020		966	0	0	0	0	0	0	966	966	0	0	0
100049704	SACRAMENTO	CA		11/20/2020		248	0	0	0	0	0	0	248	248	0	0	0
100049705	BROOKLYN	NY		11/20/2020		1,562	0	0	0	0	0	0	1,562	1,562	0	0	0
100049711	CHARLOTTE	NC		11/20/2020		1,616	0	0	0	0	0	0	1,616	1,616	0	0	0
100049716	GARDEN GROVE	CA		11/20/2020		1,529	0	0	0	0	0	0	1,529	1,529	0	0	0
100049717	PARKER	AZ		11/20/2020		2,140	0	0	0	0	0	0	2,140	2,140	0	0	0
100049718	MONTEREY PARK	CA		11/20/2020		1,369	0	0	0	0	0	0	1,369	1,369	0	0	0
100049719	CHICAGO	IL		11/20/2020		585	0	0	0	0	0	0	585	585	0	0	0
100049723	QUEENS VILLAGE	NY		11/20/2020		1,316	0	0	0	0	0	0	1,316	1,316	0	0	0
100049725	HENDERSON	NV		11/20/2020		1,204	0	0	0	0	0	0	1,204	1,204	0	0	0
100049735	MISSOULA	MT		11/20/2020		954	0	0	0	0	0	0	954	954	0	0	0
100049740	CHICAGO	IL		11/20/2020		972	0	0	0	0	0	0	972	972	0	0	0
100049741	LOS ANGELES	CA		11/20/2020		1,741	0	0	0	0	0	0	1,741	1,741	0	0	0
100049745	WINTER PARK	FL		11/20/2020		588	0	0	0	0	0	0	588	588	0	0	0
100049749	RICHMOND	CA		11/20/2020		1,553	0	0	0	0	0	0	1,553	1,553	0	0	0
100049750	TAMPA	FL		11/20/2020		601	0	0	0	0	0	0	601	601	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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest 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	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
100049751	NASHUA	NH		11/20/2020		796	0	0	0	0	0	0	796	796	0	0	0
100049753	BAKERSFIELD	CA		11/20/2020		459	0	0	0	0	0	0	459	459	0	0	0
100049754	LONG BEACH	WA		11/20/2020		829	0	0	0	0	0	0	829	829	0	0	0
100049756	SACRAMENTO	CA		11/20/2020		3,866	0	0	0	0	0	0	3,866	3,866	0	0	0
100049757	POMONA	CA		11/20/2020		1,069	0	0	0	0	0	0	1,069	1,069	0	0	0
100049759	INGLEWOOD	CA		11/20/2020		1,508	0	0	0	0	0	0	1,508	1,508	0	0	0
100049760	DEERFIELD BEACH	FL		11/20/2020		659	0	0	0	0	0	0	659	659	0	0	0
100049762	RICHMOND	VA		11/20/2020		6,212	0	0	0	0	0	0	6,212	6,212	0	0	0
100049763	TACOMA	WA		11/20/2020		426	0	0	0	0	0	0	426	426	0	0	0
100049764	WATSONVILLE	CA		11/20/2020		1,310	0	0	0	0	0	0	1,310	1,310	0	0	0
100049765	MINNEAPOLIS	MN		11/20/2020		903	0	0	0	0	0	0	903	903	0	0	0
100049766	POMPANO BEACH	FL		11/20/2020		632	0	0	0	0	0	0	632	632	0	0	0
100049769	WHITTIER	CA		11/20/2020		2,562	0	0	0	0	0	0	2,562	2,562	0	0	0
100049771	DES MOINES	WA		11/20/2020		1,533	0	0	0	0	0	0	1,533	1,533	0	0	0
100049774	STATEN ISLAND	NY		11/20/2020		604	0	0	0	0	0	0	604	604	0	0	0
100049775	PAIA	HI		11/20/2020		1,327	0	0	0	0	0	0	1,327	1,327	0	0	0
100049780	SILVER SPRING	MD		11/20/2020		1,125	0	0	0	0	0	0	1,125	1,125	0	0	0
100049781	CHICAGO	IL		11/20/2020		846	0	0	0	0	0	0	846	846	0	0	0
100049788	FREELAND	WA		11/20/2020		2,154	0	0	0	0	0	0	2,154	2,154	0	0	0
100049793	LAS VEGAS	NV		11/20/2020		889	0	0	0	0	0	0	889	889	0	0	0
100049795	LAWRENCEVILLE	GA		11/20/2020		425	0	0	0	0	0	0	425	425	0	0	0
100049799	GRAYSLAKE	IL		11/20/2020		538	0	0	0	0	0	0	538	538	0	0	0
100049802	CUTLER BAY	FL		11/20/2020		697	0	0	0	0	0	0	697	697	0	0	0
100049803	WATERBURY	CT		11/20/2020		914	0	0	0	0	0	0	914	914	0	0	0
100049806	BROOKLYN	NY		11/20/2020		1,334	0	0	0	0	0	0	1,334	1,334	0	0	0
100049807	STATEN ISLAND	NY		11/20/2020		(405)	0	0	0	0	0	0	(405)	(405)	0	0	0
100049808	EDGEWOOD	MD		11/20/2020		742	0	0	0	0	0	0	742	742	0	0	0
100049818	SMYRNA	DE		11/20/2020		696	0	0	0	0	0	0	696	696	0	0	0
100049820	MIAMI	FL		11/20/2020		5,347	0	0	0	0	0	0	5,347	5,347	0	0	0
100049827	OCALA	FL		11/20/2020		677	0	0	0	0	0	0	677	677	0	0	0
100049828	MARICOPA	AZ		11/20/2020		566	0	0	0	0	0	0	566	566	0	0	0
100049832	PHILADELPHIA	PA		11/20/2020		2,391	0	0	0	0	0	0	2,391	2,391	0	0	0
100049834	KANSAS CITY	MO		11/20/2020		332	0	0	0	0	0	0	332	332	0	0	0
100049837	EDMONDS	WA		11/20/2020		1,008	0	0	0	0	0	0	1,008	1,008	0	0	0
100049839	LOS ANGELES	CA		11/20/2020		1,006	0	0	0	0	0	0	1,006	1,006	0	0	0
100049840	OAKLAND	CA		11/20/2020		927	0	0	0	0	0	0	927	927	0	0	0
100049843	LYNNWOOD	CA		11/20/2020		3,572	0	0	0	0	0	0	3,572	3,572	0	0	0
100049846	SALINAS	CA		11/20/2020		1,314	0	0	0	0	0	0	1,314	1,314	0	0	0
100049848	LAWRENCE	KS		11/20/2020		212	0	0	0	0	0	0	212	212	0	0	0
100049851	SAINT LOUIS	MO		11/20/2020		290	0	0	0	0	0	0	290	290	0	0	0
100049852	MOXEE	WA		11/20/2020		560	0	0	0	0	0	0	560	560	0	0	0
100049855	OCEANSIDE	CA		11/20/2020		1,384	0	0	0	0	0	0	1,384	1,384	0	0	0
100049857	LA HABRA	CA		11/20/2020		1,758	0	0	0	0	0	0	1,758	1,758	0	0	0
100049859	SPRINGVILLE	AL		11/20/2020		281	0	0	0	0	0	0	281	281	0	0	0
100049861	MESA	AZ		11/20/2020		567	0	0	0	0	0	0	567	567	0	0	0
100049864	GLEN BURNIE	MD		11/20/2020		815	0	0	0	0	0	0	815	815	0	0	0
100049866	LYNNWOOD	WA		11/20/2020		1,150	0	0	0	0	0	0	1,150	1,150	0	0	0
100049867	MAITLAND	FL		11/20/2020		682	0	0	0	0	0	0	682	682	0	0	0
100049869	WAIPAHU	HI		11/20/2020		3,955	0	0	0	0	0	0	3,955	3,955	0	0	0
100049873	LOS ANGELES	CA		11/20/2020		1,188	0	0	0	0	0	0	1,188	1,188	0	0	0
100049874	CHATSWORTH	CA		11/20/2020		918	0	0	0	0	0	0	918	918	0	0	0
100049876	OXNARD	CA		11/20/2020		1,375	0	0	0	0	0	0	1,375	1,375	0	0	0
100049877	MARGATE	FL		11/20/2020		1,175	0	0	0	0	0	0	1,175	1,175	0	0	0
100049879	NORFOLK	VA		11/20/2020		3,029	0	0	0	0	0	0	3,029	3,029	0	0	0
100049881	PALM COAST	FL		11/20/2020		656	0	0	0	0	0	0	656	656	0	0	0
100049882	LEVITTOWN	NY		11/20/2020		714	0	0	0	0	0	0	714	714	0	0	0
100049884	KERNERSVILLE	NC		11/20/2020		309	0	0	0	0	0	0	309	309	0	0	0
100049885	NORTHVALE	NJ		11/20/2020		1,340	0	0	0	0	0	0	1,340	1,340	0	0	0
100049886	INGLEWOOD	CA		11/20/2020		1,166	0	0	0	0	0	0	1,166	1,166	0	0	0
100049889	PACOIMA	CA		11/20/2020		1,014	0	0	0	0	0	0	1,014	1,014	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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest 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	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
100049890	PORTLAND	OR		11/20/2020		1,733	0	0	0	0	0	0	1,733	1,733	0	0	0
100049895	DES PLAINES	IL		11/20/2020		859	0	0	0	0	0	0	859	859	0	0	0
100049897	NORTHAMPTON	PA		11/20/2020		585	0	0	0	0	0	0	585	585	0	0	0
100049898	MILLER PLACE	NY		11/20/2020		2,003	0	0	0	0	0	0	2,003	2,003	0	0	0
100049900	SEATTLE	WA		11/20/2020		1,552	0	0	0	0	0	0	1,552	1,552	0	0	0
100049901	KENT	WA		11/20/2020		1,211	0	0	0	0	0	0	1,211	1,211	0	0	0
100049905	CROSSVILLE	AL		11/20/2020		632	0	0	0	0	0	0	632	632	0	0	0
100049906	CHINO VALLEY	AZ		11/20/2020		754	0	0	0	0	0	0	754	754	0	0	0
100049908	FORKED RIVER	NJ		11/20/2020		588	0	0	0	0	0	0	588	588	0	0	0
100049909	MARENGO	IL		11/20/2020		889	0	0	0	0	0	0	889	889	0	0	0
100049916	CHICAGO	IL		11/20/2020		1,315	0	0	0	0	0	0	1,315	1,315	0	0	0
100049919	POMPANO BEACH	FL		11/20/2020		804	0	0	0	0	0	0	804	804	0	0	0
100049921	SPRINGFIELD GARDENS	NY		11/20/2020		1,725	0	0	0	0	0	0	1,725	1,725	0	0	0
100049923	KATHLEEN	FL		11/20/2020		621	0	0	0	0	0	0	621	621	0	0	0
100049926	SMITHTOWN	NY		11/20/2020		417	0	0	0	0	0	0	417	417	0	0	0
100049927	RESEDA	CA		11/20/2020		795	0	0	0	0	0	0	795	795	0	0	0
100049930	AKRON	OH		11/20/2020		242	0	0	0	0	0	0	242	242	0	0	0
100049934	MANTECA	CA		11/20/2020		1,177	0	0	0	0	0	0	1,177	1,177	0	0	0
100049937	RIVERSIDE	CA		11/20/2020		682	0	0	0	0	0	0	682	682	0	0	0
100049938	FAYETTEVILLE	GA		11/20/2020		1,973	0	0	0	0	0	0	1,973	1,973	0	0	0
100049939	MARIETTA	SC		11/20/2020		530	0	0	0	0	0	0	530	530	0	0	0
100049940	GLEN BURNIE	MD		11/20/2020		1,038	0	0	0	0	0	0	1,038	1,038	0	0	0
100049943	CARSON	CA		11/20/2020		1,436	0	0	0	0	0	0	1,436	1,436	0	0	0
100049948	HARWOOD HEIGHTS	IL		11/20/2020		1,240	0	0	0	0	0	0	1,240	1,240	0	0	0
100049952	MILWAUKEE	WI		11/20/2020		377	0	0	0	0	0	0	377	377	0	0	0
100049955	GAITHERSBURG	MD		11/20/2020		1,464	0	0	0	0	0	0	1,464	1,464	0	0	0
100049956	MIAMI	FL		11/20/2020		700	0	0	0	0	0	0	700	700	0	0	0
100049964	OCHLOCKNEE	GA		11/20/2020		625	0	0	0	0	0	0	625	625	0	0	0
100049969	KEWASKUM	WI		11/20/2020		335	0	0	0	0	0	0	335	335	0	0	0
100049970	GRAND JUNCTION	CO		11/20/2020		354	0	0	0	0	0	0	354	354	0	0	0
100049971	LAKE WALES	FL		11/20/2020		483	0	0	0	0	0	0	483	483	0	0	0
100049973	MC CONNELLS	SC		11/20/2020		1,251	0	0	0	0	0	0	1,251	1,251	0	0	0
100049975	CORTLANDT MANOR	NY		11/20/2020		628	0	0	0	0	0	0	628	628	0	0	0
100049977	WESTCHESTER	IL		11/20/2020		672	0	0	0	0	0	0	672	672	0	0	0
100049981	JEFFERSON	MA		11/20/2020		866	0	0	0	0	0	0	866	866	0	0	0
100049984	GLENDALE	AZ		11/20/2020		297	0	0	0	0	0	0	297	297	0	0	0
100049986	BROADVIEW	IL		11/20/2020		1,003	0	0	0	0	0	0	1,003	1,003	0	0	0
100049988	BERWYN	IL		11/20/2020		623	0	0	0	0	0	0	623	623	0	0	0
100049990	SPRING VALLEY	NY		11/20/2020		564	0	0	0	0	0	0	564	564	0	0	0
100049991	NEWBERRY	SC		11/20/2020		579	0	0	0	0	0	0	579	579	0	0	0
100049993	SICKLERVILLE	NJ		11/20/2020		325	0	0	0	0	0	0	325	325	0	0	0
100049996	HICKORY	NC		11/20/2020		1,116	0	0	0	0	0	0	1,116	1,116	0	0	0
100050004	OMAHA	NE		11/20/2020		247	0	0	0	0	0	0	247	247	0	0	0
100050007	CHICAGO	IL		11/20/2020		628	0	0	0	0	0	0	628	628	0	0	0
100050015	BUFFALO GROVE	IL		11/20/2020		484	0	0	0	0	0	0	484	484	0	0	0
100050018	NUNN	CO		11/20/2020		206	0	0	0	0	0	0	206	206	0	0	0
100050020	QUEENS VILLAGE	NY		11/20/2020		1,024	0	0	0	0	0	0	1,024	1,024	0	0	0
100050021	NEW YORK	NY		11/20/2020		3,124	0	0	0	0	0	0	3,124	3,124	0	0	0
100050024	GRAND TERRACE	CA		11/20/2020		870	0	0	0	0	0	0	870	870	0	0	0
100050025	COLLEGEVILLE	PA		11/20/2020		1,313	0	0	0	0	0	0	1,313	1,313	0	0	0
100050028	SAINT STEPHEN	MN		11/20/2020		465	0	0	0	0	0	0	465	465	0	0	0
100050030	VERNON	NJ		11/20/2020		182	0	0	0	0	0	0	182	182	0	0	0
100050039	SPOTSYLVANIA	VA		11/20/2020		819	0	0	0	0	0	0	819	819	0	0	0
100050042	MINNEAPOLIS	MN		11/20/2020		241	0	0	0	0	0	0	241	241	0	0	0
100050047	MOUNT MORRIS	MI		11/20/2020		209	0	0	0	0	0	0	209	209	0	0	0
100050050	WASHINGTON	DC		11/20/2020		1,029	0	0	0	0	0	0	1,029	1,029	0	0	0
100050052	PERRYSBURG	OH		11/20/2020		192	0	0	0	0	0	0	192	192	0	0	0
100050060	SAINT CLAIR SHORES	MI		11/20/2020		340	0	0	0	0	0	0	340	340	0	0	0
100050062	MODESTO	CA		11/20/2020		607	0	0	0	0	0	0	607	607	0	0	0
100050063	COWPENS	SC		11/20/2020		916	0	0	0	0	0	0	916	916	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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest 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	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
100050066	TEMPLE HILLS	MD		11/20/2020		384	0	0	0	0	0	0	384	384	0	0	0
100050068	TUCSON	AZ		11/20/2020		671	0	0	0	0	0	0	671	671	0	0	0
100050069	CHATHAM	NY		11/20/2020		342	0	0	0	0	0	0	342	342	0	0	0
100050070	BLOOMINGTON	CA		11/20/2020		682	0	0	0	0	0	0	682	682	0	0	0
100050082	OZARK	AR		11/20/2020		329	0	0	0	0	0	0	329	329	0	0	0
100050083	ORGAN	NM		11/20/2020		472	0	0	0	0	0	0	472	472	0	0	0
100050097	CROFTON	MD		11/20/2020		847	0	0	0	0	0	0	847	847	0	0	0
100050102	TRENTON	MI		11/20/2020		710	0	0	0	0	0	0	710	710	0	0	0
100050112	NILES	OH		11/20/2020		1,479	0	0	0	0	0	0	1,479	1,479	0	0	0
100050119	SCOTTSDALE	AZ		11/20/2020		914	0	0	0	0	0	0	914	914	0	0	0
100050124	PLAINFIELD	IL		11/20/2020		1,266	0	0	0	0	0	0	1,266	1,266	0	0	0
100050125	JOLIET	IL		11/20/2020		503	0	0	0	0	0	0	503	503	0	0	0
100050126	YORK	PA		11/20/2020		31	0	0	0	0	0	0	31	31	0	0	0
100050128	ZEBULON	NC		11/20/2020		868	0	0	0	0	0	0	868	868	0	0	0
100050132	GLOSTER	LA		11/20/2020		642	0	0	0	0	0	0	642	642	0	0	0
100050133	STILWELL	OK		11/20/2020		162	0	0	0	0	0	0	162	162	0	0	0
100050134	LAS VEGAS	NV		11/20/2020		2,054	0	0	0	0	0	0	2,054	2,054	0	0	0
100050136	GEORGETOWN	SC		11/20/2020		281	0	0	0	0	0	0	281	281	0	0	0
100050140	KEWAUNEE	WI		11/20/2020		182	0	0	0	0	0	0	182	182	0	0	0
100050147	BELLA VISTA	AR		11/20/2020		157	0	0	0	0	0	0	157	157	0	0	0
100050149	MATTESON	IL		11/20/2020		677	0	0	0	0	0	0	677	677	0	0	0
100050150	GREENCASTLE	PA		11/20/2020		317	0	0	0	0	0	0	317	317	0	0	0
100050154	MACON	GA		11/20/2020		982	0	0	0	0	0	0	982	982	0	0	0
100050157	HOLLYWOOD	FL		11/20/2020		539	0	0	0	0	0	0	539	539	0	0	0
100050158	PEMBROKE	MA		11/20/2020		1,062	0	0	0	0	0	0	1,062	1,062	0	0	0
100050159	SAN ANTONIO	TX		11/20/2020		1,712	0	0	0	0	0	0	1,712	1,712	0	0	0
100050162	GREENVILLE	NC		11/20/2020		610	0	0	0	0	0	0	610	610	0	0	0
100050163	NEWARK	NJ		11/20/2020		2,856	0	0	0	0	0	0	2,856	2,856	0	0	0
100050167	GREER	SC		11/20/2020		743	0	0	0	0	0	0	743	743	0	0	0
100050168	HAMILTON	OH		11/20/2020		615	0	0	0	0	0	0	615	615	0	0	0
100050172	BLOUNTSTOWN	FL		11/20/2020		448	0	0	0	0	0	0	448	448	0	0	0
100050173	OAKLYN	NJ		11/20/2020		149	0	0	0	0	0	0	149	149	0	0	0
100050174	OMAHA	NE		11/20/2020		685	0	0	0	0	0	0	685	685	0	0	0
100050178	MIAMI	FL		11/20/2020		4,928	0	0	0	0	0	0	4,928	4,928	0	0	0
100050179	MIAMI	FL		11/20/2020		613	0	0	0	0	0	0	613	613	0	0	0
100050181	SUMTER	SC		11/20/2020		1,432	0	0	0	0	0	0	1,432	1,432	0	0	0
100050182	MIAMI	FL		11/20/2020		426	0	0	0	0	0	0	426	426	0	0	0
100050185	NEWTON	NC		11/20/2020		976	0	0	0	0	0	0	976	976	0	0	0
100050193	MIAMI	FL		11/20/2020		654	0	0	0	0	0	0	654	654	0	0	0
100050199	HOLLYWOOD	FL		11/20/2020		522	0	0	0	0	0	0	522	522	0	0	0
100050203	GREER	SC		11/20/2020		697	0	0	0	0	0	0	697	697	0	0	0
100050205	CALDWELL	ID		11/20/2020		1,015	0	0	0	0	0	0	1,015	1,015	0	0	0
100050208	BROOKLYN	NY		11/20/2020		1,239	0	0	0	0	0	0	1,239	1,239	0	0	0
100050213	COTTONWOOD	CA		11/20/2020		477	0	0	0	0	0	0	477	477	0	0	0
100050215	MIAMI	FL		11/20/2020		971	0	0	0	0	0	0	971	971	0	0	0
100050217	PENDLETON	IN		11/20/2020		530	0	0	0	0	0	0	530	530	0	0	0
100050219	SPANAWAY	WA		11/20/2020		382	0	0	0	0	0	0	382	382	0	0	0
100050222	PERRIS	CA		11/20/2020		4,068	0	0	0	0	0	0	4,068	4,068	0	0	0
100050225	BELVIDERE	IL		11/20/2020		369	0	0	0	0	0	0	369	369	0	0	0
100050231	HIALEAH	FL		11/20/2020		747	0	0	0	0	0	0	747	747	0	0	0
100050232	MOUNT VERNON	OH		11/20/2020		1,119	0	0	0	0	0	0	1,119	1,119	0	0	0
100050233	PHOENIX	AZ		11/20/2020		1,206	0	0	0	0	0	0	1,206	1,206	0	0	0
100050238	GRAHAM	NC		11/20/2020		1,304	0	0	0	0	0	0	1,304	1,304	0	0	0
100050243	MODESTO	CA		11/20/2020		961	0	0	0	0	0	0	961	961	0	0	0
100050244	ANTIOCH	TN		11/20/2020		252	0	0	0	0	0	0	252	252	0	0	0
100050245	WILLOW GROVE	PA		11/20/2020		588	0	0	0	0	0	0	588	588	0	0	0
100050248	DENVER	CO		11/20/2020		2,014	0	0	0	0	0	0	2,014	2,014	0	0	0
100050250	ADAIRVILLE	KY		11/20/2020		78	0	0	0	0	0	0	78	78	0	0	0
100050259	NEWARK	NJ		11/20/2020		1,348	0	0	0	0	0	0	1,348	1,348	0	0	0
100050260	WASHINGTON	DC		11/20/2020		1,296	0	0	0	0	0	0	1,296	1,296	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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest 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	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
100050264	OAKLAND	TN		11/20/2020		569	0	0	0	0	0	0	569	569	0	0	0
100050267	AURORA	CO		11/20/2020		878	0	0	0	0	0	0	878	878	0	0	0
100050275	CONYERS	GA		11/20/2020		2,837	0	0	0	0	0	0	2,837	2,837	0	0	0
100050278	SAN BERNARDINO	CA		11/20/2020		1,645	0	0	0	0	0	0	1,645	1,645	0	0	0
100050279	ALBUQUERQUE	NM		11/20/2020		1,699	0	0	0	0	0	0	1,699	1,699	0	0	0
100050281	LONG BEACH	CA		11/20/2020		2,005	0	0	0	0	0	0	2,005	2,005	0	0	0
100050289	POMPANO BEACH	FL		11/20/2020		1,169	0	0	0	0	0	0	1,169	1,169	0	0	0
100050290	ANDERSON	SC		11/20/2020		794	0	0	0	0	0	0	794	794	0	0	0
100050293	MEMPHIS	TN		11/20/2020		504	0	0	0	0	0	0	504	504	0	0	0
100050297	PARAMOUNT	CA		11/20/2020		895	0	0	0	0	0	0	895	895	0	0	0
100050299	SPOKANE	WA		11/20/2020		703	0	0	0	0	0	0	703	703	0	0	0
100050300	BILLERICA	MA		11/20/2020		1,437	0	0	0	0	0	0	1,437	1,437	0	0	0
100050303	HOLLYWOOD	FL		11/20/2020		664	0	0	0	0	0	0	664	664	0	0	0
100050305	BROOKLYN	NY		11/20/2020		1,266	0	0	0	0	0	0	1,266	1,266	0	0	0
100050315	TEMPLE HILLS	MD		11/20/2020		865	0	0	0	0	0	0	865	865	0	0	0
100050316	NEW ORLEANS	LA		11/20/2020		559	0	0	0	0	0	0	559	559	0	0	0
100050317	KURTISTOWN	HI		11/20/2020		577	0	0	0	0	0	0	577	577	0	0	0
100050318	WOODRIDGE	IL		11/20/2020		1,635	0	0	0	0	0	0	1,635	1,635	0	0	0
100050319	TAMPA	FL		11/20/2020		1,194	0	0	0	0	0	0	1,194	1,194	0	0	0
100050320	VICTORVILLE	CA		11/20/2020		693	0	0	0	0	0	0	693	693	0	0	0
100050322	TEMPE	AZ		11/20/2020		774	0	0	0	0	0	0	774	774	0	0	0
100050324	FORT WALTON BEACH	FL		11/20/2020		423	0	0	0	0	0	0	423	423	0	0	0
100050326	DAYTON	NV		11/20/2020		156	0	0	0	0	0	0	156	156	0	0	0
100050328	JACKSONVILLE	FL		11/20/2020		536	0	0	0	0	0	0	536	536	0	0	0
100050333	GASTONIA	NC		11/20/2020		342	0	0	0	0	0	0	342	342	0	0	0
100050335	BELLEVUE	NE		11/20/2020		185	0	0	0	0	0	0	185	185	0	0	0
100050336	OPA LOCKA	FL		11/20/2020		514	0	0	0	0	0	0	514	514	0	0	0
100050341	PORTERVILLE	CA		11/20/2020		1,329	0	0	0	0	0	0	1,329	1,329	0	0	0
100050345	PEABODY	MA		11/20/2020		635	0	0	0	0	0	0	635	635	0	0	0
100050347	SICKLERVILLE	NJ		11/20/2020		633	0	0	0	0	0	0	633	633	0	0	0
100050348	WASHINGTON	PA		11/20/2020		346	0	0	0	0	0	0	346	346	0	0	0
100050350	DAVIE	FL		11/20/2020		858	0	0	0	0	0	0	858	858	0	0	0
100050351	FARMINGDALE	NY		11/20/2020		2,687	0	0	0	0	0	0	2,687	2,687	0	0	0
100050354	OVERLAND PARK	KS		11/20/2020		1,798	0	0	0	0	0	0	1,798	1,798	0	0	0
100050356	NORTH CHARLESTON	SC		11/20/2020		1,087	0	0	0	0	0	0	1,087	1,087	0	0	0
100050357	ELIZABETH	NJ		11/20/2020		2,338	0	0	0	0	0	0	2,338	2,338	0	0	0
100050359	INGLEWOOD	CA		11/20/2020		1,829	0	0	0	0	0	0	1,829	1,829	0	0	0
100050360	PHOENIX	AZ		11/20/2020		1,158	0	0	0	0	0	0	1,158	1,158	0	0	0
100050362	BAY SHORE	NY		11/20/2020		2,758	0	0	0	0	0	0	2,758	2,758	0	0	0
100050370	MABLETON	GA		11/20/2020		212	0	0	0	0	0	0	212	212	0	0	0
100050374	PUNTA GORDA	FL		11/20/2020		2,582	0	0	0	0	0	0	2,582	2,582	0	0	0
100050376	RANDALLSTOWN	MD		11/20/2020		1,730	0	0	0	0	0	0	1,730	1,730	0	0	0
100050377	RUCKERSVILLE	VA		11/20/2020		610	0	0	0	0	0	0	610	610	0	0	0
100050379	LEAGUE CITY	TX		11/20/2020		399	0	0	0	0	0	0	399	399	0	0	0
100057178	Branford	CT		04/29/2021		280	0	0	0	0	0	0	280	280	0	0	0
100057179	Huntington Beach	CA		04/29/2021		576	0	0	0	0	0	0	576	576	0	0	0
100057182	Altavista	VA		04/29/2021		361	0	0	0	0	0	0	361	361	0	0	0
100057184	Superior	CO		04/29/2021		648	0	0	0	0	0	0	648	648	0	0	0
100057186	Galveston	TX		04/29/2021		138	0	0	0	0	0	0	138	138	0	0	0
100057188	Kissimmee	FL		04/29/2021		113	0	0	0	0	0	0	113	113	0	0	0
100057189	Heber City	UT		04/29/2021		465	0	0	0	0	0	0	465	465	0	0	0
100057192	Winter Garden	FL		04/29/2021		371	0	0	0	0	0	0	371	371	0	0	0
100057195	Paterson	NJ		04/29/2021		141	0	0	0	0	0	0	141	141	0	0	0
100057197	Las Vegas	NV		04/29/2021		365	0	0	0	0	0	0	365	365	0	0	0
100057199	New Braunfels	TX		04/29/2021		206	0	0	0	0	0	0	206	206	0	0	0
100057203	Poway	CA		04/29/2021		1,094	0	0	0	0	0	0	1,094	1,094	0	0	0
100057204	Northbrook	IL		04/29/2021		274	0	0	0	0	0	0	274	274	0	0	0
100057206	Philadelphia	PA		04/29/2021		464	0	0	0	0	0	0	464	464	0	0	0
100057207	Philadelphia	PA		04/29/2021		449	0	0	0	0	0	0	449	449	0	0	0
100057208	Hialeah	FL		04/29/2021		1,117	0	0	0	0	0	0	1,117	1,117	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest 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	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
100044670	Saddle Brook	NJ		11/19/2020		116	0	0	0	0	0	0	116	116	0	0	0
100044898	Opa Locka	FL		11/19/2020		329	0	0	0	0	0	0	329	329	0	0	0
100045162	CENTRALIA	IL		11/25/2020		629	0	0	0	0	0	0	629	629	0	0	0
100045455	BIRMINGHAM	AL		11/25/2020		81	0	0	0	0	0	0	81	81	0	0	0
100046259	Coatesville	PA		11/25/2020		578	0	0	0	0	0	0	578	578	0	0	0
100048133	BRADENTON	FL		11/20/2020		716	0	0	0	0	0	0	716	716	0	0	0
100048567	CHICAGO	IL		11/20/2020		144	0	0	0	0	0	0	144	144	0	0	0
100048850	MARMORA	NJ		11/20/2020		1,961	0	0	0	0	0	0	1,961	1,961	0	0	0
100049945	BOWIE	MD		11/20/2020		367	0	0	0	0	0	0	367	367	0	0	0
100050170	CLEVELAND	OH		11/20/2020		494	0	0	0	0	0	0	494	494	0	0	0
0299999. Mortgages with partial repayments						4,239,852,342	0	0	0	0	0	0	4,146,574,149	71,359,095	0	0	0
319110204	LAGO VISTA	TX		10/22/2020	06/25/2021	251,197	0	0	0	0	0	0	251,197	251,197	0	0	0
320070217	PORTLAND	OR		02/02/2021	06/25/2021	1,058,400	0	0	0	0	0	0	1,058,400	1,058,400	0	0	0
320080011	TACOMA	WA		11/05/2020	05/28/2021	96,300	0	0	0	0	0	0	96,300	96,300	0	0	0
320080221	TACOMA	WA		11/05/2020	06/25/2021	107,940	0	0	0	0	0	0	107,940	107,940	0	0	0
320080503	HAPPY VALLEY	OR		11/05/2020	05/28/2021	210,840	0	0	0	0	0	0	210,840	210,840	0	0	0
320080691	HAPPY VALLEY	OR		11/05/2020	05/28/2021	183,960	0	0	0	0	0	0	183,960	183,960	0	0	0
320090043	BREMERTON	WA		11/05/2020	04/26/2021	163,464	0	0	0	0	0	0	163,464	163,464	0	0	0
320090065	BREMERTON	WA		11/05/2020	04/26/2021	163,464	0	0	0	0	0	0	163,464	163,464	0	0	0
320090081	BREMERTON	WA		11/05/2020	05/28/2021	143,776	0	0	0	0	0	0	143,776	143,776	0	0	0
320090644	BREMERTON	WA		11/05/2020	05/28/2021	146,655	0	0	0	0	0	0	146,655	146,655	0	0	0
320090992	BREMERTON	WA		11/05/2020	06/25/2021	154,988	0	0	0	0	0	0	154,988	154,988	0	0	0
320100337	KENNEWICK	WA		11/05/2020	04/27/2021	65,375	0	0	0	0	0	0	65,375	65,375	0	0	0
100044384	Jersey City	NJ		11/19/2020	05/26/2021	355,794	0	(13,211)	0	0	(13,211)	0	342,583	342,583	0	0	0
100044437	WATSONVILLE	CA		11/19/2020	04/21/2021	350,025	0	(4,459)	0	0	(4,459)	0	345,567	345,567	0	0	0
100044468	Las Vegas	NV		11/19/2020	04/21/2021	53,292	0	(552)	0	0	(552)	0	52,740	52,740	0	0	0
100044547	BRADENTON	FL		11/19/2020	05/26/2021	93,756	0	(8,200)	0	0	(8,200)	0	85,556	85,556	0	0	0
100044564	HACIENDA HEIGHTS	CA		11/19/2020	05/26/2021	524,331	0	(43,252)	0	0	(43,252)	0	481,079	481,079	0	0	0
100044605	Los Angeles	CA		11/19/2020	04/21/2021	193,236	0	20,785	0	0	20,785	0	214,021	214,021	0	0	0
100044643	San Diego	CA		11/19/2020	05/26/2021	375,384	0	12,864	0	0	12,864	0	388,248	388,248	0	0	0
100044658	Chandler	AZ		11/19/2020	05/26/2021	118,704	0	809	0	0	809	0	119,513	119,513	0	0	0
100044699	Altadena	CA		11/19/2020	06/22/2021	462,725	0	57,839	0	0	57,839	0	520,564	520,564	0	0	0
100044876	Anderson	CA		11/19/2020	05/26/2021	98,728	0	948	0	0	948	0	99,675	99,675	0	0	0
100044900	Phoenix	AZ		11/19/2020	06/22/2021	144,686	0	(1,229)	0	0	(1,229)	0	143,457	143,457	0	0	0
100044912	Desoto	TX		11/19/2020	05/26/2021	143,989	0	(5,329)	0	0	(5,329)	0	138,660	138,660	0	0	0
100044920	Lawrence	MA		11/19/2020	04/21/2021	117,182	0	16,019	0	0	16,019	0	133,202	133,202	0	0	0
100044947	Waukegan	IL		11/19/2020	05/26/2021	100,056	0	5,278	0	0	5,278	0	105,333	105,333	0	0	0
100045012	Bethesda	MD		11/19/2020	04/21/2021	511,394	0	2,320	0	0	2,320	0	513,713	513,713	0	0	0
100045016	Redding	CA		11/19/2020	05/26/2021	171,441	0	13,752	0	0	13,752	0	185,193	185,193	0	0	0
100045029	Apollo Beach	FL		11/19/2020	06/22/2021	84,964	0	20,335	0	0	20,335	0	105,300	105,300	0	0	0
100045033	Parrish	FL		11/19/2020	05/26/2021	113,203	0	48	0	0	48	0	113,251	113,251	0	0	0
100045120	HACIENDA HEIGHTS	CA		11/25/2020	06/22/2021	461,738	0	(37,840)	0	0	(37,840)	0	423,898	423,898	0	0	0
100045146	PORT CLINTON	OH		11/25/2020	06/22/2021	282,395	0	2,298	0	0	2,298	0	284,694	284,694	0	0	0
100045156	PHILADELPHIA	PA		11/25/2020	05/26/2021	87,447	0	14,026	0	0	14,026	0	101,473	101,473	0	0	0
100045158	DELAND	FL		11/25/2020	04/21/2021	89,770	0	(6,810)	0	0	(6,810)	0	82,960	82,960	0	0	0
100045168	Mercer Island	WA		11/25/2020	06/22/2021	986,744	0	(66,087)	0	0	(66,087)	0	920,657	920,657	0	0	0
100045221	PHARR	TX		11/25/2020	05/26/2021	509	0	0	0	0	0	0	509	509	0	0	0
100045311	KISSIMMEE	FL		11/25/2020	06/22/2021	128,433	0	11,069	0	0	11,069	0	139,502	139,502	0	0	0
100045315	ROYSE CITY	TX		11/25/2020	04/21/2021	7,037	0	257	0	0	257	0	7,294	7,294	0	0	0
100045440	Lake Forest	CA		11/25/2020	05/26/2021	447,163	0	(4,365)	0	0	(4,365)	0	442,798	442,798	0	0	0
100045475	VANCOUVER	WA		11/25/2020	06/22/2021	281,369	0	(6,753)	0	0	(6,753)	0	274,616	274,616	0	0	0
100045483	HUDSON	NH		11/25/2020	04/21/2021	253,126	0	(7,309)	0	0	(7,309)	0	245,817	245,817	0	0	0
100045580	CYPRESS	CA		11/25/2020	06/22/2021	334,272	0	(16,429)	0	0	(16,429)	0	317,843	317,843	0	0	0
100045645	JENISON	MI		11/25/2020	04/21/2021	156,718	0	(2,968)	0	0	(2,968)	0	153,750	153,750	0	0	0
100045646	STAUNTON	VA		11/25/2020	06/22/2021	123,665	0	3,899	0	0	3,899	0	127,564	127,564	0	0	0
100045719	RANCHO MIRAGE	CA		11/25/2020	04/21/2021	176,394	0	(2,916)	0	0	(2,916)	0	173,478	173,478	0	0	0
100045828	CYPRESS	TX		11/25/2020	05/26/2021	160,518	0	(9,547)	0	0	(9,547)	0	150,971	150,971	0	0	0
100045901	CLEVELAND	OH		11/25/2020	06/22/2021	75,441	0	(5,513)	0	0	(5,513)	0	69,928	69,928	0	0	0
100046094	STATEN ISLAND	NY		11/25/2020	06/22/2021	310,049	0	(3,172)	0	0	(3,172)	0	306,877	306,877	0	0	0
100046120	ENNIS	TX		11/25/2020	05/26/2021	4,458	0	193	0	0	193	0	4,651	4,651	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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest 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	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
100046139	RIDGEWOOD	NY		11/25/2020	04/21/2021	401,340	0	15,513	0	0	15,513	0	416,852	416,852	0	0	0
100046231	RENSSELAER	NY		11/25/2020	06/22/2021	116,251	0	(3,215)	0	0	(3,215)	0	113,036	113,036	0	0	0
100046345	LABADIE	MO		11/25/2020	06/22/2021	197,197	0	(3,890)	0	0	(3,890)	0	193,307	193,307	0	0	0
100046378	BRUSH PRAIRIE	WA		11/25/2020	06/22/2021	330,702	0	(11,030)	0	0	(11,030)	0	319,672	319,672	0	0	0
100046471	KELLYTON	AL		11/25/2020	05/26/2021	223	0	6	0	0	6	0	229	229	0	0	0
100046495	WEST BOYLSTON	MA		11/25/2020	04/21/2021	187,151	0	(8,069)	0	0	(8,069)	0	179,081	179,081	0	0	0
100046589	CHEHALIS	WA		11/25/2020	05/26/2021	382,053	0	(28,973)	0	0	(28,973)	0	353,080	353,080	0	0	0
100047081	DALLAS	GA		11/20/2020	06/22/2021	132,703	0	(14,666)	0	0	(14,666)	0	118,037	118,037	0	0	0
100047136	OSSINING	NY		11/20/2020	06/22/2021	154,651	0	(28,657)	0	0	(28,657)	0	125,994	125,994	0	0	0
100047193	MILLESBURG	OH		11/20/2020	06/22/2021	87,207	0	(12,654)	0	0	(12,654)	0	74,553	74,553	0	0	0
100047294	MONTVILLE	CT		11/20/2020	05/26/2021	209,023	0	(36,244)	0	0	(36,244)	0	172,779	172,779	0	0	0
100047331	WORTH	IL		11/20/2020	04/21/2021	100,557	0	(9,954)	0	0	(9,954)	0	90,603	90,603	0	0	0
100047460	HOUSTON	TX		11/20/2020	04/21/2021	76,777	0	(2,025)	0	0	(2,025)	0	74,752	74,752	0	0	0
100047486	BOLINGBROOK	IL		11/20/2020	04/21/2021	168,617	0	(8,747)	0	0	(8,747)	0	159,870	159,870	0	0	0
100047532	GLOSTER	LA		11/20/2020	05/26/2021	65,796	0	(10,316)	0	0	(10,316)	0	55,480	55,480	0	0	0
100047562	DETROIT	MI		11/20/2020	06/22/2021	55,688	0	21,878	0	0	21,878	0	77,566	77,566	0	0	0
100047627	ELK GROVE	CA		11/20/2020	06/22/2021	157,230	0	(8,657)	0	0	(8,657)	0	148,573	148,573	0	0	0
100047677	VICTORVILLE	CA		11/20/2020	05/26/2021	146,807	0	3,085	0	0	3,085	0	149,891	149,891	0	0	0
100047744	SALINAS	CA		11/20/2020	06/22/2021	332,139	0	(27,848)	0	0	(27,848)	0	304,290	304,290	0	0	0
100047815	PORT SAINT LUCIE	FL		11/20/2020	04/21/2021	88,403	0	(9,726)	0	0	(9,726)	0	78,677	78,677	0	0	0
100047921	NORTH LAS VEGAS	NV		11/20/2020	05/26/2021	213,002	0	(19,245)	0	0	(19,245)	0	193,757	193,757	0	0	0
100047934	LAS VEGAS	NV		11/20/2020	04/21/2021	182,161	0	(13,277)	0	0	(13,277)	0	168,884	168,884	0	0	0
100047966	SAN DIEGO	CA		11/20/2020	05/26/2021	291,895	0	(43,574)	0	0	(43,574)	0	248,321	248,321	0	0	0
100048044	SCOTTSDALE	AZ		11/20/2020	04/21/2021	209,855	0	(13,999)	0	0	(13,999)	0	195,856	195,856	0	0	0
100048070	POMPANO BEACH	FL		11/20/2020	06/22/2021	295,265	0	(14,346)	0	0	(14,346)	0	280,919	280,919	0	0	0
100048093	PORTER RANCH	CA		11/20/2020	05/26/2021	195,712	0	(11,870)	0	0	(11,870)	0	183,842	183,842	0	0	0
100048160	BETHLEHEM	GA		11/20/2020	06/22/2021	144,235	0	(12,543)	0	0	(12,543)	0	131,692	131,692	0	0	0
100048161	STANDISH	MI		11/20/2020	06/22/2021	52,148	0	(2,932)	0	0	(2,932)	0	49,215	49,215	0	0	0
100048168	FORT LAUDERDALE	FL		11/20/2020	04/21/2021	168,264	0	(7,773)	0	0	(7,773)	0	160,491	160,491	0	0	0
100048203	GREENSBORO	NC		11/20/2020	05/26/2021	145,780	0	(21,762)	0	0	(21,762)	0	124,018	124,018	0	0	0
100048293	FRESNO	CA		11/20/2020	05/26/2021	286,441	0	(14,547)	0	0	(14,547)	0	271,894	271,894	0	0	0
100048357	COSTA MESA	CA		11/20/2020	06/22/2021	241,045	0	(4,699)	0	0	(4,699)	0	236,346	236,346	0	0	0
100048422	SACRAMENTO	CA		11/20/2020	05/26/2021	244,015	0	(19,373)	0	0	(19,373)	0	224,643	224,643	0	0	0
100048444	FAIRFAX	VA		11/20/2020	05/26/2021	304,505	0	(3,701)	0	0	(3,701)	0	300,804	300,804	0	0	0
100048475	MARYSVILLE	WA		11/20/2020	05/26/2021	280,769	0	(16,714)	0	0	(16,714)	0	264,055	264,055	0	0	0
100048546	ONTARIO	CA		11/20/2020	05/26/2021	155,098	0	(6,213)	0	0	(6,213)	0	148,885	148,885	0	0	0
100048576	CHULA VISTA	CA		11/20/2020	06/22/2021	417,437	0	(24,629)	0	0	(24,629)	0	392,808	392,808	0	0	0
100048585	GAINESVILLE	GA		11/20/2020	06/22/2021	154,280	0	(17,554)	0	0	(17,554)	0	136,726	136,726	0	0	0
100048590	ACCOKEEK	MD		11/20/2020	06/22/2021	365,583	0	(10,763)	0	0	(10,763)	0	354,820	354,820	0	0	0
100048597	SAN TAN VALLEY	AZ		11/20/2020	05/26/2021	128,862	0	(5,298)	0	0	(5,298)	0	123,564	123,564	0	0	0
100048933	PLYMOUTH	MA		11/20/2020	05/26/2021	252,780	0	(32,769)	0	0	(32,769)	0	220,011	220,011	0	0	0
100049008	SIMI VALLEY	CA		11/20/2020	05/26/2021	371,607	0	(22,823)	0	0	(22,823)	0	348,784	348,784	0	0	0
100049028	HOMESTEAD	FL		11/20/2020	05/26/2021	161,558	0	(12,314)	0	0	(12,314)	0	149,244	149,244	0	0	0
100049099	FREDERICKSBURG	VA		11/20/2020	05/26/2021	201,716	0	(13,004)	0	0	(13,004)	0	188,712	188,712	0	0	0
100049156	MARTINEZ	CA		11/20/2020	04/21/2021	341,245	0	(19,672)	0	0	(19,672)	0	321,573	321,573	0	0	0
100049220	BERKLEY	MI		11/20/2020	04/21/2021	155,430	0	(9,204)	0	0	(9,204)	0	146,226	146,226	0	0	0
100049230	COLUMBIA	MD		11/20/2020	04/21/2021	141,368	0	(9,146)	0	0	(9,146)	0	132,222	132,222	0	0	0
100049232	VISALIA	CA		11/20/2020	04/21/2021	156,363	0	(9,470)	0	0	(9,470)	0	146,893	146,893	0	0	0
100049249	CHELMSFORD	MA		11/20/2020	06/22/2021	215,564	0	(13,862)	0	0	(13,862)	0	201,702	201,702	0	0	0
100049292	APPLE VALLEY	CA		11/20/2020	05/26/2021	156,768	0	(5,213)	0	0	(5,213)	0	151,554	151,554	0	0	0
100049314	HUNTINGTON PARK	CA		11/20/2020	04/21/2021	328,366	0	(4,374)	0	0	(4,374)	0	323,992	323,992	0	0	0
100049315	PHOENIX	AZ		11/20/2020	04/21/2021	119,908	0	(6,999)	0	0	(6,999)	0	112,910	112,910	0	0	0
100049325	SAN DIEGO	CA		11/20/2020	05/26/2021	306,537	0	(12,616)	0	0	(12,616)	0	293,921	293,921	0	0	0
100049344	NEW BRITAIN	CT		11/20/2020	04/21/2021	155,870	0	2,010	0	0	2,010	0	157,880	157,880	0	0	0
100049346	NOVI	MI		11/20/2020	05/26/2021	230,391	0	(5,305)	0	0	(5,305)	0	225,086	225,086	0	0	0
100049361	TEMPLE HILLS	MD		11/20/2020	05/26/2021	202,707	0	(15,299)	0	0	(15,299)	0	187,408	187,408	0	0	0
100049404	ROSEDALE	NY		11/20/2020	06/22/2021	434,010	0	(11,649)	0	0	(11,649)	0	422,361	422,361	0	0	0
100049419	FRANKFORT	IL		11/20/2020	04/21/2021	186,191	0	(17,018)	0	0	(17,018)	0	169,173	169,173	0	0	0
100049422	CUMBERLAND	MD		11/20/2020	04/21/2021	112,427	0	(14,958)	0	0	(14,958)	0	97,469	97,469	0	0	0
100049466	VIRGINIA BEACH	VA		11/20/2020	06/22/2021	135,693	0	(26,313)	0	0	(26,313)	0	109,380	109,380	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest 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	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
100049467	MASSAPEQUA	NY		11/20/2020	05/26/2021	288,933	0	(28,469)	0	0	(28,469)	0	260,464	260,464	0	0	0
100049508	LONGS	SC		11/20/2020	05/26/2021	123,420	0	(6,387)	0	0	(6,387)	0	117,033	117,033	0	0	0
100049516	ORANGE	CA		11/20/2020	04/21/2021	288,178	0	(17,593)	0	0	(17,593)	0	270,585	270,585	0	0	0
100049532	PORT ISABEL	TX		11/20/2020	04/21/2021	109,988	0	(9,737)	0	0	(9,737)	0	100,251	100,251	0	0	0
100049604	GLENDALE	CA		11/20/2020	06/22/2021	334,264	0	(11,177)	0	0	(11,177)	0	323,087	323,087	0	0	0
100049623	SULTAN	WA		11/20/2020	05/26/2021	178,715	0	(6,880)	0	0	(6,880)	0	171,834	171,834	0	0	0
100049872	BELLEVUE	WA		11/20/2020	04/21/2021	396,044	0	(22,840)	0	0	(22,840)	0	373,203	373,203	0	0	0
100049896	CHICAGO	IL		11/20/2020	05/26/2021	287,293	0	(22,918)	0	0	(22,918)	0	264,375	264,375	0	0	0
100049911	RANCHO MIRAGE	CA		11/20/2020	05/26/2021	343,323	0	(14,999)	0	0	(14,999)	0	328,325	328,325	0	0	0
100049915	TOWSON	MD		11/20/2020	04/21/2021	332,267	0	(8,542)	0	0	(8,542)	0	323,725	323,725	0	0	0
100049980	PEARL CITY	HI		11/20/2020	04/21/2021	144,748	0	(7,298)	0	0	(7,298)	0	137,450	137,450	0	0	0
100050059	SKOKIE	IL		11/20/2020	04/21/2021	308,443	0	(15,114)	0	0	(15,114)	0	293,329	293,329	0	0	0
100050171	AUSTIN	IN		11/20/2020	05/26/2021	60,291	0	(8,986)	0	0	(8,986)	0	51,305	51,305	0	0	0
100050180	WEST MILFORD	NJ		11/20/2020	05/26/2021	189,202	0	(7,510)	0	0	(7,510)	0	181,693	181,693	0	0	0
100050196	HAZLET	NJ		11/20/2020	04/21/2021	212,045	0	6,163	0	0	6,163	0	218,207	218,207	0	0	0
100050272	EAST STROUDSBURG	PA		11/20/2020	06/22/2021	135,261	0	(18,049)	0	0	(18,049)	0	117,212	117,212	0	0	0
100050353	PHOENIX	AZ		11/20/2020	04/21/2021	174,805	0	(10,356)	0	0	(10,356)	0	164,448	164,448	0	0	0
100050372	CLAY	MI		11/20/2020	04/21/2021	149,107	0	(14,104)	0	0	(14,104)	0	135,003	135,003	0	0	0
100050702	Greater London	GBR		03/02/2021	06/28/2021	177,248	0	0	0	0	0	0	177,248	177,248	0	0	0
100050708	Greater London	GBR		03/02/2021	06/28/2021	185,853	0	0	0	0	0	0	185,853	185,853	0	0	0
100050735	South East	GBR		03/02/2021	06/28/2021	195,579	0	0	0	0	0	0	195,579	195,579	0	0	0
100050739	East of England	GBR		03/02/2021	05/27/2021	49,155	0	0	0	0	0	0	49,155	49,155	0	0	0
100050743	Greater London	GBR		03/02/2021	06/28/2021	161,931	0	0	0	0	0	0	161,931	161,931	0	0	0
100055952	South East	GBR		03/31/2021	05/27/2021	500,185	0	0	0	0	0	0	500,185	500,185	0	0	0
100055953	Greater London	GBR		03/31/2021	05/27/2021	163,350	0	0	0	0	0	0	163,350	163,350	0	0	0
100057150	Greater London	GBR		04/30/2021	06/28/2021	811,655	0	0	0	0	0	0	811,655	811,655	0	0	0
0399999. Mortgages disposed						29,661,144	0	(1,016,997)	0	0	(1,016,997)	0	28,644,142	28,644,142	0	0	0
0599999 - Totals						4,486,479,652	0	(1,065,830)	0	0	(1,065,830)	0	4,391,031,820	316,233,759	0	0	0

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 Administrative 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	AA Pencil Holdings, L.P.	Wilmington	DE	Apollo Pencil Advisors, L.P.		03/04/2021	3	0	20,165,518	0	29,664,323	0.000
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	308,551	3.030
000000-00-0	AOP Finance Partners, L.P.	El Segundo	CA	Investor Apollo Insurance Soltions Group, L.P.		04/17/2021	3	8,323,786	(2,888,905)	0	43,565,120	18.670
000000-00-0	Apollo Investment Fund IX, L.P.	Purchase	NY	Apollo Capital Management IX, Inc.		03/14/2019	3	0	3,414,376	0	9,997,860	0.080
000000-00-0	Apollo Investment Fund VIII, L.P.	Purchase	NY	Apollo Capital Management VIII, Inc.		12/10/2013	3	0	1,148,713	0	0	0.340
000000-00-0	Apollo Natural Resources Partners II, L.P.	New York	NY	Apollo Global Management, Inc.		09/28/2016	3	0	120,596	0	5,126,953	0.710
000000-00-0	Apollo Royalties Fund I, L.P.	New York	NY	Apollo Athene Strategic Partnership Advisors, LLC		09/28/2020	3	0	2,157,615	0	64,402,107	29.640
000000-00-0	Arlington Capital Partners IV, L.P.	Chevy Chase	MD	Arlington Capital Partners, L.P.		12/16/2016	3	0	265,375	0	0	1.370
000000-00-0	Arlington Capital Partners V, L.P.	Chevy Chase	MD	Arlington Capital Partners, L.P.		08/23/2019	3	0	1,814,523	0	7,069,088	0.660
000000-00-0	Arsenal Capital Partners III, L.P.	New York	NY	Arsenal Capital Management, L.P.		04/25/2012	3	0	15,091	0	0	2.360
000000-00-0	Aterian Investment Partners II, L.P.	New York	NY	Aterian Investment Partners GP II, L.P.		02/07/2014	3	0	4,672	0	984,954	2.070
000000-00-0	Aurora Equity Partners IV, L.P.	Los Angeles	CA	Aurora Capital Group, LLC		06/14/2011	3	0	3,275	0	2,210,648	2.090
000000-00-0	Aurora Equity Partners V, L.P.	Los Angeles	CA	Aurora Capital Group, LLC		06/09/2016	3	0	31,257	0	2,035,101	1.590
000000-00-0	Aurora Equity Partners VI, L.P.	Los Angeles	CA	Aurora Capital Group, LLC		04/22/2021	3	2,064,139	(1,136,302)	0	11,972,164	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	26,992	0	1,177,449	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	143,640	0	306,313	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	1,435,359	0	9,232,276	1.090
000000-00-0	CapStreet IV, L.P.	Houston	TX	The CapStreet Group, LLC		01/21/2015	3	0	669,192	0	0	2.360
000000-00-0	Catterton Latin America II, L.P.	Greenwich	CT	CALA Managing Partner II, L.P.		07/18/2016	3	0	25,449	0	835,034	0.780
000000-00-0	Catterton Latin America III, L.P.	Greenwich	CT	CALA Managing Partner III, L.P.		03/30/2020	3	0	163,083	0	4,067,510	3.200
000000-00-0	Catterton Partners IX, L.P.	Greenwich	CT	Catterton Partners, LLC		05/21/2020	3	0	612,253	0	10,028,909	0.670
000000-00-0	Catterton Partners VII, L.P.	Greenwich	CT	Catterton Partners VII		03/18/2013	3	0	33,035	0	753,960	0.267
000000-00-0	Centre Capital Investors IV, L.P.	New York	NY	Centre Partners IV, L.P.		09/27/2004	3	0	152,904	0	147,612	18.070
000000-00-0	Centre Capital Investors V, L.P.	New York	NY	Centre Partners V, L.P.		11/23/2007	3	0	152,034	0	1,451,114	37.710
000000-00-0	Clairvest Equity Partners VI-A, L.P.	Toronto	CAN	Clairvest Equity Partners		07/02/2020	3	0	1,272,000	0	12,839,250	6.030
000000-00-0	Clayton, Dubilier & Rice Fund IX, L.P.	New York	NY	CD&R Associates IX, Ltd.		11/20/2013	3	0	64,151	0	0	0.280
000000-00-0	Clayton, Dubilier & Rice Fund X, L.P.	New York	NY	CD&R Associates X, L.P.		03/26/2018	3	0	913,226	0	1,053,311	0.055
000000-00-0	Cressey & Co. Fund V, L.P.	Chicago	IL	Cressey & Company GP, LP		04/10/2015	3	0	87,771	0	0	0.830
000000-00-0	Frazier Healthcare Growth Buyout Fund X, L.P.	Seattle	WA	Frazier Healthcare Partners		06/11/2021	3	300,000	0	0	5,700,000	0.430
000000-00-0	Green Equity Investors VII, L.P.	Los Angeles	CA	GEI Capital, LLC		05/11/2017	3	0	436	0	509,201	0.036
000000-00-0	Green Equity Investors VIII, L.P.	Los Angeles	CA	GEI Capital, LLC		10/20/2020	3	0	1,459,715	0	3,125,280	0.050
000000-00-0	Harvest Partners VIII, L.P.	New York	NY	Harvest Association VIII, LLC		11/26/2019	3	0	2,412,421	0	3,482,108	0.630
000000-00-0	IPI Partners II-A, L.P.	Chicago	IL	IPI Partners, LLC		04/28/2021	3	1,975,933	0	0	48,446,667	1.310
000000-00-0	Jade Equity Investors, L.P.	Los Angeles	CA	Jade Capital I, LLC		04/14/2020	3	0	2,005	0	4,284,102	0.200
000000-00-0	JFL Equity Investors IV, L.P.	New York	NY	JFL Equity Investors IV, L.P.		03/28/2016	3	0	167,360	0	400,095	1.030
000000-00-0	JFL Equity Investors V, L.P.	New York	NY	JFL Equity Investors V, L.P.		08/14/2020	3	0	2,470,068	0	6,515,450	3.510
000000-00-0	K3 Private Investors, L.P.	El Segundo	CA	K1 Investment Management, LLC		07/15/2016	3	0	192,856	0	1,258,173	0.590
000000-00-0	K5 Private Investors, L.P.	El Segundo	CA	K1 Investment Management, LLC		06/28/2021	3	129,653	0	0	2,870,347	0.000
000000-00-0	Littlejohn Fund V, L.P.	Greenwich	CT	Littlejohn & Co LLC		07/02/2014	3	0	35,468	0	3,284,934	0.490
000000-00-0	Lovell Minnick Equity Partners III, L.P.	Rolling Hills Estates	CA	Lovell Minnick Equity Advisors III, LLC		10/21/2008	3	0	4,392	0	9,962,708	5.950
000000-00-0	Lovell Minnick Equity Partners V, L.P.	Radnor	PA	Lovell Minnick Equity Advisors V, LLC		10/24/2019	3	0	646,360	0	10,267,879	2.520
000000-00-0	Madison Dearborn Capital Partners VI, L.P.	Chicago	IL	Madison Dearborn Partners, LLC		05/23/2008	3	0	3,540,807	0	0	0.370
000000-00-0	Madison Dearborn Capital Partners VII, L.P.	Chicago	IL	Madison Dearborn Partners, LLC		12/16/2015	3	0	18,274	0	0	0.320
000000-00-0	Madison Dearborn Capital Partners VIII, L.P.	Chicago	IL	Madison Dearborn Partners, LLC		11/19/2020	3	0	2,336,534	0	16,542,975	0.790
000000-00-0	Marlin Heritage II, L.P.	Hermosa Beach	CA	Marlin Management Company, LLC		10/23/2017	3	0	6,732	0	115,166	0.130
000000-00-0	Mason Wells Leveraged Buyout Fund III, L.P.	Milwaukee	WI	Mason Wells Partners III, LLC		12/22/2010	3	0	765,547	0	0	1.780
000000-00-0	Mason Wells Leveraged Buyout Fund IV, L.P.	Milwaukee	WI	Mason Wells Partners IV, LLC		05/24/2016	3	0	298,733	0	0	0.790
000000-00-0	MidCap FinCo Holdings, L.P.	El Segundo	CA	Apollo Capital Management, L.P.		04/20/2021	3	50,000,000	0	0	50,000,000	1.910
000000-00-0	NewSpring Growth Capital IV, L.P.	Radnor	PA	NewSpring Capital, LLC		03/14/2016	3	0	69,750	0	81,375	1.680
000000-00-0	NOVA Infrastructure Fund I, L.P.	Wilmington	DE	NOVA LP General Partner, LLC		05/28/2021	3	17,690,912	0	0	32,682,232	0.000
000000-00-0	NOVA Infrastructure GP I, L.P.	Wilmington	DE	NOVA LP General Partner, LLC		05/25/2021	3	25,726	0	0	50,607	0.000
000000-00-0	Novacap TMT V, L.P.	Longueuil	CAN	Novacap International TMT V, L.P.		10/05/2017	3	0	463,600	0	1,600,945	2.160
000000-00-0	ONCAP III, L.P.	Toronto	CAN	ONCAP Management Partners, L.P.		07/08/2011	3	0	445,741	0	267,893	2.380
000000-00-0	Pretium Olympus JV, L.P.	El Segundo	CA	Pretium Olympus GP, LLC		05/13/2021	3	30,043,867	66,865,672	0	3,090,461	29.850
000000-00-0	Revelstoke Capital Partners Fund II, L.P.	Denver	CO	Revelstoke Capital Partners, LLC		07/19/2018	3	0	531,944	0	7,480,422	2.090
000000-00-0	Riverside Fund V, L.P.	Boston	MA	Riverside Partners, LLC		02/27/2013	3	0	40,574	0	149,691	1.300
000000-00-0	Seidler Equity Partners V, L.P.	Marina Del Rey	CA	Seidler Equity Management V, LLC		04/28/2015	3	0	73,600	0	521,088	1.960

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 Administrative 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	Seidler Equity Partners VI, L.P.	Marina Del Rey	CA	Seidler Equity Management VI, LLC		12/03/2018	3	0	1,310,400	0	1,062,880	2.430
000000-00-0	Seidler Equity Partners VII, L.P.	Marina Del Rey	CA	Seidler Equity Management VII, LLC		11/12/2020	3	0	4,550,000	0	34,874,000	5.000
000000-00-0	SFR Delos Partners, L.P.	New York	NY	SFR Delos GP, L.L.C		05/17/2021	3	11,949,216	11,053,025	0	74,010,456	29.870
000000-00-0	SPC Partners VI, L.P.	San Francisco	CA	SPC Management VI, LLC		11/15/2017	3	0	1,020,512	0	2,230,332	1.880
000000-00-0	Sun Capital Partners VII, L.P.	Boca Raton	FL	Sun Capital Advisors VII, L.P.		12/17/2019	3	0	3,677,521	0	0	0.690
000000-00-0	Thoma Bravo Discover Fund II, L.P.	Chicago	IL	Thoma Bravo, LLC		12/07/2018	3	0	1,758,043	0	104,102	0.270
000000-00-0	Thoma Bravo Discover Fund III, L.P.	Chicago	IL	Thoma Bravo, LLC		06/10/2021	3	6,275,325	0	0	12,224,675	0.530
000000-00-0	Thoma Bravo Discover Fund, L.P.	Chicago	IL	Thoma Bravo, LLC		06/08/2015	3	0	542,427	0	0	0.650
000000-00-0	Thoma Bravo Special Opportunities Fund II, L.P.	Chicago	IL	Thoma Bravo, LLC		04/28/2015	3	0	363,590	0	0	0.470
000000-00-0	Thoma Bravo XI, L.P.	Chicago	IL	Thoma Bravo, LLC		06/02/2014	3	0	2,065,796	0	0	0.510
000000-00-0	Thoma Bravo XIV, L.P.	Chicago	IL	Thoma Bravo, LLC		04/14/2021	3	4,507,218	12,979,855	0	26,912,927	0.560
000000-00-0	Torquest Partners Fund (U.S.) IV, L.P.	Toronto	CAN	Torquest Capital Fund IV		03/31/2021	3	0	208,385	0	229,862	1.220
000000-00-0	TSG7-A, L.P.	San Francisco	CA	TSG7 Management, LLC		03/29/2016	3	0	40,769	0	1,357,234	0.310
000000-00-0	TSG7-B, L.P.	San Francisco	CA	TSG7 Management, LLC		01/15/2016	3	0	136,272	0	151,176	0.490
000000-00-0	TSG8, L.P.	San Francisco	CA	TSG8 Management, LLC		01/07/2019	3	0	96,862	0	14,420,834	0.880
000000-00-0	Veritas Capital Fund IV, L.P.	New York	NY	Veritas Capital Partners IV, LLC		11/08/2010	3	0	199,709	0	0	1.940
000000-00-0	Veritas Capital Fund V, L.P.	New York	NY	Veritas Capital		06/08/2015	3	0	2,987	0	659,068	0.300
000000-00-0	Veritas Capital Fund VII, L.P.	New York	NY	Veritas Capital		04/14/2020	3	0	3,772,001	0	11,050,036	0.440
000000-00-0	Vortus Investments II, L.P.	Fort Worth	TX	Vortus Investments		06/09/2017	3	0	247,131	0	1,598,819	0.690
000000-00-0	Wind Point Partners IX-A, L.P.	Chicago	IL	Wind Point Investors, L.P.		09/05/2019	3	0	742,804	0	7,443,067	1.080
000000-00-0	Wynnefield Private Equity Partners I, L.P.	Bala Synwyd	PA	New Wynnefield GP, LLC		07/13/2000	3	0	50,870	0	0	99.000
000000-00-0	Yorktown Energy Partners XI, L.P.	New York	NY	Yorktown Partners, LLC		04/22/2016	3	0	17,826	0	698,554	0.580
1999999. Joint Venture Interests - Common Stock - Unaffiliated								133,285,775	158,558,677	0	620,947,428	XXX
000000-00-0	PPM America Private Equity Fund VII, L.P.	Chicago	IL	PPM America Capital Partners VII, LLC		06/27/2018	3	0	13,105,622	0	72,067,407	53.240
000000-00-0	PPM Loan Management Holding Company, LLC	Chicago	IL	PPM Loan Management Holding Company, LLC		12/01/2017		0	12,000,000	0	33,000,000	99.980
2099999. Joint Venture Interests - Common Stock - Affiliated								0	25,105,622	0	105,067,407	XXX
000000-00-0	Apollo Asia Real Estate SC Coinvest Fund, L.P.	New York	NY	Apollo Asia Real Estate Management, LLC		12/02/2020	2	0	1,558,301	0	0	40.000
000000-00-0	Apollo USREF III Royce Holdings, L.P.	New York	NY	Apollo Athene Strategic Partnership Advisors, LLC		01/12/2021	2	0	1,180,674	0	38,079,272	13.740
2199999. Joint Venture Interests - Real Estate - Unaffiliated								0	2,738,975	0	38,079,272	XXX
000000-00-0	Principal Real Estate Debt Fund II, L.P.	Chicago	IL	Principal Real Estate Debt Fund II GP, LLC		12/13/2017	2	0	292,312	0	3,536,822	3.090
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	1,003,344	0	8,947,526	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	5,222,237	0	4,730,447	2.000
000000-00-0	NNN AGP Opportunities Fund II, L.P.	Wilmington	DE	NNN AGP Opportunities GP, LLC		04/08/2021	2	3,661,728	22,199,918	0	26,638,354	42.000
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated								3,661,728	28,717,811	0	43,853,149	XXX
000000-00-0	PPMA Line of Credit - Affiliate					09/09/2008		0	20,000,000	0	20,000,000	100.000
3299999. Non-collateral Loans - Affiliated								0	20,000,000	0	20,000,000	XXX
4899999. Total - Unaffiliated								136,947,503	190,015,463	0	702,879,849	XXX
4999999. Total - Affiliated								0	45,105,622	0	125,067,407	XXX
5099999 - Totals								136,947,503	235,121,085	0	827,947,256	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
000000-00-0	AA Pencil Holdings, L.P.	Wilmington	DE	Normal distributions and adjustments	03/04/2021	05/25/2021	13,129,779	0	0	0	0	0	0	13,129,779	13,129,779	0	0	0	0
000000-00-0	Apollo Infrastructure Opportunities Fund II, L.P.	New York	NY	Normal distributions and adjustments	08/11/2020	06/08/2021	1,278,104	0	0	0	0	0	0	1,278,104	1,278,104	0	0	0	0
000000-00-0	Apollo Investment Fund VIII, L.P.	Purchase	NY	Normal distributions and adjustments	12/10/2013	06/30/2021	0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	Apollo Natural Resources Partners II, L.P.	New York	NY	Normal distributions and adjustments	09/28/2016	06/21/2021	1,341,061	0	0	0	0	0	0	1,341,061	1,341,061	0	0	0	0
000000-00-0	Arlington Capital Partners IV, L.P.	Chevy Chase	MD	Pomona Capital Holdings VIII, L.P.	12/16/2016	06/30/2021	10,681,559	(2,146,963)	0	0	0	(2,146,963)	0	8,534,596	13,397,934	0	4,863,338	4,863,338	431,444
000000-00-0	Arsenal Capital Partners III, L.P.	New York	NY	Pomona Capital Holdings VIII, L.P.	04/25/2012	06/30/2021	4,291,169	(3,734,846)	0	0	0	(3,734,846)	0	556,324	3,863,561	0	3,307,238	3,307,238	0
000000-00-0	Arsenal Capital Partners IV, L.P.	New York	NY	Pomona Capital Holdings VIII, L.P.	04/22/2016	06/30/2021	9,882,832	(2,339,589)	0	0	0	(2,339,589)	0	7,543,243	9,882,839	0	2,339,596	2,339,596	0
000000-00-0	Arsenal Capital Partners V, L.P.	New York	NY	Partial Sale - Pomona Capital Holdings VIII, L.P.	07/16/2019	06/30/2021	6,209,400	382,863	0	0	0	382,863	0	6,592,263	6,266,464	0	(325,799)	(325,799)	3,031
000000-00-0	Aurora Equity Partners V, L.P.	Los Angeles	CA	Normal distributions and adjustments	06/09/2016	05/18/2021	242,565	0	0	0	0	0	0	242,565	242,565	0	0	0	0
000000-00-0	Birch Hill Equity Partners IV, L.P.	Toronto	CAN	Normal distributions and adjustments	11/30/2010	06/18/2021	40,044	0	0	0	0	0	0	40,044	40,044	0	0	0	0
000000-00-0	CapStreet III, L.P.	Houston	TX	Pomona Capital Holdings VIII, L.P.	11/21/2008	06/30/2021	1,375,220	(258,542)	0	0	0	(258,542)	0	1,116,679	1,162,049	0	45,370	45,370	2,245
000000-00-0	CapStreet IV, L.P.	Houston	TX	Pomona Capital Holdings VIII, L.P.	01/21/2015	06/30/2021	7,657,034	503,412	0	0	0	503,412	0	8,160,446	6,858,484	0	(1,301,961)	(1,301,961)	0
000000-00-0	Catterton Partners IX, L.P.	Greenwich	CT	Normal distributions and adjustments	05/21/2020	04/16/2021	864,004	0	0	0	0	0	0	864,004	864,004	0	0	0	0
000000-00-0	Catterton Partners VI-B, L.P.	Greenwich	CT	Dissolution	07/07/2010	06/30/2021	14,946	(14,946)	0	0	0	(14,946)	0	0	0	0	0	0	35,861
000000-00-0	Catterton Partners VII, L.P.	Greenwich	CT	Partial Sale - Pomona Capital Holdings VIII, L.P.	03/18/2013	06/30/2021	5,351,406	1,167,843	0	0	0	1,167,843	0	6,519,249	7,056,735	0	537,485	537,485	188,996
000000-00-0	Catterton Partners VIII, L.P.	Greenwich	CT	Partial Sale - Pomona Capital Holdings VIII, L.P.	06/12/2017	06/30/2021	4,773,663	99,367	0	0	0	99,367	0	4,873,031	6,934,461	0	2,061,430	2,061,430	1,001,812
000000-00-0	Centre Capital Investors VI, L.P.	New York	NY	Pomona Capital Holdings VIII, L.P.	06/17/2016	06/30/2021	2,715,353	(637,376)	0	0	0	(637,376)	0	2,077,977	2,196,873	0	118,897	118,897	0
000000-00-0	Centre Capital Investors VII, L.P.	New York	NY	Partial Sale - Pomona Capital Holdings VIII, L.P.	05/29/2018	06/30/2021	2,738,004	63,490	0	0	0	63,490	0	2,801,494	2,758,133	0	(43,361)	(43,361)	0
000000-00-0	Chartwell Investments II, L.P.	New York	NY	Normal distributions and adjustments	02/01/1999	06/30/2021	43,992	0	0	0	0	0	0	43,992	43,992	0	0	0	0
000000-00-0	Clayton, Dubilier & Rice Fund IX, L.P.	New York	NY	Normal distributions and adjustments	11/20/2013	06/30/2021	64,151	0	0	0	0	0	0	64,151	64,151	0	0	0	0
000000-00-0	Clayton, Dubilier & Rice Fund X, L.P.	New York	NY	Normal distributions and adjustments	03/26/2018	06/30/2021	2,094,856	0	0	0	0	0	0	2,094,856	2,094,856	0	0	0	0
000000-00-0	Cortec Group Fund V, L.P.	New York	NY	Normal distributions and adjustments	04/15/2011	04/19/2021	2,399,068	0	0	0	0	0	0	2,399,068	2,399,068	0	0	0	0
000000-00-0	Cressey & Co. Fund V, L.P.	Chicago	IL	Pomona Capital Holdings VIII, L.P.	04/10/2015	06/30/2021	6,382,479	(2,118,100)	0	0	0	(2,118,100)	0	4,264,379	9,062,240	0	4,797,861	4,797,861	1,316,890
000000-00-0	Cressey & Co. Fund VI, L.P.	Chicago	IL	Pomona Capital Holdings VIII, L.P.	12/14/2018	06/30/2021	3,181,271	(610,771)	0	0	0	(610,771)	0	2,570,500	3,181,271	0	610,771	610,771	0
000000-00-0	First Reserve Fund XII, L.P.	Greenwich	CT	Normal distributions and adjustments	08/25/2008	05/21/2021	16,296	0	0	0	0	0	0	16,296	16,296	0	0	0	0
000000-00-0	Graham Partners V, L.P.	Newtown Square	PA	Normal distributions and adjustments	11/05/2019	06/09/2021	270,798	0	0	0	0	0	0	270,798	270,798	0	0	0	0
000000-00-0	Green Equity Investors VI, L.P.	Los Angeles	CA	Pomona Capital Holdings VIII, L.P.	11/29/2012	06/30/2021	44,868,074	(17,637,811)	0	0	0	(17,637,811)	0	27,230,263	43,969,583	0	16,739,320	16,739,320	154,609
000000-00-0	Green Equity Investors VII, L.P.	Los Angeles	CA	Partial Sale - Pomona Capital Holdings VIII, L.P.	05/11/2017	06/30/2021	3,439,452	(1,368,909)	0	0	0	(1,368,909)	0	2,070,542	3,861,103	0	1,790,561	1,790,561	0
000000-00-0	Harvest Partners VI, L.P.	New York	NY	Pomona Capital Holdings VIII, L.P.	11/28/2011	06/30/2021	9,684,788	(1,687,308)	0	0	0	(1,687,308)	0	7,997,480	8,716,309	0	718,829	718,829	0
000000-00-0	Harvest Partners VII, L.P.	New York	NY	Pomona Capital Holdings VIII, L.P.	09/27/2016	06/30/2021	15,999,306	(4,122,184)	0	0	0	(4,122,184)	0	11,877,122	14,399,375	0	2,522,253	2,522,253	0
000000-00-0	Harvest Partners VIII, L.P.	New York	NY	Partial Sale - Pomona Capital Holdings VIII, L.P.	11/26/2019	06/30/2021	10,348,928	(581,036)	0	0	0	(581,036)	0	9,767,893	11,412,607	0	1,644,715	1,644,715	0
000000-00-0	IPI Partners II-A, L.P.	Chicago	IL	Normal distributions and adjustments	04/28/2021	04/28/2021	366,713	0	0	0	0	0	0	366,713	366,713	0	0	0	0
000000-00-0	Jade Equity Investors, L.P.	Los Angeles	CA	Normal distributions and adjustments	04/14/2020	06/21/2021	230,654	0	0	0	0	0	0	230,654	230,654	0	0	0	0
000000-00-0	JFL Equity Investors III, L.P.	New York	NY	Normal distributions and adjustments	02/11/2011	06/07/2021	223,961	0	0	0	0	0	0	223,961	223,961	0	0	0	0
000000-00-0	JFL Equity Investors IV, L.P.	New York	NY	Normal distributions and adjustments	03/28/2016	05/07/2021	352,824	0	0	0	0	0	0	352,824	352,824	0	0	0	0
000000-00-0	Kenner Equities IV, L.P.	New York	NY	Dissolution	08/25/2005	04/30/2021	1	(1)	0	0	0	(1)	0	0	0	0	0	0	0
000000-00-0	Leeds Equity Partners V, L.P.	New York	NY	Pomona Capital Holdings VIII, L.P.	03/26/2015	06/30/2021	5,343,436	(2,612,963)	0	0	0	(2,612,963)	0	2,730,473	5,605,609	0	2,875,136	2,875,136	0
000000-00-0	Leeds Equity Partners VI, L.P.	New York	NY	Normal distributions and adjustments	06/01/2017	06/30/2021	310,701	0	0	0	0	0	0	310,701	310,701	0	0	0	0
000000-00-0	Lexington Capital Partners VII, L.P.	New York	NY	Normal distributions and adjustments	03/25/2010	06/29/2021	842,333	0	0	0	0	0	0	842,333	842,333	0	0	0	0
000000-00-0	Littlejohn Fund IV, L.P.	Greenwich	CT	Normal distributions and adjustments	12/16/2015	04/21/2021	3,689,633	0	0	0	0	0	0	3,689,633	3,689,633	0	0	0	0
000000-00-0	Littlejohn Fund V, L.P.	Greenwich	CT	Normal distributions and adjustments	07/02/2014	06/18/2021	1,496,145	0	0	0	0	0	0	1,496,145	1,496,145	0	0	0	0
000000-00-0	Lovell Minnick Equity Partners III, L.P.	Rolling Hills Estates	CA	Normal distributions and adjustments	10/21/2008	04/07/2021	49,869	0	0	0	0	0	0	49,869	49,869	0	0	0	0
000000-00-0	Madison Dearborn Capital Partners VI, L.P.	Chicago	IL	Normal distributions and adjustments	05/23/2008	05/03/2021	120,457	0	0	0	0	0	0	120,457	120,457	0	0	0	0
000000-00-0	Madison Dearborn Capital Partners VII, L.P.	Chicago	IL	Pomona Capital Holdings VIII, L.P.	12/16/2015	06/30/2021	10,382,242	(2,154,184)	0	0	0	(2,154,184)	0	8,228,058	10,919,980	0	2,691,922	2,691,922	541,440
000000-00-0	Madison Dearborn Capital Partners VIII, L.P.	Chicago	IL	Normal distributions and adjustments	11/19/2020	06/28/2021	216,042	0	0	0	0	0	0	216,042	216,042	0	0	0	0
000000-00-0	Marlin Equity V, L.P.	Hermosa Beach	CA	Normal distributions and adjustments	02/20/2018	05/13/2021	230,746	0	0	0	0	0	0	230,746	230,746	0	0	0	0
000000-00-0	Marlin Heritage II, L.P.	Hermosa Beach	CA	Normal distributions and adjustments	10/23/2017	04/13/2021	108,931	0	0	0	0	0	0	108,931	108,931	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	Mason Wells Leveraged Buyout Fund III, L.P.	Milwaukee	WI	Pomona Capital Holdings VIII, L.P.	12/22/2010	06/30/2021	2,099,954	(1,334,407)	0	0	0	(1,334,407)	0	765,547	0	0	(765,547)	(765,547)	3,318,099
000000-00-0	Mason Wells Leveraged Buyout Fund IV, L.P.	Milwaukee	WI	Pomona Capital Holdings VIII, L.P.	05/24/2016	06/30/2021	6,548,367	(2,115,572)	0	0	0	(2,115,572)	0	4,432,795	6,548,367	0	2,115,572	2,115,572	0
000000-00-0	MidOcean Partners V, L.P.	New York	NY	Normal distributions and adjustments	05/21/2018	05/28/2021	556,385	0	0	0	0	0	0	556,385	556,385	0	0	0	0
000000-00-0	NewSpring Growth Capital II, L.P.	Radnor	PA	Normal distributions and adjustments	10/04/2007	05/21/2021	1,975,971	0	0	0	0	0	0	1,975,971	1,975,971	0	0	0	0
000000-00-0	NewSpring Growth Capital III, L.P.	Radnor	PA	Normal distributions and adjustments	03/02/2012	06/24/2021	388,045	0	0	0	0	0	0	388,045	388,045	0	0	0	0
000000-00-0	Novacap TMT V, L.P.	Longueuil	CAN	Normal distributions and adjustments	10/05/2017	06/07/2021	671,452	0	0	0	0	0	0	671,452	671,452	0	0	0	0
000000-00-0	ONCAP IV, L.P.	Toronto	CAN	Normal distributions and adjustments	12/16/2016	06/30/2021	197,158	0	0	0	0	0	0	197,158	197,158	0	0	0	0
000000-00-0	Sorenson Capital Partners III, L.P.	Lehi	UT	Pomona Capital Holdings VIII, L.P.	12/17/2014	06/30/2021	4,711,984	(737,922)	0	0	0	(737,922)	0	3,974,062	4,521,881	0	547,819	547,819	0
000000-00-0	SPC Partners V, L.P.	San Francisco	CA	Normal distributions and adjustments	07/02/2012	05/26/2021	24,597	0	0	0	0	0	0	24,597	24,597	0	0	0	0
000000-00-0	Sterling Investment Partners II, L.P.	Westport	CT	Normal distributions and adjustments	04/28/2015	06/30/2021	0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	Sterling Investment Partners III, L.P.	Westport	CT	Normal distributions and adjustments	01/02/2014	06/30/2021	976,302	0	0	0	0	0	0	976,302	976,302	0	0	0	0
000000-00-0	Sun Capital Partners VI, L.P.	Boca Raton	FL	Normal distributions and adjustments	08/15/2013	04/15/2021	814,997	0	0	0	0	0	0	814,997	814,997	0	0	0	0
000000-00-0	Sun Capital Partners VII, L.P.	Boca Raton	FL	Pomona Capital Holdings VIII, L.P.	12/17/2019	06/30/2021	11,313,512	(659,585)	0	0	0	(659,585)	0	10,653,927	11,313,512	0	659,585	659,585	0
000000-00-0	Thoma Bravo Discover Fund II, L.P.	Chicago	IL	Normal distributions and adjustments	12/07/2018	06/30/2021	796,664	0	0	0	0	0	0	796,664	796,664	0	0	0	0
000000-00-0	Thoma Bravo X, L.P.	Chicago	IL	Normal distributions and adjustments	02/08/2012	06/30/2021	0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	Thoma Bravo XII, L.P.	Chicago	IL	Normal distributions and adjustments	05/27/2016	06/30/2021	584,554	0	0	0	0	0	0	584,554	584,554	0	0	0	0
000000-00-0	Thoma Bravo XIII, L.P.	Chicago	IL	Normal distributions and adjustments	02/13/2019	06/30/2021	2,597,307	0	0	0	0	0	0	2,597,307	2,597,307	0	0	0	0
000000-00-0	Thoma Bravo XIV, L.P.	Chicago	IL	Normal distributions and adjustments	04/14/2021	06/24/2021	24,865	0	0	0	0	0	0	24,865	24,865	0	0	0	0
000000-00-0	Torquest Partners Fund (U.S.) IV, L.P.	Toronto	CAN	Normal distributions and adjustments	08/31/2016	06/25/2021	342,014	0	0	0	0	0	0	342,014	342,014	0	0	0	0
000000-00-0	TSG7-A, L.P.	San Francisco	CA	Normal distributions and adjustments	03/29/2016	06/23/2021	149,776	0	0	0	0	0	0	149,776	149,776	0	0	0	0
000000-00-0	TSGB, L.P.	San Francisco	CA	Normal distributions and adjustments	01/07/2019	06/10/2021	16,453	0	0	0	0	0	0	16,453	16,453	0	0	0	0
000000-00-0	Veritas Capital Fund IV, L.P.	New York	NY	Pomona Capital Holdings VIII, L.P.	11/08/2010	06/30/2021	4,136,570	(2,357,516)	0	0	0	(2,357,516)	0	1,779,054	4,136,570	0	2,357,516	2,357,516	0
000000-00-0	Veritas Capital Fund V, L.P.	New York	NY	Partial Sale - Pomona Capital Holdings VIII, L.P.	06/08/2015	06/30/2021	11,863,036	(7,051,277)	0	0	0	(7,051,277)	0	4,811,759	16,350,123	0	11,538,364	11,538,364	0
000000-00-0	Veritas Capital Fund VI, L.P.	New York	NY	Partial Sale - Pomona Capital Holdings VIII, L.P.	06/14/2017	06/30/2021	16,710,856	(9,000,394)	0	0	0	(9,000,394)	0	7,710,462	19,888,194	0	12,177,732	12,177,732	234,202
000000-00-0	Wind Point Partners IX-A, L.P.	Chicago	IL	Normal distributions and adjustments	09/05/2019	04/16/2021	173,769	0	0	0	0	0	0	173,769	173,769	0	0	0	0
000000-00-0	Wind Point Partners V, L.P.	Chicago	IL	Normal distributions and adjustments	12/27/2001	05/06/2021	38,369	0	0	0	0	0	0	38,369	38,369	0	0	0	0
000000-00-0	Wind Point Partners VIII-A, L.P.	Chicago	IL	Pomona Capital Holdings VIII, L.P.	06/06/2016	06/30/2021	6,003,667	(305,633)	0	0	0	(305,633)	0	5,698,034	6,003,667	0	305,633	305,633	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							269,060,914	(63,370,860)	0	0	0	(63,370,860)	0	205,690,057	280,620,329	0	74,930,275	74,930,275	7,228,629
000000-00-0	PPM America Private Equity Fund III, L.P.	Chicago	IL	Normal distributions and adjustments	03/04/2008	05/24/2021	1,794,493	0	0	0	0	0	0	1,794,493	1,794,493	0	0	0	0
000000-00-0	PPM America Private Equity Fund V, L.P.	Chicago	IL	Normal distributions and adjustments	02/11/2014	04/29/2021	267,520	0	0	0	0	0	0	267,520	267,520	0	0	0	0
000000-00-0	PPM America Private Equity Fund VI, L.P.	Chicago	IL	Normal distributions and adjustments	01/20/2016	04/22/2021	1,528,538	0	0	0	0	0	0	1,528,538	1,528,538	0	0	0	0
000000-00-0	PPM America Private Equity Fund VII, L.P.	Chicago	IL	Normal distributions and adjustments	06/27/2018	06/30/2021	46,901,291	0	0	0	0	0	0	46,901,291	46,901,291	0	0	0	0
000000-00-0	PPM Loan Management Holding Company, LLC	Chicago	IL	Normal distributions and adjustments	12/01/2017	04/22/2021	4,896,502	0	0	0	0	0	0	4,896,502	4,896,502	0	0	0	0
2099999. Joint Venture Interests - Common Stock - Affiliated							55,388,344	0	0	0	0	0	0	55,388,344	55,388,344	0	0	0	0
000000-00-0	Apollo Asia Real Estate SC Coinvest Fund, L.P.	New York	NY	Athene Co-Invest Reinsurance Affiliate 1A Ltd.	12/02/2020	04/01/2021	74,136,852	(1,558,301)	0	0	0	(1,558,301)	0	72,578,551	72,052,895	0	(525,657)	(525,657)	0
2199999. Joint Venture Interests - Real Estate - Unaffiliated							74,136,852	(1,558,301)	0	0	0	(1,558,301)	0	72,578,551	72,052,895	0	(525,657)	(525,657)	0
000000-00-0	Mesa West Real Estate Income Fund IV, L.P.	Los Angeles	CA	Normal distributions and adjustments	03/16/2017	06/01/2021	2,100,000	0	0	0	0	0	0	2,100,000	2,100,000	0	0	0	0
000000-00-0	NNN AGP Opportunities Fund, L.P.	Wilmington	DE	Normal distributions and adjustments	01/12/2021	06/29/2021	212,500	0	0	0	0	0	0	212,500	212,500	0	0	0	0
000000-00-0	Principal Real Estate Debt Fund II, L.P.	Chicago	IL	Normal distributions and adjustments	12/13/2017	06/30/2021	1,773,325	0	0	0	0	0	0	1,773,325	1,773,325	0	0	0	0
000000-00-0	Principal Real Estate Debt Fund III, L.P.	Chicago	IL	Normal distributions and adjustments	05/27/2020	06/30/2021	95,927	0	0	0	0	0	0	95,927	95,927	0	0	0	0
000000-00-0	Square Mile Credit Partners II, L.P.	New York	NY	Normal distributions and adjustments	02/27/2019	06/28/2021	867,048	0	0	0	0	0	0	867,048	867,048	0	0	0	0
000000-00-0	Walton Street Real Estate Debt Fund, L.P.	Chicago	IL	Normal distributions and adjustments	03/11/2016	06/07/2021	208,764	0	0	0	0	0	0	208,764	208,764	0	0	0	0
2299999. Joint Venture Interests - Real Estate - Affiliated							5,257,564	0	0	0	0	0	0	5,257,564	5,257,564	0	0	0	0
4899999. Total - Unaffiliated							343,197,766	(64,929,161)	0	0	0	(64,929,161)	0	278,268,608	352,673,224	0	74,404,618	74,404,618	7,228,629
4999999. Total - Affiliated							60,645,908	0	0	0	0	0	0	60,645,908	60,645,908	0	0	0	0
5099999 - Totals							403,843,674	(64,929,161)	0	0	0	(64,929,161)	0	338,914,516	413,319,132	0	74,404,618	74,404,618	7,228,629

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
21H012-67-2	GNMA 1.5 7/21		06/15/2021	GOLDMAN SACHS		1,300,922	1,320,000	1,100	1.A
21H020-66-7	GNMA		05/11/2021	WELLS FARGO		2,749,802	2,705,000	3,006	1.A FE
21H022-66-3	G2SF 2.5 6/20		04/27/2021	CITIGROUP		3,185,027	3,075,000	4,271	1.A FE
21H022-68-9	G2SF 2.5 8/21		06/30/2021	CITICORP		2,164,970	2,095,000	2,619	1.A
21H020-65-9	G2SF		04/12/2021	WELLS FARGO		2,740,080	2,705,000	2,855	1.A FE
21H020-67-5	G2SF		06/08/2021	WELLS FARGO		6,736,495	6,630,000	7,367	1.A FE
21H020-68-3	G2SF		06/30/2021	WELLS FARGO		4,152,675	4,080,000	4,080	1.A
21H022-67-1	G2SF 2.5 7/21		06/04/2021	CITICORP		4,174,612	4,040,000	5,611	1.A FE
3131Y0-MF-6	GINNIE MAE II POOL ZM5758		04/26/2021	JP MORGAN		742,726	695,864	812	1.A FE
3132VN-Z6-3	GINNIE MAE II POOL 062564		04/26/2021	JP MORGAN		915,738	858,966	1,002	1.A FE
31400F-AX-7	GINNIE MAE II POOL CA7221		06/02/2021	CITIGROUP		2,366,690	2,342,895	1,692	1.A
36179S-NU-7	G2 MA4003		04/16/2021	MSDW		352,254	333,396	556	1.A FE
36179S-QW-0	G2 MA6410		04/21/2021	MSDW		103,591	96,140	178	1.A FE
36179S-YS-0	G2 MA4321		04/21/2021	NOMURA		849,705	789,276	1,458	1.A FE
36179T-QN-8	GINNIE MAE		04/19/2021	BARCLAYS		1,007,822	955,848	1,593	1.A FE
36179U-D9-0	GINNIE MAE MA5528		04/28/2021	WELLS FARGO		463,660	432,317	913	1.A FE
36179V-DN-7	GINNIE MAE II POOL MA6409		06/08/2021	MSDW		862,909	823,841	1,373	1.A
36179V-DP-2	GINNIE MAE II POOL MA6410		04/26/2021	JP MORGAN		997,854	935,991	1,092	1.A FE
36179V-FR-6	GINNIE MAE MA6409		06/10/2021	GOLDMAN SACHS		1,147,730	1,078,947	2,398	1.A
36179V-HT-0	GINNIE MAE MA6542		06/15/2021	CITIGROUP		3,403,294	3,226,463	6,274	1.A
36179W-BY-3	GINNIE MAE MA7255		06/11/2021	JP MORGAN		2,022,042	1,946,538	2,704	1.A
912810-RK-6	US TREASURY NOTES		06/22/2021	Various		5,094,592	4,900,000	34,057	1.A
912810-SJ-8	US TREASURY NOTES		05/17/2021	HSBC		390,470	400,000	2,287	1.A
912810-SN-9	US TREASURY NOTES		04/19/2021	HSBC		465,471	600,000	3,232	1.A
912828-P4-6	US TREASURY NOTES		05/19/2021	Various		8,304,597	8,000,000	33,488	1.A
912828-ZE-3	US TREASURY NOTES		06/16/2021	JP MORGAN		4,892,911	5,000,000	6,045	1.A
912828-ZF-0	US TREASURY NOTES		06/17/2021	GOLDMAN SACHS		5,794,557	5,820,000	6,281	1.A
912828-ZL-7	US TREASURY NOTES		05/19/2021	MSDW		3,469,250	3,500,000	713	1.A
912828-ZQ-6	US TREASURY NOTES		06/16/2021	Various		3,172,103	3,430,000	4,972	1.A
912828-ZT-0	US TREASURY NOTES		06/03/2021	WELLS FARGO		21,207,806	21,500,000	587	1.A
91282C-AF-8	US TREASURY		06/03/2021	JP MORGAN		9,388,281	9,400,000	3,538	1.A FE
91282C-AL-5	US TREASURY		04/20/2021	Various		5,410,972	5,700,000	1,042	1.A FE
91282C-BH-3	US TREASURY		05/27/2021	JP MORGAN		3,734,403	3,800,000	4,606	1.A FE
91282C-BJ-9	US TREASURY		06/23/2021	Various		3,888,375	4,000,000	11,892	1.A FE
91282C-BV-2	US TREASURY		06/17/2021	WELLS FARGO		5,999,083	6,000,000	4,119	1.A FE
91282C-CC-3	US TREASURY		06/03/2021	BARCLAYS		16,363,539	16,400,000	2,228	1.A FE
91282C-CG-4	US TREASURY		06/17/2021	HSBC		5,799,731	5,830,000	119	1.A FE
0599999. Subtotal - Bonds - U.S. Governments						145,816,739	145,446,482	172,160	XXX
168863-DS-4	REPUBLIC OF CHILE	C	05/04/2021	GOLDMAN SACHS		981,277	1,011,000	0	1.F FE
459058-JV-6	INTL BK RECON & DEV	C	04/13/2021	TD SECURITIES		2,177,483	2,182,000	0	1.A FE
698299-BH-6	REPUBLIC OF PANAMA	C	06/23/2021	SCOTIA		1,505,932	1,340,000	12,395	2.B FE
715638-DQ-2	PERU	C	06/15/2021	ATHENE ANNUITY & LIFE		1,565,702	1,800,000	1,946	2.A FE
718286-CP-0	PHILIPPINES (REPUBLIC OF)	C	06/28/2021	DEUTSCHE BANK		1,424,771	1,437,000	0	2.A
91087B-AQ-3	UNITED MEXICAN STATES	C	04/06/2021	BOA ML		1,299,194	1,300,000	0	2.B FE
917288-BK-7	REPUBLICA ORIENT URUGUAY	C	05/13/2021	HSBC		940,458	819,336	11,750	2.C FE
1099999. Subtotal - Bonds - All Other Governments						9,894,817	9,889,336	26,091	XXX
13063D-GE-2	STATE OF CALIFORNIA		06/15/2021	ATHENE ANNUITY & LIFE		2,449,608	2,100,000	19,857	1.C FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						2,449,608	2,100,000	19,857	XXX
01F012-65-0	UMBS 2 5/21		04/08/2021	WELLS FARGO		1,001,997	1,030,000	515	1.A FE
01F020-66-1	UMBS 2 5/21		05/04/2021	WELLS FARGO		7,990,399	7,926,000	5,724	1.A FE
01F012-66-8	UMBS 1.5 06/21		05/11/2021	WELLS FARGO		3,533,577	3,620,000	1,961	1.A FE
01F012-67-6	UMBS 1.5 7/21		05/18/2021	WELLS FARGO		3,533,459	3,620,000	1,961	1.A FE
01F020-46-3	UMBS 2 5/21		04/16/2021	WELLS FARGO		2,431,169	2,360,000	2,098	1.A FE
01F020-47-1	FNCI 2 7/20		06/04/2021	WELLS FARGO		3,430,416	3,330,000	3,330	1.A FE
01F020-65-3	UMBS 5/21		05/03/2021	WELLS FARGO		3,946,134	3,940,000	2,627	1.A FE
01F020-67-9	UMBS 2 7/21		06/17/2021	WELLS FARGO		14,250,011	14,143,000	10,214	1.A FE

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

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01F020-68-7	UMBS 2 8/21		06/30/2021	WELLS FARGO		8,269,809	8,193,000	5,007	1.A
01F022-45-1	FNCI 2.5 5/21		04/05/2021	MSDW		5,011,294	4,820,000	5,690	1.A FE
01F022-46-9	FNCI 2.5 5/21		05/12/2021	MSDW		5,735,627	5,490,000	6,100	1.A FE
01F022-47-7	FNCI 2.5 7/21		06/15/2021	MSDW		9,008,357	8,628,000	10,785	1.A
01F022-65-9	FNCI 2.5 5/13		04/16/2021	GOLDMAN SACHS		776,484	750,000	625	1.A FE
01F022-66-7	FNCI 2.5 6/21		04/27/2021	GOLDMAN SACHS		1,858,922	1,800,000	1,625	1.A FE
01F022-67-5	FNCI 2.5 7/21		06/18/2021	GOLDMAN SACHS		10,283,731	9,952,000	8,984	1.A FE
01F030-67-8	FNCI 3 2/20 3 7/21		06/15/2021	JP MORGAN		6,640,255	6,360,000	6,890	1.A FE
01F030-68-6	FNCI 3 2/20 3 8/21		06/30/2021	JP MORGAN		5,427,355	5,210,000	4,776	1.A
3132DV-3V-5	FREDDIE MAC POOL SD8012		06/09/2021	JP MORGAN		2,398,348	2,240,138	3,236	1.A
3133KL-RF-6	FN RA4986		04/13/2021	MSDW		1,710,842	1,700,744	1,134	1.A FE
3140KY-CT-9	FANNIE MAE		05/13/2021	CITIGROUP		769,201	743,583	671	1.A FE
3140X8-L5-4	FANNIE MAE		05/13/2021	CITIGROUP		1,556,908	1,546,278	1,117	1.A FE
31418C-V2-7	FANNIE MAE		05/04/2021	CITIGROUP		1,974,702	1,857,723	2,167	1.A FE
3140GS-RX-2	FN BH4101		06/04/2021	BOA ML		1,418,394	1,337,516	1,690	1.A
3140L6-UX-0	FN BR7797		06/24/2021	WELLS FARGO		1,945,134	1,880,776	1,698	1.A
3140LN-PA-9	FN BT0416		06/23/2021	WELLS FARGO		2,499,375	2,480,000	1,791	1.A
3140Q8-E3-5	FN CA1053		06/09/2021	CITIGROUP		1,308,484	1,234,783	1,561	1.A
3140QK-HU-5	FR CB0242		04/19/2021	CSFB		1,180,719	1,144,419	1,081	1.A FE
3140X9-KK-0	FN FM5697		04/22/2021	MSDW		983,280	951,466	899	1.A FE
3140XA-JW-3	FN FM6576		04/15/2021	CITIGROUP		1,713,922	1,693,546	1,129	1.A FE
31418D-SH-6	FANNIE MAE POOL MA4119		06/25/2021	CITIGROUP		2,300,845	2,284,425	1,650	1.A
3199999. Subtotal - Bonds - U.S. Special Revenues						114,889,150	112,267,397	98,736	XXX
00108W-AF-7	AEP TEXAS		06/15/2021	ATHENE ANNUITY & LIFE		529,187	490,000	3,827	2.A FE
00196#-AA-8	AOP CLASS A NOTES		06/28/2021	Various		16,389,333	16,389,333	0	1.G PL
00196#-AB-6	AOP CLASS B NOTES		06/28/2021	Various		8,204,000	8,204,000	0	2.C PL
00206R-BK-7	AT&T		05/05/2021	ATHENE ANNUITY & LIFE		14,543,312	13,323,631	225,391	2.B FE
00206R-MG-4	AT&T		04/01/2021	Tax Free Exchange		0	177,000	0	2.B FE
00253X-AA-9	AMERICAN AIRLINES		05/11/2021	GOLDMAN SACHS		782,813	750,000	5,615	3.B FE
00914A-AM-4	AIR LEASE		05/26/2021	Various		1,492,405	1,500,000	104	2.B FE
02209S-BJ-1	ALTRIA GROUP		05/24/2021	JP MORGAN		11,695,006	11,193,000	21,142	2.B FE
023135-BY-1	AMAZON		05/10/2021	JP MORGAN		1,449,145	1,450,000	0	1.D FE
023135-BZ-8	AMAZON		05/10/2021	JP MORGAN		1,449,739	1,450,000	0	1.E FE
023135-CB-0	AMAZON		05/13/2021	Various		1,910,224	1,930,000	207	1.D FE
02344A-AA-6	AMCOR FLEXIBLES NORTH AM		05/18/2021	BOA ML		1,499,340	1,500,000	0	2.B FE
026874-DM-6	AIG		06/02/2021	ATHENE ANNUITY & LIFE		226,940	200,000	1,949	2.C FE
03027W-AJ-1	AMTT 13 2A		04/19/2021	ATHENE ANNUITY & LIFE		10,125,276	10,000,000	3,411	1.A FE
03040W-AX-3	AMERICAN WATER CAPITAL		05/05/2021	ATHENE ANNUITY & LIFE		1,043,070	1,000,000	383	2.A FE
031162-CS-7	AMGEN		05/05/2021	ATHENE ANNUITY & LIFE		1,889,875	1,900,000	13,181	2.A FE
03522A-AH-3	ANHEUSER-BUSCH		04/22/2021	JP MORGAN		5,975,800	5,000,000	55,486	2.B FE
03666B-AE-4	LPSLT 2021-1A-B		06/15/2021	DEUTSCHE BANK		9,000,000	9,000,000	0	1.C FE
03690A-AH-9	ANTERO MIDSTREAM		05/24/2021	JP MORGAN		1,485,000	1,485,000	0	4.A FE
037411-AW-5	APACHE		04/13/2021	ATHENE ANNUITY & LIFE		914,071	910,000	5,415	3.A FE
04010L-BB-8	ARES CAPITAL		06/03/2021	Various		3,170,158	3,185,000	0	2.C FE
04018V-AA-1	ARES CAPITAL		06/24/2021	GOLDMAN SACHS		2,500,000	2,500,000	0	2.C FE
04364V-AG-8	ASCENT RESOURCES		04/26/2021	Various		1,257,943	1,250,000	42,798	4.B FE
04621W-AD-2	ASSURED GUARANTY		05/19/2021	GOLDMAN SACHS		2,991,510	3,000,000	0	1.F FE
04636N-AA-1	ASTRAZENECA FINANCE LLC		05/25/2021	JP MORGAN		2,886,359	2,890,000	0	2.A FE
049362-AA-4	ATLAS LUXCO 4 / ALL UNI		05/05/2021	CSFB		252,000	252,000	0	4.B FE
05330K-AA-3	AUTO METRO PUERTO RICO		06/24/2021	HTS		1,144,673	1,300,000	19,471	2.C FE
05523#-AA-1	BAE SYSTEMS HOLDINGS		04/01/2021	DIRECT		2,736,558	2,736,558	0	2.A FE
05526D-BD-6	BAT CAPITAL		04/26/2021	JP MORGAN		3,631,549	3,475,000	30,934	2.B FE
05526D-BH-7	BAT CAPITAL		06/15/2021	CITICORP		4,807,493	4,557,000	42,872	2.B FE
057224-AZ-0	BAKER HUGHES		05/27/2021	CITICORP		4,994,920	4,000,000	43,278	1.G FE
06051G-EU-9	BANK OF AMERICA		05/05/2021	ATHENE ANNUITY & LIFE		16,636,003	15,831,000	165,434	1.G FE
06051G-GG-8	BANK OF AMERICA		05/25/2021	ATHENE ANNUITY & LIFE		5,068,819	4,285,000	66,105	1.G FE

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06051G-JS-9	BANK OF AMERICA		04/16/2021	BOA ML		3,860,000	3,860,000	0	1.F FE
06051G-JW-0	BANK OF AMERICA		04/16/2021	BOA ML		37,000,000	37,000,000	0	1.F FE
06406H-CX-5	BANK OF NEW YORK MELLON		05/05/2021	ATHENE ANNUITY & LIFE		29,391,193	27,000,000	131,625	1.F FE
06541C-AJ-5	BANK 2021-BN33 D		05/13/2021	Various		3,936,521	4,347,500	5,736	2.B FE
06541C-AL-0	BANK 2021-BN33 E		05/11/2021	BOA ML		4,255,968	5,010,000	6,610	2.C FE
07274N-AL-7	BAYER US FINANCE II		04/27/2021	TRUIST		2,274,460	2,000,000	32,569	2.B FE
07386H-VR-9	BALTA 2005-7 21A1		05/27/2021	UBS WARBURG		7,005,604	7,587,571	15,760	1.A
08163E-AH-8	BMARK 2021-B26 D		05/13/2021	DEUTSCHE BANK		3,251,415	3,750,000	5,417	2.B FE
08163E-BL-8	BMARK 2021-B26 E		05/13/2021	DEUTSCHE BANK		4,528,844	5,676,500	8,199	2.C FE
09031W-AA-1	BIMBO BAKERIES USA INC		05/12/2021	JP MORGAN		6,776,008	6,892,000	0	2.B FE
097023-BS-3	BOEING		06/25/2021	ATHENE ANNUITY & LIFE		1,053,080	1,090,000	1,022	2.C FE
097023-BZ-7	BOEING		06/25/2021	ATHENE ANNUITY & LIFE		7,191,022	7,220,000	82,880	2.C FE
097023-CW-3	BOEING		04/13/2021	MSDW		513,628	400,000	10,578	2.C FE
097023-DA-0	BOEING		06/02/2021	ATHENE ANNUITY & LIFE		833,227	800,000	7,394	2.C FE
09951L-AB-9	BOOZ ALLEN HAMILTON		06/07/2021	BOA ML		151,000	151,000	0	3.C FE
103304-BV-2	BOYD GAMING		05/25/2021	DEUTSCHE BANK		643,000	643,000	0	5.A FE
10373Q-BR-0	BP CAP MARKETS AMERICA		06/14/2021	BOA ML		4,000,000	4,000,000	0	1.F FE
11044M-AA-4	BRITISH AIR 20-1 A PPT		06/23/2021	Various		2,253,887	2,147,356	14,119	1.G FE
11135F-BK-6	BROADCOM		04/01/2021	Taxable Exchange		8,512,104	8,000,000	0	2.C FE
11135F-BL-4	BROADCOM		04/01/2021	Tax Free Exchange		2,330,851	2,100,000	0	2.C FE
118230-AU-5	BUCKEYE PARTNERS		06/15/2021	BOA ML		828,234	817,000	10,825	3.B FE
12189L-AS-0	BURLINGTON NORTHERN SANTA FE		06/02/2021	ATHENE ANNUITY & LIFE		2,204,069	1,725,000	14,322	1.G FE
12189T-AZ-7	BURLINGTON NORTHERN SANTA FE		06/02/2021	ATHENE ANNUITY & LIFE		5,806,412	4,150,000	21,978	1.D FE
1248EP-CD-3	CCO HOLDINGS		06/17/2021	MARKET AXESS		782,258	750,000	10,885	3.B FE
125896-BV-1	CMS ENERGY		06/29/2021	CSFB		2,180,503	2,143,000	6,697	2.C FE
12657N-AA-8	CQP HOLDCO LP/BIP-V CHIN		05/27/2021	CSFB		1,250,000	1,250,000	0	4.B FE
12663Q-AC-9	CVR PARTNERS/CVR NITROGE		06/08/2021	JEFFERIES		454,000	454,000	0	4.B FE
126650-CY-4	CVS		06/10/2021	CITICORP		836,501	690,000	7,238	2.B FE
12737#-AA-9	CSFV CORE II		04/01/2021	US BANCORP		4,000,000	4,000,000	0	2.A
12737#-AB-7	CSFV CORE II		04/01/2021	US BANCORP		13,000,000	13,000,000	0	2.A
14856C-AA-7	CLAST 2018-1 A		04/27/2021	MSDW		16,246,273	16,286,991	26,127	2.A FE
15135B-AV-3	CENTENE		05/03/2021	JP MORGAN		389,903	387,000	2,903	3.A FE
172967-ML-2	CITIGROUP		05/26/2021	MSDW		12,279,480	12,000,000	105,751	2.A FE
18064P-AA-7	CALRIV SCI HLD CORP		06/10/2021	CITICORP		999,000	999,000	0	4.B FE
191216-DL-1	COCA-COLA ENTERPRISES		05/20/2021	ATHENE ANNUITY & LIFE		11,581,406	12,000,000	75,000	1.E FE
19416M-AB-5	COLGATE ENERGY P		06/16/2021	CSFB		358,000	358,000	0	4.C FE
198280-AH-2	COLUMBIA PIPELINE GROUP		06/21/2021	JANE STREET ES		2,692,560	2,000,000	7,089	1.G FE
20030N-CG-4	COMCAST		05/20/2021	ATHENE ANNUITY & LIFE		5,170,491	4,600,000	9,830	1.G FE
20454P-AC-7	COMPEER		05/12/2021	SANDLER O'NEILL		2,000,000	2,000,000	0	2.B FE
209111-GA-5	CONSOLIDATED EDISON OF NY		06/03/2021	JP MORGAN		1,995,040	2,000,000	0	1.G FE
21873L-AE-3	CAFL 2021-1 XB		04/23/2021	WELLS FARGO		1,793,239	17,711,000	21,544	1.A FE
228701-AG-3	CROWNROCK		04/13/2021	CSFB		303,000	303,000	0	3.C FE
232806-A#-6	Cypress Semiconductor Corporat		06/16/2021	BOA ML		17,000,000	17,000,000	0	2.C FE
232806-B*-9	Cypress Semiconductor Corporat		04/01/2021	BOA ML		6,000,000	6,000,000	0	2.C FE
23291Y-AC-9	MCA 2021-1A A3		04/28/2021	CSFB		2,419,651	2,420,000	0	1.A FE
23345M-AA-5	DT MIDSTREAM INC		05/25/2021	BARCLAYS		1,250,000	1,250,000	0	3.A FE
23345M-AB-3	DT MIDSTREAM INC		05/25/2021	BARCLAYS		921,000	921,000	0	3.A FE
25179M-AZ-6	DEVON ENERGY		06/07/2021	Taxable Exchange		782,775	710,000	0	2.C FE
25470X-BC-8	DISH DBS		05/10/2021	MSDW		1,479,000	1,479,000	0	4.C FE
257812-AG-2	DONLEN 2021-2 D		04/26/2021	DIRECT		12,125,000	12,125,000	0	2.B FE
257812-AH-0	DONLEN 2021-2 E		04/26/2021	DIRECT		18,125,000	18,125,000	0	2.B FE
263901-AF-7	DUKE ENERGY INDIANA		05/25/2021	ATHENE ANNUITY & LIFE		4,886,778	3,940,000	69,716	1.F FE
26885B-AB-6	EQT MIDSTREAM PARTNERS		05/04/2021	CITICORP		1,015,000	1,000,000	17,760	3.C FE
29278N-AE-3	ENERGY TRANSFER PARTNERS		04/13/2021	ATHENE ANNUITY & LIFE		2,164,918	1,875,000	36,875	2.C FE
29365D-AB-5	ENTERCOM MEDIA CORP		04/27/2021	BOA ML		468,000	450,000	2,953	4.C FE
29670V-AA-7	ESSENTIAL PROPER		06/22/2021	BOA ML		794,408	796,000	0	2.C FE
30313R-AA-7	FS KKR CAPITAL		06/09/2021	BOA ML		3,177,660	3,000,000	41,438	2.C FE

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30321L-2A-9	F&G GLOBAL FUNDING		06/23/2021	CSFB		1,999,420	2,000,000	0	1.G FE
31431B-AD-1	FENAT HOLDING CONVERTIBLE BOND		04/19/2021	DIRECT		8,000,000	8,000,000	0	2.B PL
314353-AA-1	FEDEX		04/27/2021	STIFEL NICOLAUS		3,821,384	3,893,055	13,991	1.D FE
34960P-AD-3	FORTRESS TRANSPORTATION		04/07/2021	BARCLAYS		1,081,000	1,081,000	0	3.C FE
35640Y-AG-2	FREEDOM MORTGAGE CORP		06/22/2021	BARCLAYS		1,125,000	1,125,000	0	4.B FE
35805B-AE-8	FRESENIUS MED CARE III		05/12/2021	JP MORGAN		1,983,900	2,000,000	0	2.C FE
35906A-BG-2	FRONTIER COMMUNICATIONS		06/15/2021	MSDW		1,058,810	1,000,000	8,625	5.A FE
36258G-AA-5	GUSAP III		05/11/2021	BRAD		537,000	500,000	6,611	2.C FE
37045X-DH-6	GENERAL MOTORS FINANCIAL		04/06/2021	CITIGROUP		3,995,640	4,000,000	0	2.C FE
37187A-AF-1	GENESIS FINANCIAL 2020 A		06/16/2021	WELLS FARGO		12,288,421	12,288,421	33,217	1.A Z
37187A-AG-9	GENESIS FINANCIAL 2020 B		06/16/2021	WELLS FARGO		2,047,884	2,047,884	6,374	1.A Z
37187A-AH-7	GENESIS FINANCIAL 2020 C 1		06/16/2021	WELLS FARGO		2,764,987	2,764,987	9,740	2.A
37187A-AJ-3	GENESIS FINANCIAL 2020 D 1		06/16/2021	WELLS FARGO		3,174,443	3,174,443	11,701	3.A
37187A-AK-0	GENESIS FINANCIAL 2020 E 1		06/16/2021	WELLS FARGO		1,228,777	1,228,777	4,772	4.A
37187A-AL-8	GENESIS FINANCIAL 2020 F 1		06/16/2021	WELLS FARGO		1,740,795	1,740,795	10,410	5.A
37270*-AA-3	GEORGETOWN ENERGY PTNRS LLC		06/30/2021	SOCIETE GENERALE		15,000,000	15,000,000	0	2.A
378272-AN-8	GLENCORE FUNDING		04/23/2021	Various		5,522,167	5,000,000	14,906	2.A FE
37959G-AC-1	GLOBAL ATLANTIC (FIN) CO		06/24/2021	WELLS FARGO		12,500,000	12,500,000	0	3.B FE
38141G-YB-4	GOLDMAN SACHS GROUP		04/15/2021	GOLDMAN SACHS		16,700,000	16,700,000	0	1.F FE
38144G-AE-1	GOLDMAN SACHS GROUP		04/19/2021	GOLDMAN SACHS		9,000,000	9,000,000	0	3.A FE
406216-AW-1	HALLIBURTON		04/29/2021	ATHENE ANNUITY & LIFE		407,830	310,000	2,539	2.A FE
41242*-CA-8	NATL BASKETBALL ASSOCIATION		04/01/2021	US BANCORP		5,000,000	5,000,000	0	2.A
42805V-AB-6	HERTZ 2020-11		06/11/2021	Various		54,675,000	54,675,000	0	2.A FE
42805V-AE-0	HERTZ 2020-1I B		06/11/2021	Various		20,925,000	20,925,000	0	3.C FE
431318-AS-3	HILCORP ENERGY		06/21/2021	CSFB		1,325,000	1,250,000	11,285	3.C FE
43284M-AA-6	HILTON GRAND VAC BOR ESC		05/21/2021	DEUTSCHE BANK		1,488,538	1,481,000	0	4.C FE
43284M-AB-4	HILTON GRAND VAC BOR ESC		06/14/2021	DEUTSCHE BANK		373,000	373,000	0	4.C FE
440452-AG-5	HORMEL FOODS CORP		05/25/2021	JP MORGAN		1,455,738	1,456,000	0	1.F FE
44891V-AC-5	MCA 21-B-A3		06/08/2021	BOA ML		2,659,601	2,660,000	0	1.A FE
451102-BZ-9	ICAHN ENTERPRISES		06/28/2021	BOA ML		464,625	450,000	2,953	3.C FE
45258L-AA-5	IMOLA MERGER CORP		04/01/2021	BOA ML		1,500,000	1,500,000	0	3.C FE
454889-AU-0	INDIANA MICHIGAN POWER		04/27/2021	CITICORP		7,937,760	8,000,000	0	1.G FE
455170-AB-6	INDIANA UNIV HEALTH INC		06/24/2021	JP MORGAN		519,000	519,000	0	1.C FE
459506-AQ-4	INTL FLAVOR & FRAGRANCES		06/29/2021	JP MORGAN		1,986,640	2,000,000	7,667	2.B FE
460146-CS-0	INTERNATIONAL PAPER		05/05/2021	ATHENE ANNUITY & LIFE		33,567,633	28,500,000	275,500	2.B FE
46647P-AN-6	JPMORGAN CHASE		04/23/2021	ATHENE ANNUITY & LIFE		7,110,859	6,425,000	62,596	1.F FE
46647P-CC-8	JPMORGAN CHASE		04/15/2021	JP MORGAN		18,591,000	18,591,000	0	1.F FE
46647P-CJ-3	JPMORGAN CHASE		05/24/2021	JP MORGAN		3,681,000	3,681,000	0	1.F FE
46667*-AA-5	JG WENTWORTH VFN		04/28/2021	DIRECT		15,126,801	15,126,801	0	1.F PL
46671#-AA-5	JG WENTWORTH VFN		06/23/2021	DIRECT		12,274,188	12,274,188	0	1.F PL
48128B-AN-1	JP MORGAN CHASE & CO		05/05/2021	JP MORGAN		3,000,000	3,000,000	0	2.B FE
48305Q-AF-0	KAISER FOUNDATION HOSPIT		06/08/2021	GOLDMAN SACHS		639,000	639,000	0	1.D FE
48666K-AZ-2	KB HOME		05/25/2021	BOA ML		1,250,000	1,250,000	0	3.B FE
50197#-AA-2	LGAFUEL		04/01/2021	US BANCORP		18,181,818	18,181,818	0	2.A
50249A-AJ-2	LYB INT FINANCE		05/04/2021	GOLDMAN SACHS		5,043,300	5,000,000	17,622	2.B FE
536797-AG-8	LITHIA MOTORS		05/19/2021	JP MORGAN		491,000	491,000	0	3.A FE
550241-AA-1	LUMEN TECHNOLOGIES INC		06/02/2021	BOA ML		1,172,000	1,172,000	0	3.C FE
55283J-AA-8	MAD 2019-650M A		05/25/2021	ATHENE ANNUITY & LIFE		2,706,842	3,000,000	6,920	3.C FE
55292R-AA-9	MAPSL 2021-1A A		06/08/2021	DEUTSCHE BANK		6,999,770	7,000,000	0	1.F FE
55292R-AB-7	MAPSL 2021-1A B		06/08/2021	DEUTSCHE BANK		25,279,482	25,280,000	0	2.B FE
55292R-AC-5	MAPSL 2021-1A C		06/08/2021	DEUTSCHE BANK		4,399,866	4,400,000	0	3.B FE
55336V-AA-8	MPLX		04/13/2021	ATHENE ANNUITY & LIFE		4,375,496	4,000,000	25,778	2.B FE
55916A-AA-2	MAGIC MERGERCO INC		04/09/2021	BARCLAYS		769,000	769,000	0	4.B FE
570535-AS-3	MARKEL		06/15/2021	ATHENE ANNUITY & LIFE		1,286,289	1,100,000	5,781	2.B FE
570535-AX-2	MARKEL		05/04/2021	CITICORP		1,292,642	1,300,000	0	2.B FE
57164P-AH-9	MARRIOTT OWNERSHIP		06/07/2021	JP MORGAN		480,000	480,000	0	4.C FE
571903-BG-7	MARRIOTT INTERNATIONAL		05/27/2021	TRUIST		796,680	800,000	5,447	2.A

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575767-AN-8	MASS MUTUAL LIFE		04/13/2021	ATHENE ANNUITY & LIFE		711,686	715,000	13,183	1.D FE
59217G-CT-4	METLIFE GLOBAL FUNDING I		05/05/2021	ATHENE ANNUITY & LIFE		215,828	200,000	2,280	1.D FE
59833D-AB-6	MIDWEST GAMING BORROWER		04/13/2021	WELLS FARGO		1,405,500	1,403,000	0	4.C FE
61747Y-EA-9	MORGAN STANLEY		05/26/2021	MSDW		2,900,000	2,900,000	0	1.F FE
61764A-AH-8	MSRR 2014-R6 B		04/27/2021	MSDW		7,149,208	7,739,332	17,994	2.A Z
61772B-AB-9	MORGAN STANLEY		04/19/2021	MSDW		1,400,000	1,400,000	0	1.F FE
61772B-AC-7	MORGAN STANLEY		04/19/2021	MSDW		7,808,000	7,808,000	0	1.F FE
628530-BJ-5	MYLAN		05/05/2021	ATHENE ANNUITY & LIFE		582,340	500,000	1,444	2.C FE
63968@-AA-4	Nebraska MEdecine		06/17/2021	US BANCORP		9,807,692	9,807,692	1,956	2.A
64035D-AF-3	NSLT 2021-A C		05/13/2021	BOA ML		27,981,974	28,000,000	0	1.F FE
64035D-AG-1	NSLT 2021-A D		05/13/2021	BOA ML		13,993,060	14,000,000	0	2.B FE
64035D-AJ-5	NSLT 2021-A B2		05/13/2021	BOA ML		29,258,919	30,000,000	0	1.C FE
64116#-AG-8	NETRALITY PROPERTIES		04/01/2021	GOLDMAN SACHS		5,200,000	5,200,000	0	2.A
651290-AR-9	NEWFIELD EXPLORATION		05/25/2021	Various		3,934,400	3,500,000	68,233	3.A FE
65249B-AA-7	NEWS CORP		04/08/2021	BOA ML		484,000	484,000	0	3.B FE
65409Q-BK-7	NIELSEN FINANCE		05/24/2021	JP MORGAN		661,000	661,000	0	4.B FE
665501-AM-4	NORTHERN NAT GAS		04/07/2021	MIZUHO		955,478	964,000	0	1.F FE
67097@-AA-9	OCHSNER		04/01/2021	DIRECT		3,693,532	3,693,532	0	1.G
67100@-AA-4	OCHSNER		04/30/2021	DIRECT		12,973,487	12,973,487	0	2.A
67401P-AC-2	OAKTREE SPECIALTY		05/11/2021	RBC		1,595,520	1,600,000	0	2.C FE
674599-CR-4	OCCIDENTAL PETROLEUM		05/14/2021	BOA ML		970,000	1,000,000	8,267	3.C FE
67623C-AD-1	OFFICE PPTY INCOME TRUST		05/27/2021	Various		2,809,100	2,800,000	1,531	2.C FE
681919-BD-7	OMNICOM GROUP		04/28/2021	CITICORP		3,992,920	4,000,000	0	2.A FE
68389X-BG-9	ORACLE		06/25/2021	ATHENE ANNUITY & LIFE		9,198,569	8,046,000	39,113	2.A FE
68389X-BZ-7	ORACLE		06/09/2021	BOA ML		683,555	660,000	5,153	2.A FE
68389X-CA-1	ORACLE		05/25/2021	RBS		522,695	500,000	3,456	2.A FE
68622T-AA-9	ORGANON FINANCE 1 LLC		04/08/2021	MSDW		603,000	603,000	0	3.B FE
68622T-AB-7	ORGANON FINANCE 1 LLC		04/08/2021	MSDW		291,000	291,000	0	4.A FE
68651*-AB-5	ORLANDO FUEL FACILITIES		06/01/2021	DIRECT		553,165	553,165	14	2.A
69121D-AA-8	OWL ROCK CORP II		04/30/2021	DEUTSCHE BANK		29,540,000	28,000,000	571,958	2.C FE
69121K-AF-1	OWL ROCK		06/02/2021	Various		33,830,208	34,000,000	26,250	2.C FE
694308-HG-5	PACIFIC GAS & ELECTRIC		05/05/2021	ATHENE ANNUITY & LIFE		106,241	100,000	833	2.C FE
694308-JN-8	PACIFIC GAS & ELECTRIC		05/26/2021	GOLDMAN SACHS		407,632	400,000	8,085	2.C FE
694308-JW-8	PACIFIC GAS & ELECTRIC		06/01/2021	BARCLAYS		1,194,108	1,200,000	0	2.C FE
695114-BX-5	PACIFICORP		06/15/2021	ATHENE ANNUITY & LIFE		574,737	446,000	8,771	1.E FE
70052L-AC-7	PARK INTERMED HOLDINGS		05/11/2021	JP MORGAN		391,000	391,000	0	4.A FE
70932M-AB-3	PENNYMAC		05/07/2021	JP MORGAN		427,500	450,000	4,781	4.A FE
718546-AW-4	PHILLIPS 66		06/25/2021	ATHENE ANNUITY & LIFE		3,499,271	3,570,000	2,132	2.A FE
72147K-AF-5	PILGRIM'S PRIDE		04/01/2021	BARCLAYS		1,237,425	1,250,000	0	3.A FE
724479-AP-5	PITNEY BOWES INC		04/30/2021	Various		924,750	900,000	6,531	4.A FE
742718-FP-9	PROCTER & GAMBLE		04/21/2021	MSDW		1,909,255	1,910,000	0	1.D FE
74368C-BC-7	PROTECTIVE LIFE GLOBAL		04/05/2021	CITICORP		1,780,000	1,780,000	0	1.E FE
75972A-AD-5	RENEWABLE ENERGY GROUP I		05/06/2021	CSFB		371,000	371,000	0	4.B FE
778296-AG-8	ROSS STORES		04/27/2021	JEFFERIES		1,903,000	2,000,000	1,458	2.A FE
78486Q-AH-4	SVB FINANCIAL		05/06/2021	BOA ML		998,830	1,000,000	0	2.B FE
79466L-AL-8	SALESFORCE		06/29/2021	BOA ML		997,210	1,000,000	0	2.A
79588T-AD-2	SAMMONS FINANCIAL GROUP INC		04/13/2021	BOA ML		14,965,800	15,000,000	0	2.A FE
80286D-AC-2	MCA 21-B A3		06/15/2021	JP MORGAN		1,520,808	1,521,000	0	1.A FE
828807-DL-8	SIMON PROPERTY GROUP		05/27/2021	WELLS FARGO		2,961,330	3,000,000	18,958	1.G FE
842400-FW-8	SOUTHERN CALIFORNIA EDISON		06/15/2021	ATHENE ANNUITY & LIFE		623,565	600,000	5,850	2.A FE
842400-GK-3	SOUTHERN CALIFORNIA EDISON		04/29/2021	ATHENE ANNUITY & LIFE		1,442,464	1,345,000	8,939	2.A FE
842587-DJ-3	SOUTHERN		05/03/2021	MIZUHO		15,500,000	15,500,000	0	2.C FE
84265V-AJ-4	SOUTHERN COPPER		06/15/2021	ATHENE ANNUITY & LIFE		1,334,775	1,000,000	8,486	2.A FE
863579-Y6-9	SARM 2006-3 4A		04/06/2021	NATIONALCITY		779,255	986,399	491	6. *
87264A-CD-5	T-MOBILE USA		05/10/2021	JP MORGAN		631,250	625,000	2,930	3.B FE
880349-AT-2	TENNECO		05/12/2021	Various		896,740	900,000	6,291	3.C FE
889175-BF-1	TOLEDO EDISON		04/29/2021	MSDW		997,030	1,000,000	0	2.A FE

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89788K-AA-4	TRUIST BANK		05/20/2021	ATHENE ANNUITY & LIFE		4,932,799	5,000,000	21,563	1.G FE
907818-FC-7	UNION PACIFIC RAILROAD		05/20/2021	ATHENE ANNUITY & LIFE		13,804,714	12,000,000	113,233	2.A FE
907818-FP-8	UNION PACIFIC RAILROAD		04/06/2021	Tax Free Exchange		12,821,383	12,600,000	0	2.A FE
90932L-AG-2	UNITED AIRLINES INC		04/14/2021	BARCLAYS		1,035,000	1,035,000	0	3.B FE
90932L-AH-0	UNITED AIRLINES INC		04/14/2021	BARCLAYS		1,426,000	1,426,000	0	3.B FE
91533B-AF-7	VIATRIS		06/02/2021	ATHENE ANNUITY & LIFE		1,771,000	1,750,000	31,111	2.C FE
919794-AE-7	VALLEY NATIONAL BANCORP		05/25/2021	SANDLER O'NEILL		1,600,000	1,600,000	0	2.B FE
92343V-BG-8	VERIZON COMMUNICATIONS		05/20/2021	ATHENE ANNUITY & LIFE		7,970,746	7,400,000	15,036	2.A FE
92939U-AD-8	WEC ENERGY GROUP		04/29/2021	Various		4,870,934	5,000,000	3,438	2.A FE
93935A-AD-4	WMALT 2006-AR5 4A		05/04/2021	MSDW		2,592,652	2,820,016	437	1.A
93936M-AA-3	WMALT 2007-OA4 A1A		05/05/2021	CITICORP		3,889,076	4,077,668	613	1.A
94108F-AA-8	WAT 2021-A A		05/24/2021	KEYBANC		10,604,545	10,604,545	0	1.C PL
94108F-AB-6	WAT 2021-A B		05/24/2021	KEYBANC		2,916,189	2,916,189	0	1.F PL
94108F-AC-4	WAT 2021-A C		05/24/2021	KEYBANC		5,633,732	5,633,732	0	2.C PL
94973V-BA-4	ANTHEM		05/05/2021	ATHENE ANNUITY & LIFE		10,479,857	10,000,000	100,833	2.B FE
957638-AD-1	WESTERN ALLIANCE		06/03/2021	SANDLER O'NEILL		2,800,000	2,800,000	0	2.B FE
95765P-AE-9	WESTERN & SOUTHERN		04/22/2021	Various		9,282,012	9,230,000	0	1.F FE
969457-BY-5	WILLIAMS COMPANIES		05/27/2021	WELLS FARGO		1,985,400	2,000,000	12,856	2.A
970648-AK-7	WILLIS NORTH AMERICA		05/05/2021	ATHENE ANNUITY & LIFE		327,506	300,000	1,615	2.B FE
97654M-AA-4	WIPRO IT SERVICE		06/16/2021	CITICORP		1,245,450	1,250,000	0	1.G FE
983024-AG-5	WYETH		06/15/2021	ATHENE ANNUITY & LIFE		1,462,954	1,000,000	24,194	1.F FE
000000-00-0	NLN PENCIL CLASS B MEZZ LOAN		06/15/2021	MLIP		55,675,590	55,675,590	0	2.B FE
000000-00-0	VPC SYNTHESIS CLASS A-1		06/29/2021	DIRECT		41,671,572	41,671,572	0	2.A
000000-00-0	VPC SYNTHESIS CLASS A-2		06/29/2021	DIRECT		4,329,513	4,329,513	0	2.A
000000-00-0	HVF III VFN A		06/28/2021	DIRECT		34,000,000	34,000,000	0	1.D
BBE07T-TF-5	CAPITAL INVESTORS EUROPE PBI L	B	05/25/2021	GOLDMAN SACHS		23,267,400	23,267,400	0	4.A
01626P-AP-1	ALIMENTATION COUCHE-TARD		05/10/2021	RBC		6,000,000	6,000,000	0	2.B FE
071734-AN-7	BAUSCH HEALTH COS		05/24/2021	GOLDMAN SACHS		305,000	305,000	0	3.B FE
15135U-AP-4	CENOVUS ENERGY		06/14/2021	JP MORGAN		4,733,560	4,000,000	583	2.C FE
36168Q-AK-0	GFL ENVIRONMENTAL		06/21/2021	CITICORP		770,625	750,000	11,094	3.C FE
443628-AH-5	HUDBAY MINERALS INC		04/26/2021	JP MORGAN		1,331,250	1,250,000	5,742	4.B FE
66977W-AS-8	NOVA CHEMICALS		04/27/2021	HSBC		811,000	811,000	0	3.C FE
740212-AM-7	PRECISION DRILLING		06/02/2021	RBS		466,489	470,000	0	4.B FE
87952V-AR-7	TELESAT CANADA		04/13/2021	GOLDMAN SACHS		271,000	271,000	0	4.A FE
019579-AA-9	ALLIED UNI HLD / ALL FIN	C	05/06/2021	CSFB		1,297,000	1,297,000	0	4.B FE
020564-AE-0	ALPEK SA DE CV	C	05/10/2021	Various		2,143,600	2,150,000	14,472	2.C FE
02156L-AF-8	ALTICE FRANCE SA	C	04/13/2021	JP MORGAN		1,498,000	1,498,000	0	4.B FE
03512T-AB-7	ANGLOGOLD ASHANTI HLDS PLC	C	04/29/2021	Various		6,876,020	5,656,000	44,975	3.A FE
03767V-AQ-1	APID 2019-31A DR	C	04/28/2021	GOLDMAN SACHS		2,500,000	2,500,000	0	2.C FE
04016Q-AD-8	ARES 2017-45A D	C	04/15/2021	WELLS FARGO		5,350,000	5,350,000	1,922	2.C FE
046353-AM-0	ASTRAZENECA	C	05/05/2021	ATHENE ANNUITY & LIFE		235,414	200,000	4,108	2.A FE
05072M-AA-1	AUDAX 2020-4A	C	05/26/2021	ATHENE ANNUITY & LIFE		22,499,843	22,500,000	53,396	1.A FE
05533U-AG-3	BBVA BANCOMER	C	06/24/2021	SEMINARIO SAB		385,438	350,000	5,997	3.B FE
05600L-AB-2	BMW FINANCE	C	05/17/2021	ATHENE ANNUITY & LIFE		13,127,888	12,500,000	77,500	1.F FE
05765X-AE-1	SFS 2021-1A B	C	05/27/2021	MSDW		6,250,000	6,250,000	0	1.C FE
05765X-AG-6	SFS 2021-1A C	C	05/27/2021	DIRECT		4,000,000	4,000,000	0	1.F FE
13876L-AQ-0	CANYC 2020-1A DR	C	04/29/2021	BOA ML		6,750,000	6,750,000	0	2.C FE
15674E-AG-7	CERB 2021-1A D	C	05/25/2021	ATHENE ANNUITY & LIFE		4,999,805	5,000,000	36,289	2.C FE
210314-AB-6	CONSORCIO TRANSMANTARO SA	C	06/15/2021	ATHENE ANNUITY & LIFE		6,975,200	6,400,000	49,298	2.C FE
21987B-AR-9	CODELCO	C	05/11/2021	STONE CASTLE		330,750	300,000	4,108	1.G FE
21987B-AX-6	CODELCO	C	06/15/2021	ATHENE ANNUITY & LIFE		685,399	600,000	10,050	1.G FE
225401-AU-2	CREDIT SUISSE	C	05/10/2021	CSFB		1,801,000	1,801,000	0	2.A FE
22845X-AJ-9	CRNPT 2018-4A C	C	04/15/2021	ATHENE ANNUITY & LIFE		986,074	1,000,000	5,014	1.F FE
232806-A@-8	Cypress Semiconductor Corporat	C	06/16/2021	BOA ML		23,000,000	23,000,000	0	2.C FE
251526-CK-3	DEUTSCHE BANK NY	C	05/25/2021	DEUTSCHE BANK		1,790,000	1,790,000	0	2.C FE
26252N-AU-3	DRSLF 2019-72A DR	C	04/29/2021	GOLDMAN SACHS		1,000,000	1,000,000	0	2.C FE
279158-AJ-8	ECOPETROL SA	C	06/15/2021	ATHENE ANNUITY & LIFE		1,299,000	1,200,000	3,329	2.C FE

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28622J-AC-1	AWPT 2017-7A C	C	04/15/2021	ATHENE ANNUITY & LIFE		1,194,535	1,200,000	0	1.F FE
30191E-AD-7	FDF 2019-5A A	C	04/15/2021	ATHENE ANNUITY & LIFE		981,972	1,000,000	14,667	2.C FE
34961J-AC-8	FCO 2017-9A B	C	04/15/2021	ATHENE ANNUITY & LIFE		998,528	1,000,000	2,864	1.A FE
34961W-AL-9	FCO 2018-11A C	C	04/26/2021	ATHENE ANNUITY & LIFE		1,476,306	1,500,000	1,230	1.G FE
36164Q-NA-2	GE CAPITAL INTERNATIONAL	C	06/25/2021	GOLDMAN SACHS		476,316	400,000	2,160	2.A FE
380149-AC-8	GMCAR 2021-2 A3 2021-2 A3	C	04/06/2021	JP MORGAN		1,057,907	1,058,000	0	1.A FE
38137Y-AW-1	GLM 2019-4A DR	C	04/22/2021	MSDW		8,975,000	8,975,000	0	2.C FE
38172A-AE-9	GOLUB CAPITAL 2016-30	C	04/13/2021	ATHENE ANNUITY & LIFE		3,540,956	3,560,861	12,917	1.F FE
38172X-AN-9	GOCAP 2013-16A CR	C	04/27/2021	ATHENE ANNUITY & LIFE		27,899,972	27,900,000	4,922	1.F FE
38177E-AA-4	GCPAF 2019-1 A	C	04/16/2021	ATHENE ANNUITY & LIFE		5,558,428	5,500,000	62,042	1.F FE
38178M-AA-5	GCPAF 2019-1 AR	C	06/03/2021	DEUTSCHE BANK		11,000,000	11,000,000	0	1.F FE
401539-AA-9	GUAYAQUIL MERCHANT	C	06/18/2021	APOLLO		26,643,750	26,250,000	374,063	3.C FE
402512-AC-1	GSM 2021-IIIA A2	C	04/16/2021	ATHENE ANNUITY & LIFE		3,999,936	4,000,000	13,591	1.C FE
402512-AE-7	GSM 2021-IIIA B	C	04/16/2021	ATHENE ANNUITY & LIFE		3,839,896	3,840,000	16,802	1.F FE
402562-AG-7	GSM 2021-4A C	C	04/29/2021	BARCLAYS		10,500,000	10,500,000	0	2.C FE
44933W-AE-9	ICG 2015-2RA B	C	04/15/2021	ATHENE ANNUITY & LIFE		1,304,332	1,300,000	8,438	1.F FE
460599-AE-3	INTERNATIONAL GAME TECH	C	05/24/2021	Various		477,563	450,000	8,597	3.C FE
46205Y-AA-9	ION TRADING TECHNOLOGIES	C	05/03/2021	CSFB		1,071,000	1,071,000	0	4.C FE
46592Q-AA-7	JBS FINANCE LUXEMBOURG	C	06/08/2021	SANTANDER		452,032	457,000	0	2.C FE
46616K-AS-3	JFIN 2013-1A BR	C	04/15/2021	ATHENE ANNUITY & LIFE		1,001,775	1,000,000	9,925	2.C FE
47216F-AA-5	JAZZ SECURITIES DAC	C	04/22/2021	BOA ML		461,000	461,000	0	3.B FE
482540-AE-4	KKR 33A D	C	05/07/2021	GRCM		3,500,000	3,500,000	0	2.C FE
50117T-AC-5	KCOT 2021-1A A3 2021-1A A3	C	04/06/2021	JP MORGAN		818,832	819,000	0	1.A FE
532522-AA-7	LIMA METRO LINE 2 FINANCE	C	05/10/2021	GOLDMAN SACHS		118,587	102,673	620	2.B FE
53944Y-AF-0	LLOYDS BANKING GROUP	C	05/17/2021	ATHENE ANNUITY & LIFE		8,516,032	7,557,000	8,407	1.G FE
53944Y-AL-7	LLOYDS BANKING GROUP	C	04/13/2021	ATHENE ANNUITY & LIFE		19,612,850	18,003,000	180,308	1.G FE
55037A-AB-4	LUNDIN ENERGY FI	C	06/16/2021	WELLS FARGO		16,768,080	16,800,000	0	2.C FE
55819G-AQ-2	MDPK 2019-34A BR	C	04/12/2021	JP MORGAN		7,500,000	7,500,000	0	1.C FE
55819G-AS-8	MDPK 2019-34A CR	C	04/12/2021	JP MORGAN		6,000,000	6,000,000	0	1.F FE
55953H-AY-9	MAGNE 2015-12A DR	C	04/26/2021	ATHENE ANNUITY & LIFE		504,600	500,000	486	2.C FE
63906Y-AB-4	NATWEST MARKETS PLC	C	05/06/2021	NATWEST		698,705	700,000	0	1.G FE
64045D-AC-8	NEMAK	C	06/23/2021	JP MORGAN		739,000	739,000	0	3.A FE
67108B-AY-1	OZLMF 2012-2A A1B	C	06/03/2021	ATHENE ANNUITY & LIFE		4,999,980	5,000,000	7,959	1.A FE
67108B-BC-8	OZLMF 2012-2A A1BR	C	04/15/2021	ATHENE ANNUITY & LIFE		999,995	1,000,000	5,219	1.F FE
67111V-AG-1	OZLM 2018-22A C	C	04/15/2021	ATHENE ANNUITY & LIFE		993,389	1,000,000	4,952	1.F FE
67400F-AG-6	OAKCL 2018-1A B	C	04/15/2021	ATHENE ANNUITY & LIFE		994,071	1,000,000	5,840	1.F FE
67690A-AL-5	OAKC 2021-9A D	C	04/28/2021	BOA ML		2,000,000	2,000,000	0	2.C FE
67707E-AY-0	OAKC 2019-2A BR	C	04/14/2021	JP MORGAN		9,000,000	9,000,000	0	1.C FE
68560E-AB-4	ORBIA ADVANCE	C	05/11/2021	MLIP		592,200	600,000	96	2.C FE
69689C-BA-3	PLMRS 2015-2A BR2	C	04/15/2021	ATHENE ANNUITY & LIFE		1,790,692	1,800,000	9,237	1.F FE
69689C-BC-9	PLMRS 2015-2A BR2	C	04/15/2021	ATHENE ANNUITY & LIFE		1,001,616	1,000,000	7,020	2.C FE
700162-AQ-3	PAIA 2016-1A BR	C	04/15/2021	ATHENE ANNUITY & LIFE		981,908	1,000,000	4,583	2.C FE
70017W-AJ-2	PAIA 2019-1A C	C	04/15/2021	ATHENE ANNUITY & LIFE		992,524	1,000,000	6,634	2.C FE
72132Y-AE-5	PIPK 2020-6A C	C	04/26/2021	ATHENE ANNUITY & LIFE		500,431	500,000	3,935	1.F FE
72132Y-AS-4	PIPK 2020-6A DR2	C	04/23/2021	JP MORGAN		5,375,000	5,375,000	0	2.C FE
72133F-AC-9	PIPK 2021-7A B	C	04/16/2021	ATHENE ANNUITY & LIFE		4,999,900	5,000,000	13,455	1.C FE
72133P-AE-3	PIPK 2020-5A 20-5A	C	06/29/2021	ATHENE ANNUITY & LIFE		2,999,902	3,000,000	12,462	1.F FE
74042M-AG-1	PRETSL XXII	C	04/13/2021	CSFB		11,741,991	15,005,739	8,142	2.B FE
74730D-AB-9	QATAR PETROLEUM	C	06/30/2021	CITICORP		1,904,189	1,906,000	0	2.A
74730D-AC-7	QATAR PETROLEUM	C	06/30/2021	CITICORP		12,611,499	12,747,000	0	2.A
74971C-AG-8	RRAM 2021-16A C	C	04/30/2021	CSFB		16,750,000	16,750,000	0	2.C FE
78448T-AF-9	SMBCAC	C	06/29/2021	Various		2,004,132	2,000,000	204	1.G FE
80306A-AA-8	SAPA 2018-1A A	C	04/21/2021	ATHENE ANNUITY & LIFE		966,724	968,553	686	2.B FE
83368R-BD-3	SOCIETE GENERALE	C	06/02/2021	SOCIETE GENERALE		2,625,000	2,625,000	0	2.B FE
86564C-AC-4	SUMITOMO LIFE INSUR	C	04/08/2021	JP MORGAN		15,000,000	15,000,000	0	1.G FE
87249C-AG-6	TICP 2018-10A D	C	04/26/2021	ATHENE ANNUITY & LIFE		374,999	375,000	187	2.C FE
87250F-AG-5	TICP 2018-12A D	C	04/15/2021	ATHENE ANNUITY & LIFE		999,999	1,000,000	0	2.C 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 Administrative Symbol
87250R-AC-8	TICP 2020-15A C	C	04/15/2021	ATHENE ANNUITY & LIFE		1,205,812	1,200,000	6,725	1.F FE
87250R-AD-6	TICP 2020-15A C	C	04/15/2021	ATHENE ANNUITY & LIFE		992,686	1,000,000	7,965	2.C FE
88032W-BC-9	TENCENT HOLDINGS LTD	C	04/15/2021	MSDW		1,594,442	1,595,000	0	1.E FE
89640A-AG-1	TRNTS 19-1	C	06/03/2021	ATHENE ANNUITY & LIFE		4,007,204	4,000,000	23,595	2.C FE
89680Y-AB-1	TRITON CONTAINER	C	05/26/2021	CITICORP		1,997,880	2,000,000	0	2.C FE
89680Y-AC-9	TRITON CONTAINER	C	05/26/2021	Various		2,000,094	2,000,000	0	2.C FE
89707Y-AB-0	TROPC 2004-4A A2L	C	04/21/2021	ATHENE ANNUITY & LIFE		2,198,845	2,500,000	310	1.C FE
89708B-AC-7	TROPC 2006-5A A1LB	C	05/08/2021	GUGGENHEIM		25,345,000	37,000,000	16,199	2.A PL
902674-YF-1	UBS AG LONDON	C	05/24/2021	UBS WARBURG		2,412,416	2,415,000	0	1.D FE
92557D-AL-9	VIBR 2021-13A C	C	04/21/2021	MSDW		10,740,325	10,750,000	0	2.C FE
92918B-AJ-2	VOYA 2019-4A D	C	04/15/2021	ATHENE ANNUITY & LIFE		1,002,264	1,000,000	0	2.C FE
94876Q-AA-4	WEIR GROUP PLC (THE)	C	05/06/2021	JP MORGAN		7,610,761	7,628,000	0	3.A FE
94949G-AJ-0	WELF 2020-1A C	C	04/15/2021	CSFB		2,005,600	2,000,000	863	2.C FE
BK3973-67-8	SHIMAO GROUP	C	05/11/2021	Various		1,807,410	1,710,000	25,250	2.C FE
BRTYQX-45-9	ADANI TRANSMISSION LTD	C	05/10/2021	BARCLAYS		545,208	530,750	10,715	2.C FE
N2962#-AN-3	ENECO HOLDING N.V.	C	04/01/2021	DIRECT		960,890	960,890	0	1.G
N2962#-AP-8	ENECO HOLDING N.V.	C	04/01/2021	DIRECT		2,621,488	2,621,488	0	1.G
N2962#-AQ-6	ENECO HOLDING N.V.	C	04/01/2021	DIRECT		16,311	16,311	0	1.G
Q9609*-AA-6	WESTCONNEX FINANCE CO	C	05/11/2021	SCOTIA		12,000,000	12,000,000	0	2.A FE
Q9609*-AB-4	WESTCONNEX FINANCE CO PTY LTD	C	05/11/2021	SCOTIA		2,000,000	2,000,000	0	2.A FE
Q9609*-AC-2	WESTCONNEX FINANCE CO PTY LTD	C	05/11/2021	SCOTIA		4,000,000	4,000,000	0	2.A FE
BAN0ZZ-FD-2	CGMSE CGMSE 2019-1A C	B	04/01/2021	Paydown Reversal		3,375	3,375	0	2.C FE
BAN118-US-7	Carlyle Global 19-1	B	04/01/2021	Paydown Reversal		1,620	1,620	0	1.F FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,841,909,771	1,844,419,701	4,504,724	XXX
29273V-AN-0	ENERGY TRANSFER		06/01/2021	JP MORGAN		5,000,000	5,000,000	0	3.B FE
784860-AJ-0	SVB FINANCIAL		05/06/2021	BOA ML		9,910,000	9,910,000	0	3.B FE
4899999. Subtotal - Bonds - Hybrid Securities						14,910,000	14,910,000	0	XXX
000000-00-0	TILLMAN NETWORKS		06/29/2021	WHITEHALL		2,329,983	2,341,691	0	1.G
BL3541-10-1	WMG ACQUISITION		05/04/2021	CSLF		497,500	500,000	933	3.A
BL3562-44-6	BERRY GLOBAL		04/01/2021	GOLDMAN SACHS		419,994	419,994	0	2.A
BL3583-62-4	ORGANON & CO		06/16/2021	Various		4,264,098	4,287,770	0	3.B FE
BL3591-96-5	TORY BURCH		04/15/2021	UBS WARBURG		2,187,868	2,209,968	0	3.C FE
BL3604-12-3	ZEBRA BUYER LLC ZEBWFC TL B 1L		04/22/2021	MSDW		525,314	527,954	0	3.B FE
BL3604-58-6	FLEETCOR TECHNOLOGIES		04/22/2021	BOA ML		2,649,021	2,669,039	0	3.A FE
BL3608-71-0	BEACON ROOFING SUPPLY		04/23/2021	CITICORP		2,157,092	2,167,932	0	3.C FE
BL3613-00-9	CABLE ONE		04/30/2021	WELLS FARGO		622,846	625,976	0	3.B FE
BL3651-04-1	EVERI PAYMENTS TL 1L		06/30/2021	JEFFERIES		305,413	306,178	0	3.A
BL3234-51-7	JBS USA	C	04/09/2021	BARCLAYS		1,999,778	2,000,000	0	2.C FE
BL3556-13-3	JAZZ FINANCING LUX SARL	C	04/22/2021	BOA ML		1,846,832	1,856,115	0	3.C FE
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						19,805,739	19,912,617	933	XXX
8399997. Total - Bonds - Part 3						2,149,675,824	2,148,945,533	4,822,501	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						2,149,675,824	2,148,945,533	4,822,501	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
69355A-10-3	PPM CORE PLUS FIXED INCOME		06/30/2021	DIRECT	28,909.804	302,812		0	
69355A-40-0	PPM HIGH YIELD CORE FUND INST		06/30/2021	DIRECT	67,601.411	687,070		0	
BAN0Z2-6T-0	MIDCAP ORDINARY		04/20/2021	DIRECT	93,106.000	112		0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						989,994	XXX	0	XXX
46649B-23-8	JNAM JNL Small Cap Index		04/30/2021	DIRECT	50.000	500		0	
46649B-27-9	JNAM JNL Mid Cap Index		04/30/2021	DIRECT	50.000	500		0	
46649B-34-5	JNAM JNL Bond Index		04/30/2021	DIRECT	50.000	500		0	
46649B-36-0	JNAM JNL/Morningstar PitchBook List		04/30/2021	DIRECT	499,750.000	4,997,500		0	

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
46649B-37-8	JNAM JNL/Morningstar PitchBook List		04/30/2021	DIRECT	250.000	2,500		0	
46649B-39-4	JNAM JNL/Baillie Gifford U.S. Equit		04/30/2021	DIRECT	250.000	2,500		0	
46649B-41-0	JNAM JNL/American Funds Bond Fund o		04/30/2021	DIRECT	250.000	2,500		0	
46649B-42-8	JNAM JNL/American Funds Bond Fund o		04/30/2021	DIRECT	250.000	2,500		0	
46649B-80-8	JNAM JNL/VANGUARD GRWTH ALLOC		04/23/2021	DIRECT	100.384	1,480		0	
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						5,010,480	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						6,000,474	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						6,000,474	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						6,000,474	XXX	0	XXX
9999999 - Totals						2,155,676,298	XXX	4,822,501	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
21H020-64-2	G2SF 2 4/21		04/12/2021	WELLS FARGO		2,744,413	2,705,000	2,764,968	0	0	0	0	0	0	2,764,968	0	(20,555)	(20,555)	3,006	01/01/2051	1.A FE
21H020-65-9	G2SF 2 4/21		05/11/2021	WELLS FARGO		2,754,239	2,705,000	2,740,080	0	0	0	0	0	0	2,740,080	0	14,159	14,159	2,855	04/01/2051	1.A FE
21H020-67-5	G2SF 2 7/21		06/30/2021	WELLS FARGO		6,757,420	6,630,000	6,736,495	0	0	0	0	0	0	6,736,495	0	20,926	20,926	7,367	07/01/2051	1.A FE
21H022-67-1	G2SF 2.5 7/21		06/30/2021	CITICORP		4,184,240	4,040,000	4,174,612	0	0	0	0	0	0	4,174,612	0	9,628	9,628	5,611	07/01/2051	1.A FE
21H020-66-7	G2SF 2 5/21		05/27/2021	WELLS FARGO		2,746,843	2,705,000	2,749,802	0	0	0	0	0	0	2,749,802	0	(2,959)	(2,959)	3,006	05/01/2051	1.A FE
21H022-63-0	G2SF 2.5 3/18		04/01/2021	CITICORP		6,688,969	6,365,000	6,674,548	0	0	0	0	0	0	6,674,548	0	14,421	14,421	7,514	01/01/2051	1.A
21H022-64-8	G2SF 2.5 4/21		04/01/2021	CITIGROUP		397,813	380,000	398,555	0	0	0	0	0	0	398,555	0	(742)	(742)	528	04/01/2051	1.A FE
21H022-65-5	G2SF 2.5 5/20		04/27/2021	Various		3,692,295	3,560,000	3,687,242	0	0	0	0	0	0	3,687,242	0	5,053	5,053	4,697	05/01/2051	1.A FE
21H022-66-3	G2SF 2.5 6/20		05/20/2021	CITICORP		3,182,024	3,075,000	3,185,027	0	0	0	0	0	0	3,185,027	0	(3,003)	(3,003)	4,271	06/01/2051	1.A FE
3131Y0-MF-6	GINNIE MAE II POOL ZM5758		06/01/2021	Paydown		38,203	38,203	40,776	0	0	(2,573)	0	(2,573)	0	38,203	0	0	0	111	03/01/2048	1.A FE
3132VN-Z6-3	GINNIE MAE II POOL Q62564		06/16/2021	Various		902,962	858,966	915,738	0	0	(2,673)	0	(2,673)	0	913,065	0	(10,104)	(10,104)	3,540	12/01/2048	1.A FE
36179T-QN-8	G2 MA4961		06/01/2021	Paydown		98,558	98,558	103,917	0	0	(5,359)	0	(5,359)	0	98,558	0	0	0	348	01/20/2048	1.A FE
36179U-D9-0	GINNIE MAE MA5528		06/01/2021	Paydown		24,885	24,885	26,689	0	0	(1,804)	0	(1,804)	0	24,885	0	0	0	83	10/20/2048	1.A FE
36179V-N4-8	GINNIE MAE MA6711		06/01/2021	Various		2,692,471	2,586,239	2,735,756	2,731,384	0	(39,768)	0	(39,768)	0	2,691,616	0	854	854	40,259	06/20/2050	1.A FE
36179S-5L-7	G2 MA4451		06/01/2021	Paydown		377,779	377,779	405,388	98,265	0	(27,609)	0	(27,609)	0	377,779	0	0	0	2,872	05/20/2047	1.A FE
36179S-NU-7	G2 MA4003		06/01/2021	Paydown		29,907	29,907	31,598	0	0	(1,692)	0	(1,692)	0	29,907	0	0	0	109	10/20/2046	1.A FE
36179S-QW-0	G2 MA6410		06/01/2021	Paydown		4,174	4,174	4,498	0	0	(324)	0	(324)	0	4,174	0	0	0	12	11/20/2046	1.A FE
36179S-YS-0	G2 MA4321		06/01/2021	Paydown		38,452	38,452	41,396	0	0	(2,944)	0	(2,944)	0	38,452	0	0	0	112	03/20/2047	1.A FE
36179T-4P-7	GINNIE MAE MA5330		06/01/2021	Paydown		78,875	78,875	84,976	0	0	(6,101)	0	(6,101)	0	78,875	0	0	0	758	07/20/2048	1.A FE
36179U-GC-0	GINNIE MAE MA 5595		06/01/2021	Paydown		97,428	99,150	106,772	0	0	(9,548)	0	(9,548)	0	97,224	0	204	204	2,232	11/20/2048	1.A FE
36179U-UK-6	GINNIE MAE II POOL MA5986		06/01/2021	Various		724,541	694,995	720,731	720,731	0	(9,822)	0	(9,822)	0	710,910	0	13,632	13,632	11,081	06/20/2049	1.A FE
36179U-WA-6	GINNIE MAE II POOL MA6041		06/01/2021	Various		1,010,134	953,555	1,001,643	1,001,643	0	(12,422)	0	(12,422)	0	989,221	0	20,913	20,913	16,776	07/20/2049	1.A FE
36179V-DP-2	GINNIE MAE II POOL MA6410		05/01/2021	Various		2,996,079	2,851,226	2,961,267	2,955,586	0	(11,268)	0	(11,268)	0	2,944,317	0	51,763	51,763	49,929	01/20/2050	1.A FE
36179V-FP-0	GINNIE MAE II POOL MA6474		06/01/2021	Various		2,872,857	2,764,443	2,839,170	2,834,706	0	(6,432)	0	(6,432)	0	2,828,274	0	44,583	44,583	34,566	02/20/2050	1.A FE
36179V-HU-7	GINNIE MAE MA6543		04/01/2021	Various		(9,301)	0	0	0	0	(9,126)	0	(9,126)	0	(9,126)	0	(176)	(176)	20,405	03/20/2050	1.A FE
36179V-SG-6	GINNIE MAE MA6819		06/01/2021	Paydown		392,194	392,194	412,814	412,814	0	(20,621)	0	(20,621)	0	392,194	0	0	0	4,160	08/20/2050	1.A FE
36200K-Y9-2	GINNIE MAE I POOL 603836		06/01/2021	Paydown		24,309	24,309	25,300	25,211	0	(902)	0	(902)	0	24,309	0	0	0	625	12/15/2032	1.A FE
36200N-FE-6	GINNIE MAE II POOL 605065		06/01/2021	Paydown		10,423	10,423	10,641	10,624	0	(201)	0	(201)	0	10,423	0	0	0	239	03/20/2034	1.A FE
36201Y-C9-5	GINNIE MAE I POOL 606796		06/01/2021	Paydown		2,292	2,292	2,292	2,292	0	0	0	0	0	2,292	0	0	0	48	08/15/2033	1.A FE
36202D-MR-9	GINNIE MAE II POOL 3068		06/01/2021	Paydown		146	146	149	149	0	(3)	0	(3)	0	146	0	0	0	4	04/20/2031	1.A FE
36202D-T6-8	GINNIE MAE II POOL 3273		06/01/2021	Paydown		10,281	10,281	10,344	10,344	0	(63)	0	(63)	0	10,281	0	0	0	245	08/20/2032	1.A FE
36202D-ZE-4	GINNIE MAE II POOL 3441		06/01/2021	Paydown		66,625	66,625	65,234	65,702	0	924	0	924	0	66,625	0	0	0	1,329	09/20/2033	1.A FE
36202X-B7-1	GINNIE MAE I POOL 612162		06/01/2021	Paydown		43,355	43,355	45,347	45,335	0	(1,980)	0	(1,980)	0	43,355	0	0	0	938	05/15/2033	1.A FE
3620A3-FT-6	GINNIE MAE I POOL 717578		06/01/2021	Paydown		211,184	211,184	223,327	218,141	0	(6,957)	0	(6,957)	0	211,184	0	0	0	4,101	01/15/2037	1.A FE
3620A3-NC-4	GINNIE MAE I POOL 717787		06/01/2021	Paydown		41,999	41,999	42,150	42,139	0	(140)	0	(140)	0	41,999	0	0	0	782	06/15/2039	1.A FE
3620AG-PM-1	GINNIE MAE I POOL 729528		06/01/2021	Paydown		196,692	196,692	205,205	205,205	0	(8,513)	0	(8,513)	0	196,692	0	0	0	3,861	05/15/2040	1.A FE
3620AG-PN-9	GINNIE MAE I POOL 729529		06/01/2021	Paydown		309,238	309,238	322,429	322,429	0	(13,191)	0	(13,191)	0	309,238	0	0	0	5,209	05/15/2040	1.A FE
3620AK-Q9-0	GINNIE MAE I POOL 732280		06/01/2021	Paydown		1,577	1,577	1,644	1,644	0	(67)	0	(67)	0	1,577	0	0	0	29	04/15/2040	1.A FE
3620AM-D6-6	GINNIE MAE I POOL 733725		06/01/2021	Paydown		55,986	55,986	59,712	59,712	0	(3,727)	0	(3,727)	0	55,986	0	0	0	1,166	06/15/2040	1.A FE
3620AM-EA-6	GINNIE MAE I POOL 733729		06/01/2021	Paydown		194,910	194,910	207,701	207,520	0	(12,610)	0	(12,610)	0	194,910	0	0	0	4,116	06/15/2040	1.A FE
3620AP-CU-7	GINNIE MAE I POOL 735483		06/01/2021	Paydown		2,994	2,994	3,122	3,122	0	(128)	0	(128)	0	2,994	0	0	0	56	03/15/2040	1.A FE
3620AP-CV-5	GINNIE MAE I POOL 735484		06/01/2021	Paydown		125,729	125,729	131,170	131,170	0	(5,442)	0	(5,442)	0	125,729	0	0	0	1,894	03/15/2040	1.A FE
3620AR-DB-4	GINNIE MAE I POOL 737298		06/01/2021	Paydown		20,810	20,810	22,196	22,196	0	(1,385)	0	(1,385)	0	20,810	0	0	0	433	05/15/2040	1.A FE
3620AW-FJ-4	GINNIE MAE I POOL 741869		06/01/2021	Paydown		115,617	115,617	123,313	123,313	0	(7,696)	0	(7,696)	0	115,617	0	0	0	2,405	05/15/2040	1.A FE
36241K-R7-5	GINNIE MAE I POOL 782310		06/01/2021	Paydown		144,783	144,783	139,353	139,353	0	5,429	0	5,429	0	144,783	0	0	0	3,125	04/15/2038	1.A FE
36241K-UK-2	GINNIE MAE I POOL 782386		06/01/2021	Paydown		8,648	8,648	8,939	8,938	0	(290)	0	(290)	0	8,648	0	0	0	169	08/15/2038	1.A FE
36290R-QM-8	GINNIE MAE I POOL 615260		06/01/2021	Paydown		44,534	44,534	46,782	46,540	0	(2,006)	0	(2,006)	0	44,534	0	0	0	1,019	06/15/2033	1.A FE
36295D-NC-9	GINNIE MAE I POOL 667387		06/01/2021	Paydown		327,367	327,367	329,515	328,796	0	(1,430)	0	(1,430)	0	327,367	0	0	0	5,948	05/15/2039	1.A FE
38373M-AJ-9	GINNIE MAE 2001-16 IO		05/01/2021	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	2	10/16/2040	1.A FE
38373M-KW-9	GINNIE MAE 2004-10 IO		06/01/2021	Paydown		0	0	0	11,629	0	(11,629)	0	(11,629)	0	0	0	0	0	0	01/16/2044	1.A FE
38373M-LM-0	GINNIE MAE 2004-57 IO		06/01/2021	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	10	07/16/2044	1.A FE
38378B-BF-5	GINNIE MAE 2012-9 C		06/01/2021	Various		16,253,157	15,311,120	15,455,336	15,375,529	0	8,043	0	8,043	0	15,383,572	0	869,585	869,585	274,030	11/16/2052	1.A FE
38378B-RE-1	GINNIE MAE 2012-35 C		06/01/2021	Paydown		340,616	340,616	344,980	341,762	0	(1,146)	0	(1,146)	0	340,616	0	0	0	4,611	11/16/2052	1.A FE
38378B-RM-3	GINNIE MAE 2012-55 C		06/01/2021	Paydown		3,481,193	3,481,193	3,503,296	3,483,941	0	(2,748)	0	(2,748)	0	3,481,193	0	0	0	44,329	11/16/2041	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
38378B-SU-4	GINNIE MAE 2012-46 C		06/01/2021	Paydown		1,408,724	1,408,724	1,408,724	1,408,724	0	0	0	0	0	1,408,724	0	0	0	18,636	05/16/2050	1.A FE
38378B-UP-2	GINNIE MAE 2012-70 C		06/08/2021	ATHENE		10,219,066	10,000,000	10,032,226	10,010,826	0	(9,141)	0	(9,141)	0	10,001,685	0	217,381	217,381	160,949	01/16/2049	1.A FE
912810-RK-6	US TREASURY NOTES		06/28/2021	WELLS FARGO		1,355,529	1,260,000	1,323,103	1,321,277	0	(951)	0	(951)	0	1,320,326	0	35,202	35,202	27,410	02/15/2045	1.A
912810-SL-3	US TREASURY NOTES		05/04/2021	Various		236,119,746	250,690,000	279,768,282	279,334,625	0	(233,184)	0	(233,184)	0	279,101,440	0	(42,981,694)	(42,981,694)	3,380,078	02/15/2050	1.A
912810-SN-9	US TREASURY NOTES		06/08/2021	Various		5,022,785	6,400,000	5,885,456	5,888,048	0	4,455	0	4,455	0	5,892,504	0	(869,718)	(869,718)	35,973	05/15/2050	1.A
912828-4T-4	US TREASURY NOTES		06/15/2021	Maturity		11,250,000	11,250,000	11,233,075	11,247,169	0	2,831	0	2,831	0	11,250,000	0	0	0	147,656	06/15/2021	1.A
912828-L5-7	US TREASURY NOTES		06/04/2021	Various		7,664,037	7,500,000	7,587,388	7,558,023	0	(13,871)	0	(13,871)	0	7,544,152	0	119,885	119,885	88,648	09/30/2022	1.A
912828-P4-6	US TREASURY NOTES		04/16/2021	DEUTSCHE BANK		4,984,875	4,800,000	4,787,644	4,789,500	0	575	0	575	0	4,790,075	0	194,800	194,800	52,575	02/15/2026	1.A FE
912828-R6-9	US TREASURY NOTES		04/06/2021	HSBC		3,092,099	3,000,000	3,006,338	3,004,567	0	(499)	0	(499)	0	3,004,069	0	88,031	88,031	17,143	05/31/2023	1.A FE
912828-R7-7	US TREASURY NOTES		05/31/2021	Maturity		49,900,000	49,900,000	50,273,237	50,156,538	0	(256,538)	0	(256,538)	0	49,900,000	0	0	0	343,063	05/31/2021	1.A
912828-V9-8	US TREASURY NOTES		06/08/2021	JP MORGAN		2,146,711	2,000,000	2,072,274	2,062,979	0	(4,289)	0	(4,289)	0	2,058,690	0	88,021	88,021	36,671	02/15/2027	1.A
912828-YD-6	US TREASURY NOTES		06/04/2021	BNP PARIBAS		7,190,011	7,000,000	7,197,098	1,573,417	0	(9,978)	0	(9,978)	0	7,186,351	0	3,660	3,660	36,206	08/31/2026	1.A
912828-YK-0	US TREASURY NOTES		06/30/2021	Various		13,722,767	13,500,000	13,813,287	13,715,930	0	(55,744)	0	(55,744)	0	13,660,187	0	62,581	62,581	125,610	10/15/2022	1.A
912828-ZQ-6	US TREASURY NOTES		06/08/2021	Various		6,030,529	6,500,000	6,198,966	0	0	8,593	0	8,593	0	6,207,559	0	(177,030)	(177,030)	21,818	05/15/2030	1.A
91282C-AL-5	US TREASURY		06/04/2021	HSBC		4,490,501	4,700,000	4,634,870	4,636,773	0	3,964	0	3,964	0	4,640,737	0	(150,236)	(150,236)	12,087	09/30/2027	1.A FE
0599999. Subtotal - Bonds - U.S. Governments						432,150,299	445,057,753	476,095,903	428,696,261	0	(801,721)	0	(801,721)	0	474,491,236	0	(42,340,935)	(42,340,935)	5,091,454	XXX	XXX
168863-DQ-8	REPUBLIC OF CHILE	C	04/08/2021	BNP PARIBAS		473,000	500,000	498,180	0	0	(10)	0	(10)	0	498,170	0	(25,170)	(25,170)	3,444	01/22/2061	1.F FE
459058-FH-1	INTL BK RECON & DEV	C	05/24/2021	Maturity		2,000,000	2,000,000	2,007,212	0	0	(7,212)	0	(7,212)	0	2,000,000	0	0	0	13,750	05/24/2021	1.A FE
91087B-AF-7	UNITED MEXICAN STATES	C	04/22/2021	Various		1,005,890	900,000	929,700	927,521	0	(809)	0	(809)	0	926,712	0	79,178	79,178	20,013	04/22/2029	2.B FE
91087B-AM-2	UNITED MEXICAN STATES	C	04/26/2021	JP MORGAN		288,600	300,000	300,000	300,000	0	0	0	0	0	300,000	0	(11,400)	(11,400)	3,412	05/24/2031	2.B FE
1099999. Subtotal - Bonds - All Other Governments						3,767,490	3,700,000	3,735,092	1,227,521	0	(8,031)	0	(8,031)	0	3,724,882	0	42,608	42,608	40,619	XXX	XXX
12558@-AA-7	GSA NATIONAL INSTITUTE OF HEALTH		06/10/2021	Various		238,671	238,671	238,671	238,671	0	0	0	0	0	238,671	0	0	0	3,587	09/10/2035	1.B
12737*-AA-3	DALLAS COUNTY DALLAS COUNTY		06/10/2021	Redemption 100.0000		883,076	883,076	883,076	0	0	0	0	0	0	883,076	0	0	0	4,090	03/10/2031	1.A FE
52465#-BK-0	GSA CHELMSFORD MASSACHUSETTS		06/15/2021	Redemption 100.0000		310,175	310,175	320,888	311,014	0	(838)	0	(838)	0	310,175	0	0	0	9,385	09/15/2021	1.B
52467@-BQ-7	GSA FORT COLLINS COLORADO		06/01/2021	Redemption 100.0000		450,803	450,803	450,803	450,803	0	0	0	0	0	450,803	0	0	0	8,607	08/01/2022	1.B
64149#-AA-2	NEVADA SUPREME COURT		06/15/2021	Redemption 100.0000		41,365	41,365	41,365	41,365	0	0	0	0	0	41,365	0	0	0	676	03/31/2042	1.C
82817*-AA-9	GSA NOAA SSMC III - SILVER SPRINGS		06/05/2021	Redemption 100.0000		263,722	263,722	263,722	263,722	0	0	0	0	0	263,722	0	0	0	4,188	01/05/2029	1.B
82817@-AA-7	GSA NOAA SSMC IV - SILVER SPRINGS		06/05/2021	Redemption 100.0000		50,950	50,950	50,950	50,950	0	0	0	0	0	50,950	0	0	0	826	01/05/2029	1.B
96928*-DC-8	GSA HENDERSON NEVADA		06/15/2021	Redemption 100.0000		128,195	128,195	129,580	128,944	0	(749)	0	(749)	0	128,195	0	0	0	2,843	09/15/2031	1.B
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						2,366,957	2,366,957	2,379,055	1,485,469	0	(1,587)	0	(1,587)	0	2,366,957	0	0	0	34,202	XXX	XXX
01F020-66-1	UMBS 2 5/21		05/18/2021	WELLS FARGO		7,980,269	7,926,000	7,990,399	0	0	0	0	0	0	7,990,399	0	(10,130)	(10,130)	5,724	05/01/2051	1.A FE
01F012-65-0	UMBS 2 5/21		04/28/2021	WELLS FARGO		1,974,533	2,025,000	1,958,752	0	0	0	0	0	0	1,958,752	0	15,782	15,782	1,013	05/01/2051	1.A FE
01F012-66-8	UMBS 1.5 06/21		05/18/2021	WELLS FARGO		3,540,247	3,620,000	3,533,577	0	0	0	0	0	0	3,533,577	0	6,670	6,670	1,961	06/01/2051	1.A FE
01F020-45-5	UMBS UMBS 2 5/21		04/16/2021	WELLS FARGO		2,434,211	2,360,000	2,422,592	0	0	0	0	0	0	2,422,592	0	11,619	11,619	2,229	05/01/2051	1.A FE
01F020-46-3	UMBS UMBS 2 5/21		05/18/2021	WELLS FARGO		2,432,183	2,360,000	2,431,169	0	0	0	0	0	0	2,431,169	0	1,014	1,014	2,098	05/01/2051	1.A FE
01F020-65-3	UMBS UMBS 5/21		05/04/2021	WELLS FARGO		11,440,986	11,336,000	11,342,134	0	0	0	0	0	0	11,342,134	0	98,852	98,852	7,557	05/01/2051	1.A FE
01F020-67-9	UMBS 2 7/21		06/30/2021	WELLS FARGO		14,283,637	14,143,000	14,250,011	0	0	0	0	0	0	14,250,011	0	33,627	33,627	10,214	07/01/2051	1.A FE
01F022-44-4	FNCI 2.5 4/21		04/05/2021	MSDW		5,013,177	4,820,000	5,044,055	0	0	0	0	0	0	5,044,055	0	(30,878)	(30,878)	6,025	04/01/2051	1.A FE
01F022-45-1	FNCI 2.5 5/21		04/30/2021	MSDW		5,011,294	4,820,000	5,011,294	0	0	0	0	0	0	5,011,294	0	0	0	5,690	04/01/2051	1.A FE
01F022-46-9	FNCI 2.5 5/21		06/04/2021	MSDW		5,732,233	5,490,000	5,735,627	0	0	0	0	0	0	5,735,627	0	(3,393)	(3,393)	6,100	05/01/2051	1.A FE
01F022-47-7	FNCI 2.5 7/21		06/16/2021	MSDW		6,012,435	5,760,000	6,013,426	0	0	0	0	0	0	6,013,426	0	(992)	(992)	7,200	07/01/2051	1.A FE
01F022-65-9	FNCI 2.5 5/13		04/27/2021	GOLDMAN SACHS		2,362,241	2,285,000	2,357,714	0	0	0	0	0	0	2,357,714	0	4,527	4,527	1,904	05/01/2051	1.A FE
01F022-66-7	FNCI 2.5 6/21		05/14/2021	GOLDMAN SACHS		1,860,539	1,800,000	1,858,922	0	0	0	0	0	0	1,858,922	0	1,617	1,617	1,625	06/01/2051	1.A FE
01F022-67-5	FNCI 2.5 7/21		06/28/2021	GOLDMAN SACHS		7,656,931	7,410,000	7,660,439	0	0	0	0	0	0	7,660,439	0	(3,508)	(3,508)	6,690	07/01/2051	1.A FE
01F030-67-8	FNCI 3 2/20 3 7/21		06/30/2021	JP MORGAN		6,630,942	6,360,000	6,640,255	0	0	0	0	0	0	6,640,255	0	(9,313)	(9,313)	6,890	07/01/2051	1.A FE
3128LX-FP-0	FREDDIE MAC GOLD POOL G01974		06/01/2021	Paydown		46,894	46,894	46,894	46,894	0	0	0	0	0	46,894	0	0	0	905	12/01/2035	1.A FE
3128M4-Z4-8	FREDDIE MAC GOLD POOL G03163		06/01/2021	Paydown		25,545	25,545	25,104	25,166	0	379	0	379	0	25,545	0	0	0	632	08/01/2037	1.A FE
3128M5-PN-4	FREDDIE MAC GOLD POOL G03729		06/01/2021	Paydown		251,628	251,628	270,185	267,556	0	(15,928)	0	(15,928)	0	251,628	0	0	0	5,676	05/01/2036	1.A FE
3128M7-GY-6	FREDDIE MAC GOLD POOL G05315		06/01/2021	Paydown		43,864	43,864	46,462	46,403	0	(2,539)	0	(2,539)	0	43,864	0	0	0	911	03/01/2035	1.A FE
3128M7-MV-5	FREDDIE MAC GOLD POOL G05472		06/01/2021	Paydown		138,532	138,532	139,745	139,620	0	(1,087)	0	(1,087)	0	138,532	0	0	0	2,561	06/01/2039	1.A FE
3128M7-PR-1	FREDDIE MAC GOLD POOL G05532		06/01/2021	Paydown		130,371	130,371	140,434	138,740	0	(8,369)	0	(8,369)	0	130,371	0	0	0	2,975	08/01/2035	1.A FE
3128MC-MS-1	FREDDIE MAC GOLD POOL G13769		06/01/2021	Paydown		135,730	135,730	141,625	140,229	0	(4,500)	0	(4,500)	0	135,730	0	0	0	2,348	03/01/2025	1.A FE
3128MC-N9-2	FREDDIE MAC GOLD POOL G13816		06/01/2021	Paydown		8,187	8,187	8,775	8,501	0	(314)	0	(314)	0	8,187	0	0	0	185	07/01/2024	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
3128MF-S4-1	FG G16639		06/01/2021	Paydown		91,878	91,878	94,935	94,824	0	(2,946)	0	(2,946)	0	91,878	0	0	0	1,150	09/01/2033	1.A FE
3128MJ-MB-3	FREDDIE MAC GOLD POOL G08353		06/01/2021	Paydown		65,785	65,785	66,299	66,208	0	(422)	0	(422)	0	65,785	0	0	0	1,192	07/01/2039	1.A FE
3128MM-NH-2	FREDDIE MAC GOLD POOL G18391		06/01/2021	Paydown		26,792	26,792	27,999	27,512	0	(719)	0	(719)	0	26,792	0	0	0	475	06/01/2026	1.A FE
3128P7-ND-1	FREDDIE MAC GOLD POOL C91288		06/01/2021	Paydown		25,480	25,480	26,117	26,029	0	(549)	0	(549)	0	25,480	0	0	0	455	02/01/2030	1.A FE
3128PQ-WT-4	FREDDIE MAC GOLD POOL J11558		06/01/2021	Paydown		50,079	50,079	51,057	50,724	0	(646)	0	(646)	0	50,079	0	0	0	848	01/01/2025	1.A FE
3128PR-C3-1	FREDDIE MAC GOLD POOL J11890		06/01/2021	Paydown		33,258	33,258	34,703	33,910	0	(652)	0	(652)	0	33,258	0	0	0	569	03/01/2025	1.A FE
3128PR-X2-0	FREDDIE MAC GOLD POOL J12497		06/01/2021	Paydown		35,585	35,585	36,735	36,303	0	(718)	0	(718)	0	35,585	0	0	0	592	06/01/2025	1.A FE
3128PR-XX-2	FREDDIE MAC GOLD POOL J12494		06/01/2021	Paydown		67,630	67,630	69,807	69,032	0	(1,402)	0	(1,402)	0	67,630	0	0	0	1,115	06/01/2025	1.A FE
3128PX-FD-3	FREDDIE MAC GOLD POOL J17364		06/01/2021	Paydown		32,931	32,931	33,677	33,255	0	(324)	0	(324)	0	32,931	0	0	0	417	12/01/2026	1.A FE
312905-VN-9	FREDDIE MAC REMICS 1075 G		05/01/2021	Paydown		503	503	492	501	0	2	0	2	0	503	0	0	0	15	05/15/2021	1.A FE
312907-A3-2	FREDDIE MAC REMICS 1168 H		06/01/2021	Paydown		1,684	1,684	1,684	1,684	0	0	0	0	0	1,684	0	0	0	53	11/15/2021	1.A FE
312926-WU-8	FREDDIE MAC GOLD POOL A80659		06/01/2021	Paydown		4,737	4,737	4,471	4,471	0	266	0	266	0	4,737	0	0	0	99	02/01/2037	1.A FE
31292H-X3-3	FREDDIE MAC GOLD POOL C01598		06/01/2021	Paydown		370,244	370,244	378,741	375,122	0	(4,878)	0	(4,878)	0	370,244	0	0	0	8,019	08/01/2033	1.A FE
31292L-3W-3	FREDDIE MAC GOLD POOL C04413		06/01/2021	Paydown		325,571	325,571	339,713	338,772	0	(13,201)	0	(13,201)	0	325,571	0	0	0	4,044	11/01/2042	1.A FE
312933-V5-0	FREDDIE MAC GOLD POOL A86936		06/01/2021	Paydown		180,054	180,054	181,883	181,828	0	(1,774)	0	(1,774)	0	180,054	0	0	0	3,358	06/01/2039	1.A FE
312934-NK-4	FREDDIE MAC GOLD POOL A87594		06/01/2021	Paydown		688,086	688,086	693,462	691,951	0	(3,865)	0	(3,865)	0	688,086	0	0	0	12,619	07/01/2039	1.A FE
312939-YU-9	FREDDIE MAC GOLD POOL A91623		06/01/2021	Paydown		9,948	9,948	9,901	9,902	0	46	0	46	0	9,948	0	0	0	184	04/01/2040	1.A FE
312940-AL-3	FREDDIE MAC GOLD POOL A91811		06/01/2021	Paydown		24,852	24,852	24,875	24,873	0	(21)	0	(21)	0	24,852	0	0	0	466	04/01/2040	1.A FE
312941-UZ-8	FREDDIE MAC GOLD POOL A93300		06/01/2021	Paydown		27,253	27,253	28,454	28,454	0	(1,201)	0	(1,201)	0	27,253	0	0	0	494	08/01/2040	1.A FE
312944-TX-9	FREDDIE MAC GOLD POOL A95966		06/01/2021	Paydown		78,852	78,852	80,687	80,103	0	(1,252)	0	(1,252)	0	78,852	0	0	0	1,367	12/01/2040	1.A FE
312946-KE-5	FREDDIE MAC GOLD POOL A97493		06/01/2021	Paydown		27,222	27,222	27,635	27,620	0	(398)	0	(398)	0	27,222	0	0	0	594	03/01/2041	1.A FE
3131YB-FP-8	FREDDIE MAC ZN4674		06/01/2021	Various		1,440,841	1,381,044	1,436,286	1,436,286	0	(14,771)	0	(14,771)	0	1,421,515	0	19,326	19,326	18,075	12/01/2048	1.A FE
31329P-JW-4	FREDDIE MAC ZA5677		06/01/2021	Paydown		453,751	440,084	473,779	0	0	(20,027)	0	(20,027)	0	453,751	0	0	0	1,308	09/01/2048	1.A FE
3132AC-GC-8	FR ZT0195		06/01/2021	Paydown		90,573	90,573	95,851	95,851	0	(5,279)	0	(5,279)	0	90,573	0	0	0	1,089	09/01/2046	1.A FE
3132AC-M8-0	FR ZT0383		06/01/2021	Paydown		154,561	154,561	164,511	0	0	(9,950)	0	(9,950)	0	154,561	0	0	0	1,684	03/01/2048	1.A FE
3132AE-KT-2	FR ZT2106		06/01/2021	Paydown		922,269	922,269	964,924	964,924	0	(42,655)	0	(42,655)	0	922,269	0	0	0	15,516	03/01/2049	1.A FE
3132DV-3T-0	FREDDIE MAC POOL SD8010		06/01/2021	Paydown		3,726,822	3,726,822	3,790,731	3,790,731	0	(63,909)	0	(63,909)	0	3,726,822	0	0	0	44,360	09/01/2049	1.A FE
3132GD-M8-2	FREDDIE MAC GOLD POOL Q00383		06/01/2021	Paydown		13,468	13,468	14,062	13,985	0	(518)	0	(518)	0	13,468	0	0	0	253	04/01/2041	1.A FE
31335B-2M-7	FREDDIE MAC G61680		06/01/2021	Paydown		325,049	325,049	336,325	336,325	0	(11,275)	0	(11,275)	0	325,049	0	0	0	3,899	04/01/2047	1.A FE
31339S-F2-6	FREDDIE MAC QA2885		06/01/2021	Paydown		542,295	542,295	563,288	563,288	0	(20,993)	0	(20,993)	0	542,295	0	0	0	7,894	09/01/2049	1.A FE
3133A0-EE-0	FR QA5533		06/01/2021	Paydown		159,085	166,711	172,937	172,806	0	(10,793)	0	(10,793)	0	162,014	0	(2,929)	(2,929)	22,861	12/01/2049	1.A FE
3133G9-6T-1	FR QN3582		05/01/2021	Various		1,208,877	1,174,605	1,221,590	1,220,701	0	(1,396)	0	(1,396)	0	1,219,304	0	(10,427)	(10,427)	10,800	09/01/2035	1.A FE
3133KL-RF-6	FN RA4986		06/01/2021	Paydown		5,064	5,064	5,094	0	0	(30)	0	(30)	0	5,064	0	0	0	8	04/01/2051	1.A FE
3133N3-VB-7	FREDDIE MAC POOL RE6010		06/01/2021	Paydown		3,751,589	3,751,589	3,790,571	3,790,571	0	(38,981)	0	(38,981)	0	3,751,589	0	0	0	44,641	09/01/2049	1.A FE
3133N3-VN-1	FREDDIE MAC POOL RE6021		06/01/2021	Paydown		4,000,134	4,000,134	4,038,885	4,038,885	0	(38,751)	0	(38,751)	0	4,000,134	0	0	0	46,675	11/01/2049	1.A FE
3133T7-J9-1	FREDDIE MAC REMICS 1865 H		06/01/2021	Paydown		8,089	8,089	8,048	8,048	0	42	0	42	0	8,089	0	0	0	270	07/15/2026	1.A FE
31346Y-5R-0	FR QA5356		06/01/2021	Paydown		294,244	294,244	311,370	311,108	0	(16,863)	0	(16,863)	0	294,244	0	0	0	3,696	12/01/2049	1.A FE
31358J-L9-0	FANNIE MAE REMICS 1991-139 PN		06/01/2021	Paydown		2,942	2,942	2,867	2,923	0	18	0	18	0	2,942	0	0	0	91	10/25/2021	1.A FE
31358P-AK-3	FANNIE MAE REMICS 1992-120 C		06/01/2021	Paydown		31	31	29	31	0	0	0	0	0	31	0	0	0	1	07/25/2022	1.A FE
31358Q-NL-5	FANNIE MAE REMICS 1992-169 L		06/01/2021	Paydown		2,240	2,240	2,086	2,218	0	22	0	22	0	2,240	0	0	0	65	09/25/2022	1.A FE
31359U-VL-6	FNW 1998-W6 B1		06/01/2021	Paydown		3,576	3,576	2,990	3,576	0	0	0	0	0	3,576	0	0	0	106	10/25/2028	5.B FE
31359U-ZQ-1	FNW 1998-W8 A5		06/01/2021	Paydown		142	142	142	142	0	0	0	0	0	142	0	0	0	4	09/25/2028	1.A FE
31359V-HB-2	FNW 1999-W1 M		06/01/2021	Paydown		36,576	36,576	36,330	36,384	0	192	0	192	0	36,576	0	0	0	996	02/25/2029	1.D FM
31359V-HC-0	FNW 1999-W1 B1		06/01/2021	Paydown		19,856	19,856	19,034	19,530	0	326	0	326	0	19,856	0	0	0	541	02/25/2029	1.D FM
31359V-HD-8	FNW 1999-W1 B2		06/01/2021	Paydown		5,684	5,684	1,982	2,065	0	3,619	0	3,619	0	5,684	0	0	0	155	02/25/2029	1.D FM
31359V-ML-4	FNW 1999-W3 M		06/01/2021	Paydown		48,274	48,274	48,485	48,274	0	0	0	0	0	48,274	0	0	0	1,294	03/25/2029	3.B FE
31359V-MM-2	FNW 1999-W3 B1		06/01/2021	Paydown		22,331	22,331	14,441	10,141	0	12,190	0	12,190	0	22,331	0	0	0	598	03/25/2029	6. FE
3135G0-3U-5	FANNIE MAE		06/15/2021	WELLS FARGO		2,808,722	2,800,000	2,794,232	2,795,009	0	524	0	524	0	2,795,534	0	13,188	13,188	11,375	04/22/2025	1.A FE
3136A4-NG-0	FANNIE MAE REMICS 2012-19 VB		06/01/2021	Paydown		3,055,667	3,055,667	3,106,754	3,055,667	0	0	0	0	0	3,055,667	0	0	0	42,328	10/25/2028	1.A FE
3136A8-AH-3	FANNIE MAE REMICS 2012-98 VW		06/01/2021	Paydown		629,463	629,463	642,052	630,230	0	(767)	0	(767)	0	629,463	0	0	0	10,276	08/25/2031	1.A FE
3136A9-GZ-5	FANNIE MAE REMICS 2012-111 MN		04/01/2021	Paydown		215,564	215,564	216,440	215,564	0	0	0	0	0	215,564	0	0	0	1,796	10/25/2042	1.A FE
3136AF-F4-1	FANNIE MAE REMICS 2013-81 DT		06/01/2021	Paydown		134,730	134,730	137,172	135,561	0	(831)	0	(831)	0	134,730	0	0	0	1,976	08/25/2043	1.A FE
3136AV-J3-4	FANNIE MAE REMICS 2017-17 CM		04/01/2021	Paydown		1,314,758	1,314,758	1,314,758	1,314,758	0	0	0	0	0	1,314,758	0	0	0	13,148	11/25/2041	1.A FE
31371L-CD-9	FANNIE MAE POOL 254868		06/01/2021	Paydown		247,629	247,629	252,354	250,093	0	(2,464)	0	(2,464)	0	247,629	0	0	0	5,037	09/01/2033	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
3137A3-R8-4	FREDDIE MAC REMICS 3762 WP		06/01/2021	Paydown		906,658	906,658	873,689	898,651	0	8,007	0	8,007	0	906,658	0	0	0	15,212	12/15/2039	1.A FE
3137EA-EU-9	FREDDIE MAC		06/15/2021	WELLS FARGO		1,683,940	1,700,000	1,691,534	1,692,270	0	770	0	770	0	1,693,039	0	(9,099)	(9,099)	5,720	07/21/2025	1.A FE
3137EA-EV-7	FREDDIE MAC		06/15/2021	JP MORGAN		1,866,749	1,865,000	1,863,098	1,863,290	0	324	0	324	0	1,863,614	0	3,135	3,135	3,821	08/24/2023	1.A FE
31384W-7G-9	FANNIE MAE POOL 536495		06/01/2021	Paydown		99	99	100	100	0	(2)	0	(2)	0	99	0	0	0	4	04/01/2030	1.A FE
3138AB-MF-3	FANNIE MAE POOL AH9357		06/01/2021	Paydown		287,622	287,622	300,699	299,614	0	(11,992)	0	(11,992)	0	287,622	0	0	0	5,783	04/01/2041	1.A FE
3138WG-R9-7	FANNIE MAE AS6811		06/01/2021	Paydown		376,948	376,948	389,905	389,905	0	(12,958)	0	(12,958)	0	376,948	0	0	0	4,578	03/01/2046	1.A FE
31392C-T6-1	FANNIE MAE WHOLE LOAN 2002-W3 A4		06/01/2021	Paydown		9,012	9,012	9,022	9,022	0	(10)	0	(10)	0	9,012	0	0	0	253	11/25/2041	1.A FE
31392D-7E-6	FANNIE MAE GRANTOR TRUST 2002-T12 A1		06/01/2021	Paydown		29,243	29,243	30,532	30,532	0	(1,289)	0	(1,289)	0	29,243	0	0	0	790	05/25/2042	1.A FE
31393E-LQ-0	FANNIE MAE WHOLE LOAN 2003-W12 2A6		06/01/2021	Paydown		200,118	200,118	194,349	196,218	0	3,900	0	3,900	0	200,118	0	0	0	4,084	06/25/2043	1.A FE
31394E-HY-7	FANNIE MAE REMICS 2005-55 LY		06/01/2021	Paydown		218,881	218,881	213,170	217,090	0	1,791	0	1,791	0	218,881	0	0	0	4,990	07/25/2025	1.A FE
31394F-CP-8	FANNIE MAE REMICS 2005-81 ZA		06/01/2021	Paydown		161,490	161,490	160,328	160,328	0	1,162	0	1,162	0	161,490	0	0	0	3,472	09/25/2035	1.A FE
31395U-VG-3	FREDDIE MAC REMICS 2987 KH		06/01/2021	Paydown		139,662	139,662	139,662	139,662	0	0	0	0	0	139,662	0	0	0	2,823	12/15/2034	1.A FE
31395X-WR-2	FREDDIE MAC REMICS 3019 ZP		06/01/2021	Paydown		229,050	229,050	218,086	225,589	0	3,462	0	3,462	0	229,050	0	0	0	4,616	03/15/2035	1.A FE
31396A-RF-3	FREDDIE MAC REMICS 3037 NE		06/01/2021	Paydown		187,486	187,486	184,030	186,286	0	1,200	0	1,200	0	187,486	0	0	0	3,649	09/15/2035	1.A FE
31396P-PR-6	FANNIE MAE REMICS 2007-5 PD		06/01/2021	Paydown		196,486	196,486	198,389	196,486	0	0	0	0	0	196,486	0	0	0	5,272	02/25/2037	1.A FE
31398M-4A-1	FANNIE MAE REMICS 2010-32 LB		06/01/2021	Paydown		631,895	631,895	593,586	624,945	0	6,950	0	6,950	0	631,895	0	0	0	10,868	04/25/2025	1.A FE
31398N-QW-7	FANNIE MAE REMICS 2010-116 BD		06/01/2021	Paydown		162,420	162,420	165,770	164,148	0	(1,728)	0	(1,728)	0	162,420	0	0	0	2,830	10/25/2040	1.A FE
31398R-6G-5	FANNIE MAE REMICS 2010-72 DB		06/01/2021	Paydown		25,206	25,206	25,048	25,059	0	147	0	147	0	25,206	0	0	0	473	07/25/2040	1.A FE
31400J-GG-8	FANNIE MAE POOL 688799		06/01/2021	Paydown		55,829	55,829	56,822	56,255	0	(426)	0	(426)	0	55,829	0	0	0	1,277	03/01/2033	1.A FE
31400Q-TN-3	FANNIE MAE POOL 694557		06/01/2021	Paydown		1,709	1,709	1,742	1,736	0	(27)	0	(27)	0	1,709	0	0	0	39	04/01/2033	1.A FE
31400R-KT-7	FANNIE MAE POOL 695206		06/01/2021	Paydown		2,922	2,922	2,993	2,992	0	(70)	0	(70)	0	2,922	0	0	0	73	03/01/2033	1.A FE
31402C-4H-2	FANNIE MAE POOL 725424		06/01/2021	Paydown		136,180	136,180	146,968	145,974	0	(9,794)	0	(9,794)	0	136,180	0	0	0	3,099	04/01/2034	1.A FE
31402G-R4-7	FANNIE MAE POOL 728707		06/01/2021	Paydown		52,603	52,603	53,777	53,259	0	(656)	0	(656)	0	52,603	0	0	0	1,274	07/01/2033	1.A FE
31402G-UP-6	FANNIE MAE POOL 728790		06/01/2021	Paydown		9,637	9,637	9,804	9,765	0	(128)	0	(128)	0	9,637	0	0	0	221	08/01/2033	1.A FE
31402J-YP-6	FANNIE MAE POOL 730718		06/01/2021	Paydown		312,587	312,587	319,559	316,902	0	(4,315)	0	(4,315)	0	312,587	0	0	0	6,799	08/01/2033	1.A FE
31402M-XU-9	FANNIE MAE POOL 733391		06/01/2021	Paydown		155,596	155,596	159,102	157,699	0	(2,103)	0	(2,103)	0	155,596	0	0	0	3,249	08/01/2033	1.A FE
31402N-F9-4	FANNIE MAE POOL 733792		06/01/2021	Paydown		131,317	131,317	134,276	132,862	0	(1,545)	0	(1,545)	0	131,317	0	0	0	2,733	09/01/2033	1.A FE
31402R-F8-7	FANNIE MAE POOL 735591		06/01/2021	Paydown		58,830	58,830	58,830	58,830	0	0	0	0	0	58,830	0	0	0	1,212	06/01/2035	1.A FE
31402R-ZU-6	FANNIE MAE POOL 736155		06/01/2021	Paydown		102,948	102,948	105,244	104,103	0	(1,155)	0	(1,155)	0	102,948	0	0	0	2,296	08/01/2033	1.A FE
31402T-T4-7	FANNIE MAE POOL 737771		06/01/2021	Paydown		138,692	138,692	141,785	140,240	0	(1,548)	0	(1,548)	0	138,692	0	0	0	2,919	08/01/2033	1.A FE
31402T-WB-7	FANNIE MAE POOL 737842		06/01/2021	Paydown		75,517	75,517	76,701	76,244	0	(727)	0	(727)	0	75,517	0	0	0	1,832	09/01/2033	1.A FE
31402U-MC-3	FANNIE MAE POOL 738455		06/01/2021	Paydown		171	171	174	172	0	(1)	0	(1)	0	171	0	0	0	4	09/01/2033	1.A FE
31402V-FT-2	FANNIE MAE POOL 739178		06/01/2021	Paydown		515	515	532	532	0	(17)	0	(17)	0	515	0	0	0	14	09/01/2033	1.A FE
31402W-LC-0	FANNIE MAE POOL 740223		06/01/2021	Paydown		143	143	145	144	0	(1)	0	(1)	0	143	0	0	0	3	09/01/2033	1.A FE
31402Y-DF-8	FANNIE MAE POOL 741802		06/01/2021	Paydown		154,816	154,816	157,220	155,871	0	(1,055)	0	(1,055)	0	154,816	0	0	0	3,086	09/01/2033	1.A FE
31403D-BD-0	FANNIE MAE POOL 745336		06/01/2021	Paydown		43,851	43,851	46,619	46,313	0	(2,462)	0	(2,462)	0	43,851	0	0	0	899	03/01/2036	1.A FE
31405A-TF-0	FANNIE MAE POOL 783650		06/01/2021	Paydown		3,521	3,521	3,432	3,458	0	63	0	63	0	3,521	0	0	0	73	06/01/2034	1.A FE
31405M-HY-6	FANNIE MAE POOL 793247		06/01/2021	Paydown		4,452	4,452	4,370	4,397	0	54	0	54	0	4,452	0	0	0	93	11/01/2034	1.A FE
31407N-QM-8	FANNIE MAE POOL 835760		06/01/2021	Paydown		8,247	8,247	7,651	7,729	0	518	0	518	0	8,247	0	0	0	150	09/01/2035	1.A FE
3140HJ-HS-3	FANNIE MAE BK4740		06/01/2021	Paydown		602,535	602,535	634,538	634,538	0	(32,002)	0	(32,002)	0	602,535	0	0	0	10,001	08/01/2048	1.A FE
3140JM-2M-3	FN BN5279		06/01/2021	Paydown		46,403	46,403	48,447	48,447	0	(2,045)	0	(2,045)	0	46,403	0	0	0	767	02/01/2049	1.A FE
3140K4-SS-0	FN B08628		06/01/2021	Various		864,069	835,788	879,929	0	0	(10,363)	0	(10,363)	0	869,565	0	(5,496)	(5,496)	4,904	02/01/2050	1.A FE
3140K4-UB-4	FN B08677		06/01/2021	Paydown		22,768	22,768	24,127	24,107	0	(1,339)	0	(1,339)	0	22,768	0	0	0	291	03/01/2050	1.A FE
3140K9-EL-9	FN BP1938		06/01/2021	Paydown		142,558	142,558	148,701	148,440	0	(5,882)	0	(5,882)	0	142,558	0	0	0	1,387	04/01/2050	1.A FE
3140KA-BJ-4	FN BP2740		06/01/2021	Various		1,399,566	1,361,212	1,417,362	1,413,945	0	(808)	0	(808)	0	1,413,138	0	(13,572)	(13,572)	17,899	05/01/2050	1.A FE
3140KA-DP-8	FN BP2809		06/01/2021	Paydown		81,491	81,491	84,916	84,717	0	(3,226)	0	(3,226)	0	81,491	0	0	0	786	05/01/2050	1.A FE
3140KF-PW-9	FN BP7636		06/01/2021	Paydown		43,145	43,145	44,244	44,225	0	(1,079)	0	(1,079)	0	43,145	0	0	0	280	11/01/2035	1.A FE
3140KK-KY-9	FN BQ0310		06/01/2021	Various		1,052,346	1,021,247	1,063,613	1,062,529	0	(1,616)	0	(1,616)	0	1,060,915	0	(8,569)	(8,569)	7,879	07/01/2035	1.A FE
3140KT-5Z-4	FN BQ 8063		06/01/2021	Paydown		46,612	46,612	48,317	48,307	0	(1,695)	0	(1,695)	0	46,612	0	0	0	421	12/01/2050	1.A FE
3140KU-HT-2	FANNIE MAE BQ8341		06/01/2021	Paydown		29,916	29,916	30,921	0	0	(1,005)	0	(1,005)	0	29,916	0	0	0	140	12/01/2050	1.A FE
3140KU-VQ-2	FANNIE MAE BQ8722		06/01/2021	Paydown		23,887	23,887	24,823	0	0	(937)	0	(937)	0	23,887	0	0	0	132	11/01/2050	1.A FE
3140KV-GN-4	FN BQ9204		06/01/2021	Various		1,515,184	1,507,470	1,563,470	0	0	(966)	0	(966)	0	1,562,503	0	(47,319)	(47,319)	13,624	01/01/2051	1.A FE
3140QK-HU-5	FR CB0242		06/01/2021	Paydown		9,073	9,073	9,361	0	0	(288)	0	(288)	0	9,073	0	0	0	15	04/01/2036	1.A FE
3140X4-EZ-5	FANNIE MAE FM1051		06/01/2021	Paydown		347,445	347,445	371,224	371,224	0	(23,778)	0	(23,778)	0	347,445	0	0	0	6,407	05/01/2049	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
3140X4-RK-4	FANNIE MAE FM1389		06/01/2021	Paydown		328,046	328,046	346,319	346,319	0	(18,273)	0	(18,273)	0	328,046	0	0	0	6,038	06/01/2049	1.A FE
3140X5-KH-5	FANNIE MAE		06/01/2021	Various		2,038,435	1,976,941	2,019,414	2,019,414	0	(11,273)	0	(11,273)	0	2,008,142	0	30,293	30,293	22,310	01/01/2050	1.A FE
3140X5-LL-5	FANNIE MAE FM2130		05/01/2021	Various		912,722	870,213	898,631	898,631	0	(3,249)	0	(3,249)	0	895,381	0	17,341	17,341	11,806	01/01/2035	1.A FE
3140X7-YP-8	FN FM4317		06/01/2021	Paydown		221,423	221,423	233,013	233,013	0	(11,590)	0	(11,590)	0	221,423	0	0	0	2,673	09/01/2050	1.A FE
3140X9-KK-0	FN FM5697		06/01/2021	Paydown		21,251	21,251	21,962	0	0	(711)	0	(711)	0	21,251	0	0	0	35	01/01/2036	1.A FE
3140XA-JW-3	FN FM6576		06/01/2021	Paydown		3,258	3,258	3,297	0	0	(39)	0	(39)	0	3,258	0	0	0	5	03/01/2051	1.A FE
31410F-2G-9	FANNIE MAE POOL 888275		06/01/2021	Paydown		245,123	245,123	245,353	245,206	0	(83)	0	(83)	0	245,123	0	0	0	5,612	01/01/2035	1.A FE
31410K-4Q-4	FANNIE MAE POOL 890131		06/01/2021	Paydown		87,701	87,701	95,381	94,963	0	(7,262)	0	(7,262)	0	87,701	0	0	0	2,342	12/01/2038	1.A FE
31410K-7F-5	FANNIE MAE POOL 890194		06/01/2021	Paydown		141,770	141,770	148,050	146,071	0	(4,301)	0	(4,301)	0	141,770	0	0	0	2,619	01/01/2025	1.A FE
31410K-J3-9	FANNIE MAE POOL 889582		06/01/2021	Paydown		101,547	101,547	101,547	101,547	0	0	0	0	0	101,547	0	0	0	2,030	12/01/2036	1.A FE
31410K-LY-8	FANNIE MAE POOL 889643		06/01/2021	Paydown		2,729	2,729	2,929	2,917	0	(188)	0	(188)	0	2,729	0	0	0	63	03/01/2038	1.A FE
31411W-VB-0	FANNIE MAE POOL 916910		06/01/2021	Paydown		1,518	1,518	1,469	1,476	0	41	0	41	0	1,518	0	0	0	35	05/01/2037	1.A FE
31411Y-RN-5	FANNIE MAE POOL 918593		06/01/2021	Paydown		140	140	151	151	0	(12)	0	(12)	0	140	0	0	0	4	06/01/2037	1.A FE
31412L-QL-2	FANNIE MAE POOL 928075		06/01/2021	Paydown		1,160	1,160	1,245	1,231	0	(71)	0	(71)	0	1,160	0	0	0	29	02/01/2037	1.A FE
31412L-NS-5	FANNIE MAE POOL 928401		06/01/2021	Paydown		8,634	8,634	9,348	9,212	0	(578)	0	(578)	0	8,634	0	0	0	254	05/01/2037	1.A FE
31412Q-7L-7	FANNIE MAE POOL 932499		06/01/2021	Paydown		159,214	159,214	164,177	163,824	0	(4,610)	0	(4,610)	0	159,214	0	0	0	3,350	02/01/2040	1.A FE
31412T-7F-4	FANNIE MAE POOL 934794		06/01/2021	Paydown		2,591	2,591	2,750	2,732	0	(141)	0	(141)	0	2,591	0	0	0	54	02/01/2024	1.A FE
31412W-2Z-8	FANNIE MAE POOL 937392		06/01/2021	Paydown		293	293	295	295	0	(2)	0	(2)	0	293	0	0	0	7	06/01/2037	1.A FE
31412Y-TT-9	FANNIE MAE POOL 938962		06/01/2021	Paydown		26,088	26,088	25,970	25,970	0	118	0	118	0	26,088	0	0	0	268	08/01/2037	1.A FE
31413J-4V-3	FANNIE MAE POOL 947336		06/01/2021	Paydown		1,840	1,840	1,993	1,993	0	(152)	0	(152)	0	1,840	0	0	0	46	10/01/2037	1.A FE
31413U-Y9-4	FANNIE MAE POOL 956236		06/01/2021	Paydown		1,186	1,186	1,285	1,285	0	(98)	0	(98)	0	1,186	0	0	0	30	11/01/2037	1.A FE
31414S-XM-0	FANNIE MAE POOL 975084		06/01/2021	Paydown		10,812	10,812	11,478	11,167	0	(356)	0	(356)	0	10,812	0	0	0	219	05/01/2023	1.A FE
31415M-M5-1	FANNIE MAE POOL 984280		06/01/2021	Paydown		42,498	42,498	42,870	42,834	0	(336)	0	(336)	0	42,498	0	0	0	895	06/01/2038	1.A FE
31415R-L9-3	FANNIE MAE POOL 986952		06/01/2021	Paydown		2,260	2,260	2,426	2,414	0	(153)	0	(153)	0	2,260	0	0	0	57	07/01/2038	1.A FE
31416A-F4-7	FANNIE MAE POOL 993987		06/01/2021	Paydown		7,322	7,322	7,774	7,593	0	(271)	0	(271)	0	7,322	0	0	0	153	07/01/2024	1.A FE
31416B-MS-4	FANNIE MAE POOL 995069		06/01/2021	Paydown		8,529	8,529	9,152	9,114	0	(585)	0	(585)	0	8,529	0	0	0	195	10/01/2038	1.A FE
31416C-LT-1	FANNIE MAE POOL 995938		06/01/2021	Paydown		2,508	2,508	2,716	2,704	0	(195)	0	(195)	0	2,508	0	0	0	64	01/01/2039	1.A FE
31416H-FG-5	FANNIE MAE POOL AA0166		06/01/2021	Paydown		1,575	1,575	1,690	1,663	0	(88)	0	(88)	0	1,575	0	0	0	39	12/01/2038	1.A FE
31416N-C7-5	FANNIE MAE POOL AA4593		06/01/2021	Paydown		120,116	120,116	120,754	120,625	0	(509)	0	(509)	0	120,116	0	0	0	2,408	04/01/2039	1.A FE
31416R-NM-1	FANNIE MAE POOL AA7595		06/01/2021	Paydown		24,786	24,786	26,033	25,923	0	(1,138)	0	(1,138)	0	24,786	0	0	0	538	07/01/2039	1.A FE
31416R-UG-6	FANNIE MAE POOL AA7782		06/01/2021	Paydown		179,172	179,172	180,614	180,537	0	(1,365)	0	(1,365)	0	179,172	0	0	0	3,372	06/01/2039	1.A FE
31416S-LU-3	FANNIE MAE POOL AA8438		06/01/2021	Paydown		91,733	91,733	93,023	92,931	0	(1,198)	0	(1,198)	0	91,733	0	0	0	1,524	06/01/2039	1.A FE
31416S-YP-0	FANNIE MAE POOL AA8817		06/01/2021	Paydown		4,783	4,783	5,077	4,972	0	(190)	0	(190)	0	4,783	0	0	0	100	06/01/2024	1.A FE
31417D-TE-3	FANNIE MAE POOL AB6848		06/01/2021	Paydown		235,989	235,989	243,806	241,563	0	(5,574)	0	(5,574)	0	235,989	0	0	0	2,910	11/01/2042	1.A FE
31417Q-NN-0	FANNIE MAE POOL AC4896		06/01/2021	Paydown		1,389	1,389	1,475	1,464	0	(75)	0	(75)	0	1,389	0	0	0	29	10/01/2024	1.A FE
31417Y-JN-8	FANNIE MAE POOL MA0268		06/01/2021	Paydown		20,378	20,378	21,222	21,088	0	(710)	0	(710)	0	20,378	0	0	0	392	12/01/2029	1.A FE
31417Y-M9-5	FANNIE MAE POOL MA0383		06/01/2021	Paydown		23,185	23,185	23,723	23,654	0	(469)	0	(469)	0	23,185	0	0	0	416	04/01/2030	1.A FE
31418C-V2-7	FANNIE MAE POOL		06/25/2021	Paydown		86,826	86,826	92,294	0	0	(5,467)	0	(5,467)	0	86,826	0	0	0	253	04/01/2048	1.A FE
31418A-VA-3	FANNIE MAE POOL MA1508		06/01/2021	Paydown		271,414	271,414	270,184	270,311	0	1,103	0	1,103	0	271,414	0	0	0	3,917	07/01/2043	1.A FE
31418D-FQ-0	FANNIE MAE POOL MA3774		06/01/2021	Paydown		3,746,688	3,746,688	3,818,768	3,818,768	0	(72,080)	0	(72,080)	0	3,746,688	0	0	0	44,891	09/01/2049	1.A FE
31418D-GV-8	FANNIE MAE POOL MA3811		06/01/2021	Paydown		1,566,013	1,566,013	1,582,162	1,582,162	0	(16,150)	0	(16,150)	0	1,566,013	0	0	0	18,710	10/01/2049	1.A FE
31418M-P2-2	FANNIE MAE POOL AD0440		06/01/2021	Paydown		2,776	2,776	2,979	2,970	0	(194)	0	(194)	0	2,776	0	0	0	71	10/01/2039	1.A FE
31418N-ES-5	FANNIE MAE POOL AD1044		06/01/2021	Paydown		524,415	524,415	524,783	524,415	0	0	0	0	0	524,415	0	0	0	9,555	02/01/2040	1.A FE
31418P-P3-3	FANNIE MAE POOL AD2241		06/01/2021	Paydown		10,417	10,417	10,855	10,696	0	(279)	0	(279)	0	10,417	0	0	0	178	03/01/2025	1.A FE
31418Q-N4-1	FANNIE MAE POOL AD3110		06/01/2021	Paydown		340,566	340,566	361,000	361,000	0	(20,434)	0	(20,434)	0	340,566	0	0	0	7,434	04/01/2040	1.A FE
31418V-7H-9	FANNIE MAE POOL AD8095		06/01/2021	Paydown		404,071	404,071	419,002	415,098	0	(11,027)	0	(11,027)	0	404,071	0	0	0	5,964	04/01/2041	1.A FE
31419A-4N-4	FANNIE MAE POOL AE0828		06/01/2021	Paydown		68,996	68,996	71,325	70,972	0	(1,976)	0	(1,976)	0	68,996	0	0	0	967	02/01/2041	1.A FE
31419F-FW-1	FANNIE MAE POOL AE4680		06/01/2021	Paydown		38,626	38,626	40,074	39,803	0	(1,178)	0	(1,178)	0	38,626	0	0	0	646	11/01/2040	1.A FE
64971M-4Q-2	NEW YORK CITY TRANSITIONAL FIN		04/15/2021	JP MORGAN		8,343,440	7,000,000	8,491,910	8,422,001	0	(61,439)	0	(61,439)	0	8,360,562	0	(17,122)	(17,122)	251,235	08/01/2027	1.A FE
664845-DG-6	NORTHERN CALIF PWR AGY REV		06/09/2021	Various		240,000	240,000	272,893	266,619	0	(26,619)	0	(26,619)	0	240,000	0	0	0	6,815	06/01/2035	1.C FE
3199999. Subtotal - Bonds - U.S. Special Revenues						148,677,927	145,179,657	149,472,694	61,828,324	0	(754,448)	0	(754,448)	0	148,593,685	0	84,244	84,244	1,039,127	XXX	XXX
000367-AA-0	AASET 2018-1A A		06/16/2021	Paydown		47,203	47,203	47,003	0	0	200	0	200	0	47,203	0	0	0	295	01/16/2038	4.B FE
00038A-AB-9	ABB TREASURY CENTER USA		06/15/2021	Various		42,390,000	42,390,000	42,922,204	42,419,739	0	(29,739)	0	(29,739)	0	42,390,000	0	0	0	847,800	06/15/2021	1.G FE
000780-GH-3	AMAC 2003-6 M		06/01/2021	Paydown		6,247	6,247	5,833	5,758	0	489	0	489	0	6,247	0	0	0	143	05/25/2033	1.D FM

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
000780-PR-1	AMAC 2003-13 A7		06/01/2021	Paydown		48,146	48,146	47,815	47,414	0	732	0	732	0	48,146	0	0	0	1,312	01/25/2034	1.D FM
00104U-AC-2	AEP TEXAS CENTRAL TRANSITION F 2012-1 A3		06/01/2021	Paydown		218,849	218,849	213,588	215,982	0	2,867	0	2,867	0	218,849	0	0	0	3,113	03/01/2026	1.A FE
001192-AJ-2	SOUTHERN CO GAS CAPITAL		06/15/2021	Call 100.0000		4,700,000	4,700,000	4,676,461	4,693,886	0	3,610	0	3,610	0	4,697,496	0	2,504	2,504	123,375	09/15/2021	2.A FE
00182@-AA-6	AMAZON		06/30/2021	Redemption 100.0000		244,961	244,961	244,961	244,961	0	0	0	0	0	244,961	0	0	0	3,571	10/31/2038	1.C
00184*-AA-6	AMAZON RANDALL OH		06/30/2021	Redemption 100.0000		261,063	261,063	261,063	261,063	0	0	0	0	0	261,063	0	0	0	3,928	03/31/2039	1.C
00184@-AA-4	AMAZON		04/30/2021	Redemption 100.0000		57,813	57,813	57,813	57,813	0	0	0	0	0	57,813	0	0	0	992	06/30/2039	1.C
00191#-AA-3	AMAZON		06/30/2021	Redemption 100.0000		63,751	63,751	63,751	63,751	0	0	0	0	0	63,751	0	0	0	1,089	08/31/2039	1.E
00206R-BK-7	AT&T		04/08/2021	ATHENE		14,571,088	13,323,631	10,663,556	10,798,973	0	11,330	0	11,330	0	10,810,302	0	3,760,786	3,760,786	181,923	06/15/2045	2.B FE
00206R-DQ-2	AT&T		05/24/2021	PARIBAS		5,124,420	4,500,000	4,590,360	4,559,901	0	(3,672)	0	(3,672)	0	4,556,229	0	568,191	568,191	140,781	03/01/2027	2.B FE
00206R-MG-4	AT&T		05/17/2021	Various		388,596	400,000	214,804	214,805	0	(1,142,846)	0	(1,142,846)	0	215,455	0	173,141	173,141	6,840	12/01/2057	2.B FE
00225#-AA-3	AMAZON		06/30/2021	Redemption 100.0000		59,623	59,623	59,623	59,623	0	0	0	0	0	59,623	0	0	0	1,018	09/30/2039	1.E
00287Y-CB-3	ABBVIE		04/08/2021	Various		8,904,201	7,791,000	7,756,953	7,913,904	0	(618)	0	(618)	0	7,913,286	0	990,915	990,915	126,009	11/21/2049	2.B FE
00436M-AA-3	AALLC 2018-1 A		06/02/2021	Paydown		662,318	662,318	662,151	662,183	0	135	0	135	0	662,318	0	0	0	10,565	12/02/2033	1.F FE
00436M-AB-1	AALLC 2018-1 B		06/02/2021	Paydown		209,158	209,158	207,985	208,068	0	1,089	0	1,089	0	209,158	0	0	0	3,888	12/02/2033	2.B FE
00436M-AC-9	AALLC 2018-1 C		06/02/2021	Paydown		209,158	209,158	209,116	209,121	0	37	0	37	0	209,158	0	0	0	5,733	12/02/2033	3.C FE
00442J-AD-6	ACE 2007-ASP1 A2C		06/25/2021	Paydown		15,702	15,702	9,307	9,307	0	6,395	0	6,395	0	15,702	0	0	0	23	03/25/2037	1.D FM
007034-AF-8	ARMT 2006-2 2A2		06/01/2021	Paydown		137,957	290,653	268,993	0	0	137,957	0	137,957	0	137,957	0	0	0	3,467	05/25/2036	1.D FM
009098-A*-5	AMAZON		06/10/2021	Various		39,283	39,283	39,283	39,283	0	0	0	0	0	39,283	0	0	0	736	11/10/2039	1.F
00910G-A*-4	AMAZON.COM INC		06/10/2021	Various		396,283	396,283	396,283	396,283	0	0	0	0	0	396,283	0	0	0	6,134	03/10/2041	1.F
01877K-AC-7	ALLIANCE PIPELINE		06/30/2021	Redemption 100.0000		1,139,085	1,139,085	1,245,100	1,207,620	0	(68,535)	0	(68,535)	0	1,139,085	0	0	0	57,888	12/31/2025	2.B FE
020002-AZ-4	ALLSTATE		04/19/2021	Various		14,285,295	13,500,000	13,476,820	13,492,574	0	660	0	660	0	13,493,234	0	792,061	792,061	148,838	06/15/2023	1.G FE
02146Q-AA-1	CWALT 2006-OA10 1A1		06/01/2021	Paydown		351,067	346,834	329,055	0	0	22,012	0	22,012	0	351,067	0	0	0	2,233	08/25/2046	6. FE
02147Y-AJ-4	CWALT 2006-27CB A9		06/01/2021	Paydown		186,606	186,606	147,416	75,091	0	111,515	0	111,515	0	186,606	0	0	0	5,431	11/25/2036	1.D FM
02147Y-AK-1	CWALT 2006-27CB A10		06/01/2021	Paydown		443,552	443,552	350,556	178,738	0	264,815	0	264,815	0	443,552	0	0	0	12,908	11/25/2036	1.D FM
02149J-AU-0	CWALT 2006-45T1 2A5		06/01/2021	Paydown		26,570	26,570	19,662	19,680	0	6,889	0	6,889	0	26,570	0	0	0	608	02/25/2037	3.B FM
02149M-CH-0	CWALT 2007-J1 3A1		06/01/2021	Paydown		78,567	142,977	102,586	102,797	0	(24,229)	0	(24,229)	0	78,567	0	0	0	5,910	11/25/2036	6. FE
02150J-AC-6	CWALT 2007-9T1 1A3		06/01/2021	Paydown		498,585	490,482	357,426	146,555	0	352,031	0	352,031	0	498,585	0	0	0	13,272	05/25/2037	1.D FM
02209S-AL-7	ALTRIA GROUP		05/05/2021	Various		16,328,000	16,328,000	16,527,289	16,357,978	0	(29,978)	0	(29,978)	0	16,328,000	0	0	0	387,790	05/05/2021	2.B FE
02209S-AU-7	ALTRIA GROUP		05/24/2021	Various		11,728,585	11,193,000	11,231,690	11,251,827	0	(4,385)	0	(4,385)	0	11,247,442	0	481,143	481,143	204,039	09/16/2026	2.B FE
02209S-BC-6	ALTRIA GROUP		04/19/2021	CITICORP		15,772,568	13,950,000	13,920,845	13,927,207	0	1,016	0	1,016	0	13,928,223	0	1,844,345	1,844,345	421,135	02/14/2026	2.B FE
02209S-BF-9	ALTRIA GROUP		04/19/2021	MILLENNIUM		565,403	450,000	559,449	557,593	0	(623)	0	(623)	0	556,970	0	8,432	8,432	18,371	02/14/2049	2.B FE
023135-BY-1	AMAZON		05/26/2021	WELLS FARGO		1,460,150	1,450,000	1,449,145	0	0	1	0	1	0	1,449,146	0	11,004	11,004	1,063	05/12/2028	1.D FE
023135-BZ-8	AMAZON		06/17/2021	JEFFERIES		1,467,502	1,450,000	1,449,739	0	0	(11)	0	(11)	0	1,449,728	0	17,773	17,773	3,299	05/12/2031	1.E FE
02361@-AA-5	AMEREN TRANSMISSION		04/22/2021	STONE CASTLE		63,808,800	60,000,000	60,000,000	60,000,000	0	0	0	0	0	60,000,000	0	3,808,800	3,808,800	1,400,583	08/31/2050	1.F PL
02379*-AA-7	AMERICAN AIRLINES		06/15/2021	Redemption 100.0000		1,125,000	1,125,000	1,125,000	1,125,000	0	0	0	0	0	1,125,000	0	0	0	19,856	06/15/2026	1.E
024836-AA-6	AMERICAN CAMPUS COMMUNITIES		04/29/2021	BARCLAYS		7,375,830	7,000,000	7,262,570	7,218,610	0	(31,547)	0	(31,547)	0	7,187,063	0	188,767	188,767	144,375	04/15/2023	2.B FE
03027W-AJ-1	AMTT 13 2A		06/08/2021	ATHENE		10,095,505	10,000,000	10,125,276	0	0	(947)	0	(947)	0	10,124,329	0	(28,824)	(28,824)	45,197	03/15/2048	1.A FE
03040W-AU-9	AMERICAN WATER CAPITAL		04/13/2021	WELLS FARGO		13,791,000	12,500,000	12,472,375	12,476,155	0	605	0	605	0	12,476,760	0	1,314,240	1,314,240	160,521	06/01/2029	2.A FE
03065T-AF-9	AMCAR 2016-4 C		04/08/2021	Paydown		80,722	80,722	81,137	81,137	0	(415)	0	(415)	0	80,722	0	0	0	648	07/08/2022	1.A FE
03072S-QQ-1	AMSI 2004-FR1 A7		06/01/2021	Paydown		1,418	1,418	1,418	1,418	0	0	0	0	0	1,418	0	0	0	25	05/25/2034	1.D FM
03078A-AB-4	AHMSR 2019-GT1 A		04/25/2021	Paydown		5,000,000	5,000,000	4,841,981	4,854,467	0	145,533	0	145,533	0	5,000,000	0	0	0	74,667	11/25/2026	2.B FE
031162-CR-9	AMGEN		04/14/2021	BOA ML		1,309,191	1,300,000	1,294,839	1,294,968	0	54	0	54	0	1,295,022	0	14,169	14,169	26,731	02/21/2040	2.A FE
035240-AR-1	ANHEUSER-BUSCH INBEV		04/22/2021	BARCLAYS		6,057,250	5,000,000	5,041,150	5,035,729	0	(1,122)	0	(1,122)	0	5,034,608	0	1,022,642	1,022,642	185,792	01/23/2031	2.A FE
037411-AW-5	APACHE		04/26/2021	JANE STREET ES		1,145,801	1,125,000	929,375	931,677	0	1,582	0	1,582	0	933,259	0	212,542	212,542	37,772	09/01/2040	3.A FE
037833-EF-3	APPLE		06/07/2021	Various		1,210,616	1,300,000	1,291,459	0	0	20	0	20	0	1,291,479	0	(80,863)	(80,863)	8,487	02/08/2051	1.B FE
038522-AN-8	ARAMARK SERVICES		06/02/2021	Call 102.3750		1,535,625	1,500,000	1,475,000	1,480,169	0	1,066	0	1,066	0	1,481,235	0	18,765	18,765	71,448	06/01/2026	4.A FE
038779-AB-0	ARBYS 2020-1A A2		04/30/2021	Paydown		27,000	27,000	27,000	27,000	0	0	0	0	0	27,000	0	0	0	437	07/30/2050	2.C FE
04220@-AA-2	ARMENIA MOUNTAIN WIND		06/30/2021	Various		1,421,465	1,421,465	1,421,465	1,421,465	0	0	0	0	0	1,421,465	0	0	0	23,170	12/31/2024	2.B PL
04249@-AD-3	ARMY & AIR FORCE EXCHANGE SERVICES		06/15/2021	Redemption 100.0000		198,916	198,916	198,916	198,916	0	0	0	0	0	198,916	0	0	0	4,105	10/15/2024	1.D
04542B-MS-8	ABFC 2005-AQ1 A4		06/01/2021	Paydown		257,456	257,456	257,390	257,390	0	66	0	66	0	257,456	0	0	0	4,716	01/25/2034	1.D FM
04542B-MV-1	ABFC 2005-AQ1 M1		06/01/2021	Paydown		8,412	8,412	3,296	3,296	0	0	0	0	0	3,296	0	5,115	5,115	143	06/25/2035	1.D FM
04636N-AA-1	ASTRAZENECA FINANCE LLC		05/26/2021	MSDW		2,896,358	2,890,000	2,886,359	0	0	0	0	0	0	2,886,359	0	9,999	9,999	0	05/28/2026	2.A FE
048303-CE-9	ATLANTIC CITY ELECTRIC		04/01/2021	Various		10,000,000	10,000,000	10,133,196	9,998,851	0	1,149	0	1,149	0	10,000,000	0	0	0	217,500	04/01/2021	1.F FE
05330K-AA-3	AUTO METRO PUERTO RICO		06/30/2021	Redemption 100.0000		14,625	14,625	12,878	0	0	1,747	0	1,747	0	14,625	0	0	0	224	06/30/2035	2.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
053332-AM-4	AUTOZONE		04/13/2021	TD		4,502,752	4,394,000	4,393,297	4,393,707	0	206	0	206	0	4,393,913	0	108,838	108,838	81,289	04/15/2022	2.B FE
053332-AP-7	AUTOZONE		04/06/2021	TD		9,471,690	9,000,000	8,950,230	8,986,189	0	1,209	0	1,209	0	8,987,398	0	484,292	484,292	205,469	07/15/2023	2.B FE
05348E-BG-3	AVALONBAY COMMUNITIES		06/28/2021	Various		8,747,770	8,561,000	8,551,840	8,552,430	0	411	0	411	0	8,552,841	0	194,928	194,928	163,311	03/01/2030	1.G FE
05369Q-AA-3	AVID 2019-1 A		06/15/2021	Paydown		2,032,878	2,032,878	2,032,825	2,032,834	0	44	0	44	0	2,032,878	0	0	0	21,799	02/15/2024	1.F FE
05492T-BP-4	BBCMS 2020-C6 A4		06/08/2021	Various		41,699,054	40,000,000	39,064,593	39,123,858	0	31,036	0	31,036	0	39,154,893	0	2,544,161	2,544,161	447,237	02/15/2053	1.D FM
05526D-BP-9	BAT CAPITAL		05/24/2021	BARCLAYS		16,867,650	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	1,867,650	1,867,650	458,250	04/02/2027	2.B FE
05526D-BR-5	BAT CAPITAL		06/15/2021	CITICORP		4,534,215	4,557,000	4,557,000	4,557,000	0	0	0	0	0	4,557,000	0	(22,785)	(22,785)	74,919	03/25/2028	2.B FE
05531F-BF-9	TRUIST FIN		04/27/2021	GOLDMAN SACHS		14,592,150	13,500,000	13,479,210	13,487,062	0	1,242	0	1,242	0	13,488,304	0	1,103,846	1,103,846	201,094	12/06/2023	1.G FE
05545M-AC-6	BBA US HOLDINGS		06/07/2021	Various		3,930,000	4,000,000	4,000,060	1,965,098	0	(791)	0	(791)	0	4,000,367	0	15,606	15,606	156,693	03/01/2028	4.A FE
05584A-AA-8	HGVGI 2017-1A A		06/25/2021	Paydown		206,690	206,690	206,638	206,654	0	36	0	36	0	206,690	0	0	0	2,567	05/25/2029	1.F FE
05584A-AB-6	HGVGI 2017-1A B		06/25/2021	Paydown		75,861	75,861	75,850	75,854	0	7	0	7	0	75,861	0	0	0	1,038	05/25/2029	2.B FE
05588U-AA-0	HGVGI 2019-A A		06/25/2021	Various		4,086,851	3,922,811	3,921,816	3,921,816	0	160	0	160	0	3,921,976	0	164,875	164,875	54,090	09/26/2033	1.F FE
05588U-AB-8	HGVGI 2019-A B		06/25/2021	Paydown		170,264	170,264	170,257	170,257	0	6	0	6	0	170,264	0	0	0	2,712	09/26/2033	2.B FE
05590#-AA-9	BP NORTH AMERICA		06/15/2021	Redemption 100.0000		101,042	101,042	101,042	101,042	0	0	0	0	0	101,042	0	0	0	1,491	11/15/2032	1.C
056054-AE-9	BX 2019-XL B		06/15/2021	Paydown		352,456	352,456	352,456	352,456	0	0	0	0	0	352,456	0	0	0	1,725	10/15/2036	1.D FM
05606V-AA-6	BXGNT 2013-A A		06/02/2021	Paydown		158,502	158,502	158,469	158,499	0	3	0	3	0	158,502	0	0	0	1,981	12/04/2028	1.F FE
05607B-AB-7	BXGNT 2017-A B		06/02/2021	Paydown		790,267	790,267	782,242	783,349	0	6,918	0	6,918	0	790,267	0	0	0	11,708	10/04/2032	2.C FE
05607Q-AN-8	BX 2020-BXLP C		06/15/2021	Paydown		219,912	219,912	219,912	219,912	0	0	0	0	0	219,912	0	0	0	774	12/15/2036	1.D FM
05607U-AB-5	BXGNT 2018-A B		06/02/2021	Paydown		287,641	287,641	287,594	287,602	0	38	0	38	0	287,641	0	0	0	4,730	02/02/2034	1.F FE
058930-AD-0	BAFC 2006-C 2A1		06/01/2021	Paydown		30,057	17,280	15,725	15,725	0	14,332	0	14,332	0	30,057	0	0	0	576	04/20/2036	4.B FM
058933-AQ-5	BAFC 2006-D 5A3		06/01/2021	Paydown		115,519	115,519	102,319	102,081	0	13,438	0	13,438	0	115,519	0	0	0	1,474	05/20/2036	1.D FM
05946X-NN-9	BAFC 2004-5 1A1		06/01/2021	Paydown		44,642	44,642	44,642	44,642	0	0	0	0	0	44,642	0	0	0	1,028	12/20/2034	1.D FM
05948K-R4-3	BOAA 2005-10 1CB5		06/01/2021	Paydown		122,531	122,531	108,695	112,756	0	9,774	0	9,774	0	122,531	0	0	0	2,934	11/25/2035	1.D FM
05949C-MV-5	BOAMS 2005-K 4A1		06/01/2021	Paydown		1,929	1,929	1,769	1,476	0	453	0	453	0	1,929	0	0	0	26	12/25/2035	1.D FM
05950A-AQ-9	BOAA 2006-4 3CB3		06/01/2021	Paydown		72,939	72,939	58,744	52,440	0	20,499	0	20,499	0	72,939	0	0	0	1,582	05/25/2046	1.D FM
05950L-AE-2	BOAMS 2006-3 1A5		06/01/2021	Paydown		102,978	111,690	97,071	86,710	0	16,268	0	16,268	0	102,978	0	0	0	2,620	10/25/2036	1.D FM
059522-BC-5	BAFC 2007-C 4A1		06/01/2021	Paydown		202,002	202,002	172,401	172,401	0	0	0	0	0	172,401	0	29,601	29,601	2,455	05/20/2036	1.D FM
06051G-BU-2	BANK OF AMERICA 2004-2 3A1		06/01/2021	Paydown		9,368	9,368	9,368	9,368	0	0	0	0	0	9,368	0	0	0	207	09/20/2034	1.D FM
06051G-EU-9	BANK OF AMERICA		05/25/2021	BOA ML		16,601,811	15,831,000	16,636,003	0	0	(29,154)	0	(29,154)	0	16,606,849	0	(5,038)	(5,038)	197,360	01/11/2023	1.G FE
06051G-HC-6	BANK OF AMERICA		04/15/2021	Various		62,698,782	60,361,000	60,208,171	60,279,159	0	6,753	0	6,753	0	60,285,912	0	2,412,869	2,412,869	599,378	12/20/2023	1.F FE
06051G-HD-4	BANK OF AMERICA		04/12/2021	ATHENE		10,811,108	10,000,000	10,469,100	10,404,855	0	(15,051)	0	(15,051)	0	10,389,804	0	421,304	421,304	106,369	12/20/2028	1.F FE
06051G-JS-9	BANK OF AMERICA		04/19/2021	BOA ML		865,444	860,000	860,000	0	0	0	0	0	0	860,000	0	5,444	5,444	0	07/22/2027	1.F FE
06053F-AA-7	BANK OF AMERICA		04/21/2021	Various		35,112,260	32,524,000	32,860,456	32,627,074	0	(12,959)	0	(12,959)	0	32,614,115	0	2,498,145	2,498,145	996,409	07/24/2023	1.G FE
06054A-AX-7	BACM 2015-UBS7 A4		04/12/2021	BARCLAYS		7,639,844	7,000,000	7,209,478	7,108,974	0	(7,293)	0	(7,293)	0	7,101,680	0	538,163	538,163	95,815	09/15/2048	1.D FM
06406H-CS-6	BANK OF NEW YORK MELLON		05/25/2021	GOLDMAN SACHS		14,626,980	13,500,000	13,450,725	13,482,461	0	1,958	0	1,958	0	13,484,419	0	1,142,561	1,142,561	401,044	02/04/2024	1.F FE
06406H-CX-5	BANK OF NEW YORK MELLON		06/08/2021	ATHENE		29,335,514	27,000,000	29,391,193	0	0	(66,579)	0	(66,579)	0	29,324,614	0	10,900	10,900	212,063	09/11/2024	1.F FE
06540J-BG-6	BANK 2020 BN26 A4		04/15/2021	MSDW		5,142,773	5,000,000	5,149,811	5,138,001	0	(4,446)	0	(4,446)	0	5,133,555	0	9,218	9,218	46,058	03/15/2063	1.D FM
07274N-AL-7	BAYER US FINANCE II		06/30/2021	GOLDMAN SACHS		1,147,570	1,000,000	1,137,230	0	0	(2,880)	0	(2,880)	0	1,134,350	0	13,220	13,220	23,698	12/15/2028	2.B FE
072863-AJ-2	BAYLOR SCOTT & WHITE HOL		05/27/2021	JP MORGAN		542,358	566,000	566,000	0	0	0	0	0	0	566,000	0	(23,642)	(23,642)	5,803	11/15/2050	1.D FE
07335C-AF-1	BBCMS 2019-C4 A5		04/15/2021	BARCLAYS		31,563,603	29,835,000	30,600,753	30,521,860	0	(22,150)	0	(22,150)	0	30,499,710	0	1,063,893	1,063,893	319,180	08/15/2052	1.D FM
07384Y-NA-0	BSABS 2003-AC5 A5		06/01/2021	Paydown		6,620	6,620	6,545	6,620	0	0	0	0	0	6,620	0	0	0	146	10/25/2033	1.D FM
073914-WC-3	BSMSI 1997-6 3A		06/01/2021	Paydown		289	289	293	289	0	0	0	0	0	289	0	0	0	3	06/25/2030	1.D FM
08162V-AE-8	BMARK 2019-B10 A4		04/09/2021	DEUTSCHE BANK		10,018,828	9,000,000	9,309,375	9,284,804	0	(9,289)	0	(9,289)	0	9,275,514	0	743,314	743,314	122,661	03/15/2062	1.D FM
08162Y-AE-2	BMARK 2019-B14 A5		04/09/2021	DEUTSCHE BANK		9,568,467	8,970,000	8,838,253	8,846,784	0	3,277	0	3,277	0	8,850,061	0	718,407	718,407	100,268	12/15/2062	1.D FM
08576P-AA-9	BERRY GLOBAL		05/28/2021	Call 102.2500		582,825	570,000	570,000	570,000	0	0	0	0	0	570,000	0	0	0	32,238	02/15/2026	3.B FE
000000-00-0	BERRY GLOBAL		04/01/2021	GOLDMAN SACHS		470,000	470,000	470,000	470,000	0	0	0	0	0	470,000	0	0	0	0	07/01/2026	3.B FE
08863*-AA-7	LOWES WHEELING WEST VIRGINIA		06/25/2021	Redemption 100.0000		113,874	113,874	114,966	114,209	0	(335)	0	(335)	0	113,874	0	0	0	2,844	09/25/2025	2.A
08881@-AA-3	ABBOTT LABORATORIES		06/15/2021	Redemption 100.0000		136,475	136,475	136,475	136,475	0	0	0	0	0	136,475	0	0	0	2,663	06/15/2032	2.B
09062X-AE-3	BIOGEN		04/14/2021	BOA ML		4,178,440	4,000,000	4,110,680	4,029,588	0	(4,914)	0	(4,914)	0	4,024,674	0	153,766	153,766	84,986	09/15/2022	1.G FE
09062X-AG-8	BIOGEN		06/17/2021	Various		14,705,500	15,000,000	14,876,100	14,877,368	0	1,238	0	1,238	0	14,878,606	0	(173,106)	(173,106)	298,813	05/01/2050	2.A FE
09247X-AQ-4	BLACKROCK		05/21/2021	KEYBANC		1,269,249	1,228,000	1,227,018	1,227,057	0	45	0	45	0	1,227,102	0	42,147	42,147	16,783	04/30/2030	1.D FE
09261B-AB-6	BLACKSTONE HOLDINGS FINANCE CO		06/24/2021	KEYBANC		990,880	1,000,000	994,560	994,565	0	58	0	58	0	994,623	0	(3,743)	(3,743)	20,922	09/30/2050	1.E FE
09857L-AQ-1	BOOKING HOLDINGS		04/05/2021	DIRECT		570,000	570,000	568,746	568,822	0	73	0	73	0	568,895	0	1,105	1,105	102,007	04/13/2027	1.G FE
10112R-AU-8	BOSTON PROPERTIES		06/01/2021	WELLS FARGO		24,599,800	23,500,000	23,448,065	23,487,292	0	2,030	0	2,030	0	23,489,322	0	1,110,478	1,110,478	758,985	02/01/2023	2.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
10112R-BC-7	BOSTON PROPERTIES		04/08/2021	Various		16,366,003	16,064,000	15,953,222	15,964,627	0	2,817	0	2,817	0	15,967,444	0	398,559	398,559	267,867	03/15/2030	2.A FE
10373Q-AC-4	BP CAP MARKETS AMERICA		04/15/2021	GOLDMAN SACHS		5,337,144	4,714,000	4,714,000	4,714,000	0	0	0	0	0	4,714,000	0	623,144	623,144	107,230	09/21/2028	1.F FE
10373Q-AL-4	BP CAP MARKETS AMERICA		04/19/2021	Various		22,945,559	21,926,000	21,142,518	21,490,598	0	54,574	0	54,574	0	21,545,172	0	1,400,387	1,400,387	269,659	05/10/2023	1.F FE
10922N-AC-7	BRIGHTHOUSE FINANCIAL		04/21/2021	BOA ML		539,850	500,000	519,488	518,423	0	(817)	0	(817)	0	517,606	0	22,244	22,244	6,218	06/22/2027	2.B FE
10922N-AG-8	BRIGHTHOUSE FINANCIAL		04/29/2021	Various		2,392,224	2,000,000	2,257,291	2,246,145	0	(7,432)	0	(7,432)	0	2,238,714	0	153,510	153,510	51,750	05/15/2030	2.B FE
11042A-AA-2	BRITISH AIRWAYS		06/20/2021	Redemption 100.0000		311,381	311,381	318,259	315,566	0	(4,186)	0	(4,186)	0	311,381	0	0	0	7,201	06/20/2024	1.F FE
11043X-AA-1	BRITISH AIR 19-1 AA PTT		06/15/2021	Redemption 100.0000		34,389	34,389	34,389	34,389	0	0	0	0	0	34,389	0	0	0	567	12/15/2032	1.F FE
11044M-AA-4	BRITISH AIR 20-1 A PPT		05/17/2021	Redemption 100.0000		797,227	797,227	835,096	0	0	(37,868)	0	(37,868)	0	797,227	0	0	0	6,724	11/15/2032	1.G FE
11134L-AP-4	BROADCOM		04/01/2021	Taxable Exchange		9,147,464	8,000,000	7,422,320	7,625,501	0	21,078	0	21,078	0	7,646,579	0	1,500,885	1,500,885	177,778	01/15/2025	2.C FE
11135F-AQ-4	BROADCOM		04/13/2021	BARCLAYS		258,522	237,000	265,826	265,181	0	(721)	0	(721)	0	264,460	0	(5,938)	(5,938)	4,098	11/15/2030	2.C FE
11135F-AZ-4	BROADCOM		04/01/2021	Tax Free Exchange		2,580,457	2,100,000	2,243,745	2,223,042	0	(5,709)	0	(5,709)	0	2,217,333	0	363,124	363,124	41,154	04/15/2026	2.C FE
11135F-BE-0	BROADCOM		05/19/2021	RBS		673,213	684,000	682,242	0	0	71	0	71	0	682,313	0	(9,100)	(9,100)	4,520	02/15/2028	2.C FE
11135F-BH-3	BROADCOM		04/26/2021	BARCLAYS		575,952	600,000	598,824	0	0	17	0	17	0	598,841	0	(22,889)	(22,889)	4,043	02/15/2031	2.C FE
12327B-AA-4	BJETS 2021-1A A		06/15/2021	Paydown		798,247	798,247	798,240	0	0	7	0	7	0	798,247	0	0	0	2,259	04/15/2036	1.G FE
12327B-AB-2	BJETS 2021-1A B		06/15/2021	Paydown		86,004	86,004	86,004	0	0	1	0	1	0	86,004	0	0	0	344	04/15/2036	2.B FE
12327F-AA-5	BJETS 20-1		06/01/2021	Paydown		360,742	360,742	360,736	360,742	0	0	0	0	0	360,742	0	0	0	4,616	11/15/2035	1.G FE
1248MB-AL-9	CBASS 2007-CB2 A2E		06/01/2021	Paydown		129,190	129,190	92,579	75,094	0	54,096	0	54,096	0	129,190	0	0	0	2,249	02/25/2037	1.D FM
12498N-AC-7	CBASS 2006-CB2 AF3		06/01/2021	Paydown		75,649	75,649	51,344	45,800	0	29,849	0	29,849	0	75,649	0	0	0	822	12/25/2036	1.D FM
12514@-AA-0	CED CALIFORNIA HOLDINGS		06/30/2021	Various		378,128	378,128	378,128	378,128	0	0	0	0	0	378,128	0	0	0	9,037	06/30/2037	3.B PL
12515B-AE-8	CD 2019-CD8 A4		04/15/2021	Various		30,469,258	29,000,000	29,584,105	29,518,475	0	(16,928)	0	(16,928)	0	29,501,547	0	967,711	967,711	309,481	08/15/2057	1.D FM
12515B-AF-5	CD 2019-CD8 XA		06/01/2021	Paydown		41,297	41,297	3,999	0	0	37,298	0	37,298	0	41,297	0	0	0	204	08/15/2057	1.A FE
12519*-AA-7	CED ALAMO		06/30/2021	Various		512,588	512,588	512,588	512,588	0	0	0	0	0	512,588	0	0	0	11,610	12/31/2040	2.C
12532A-AZ-2	CFCRE 2016-C6 A3		04/06/2021	SOCIETE GENERALE		6,423,516	6,000,000	6,134,502	6,097,877	0	(4,567)	0	(4,567)	0	6,093,309	0	330,206	330,206	68,093	11/10/2049	1.D FM
12545C-AU-4	CWHL 2007-10 A19		06/01/2021	Paydown		239,789	239,789	169,694	169,703	0	0	0	0	0	169,703	0	70,086	70,086	5,752	07/25/2037	2.B FM
125523-CM-0	CIGNA		06/01/2021	BOA ML		18,956,680	19,000,000	18,977,960	0	0	150	0	150	0	18,978,110	0	(21,430)	(21,430)	112,813	03/15/2031	2.B FE
12564E-AA-0	CMW 2020-CMW C		06/25/2021	Paydown		39,434	39,434	39,878	0	0	(444)	0	(444)	0	39,434	0	0	0	173	04/25/2051	1.A FE
12592K-AZ-7	COMM MORTGAGE TRUST 2014-UBS5 A2		06/01/2021	Paydown		657	657	653	655	0	2	0	2	0	657	0	0	0	8	09/10/2047	1.D FM
12593P-AW-2	COMM 2015-CR25 A4		04/12/2021	BARCLAYS		12,056,000	10,960,000	11,381,338	11,166,404	0	(13,473)	0	(13,473)	0	11,152,931	0	903,069	903,069	152,206	08/10/2048	1.D FM
12610@-AA-3	CED CALIFORNIA HOLDINGS IV		06/30/2021	Various		278,403	278,403	278,403	278,403	0	0	0	0	0	278,403	0	0	0	5,317	12/30/2038	2.C
12626G-AF-0	COMM 2013-LC13 A5		05/01/2021	Paydown		598,155	598,155	622,518	605,328	0	(7,173)	0	(7,173)	0	598,155	0	0	0	9,095	08/10/2046	1.D FM
126307-AU-1	CSC HOLDINGS		05/19/2021	Call 102.7500		1,027,500	1,000,000	1,050,675	1,047,398	0	(2,972)	0	(2,972)	0	1,044,426	0	(44,426)	(44,426)	55,000	05/15/2026	3.C FE
12635Q-BG-4	COMM 2015-CR27 A4		04/15/2021	DEUTSCHE BANK		3,997,397	3,645,000	3,726,225	3,684,724	0	(2,680)	0	(2,680)	0	3,682,044	0	315,353	315,353	50,469	10/10/2048	1.D FM
12636L-AY-6	CSAIL 2016-C5 A5		04/15/2021	CSFB		8,255,273	7,500,000	7,724,985	7,612,330	0	(6,555)	0	(6,555)	0	7,605,775	0	649,499	649,499	108,005	11/15/2048	1.D FM
12636Y-AC-6	CRH AMERICA FINANCE		05/11/2021	Various		14,634,156	13,000,000	12,918,230	12,936,871	0	2,929	0	2,929	0	12,939,800	0	1,694,355	1,694,355	310,328	04/04/2028	2.A FE
126408-HN-6	CSX		06/28/2021	DEUTSCHE BANK		3,926,416	3,046,000	3,017,611	3,018,404	0	240	0	240	0	3,018,644	0	907,772	907,772	90,428	11/15/2048	2.A FE
12644@-AU-9	HOME DEPOT HERNDON VIRGINIA		06/15/2021	Redemption 100.0000		134,595	134,595	134,595	134,595	0	0	0	0	0	134,595	0	0	0	4,193	01/15/2033	1.C
12646J-AW-3	CREDIT SUISSE MORTGAGE CAPITAL 12-7R 2A2		06/01/2021	Paydown		82,682	82,682	74,104	74,110	0	8,572	0	8,572	0	82,682	0	0	0	1,396	06/26/2036	4.A
126650-AQ-3	CVS		06/10/2021	Redemption 100.0000		398,534	398,534	397,793	398,006	0	527	0	527	0	398,534	0	0	0	9,619	01/10/2026	2.B FE
126650-AW-0	CVS		06/10/2021	Redemption 100.0000		261,878	261,878	256,585	257,965	0	3,913	0	3,913	0	261,878	0	0	0	5,784	01/11/2027	2.B FE
126650-BP-4	CVS		06/10/2021	Various		249,858	249,858	242,181	246,588	0	3,270	0	3,270	0	249,858	0	0	0	6,288	12/10/2028	2.B
126650-BQ-2	CVS		06/10/2021	Various		160,412	160,412	160,619	160,514	0	(101)	0	(101)	0	160,412	0	0	0	4,651	01/10/2030	2.B
126650-BS-8	CVS		06/10/2021	Redemption 100.0000		126,842	126,842	126,842	126,842	0	0	0	0	0	126,842	0	0	0	3,971	01/10/2032	2.B
126650-CZ-1	CVS		06/10/2021	CITICORP		633,140	500,000	599,750	597,800	0	(959)	0	(959)	0	596,842	0	36,298	36,298	18,166	03/25/2048	2.B FE
12665V-AA-0	CVS		06/10/2021	Redemption 100.0000		55,105	55,105	55,414	55,350	0	(245)	0	(245)	0	55,105	0	0	0	956	08/11/2036	2.B FE
12666U-AD-5	CWL 2006-15 A4		06/01/2021	Paydown		20,859	20,859	15,599	18,129	0	2,731	0	2,731	0	20,859	0	0	0	295	10/25/2046	1.D FM
12666U-AE-3	CWL		06/01/2021	Paydown		3,329	3,329	2,765	3,329	0	0	0	0	0	3,329	0	0	0	69	10/25/2046	4.B FM
126673-P5-5	CWL 2005-4 MF4		06/01/2021	Paydown		0	47,168	0	0	0	0	0	0	0	0	0	0	0	1,602	10/25/2035	1.D FM
126673-QW-5	CWL 2004-13 AF5A		06/01/2021	Paydown		144,897	144,897	144,889	144,889	0	8	0	8	0	144,897	0	0	0	2,449	05/25/2035	1.D FM
126673-XN-7	CWL 2005-1 AF5B		06/01/2021	Paydown		1,505,193	1,505,193	1,483,791	1,493,944	0	11,249	0	11,249	0	1,505,193	0	0	0	32,120	07/25/2035	1.D FM
126673-ZT-2	CWL 2005-3 AF5A		06/01/2021	Paydown		447,367	447,367	447,348	447,348	0	19	0	19	0	447,367	0	0	0	7,977	08/25/2035	1.D FM
12667@-AA-5	CVS PASS THRU TRUST		06/10/2021	Redemption 100.0000		241,462	241,462	241,462	241,462	0	0	0	0	0	241,462	0	0	0	7,401	07/10/2030	2.B
12667F-ET-8	CWALT 2004-J2 4A1		06/01/2021	Paydown		11,215	11,215	11,639	11,215	0	0	0	0	0	11,215	0	0	0	334	04/25/2034	1.D FM
12667F-HW-8	CWALT 2004-9T1 A13		06/01/2021	Paydown		71,248	71,248	70,171	70,729	0	519	0	519	0	71,248	0	0	0	1,452	07/25/2034	1.D FM
12667G-5G-4	CWALT 2005-40CB A1		06/01/2021	Paydown		692,869	692,913	578,577	404,304	0	288,565	0	288,565	0	692,869	0	0	0	16,185	10/25/2035	1.D FM

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
12667G-AH-6	CWALT 2005-13CB A8		06/01/2021	Paydown		373,387	373,387	352,887	266,677	0	106,710	0	106,710	0	373,387	0	0	0	8,104	05/25/2035	1.D FM
12667G-KB-8	CWALT 2005-21CB A2		06/01/2021	Paydown		444,721	444,721	430,075	385,317	0	59,404	0	59,404	0	444,721	0	0	0	9,284	06/25/2035	1.D FM
12667G-MY-6	CWALT 2005-23CB A15		06/01/2021	Paydown		97,830	97,830	87,327	42,955	0	54,875	0	54,875	0	97,830	0	0	0	2,305	07/25/2035	1.D FM
126694-3Y-2	CWHL 2006-HYB3 2A1A		06/01/2021	Paydown		5,147	5,226	5,122	0	0	25	0	25	0	5,147	0	0	0	50	05/20/2036	3.A
126694-MU-9	CWHL 05-26		06/01/2021	Paydown		121,813	122,545	107,227	107,350	0	14,463	0	14,463	0	121,813	0	0	0	2,912	11/25/2035	4.B FM
12669A-TQ-7	CWALT 1998-4 B1		06/01/2021	Paydown		8,991	8,991	8,828	8,202	0	789	0	789	0	8,991	0	0	0	305	08/25/2028	1.D FM
12669A-TR-5	CWALT 1998-4 B2		06/01/2021	Paydown		3,226	3,226	2,318	2,540	0	687	0	687	0	3,226	0	0	0	110	08/25/2028	4.B FM
12669F-VZ-3	CWHL 2004-5 2A5		06/01/2021	Paydown		14,412	14,412	13,462	14,184	0	228	0	228	0	14,412	0	0	0	330	05/25/2034	1.D FM
12669F-ZL-0	CWHL 2004-8 1A4		06/01/2021	Paydown		320,892	320,892	305,411	313,037	0	7,855	0	7,855	0	320,892	0	0	0	6,963	07/25/2034	1.D FM
12669F-ZZ-9	CWHL 2004-8 M		06/01/2021	Paydown		281,634	306,608	179,438	269,666	0	181,138	169,170	11,968	0	281,634	0	0	0	7,814	07/25/2034	1.D FM
12669G-YN-5	CWHL 2005-10 A3		06/01/2021	Paydown		11,666	11,666	10,817	10,570	0	1,096	0	1,096	0	11,666	0	0	0	267	05/25/2035	1.D FM
12695*-AA-3	CVS PASS-THROUGH		06/10/2021	Various		178,126	178,126	178,126	178,126	0	0	0	0	0	178,126	0	0	0	2,536	10/10/2038	2.B
127088-AA-6	COLORADO SCHOOL OF MINES		06/15/2021	Various		184,509	184,509	184,509	184,509	0	0	0	0	0	184,509	0	0	0	3,392	07/15/2050	1.B
14042E-3Y-4	CAPITAL ONE		06/23/2021	Call 100.0000		2,116,000	2,116,000	2,080,999	2,108,698	0	6,127	0	6,127	0	2,114,825	0	1,175	1,175	57,220	07/23/2021	2.A FE
14448C-AQ-7	CARRIER GLOBAL		04/14/2021	JEFFERIES		18,069,045	17,700,000	18,218,676	18,179,217	0	(14,268)	0	(14,268)	0	18,164,948	0	(95,903)	(95,903)	322,534	02/15/2030	2.C FE
14576A-AC-6	CAPITAL AUTOMOTIVE 2020-1A A3		06/15/2021	Paydown		3,125	3,125	3,123	3,123	0	2	0	2	0	3,125	0	0	0	41	12/15/2050	1.F FE
14576A-AD-4	CAPITAL AUTOMOTIVE CARM 2020-1A A4		06/15/2021	Paydown		2,969	2,969	2,967	2,967	0	2	0	2	0	2,969	0	0	0	46	12/15/2050	1.F FE
14856C-AA-7	CLAST 2018-1 A		06/15/2021	Paydown		603,477	603,477	601,969	0	0	1,509	0	1,509	0	603,477	0	0	0	3,817	06/15/2043	2.A FE
14888@-AA-4	SIDNEY A MURRAY HYDRO		06/30/2021	Redemption 100.0000		2,395,543	2,395,543	2,395,543	2,395,543	0	0	0	0	0	2,395,543	0	0	0	22,343	11/30/2029	2.C PL
149123-CB-5	CATERPILLAR		06/17/2021	JANE STREET ES		2,909,051	2,443,000	1,946,751	2,019,915	0	5,125	0	5,125	0	2,025,041	0	884,010	884,010	78,971	08/15/2042	1.F FE
149123-CE-9	CATERPILLAR		06/17/2021	BOA ML		2,907,760	2,000,000	2,954,494	2,950,094	0	(5,313)	0	(5,313)	0	2,944,782	0	(37,022)	(37,022)	57,000	05/15/2064	1.F FE
149123-CJ-8	CATERPILLAR		06/18/2021	MSDW		11,182,600	10,000,000	11,160,000	11,146,379	0	(12,677)	0	(12,677)	0	11,133,702	0	48,898	48,898	228,403	04/09/2050	1.F FE
14912L-5X-5	CATERPILLAR FINANCIAL SERVICES		04/19/2021	Various		10,217,822	9,417,000	9,410,590	9,414,185	0	277	0	277	0	9,414,462	0	803,360	803,360	144,198	11/24/2023	1.F FE
14913R-2H-9	CATERPILLAR FINANCIAL SERVICES		06/07/2021	BARCLAYS		1,998,180	2,000,000	1,997,460	1,997,523	0	220	0	220	0	1,997,743	0	437	437	9,156	11/13/2025	1.F FE
151895-E*-6	CENTERPOINT PROPERTIES		04/09/2021	SEAPORT GROUP		20,374,600	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	374,600	374,600	293,378	11/06/2029	2.C
15189T-AW-7	CENTERPOINT ENERGY		06/14/2021	TD		1,050,400	1,000,000	998,300	998,732	0	148	0	148	0	998,881	0	51,519	51,519	19,792	09/01/2024	2.B FE
15189W-AL-4	CENTERPOINT ENERGY RESOURCES		04/20/2021	MARKET AXESS		6,715,440	6,000,000	5,996,520	5,997,063	0	273	0	273	0	5,997,336	0	718,104	718,104	134,000	04/01/2028	1.G FE
15200W-AC-9	CENTERPOINT ENERGY TRANSITION 2012-1 A3		04/15/2021	Paydown		398,366	398,366	393,641	395,887	0	2,479	0	2,479	0	398,366	0	0	0	6,032	10/15/2025	1.A FE
152314-MC-1	CXHE 2005-A AF5		06/01/2021	Paydown		335,815	335,815	335,648	335,648	0	167	0	167	0	335,815	0	0	0	8,454	01/25/2035	1.D FM
156700-AZ-9	CENTURYLINK		06/03/2021	WELLS FARGO		1,072,500	1,000,000	967,500	975,659	0	2,197	0	2,197	0	977,856	0	94,644	94,644	38,438	04/01/2025	4.B FE
15722#-AA-9	NATIONAL OILWELL VARCO HOUSTON TEXAS		06/10/2021	Redemption 100.0000		5,793	5,793	5,793	5,793	0	0	0	0	0	5,793	0	0	0	108	01/10/2041	2.A
15722*-AA-3	NATIONAL OILWELL VARCO HOUSTON TEXAS		06/10/2021	Various		97,960	97,960	97,960	97,960	0	0	0	0	0	97,960	0	0	0	1,975	01/10/2041	2.B
15725#-AA-6	BP NORTH AMERICA		06/10/2021	Various		22,129	22,129	22,129	22,129	0	0	0	0	0	22,129	0	0	0	317	12/10/2031	1.C
159864-AE-7	CHARLES RIVER LABORATORIES		05/24/2021	JEFFERIES		1,289,063	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	39,063	39,063	30,252	05/01/2028	3.B FE
16121#-AA-4	CVS 5 CVS PROPERTIES		06/25/2021	Redemption 100.0000		97,255	97,255	97,255	97,255	0	0	0	0	0	97,255	0	0	0	3,326	01/25/2026	2.B
16159G-AC-3	CHASE 2019-ATR2 A3		06/01/2021	Paydown		1,831,270	1,831,270	1,851,872	1,848,797	0	(17,526)	0	(17,526)	0	1,831,270	0	0	0	25,093	07/25/2049	1.D FM
16163B-AZ-7	CHASE 2006-S2 2A4		06/01/2021	Paydown		196,545	196,545	134,441	113,984	0	82,561	0	82,561	0	196,545	0	0	0	4,813	10/25/2036	1.D FM
162665-AQ-6	CHC 2019-CHC F		06/15/2021	Paydown		6,784	6,784	5,645	0	0	1,139	0	1,139	0	6,784	0	0	0	44	06/15/2034	4.C FE
16411Q-AH-4	CHENIERE ENERGY		06/15/2021	BOA ML		854,786	817,000	817,000	0	0	0	0	0	0	817,000	0	37,786	37,786	8,715	03/01/2031	3.B FE
165183-AV-6	CFII 2017-3A C		04/15/2021	Paydown		3,300,000	3,300,000	3,299,904	3,300,000	0	0	0	0	0	3,300,000	0	0	0	30,580	08/15/2029	1.F FE
171265-C#-6	CHUGACH ELECTRIC ASSOCIATION		04/30/2021	Redemption 100.0000		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	892	10/30/2050	1.G
17275R-AN-2	CISCO SYSTEMS		04/28/2021	Various		17,692,056	16,246,000	16,268,158	16,256,163	0	(1,049)	0	(1,049)	0	16,255,114	0	1,436,943	1,436,943	386,068	03/04/2024	1.E FE
172967-KY-6	CITIGROUP		05/26/2021	Various		14,949,373	13,750,000	13,819,308	13,811,288	0	(3,476)	0	(3,476)	0	13,807,812	0	1,141,561	1,141,561	261,956	10/21/2026	2.A FE
172973-2R-9	CMSI 2005-6 1A5		06/01/2021	Paydown		103,739	103,739	96,250	100,558	0	3,181	0	3,181	0	103,739	0	0	0	2,213	09/25/2035	1.D FM
172973-XA-2	CMSI 2004-3 A6		06/01/2021	Paydown		14,395	14,395	13,364	13,958	0	437	0	437	0	14,395	0	0	0	334	05/25/2034	1.D FM
17310N-AF-5	CRMSI 2006-3 A6		06/01/2021	Paydown		26,223	26,223	24,256	25,824	0	398	0	398	0	26,223	0	0	0	522	11/25/2036	1.D FM
17312V-AE-8	CMLTI 2007-6 1A3A		06/01/2021	Paydown		195,497	195,497	184,220	184,220	0	11,277	0	11,277	0	195,497	0	0	0	1,718	10/25/2046	1.D FM
17313F-AA-0	CMLTI 2007-AR8 1A1A		06/01/2021	Paydown		97,502	97,502	91,530	96,208	0	1,294	0	1,294	0	97,502	0	0	0	1,286	08/25/2047	1.D FM
17322Y-AC-4	CGCMT 2014-GC25 A3		05/01/2021	Paydown		878,369	878,369	905,955	888,611	0	(10,243)	0	(10,243)	0	878,369	0	0	0	15,666	10/10/2047	1.D FM
17324D-AU-8	CGCMT 2015-P1 A5		04/09/2021	Various		30,769,375	28,000,000	28,929,268	28,479,131	0	(30,874)	0	(30,874)	0	28,448,257	0	2,321,118	2,321,118	381,612	09/15/2048	1.D FM
17325G-AD-8	CGCMT 2016-C3 A4		04/06/2021	BARCLAYS		5,390,625	5,000,000	5,111,910	5,080,964	0	(3,965)	0	(3,965)	0	5,076,999	0	313,626	313,626	55,633	11/15/2049	1.D FM
17328F-AW-5	CGCMT 2019-GC41 A5		04/15/2021	GOLDMAN SACHS		10,621,094	10,000,000	10,299,959	10,260,668	0	(8,829)	0	(8,829)	0	10,251,839	0	369,255	369,255	109,967	08/10/2056	1.D FM
17328P-CB-7	CMLTI 2020-EXP2 B3W		06/01/2021	Paydown		10,418	10,418	10,413	10,413	0	5	0	5	0	10,418	0	0	0	159	08/25/2050	1.D FM
17328P-CC-5	CMLTI 2020-EXP2 B4		05/03/2021	Paydown		3,337	3,337	2,644	2,645	0	691	0	691	0	3,337	0	0	0	45	08/25/2050	3.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
17401Q-AE-1	CITIZENS BANK NA		04/13/2021	Call 100.0000		1,951,000	1,951,000	1,900,013	1,943,467	0	5,762	0	5,762	0	1,949,228	0	1,772	1,772	20,729	05/13/2021	2.A FE
196500-AA-0	COLORADO INT GAS		04/12/2021	JP MORGAN		11,177,000	10,000,000	10,995,246	10,871,833	0	(42,630)	0	(42,630)	0	10,829,203	0	347,797	347,797	272,632	08/15/2026	2.B FE
20030N-BB-6	COMCAST		04/13/2021	ATHENE		4,463,547	3,050,000	3,037,098	3,037,655	0	160	0	160	0	3,037,815	0	1,425,732	1,425,732	120,373	03/01/2040	1.G FE
20162R-AB-8	MARINE CORPS COMMUNITY SERVICE		06/01/2021	Various		708,750	708,750	737,824	718,210	0	(9,460)	0	(9,460)	0	708,750	0	0	0	22,382	06/01/2022	1.D FE
20268J-AF-0	COMMONSPIRIT HEALTH		06/03/2021	JP MORGAN		17,352,580	17,000,000	17,000,000	17,000,000	0	0	0	0	0	17,000,000	0	352,580	352,580	287,705	10/01/2030	2.A FE
20903X-AF-0	CONSOLIDATED COMMUNICATION		06/15/2021	MSDW		1,078,750	1,000,000	1,067,500	1,066,485	0	(3,235)	0	(3,235)	0	1,063,250	0	15,500	15,500	46,042	10/01/2028	4.B FE
209111-FM-0	CONSOLIDATED EDISON OF NY		04/14/2021	MSDW		14,598,630	13,500,000	13,868,145	13,805,305	0	(12,282)	0	(12,282)	0	13,793,022	0	805,608	805,608	176,953	11/15/2027	2.A FE
210717-AB-0	CONSUMERS SECURITIZATION FUNDI 2014-A A2		05/01/2021	Paydown		177,767	177,767	175,187	176,316	0	1,451	0	1,451	0	177,767	0	0	0	2,633	11/01/2025	1.A FE
212015-AT-8	CONTINENTAL RESOURCES		05/25/2021	CSFB		1,051,733	897,000	899,560	899,524	0	(62)	0	(62)	0	899,462	0	152,270	152,270	26,075	01/15/2031	3.A FE
22161@-AA-5	COSTCO WHOLESALE		06/15/2021	Various		88,049	88,049	88,898	88,801	0	(752)	0	(752)	0	88,049	0	0	0	1,204	12/15/2041	1.C
22162*-AA-6	COSTCO WHOLESALE		06/25/2021	Redemption 100.0000		118,619	118,619	118,619	118,619	0	0	0	0	0	118,619	0	0	0	1,614	07/25/2045	1.E
22162*-AB-4	COSTCO WHOLESALE		06/25/2021	Redemption 100.0000		73,832	73,832	73,832	73,832	0	0	0	0	0	73,832	0	0	0	997	08/25/2044	1.E
223578-AA-9	COX COMMUNICATIONS ATLANTA GEORGIA		06/01/2021	Various		116,165	116,165	116,165	116,165	0	0	0	0	0	116,165	0	0	0	2,620	01/02/2040	2.B
224044-BY-2	COX COMMUNICATIONS		06/14/2021	KEYBANC		1,200,200	1,000,000	1,336,540	1,331,615	0	(5,109)	0	(5,109)	0	1,326,506	0	(126,306)	(126,306)	23,631	12/15/2042	2.B FE
22536#-AA-1	KINDER MORGAN ENERGY PARTNERS		06/10/2021	Various		248,696	248,696	248,696	248,696	0	0	0	0	0	248,696	0	0	0	4,113	12/10/2035	2.B
22546@-AA-1	ASCENSION HEALTH		06/10/2021	Redemption 100.0000		60,261	60,261	60,261	60,261	0	0	0	0	0	60,261	0	0	0	749	12/10/2029	1.B
225470-P3-1	CSFB 2006-3 2A12		05/01/2021	Paydown		10	10	8	4	0	5	0	5	0	10	0	0	0	0	04/25/2036	1.D FM
228701-AG-3	CROWNROCK		06/02/2021	CSFB		312,848	303,000	303,000	0	0	0	0	0	0	303,000	0	9,848	9,848	1,852	05/01/2029	3.C FE
22964*-AC-2	CSOLAR		06/30/2021	Various		599,910	599,910	599,910	599,910	0	0	0	0	0	599,910	0	0	0	11,548	03/31/2041	2.B PL
22966R-AF-3	CUBESMART		04/20/2021	WELLS FARGO		7,739,475	7,500,000	7,471,725	7,474,305	0	712	0	712	0	7,475,017	0	264,458	264,458	154,375	02/15/2030	2.B FE
23242W-AE-9	CWALT 2006-J4 1A5		04/01/2021	Paydown		4,214	4,214	2,778	200	0	4,014	0	4,014	0	4,214	0	0	0	87	07/25/2036	1.D FM
23291J-AC-2	DLL 2018-ST2 A3		05/20/2021	Paydown		175,107	175,107	176,844	175,571	0	(465)	0	(465)	0	175,107	0	0	0	2,051	01/20/2022	1.A FE
23334B-AA-2	DTE ENERGY CENTER LLC		04/30/2021	Redemption 100.0000		578,628	578,628	591,228	586,830	0	(8,203)	0	(8,203)	0	578,628	0	0	0	21,577	04/30/2024	2.C FE
23338V-AB-2	DTE ELECTRIC		06/22/2021	KEYBANC		4,304,380	4,000,000	3,983,640	3,994,208	0	761	0	761	0	3,994,970	0	309,410	309,410	109,906	03/15/2024	1.F FE
23357*-AP-6	DTE ENERGY		05/28/2021	SEAPORT GROUP		19,868,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	(132,000)	(132,000)	369,472	09/01/2030	1.F
23372@-AA-8	WALGREENS & WALGREENS PROPERTIES		06/15/2021	Redemption 100.0000		83,383	83,383	83,383	83,383	0	0	0	0	0	83,383	0	0	0	2,716	08/15/2021	2.B
233851-BJ-2	DAIMLER FINANCE NORTH AMERICA		04/14/2021	Various		15,402,777	14,373,000	14,247,520	14,317,865	0	3,992	0	3,992	0	14,321,857	0	1,080,920	1,080,920	329,852	08/01/2024	2.A FE
24422E-RT-8	JOHN DEERE CAPITAL		04/08/2021	PARIBAS		1,046,270	1,000,000	997,373	999,389	0	67	0	67	0	999,456	0	46,814	46,814	19,833	01/27/2023	1.F FE
24704G-AB-9	DEFT 2020-2 A2		06/22/2021	Paydown		60,533	60,533	60,526	60,528	0	6	0	6	0	60,533	0	0	0	142	10/24/2022	1.A FE
25245B-AB-3	DIAGEO INVESTMENT		04/16/2021	JP MORGAN		20,536,000	20,000,000	19,927,600	19,988,454	0	2,640	0	2,640	0	19,991,094	0	544,906	544,906	253,958	05/11/2022	1.G FE
25272K-AU-7	DELL INTERNATIONAL		04/22/2021	Call 100.0000		2,184,000	2,184,000	2,254,980	2,184,000	0	0	0	0	0	2,184,000	0	0	0	45,265	06/15/2021	3.B FE
25389J-AT-3	DIGITAL REALTY TRUST		04/23/2021	TRUIST		6,900,120	6,000,000	5,991,120	5,993,059	0	(8)	0	(8)	0	5,993,051	0	907,069	907,069	209,150	07/15/2028	2.B FE
254687-CZ-7	WALT DISNEY		04/16/2021	US BANCORP		9,092,331	8,312,000	8,815,086	8,672,001	0	(30,394)	0	(30,394)	0	8,641,607	0	450,723	450,723	183,672	09/15/2024	2.A FE
254687-DK-9	WALT DISNEY		04/05/2021	US BANCORP		9,303,505	8,500,000	8,545,093	8,534,870	0	(1,483)	0	(1,483)	0	8,533,387	0	770,118	770,118	113,156	11/15/2026	2.A FE
254687-EZ-5	WALT DISNEY		04/08/2021	ATHENE		3,374,860	2,000,000	3,036,896	2,998,667	0	(6,057)	0	(6,057)	0	2,992,610	0	382,251	382,251	54,681	12/01/2045	1.G FE
254687-FR-2	WALT DISNEY		04/07/2021	GOLDMAN SACHS		1,290,114	1,050,000	1,330,602	0	0	(2,065)	0	(2,065)	0	1,328,537	0	(38,423)	(38,423)	26,440	03/23/2040	1.G FE
25470D-AS-8	DISCOVERY COMMUNICATIONS		06/11/2021	TRUIST		3,589,980	3,000,000	3,642,600	3,629,695	0	(13,492)	0	(13,492)	0	3,616,203	0	(26,223)	(26,223)	110,417	09/20/2037	2.C FE
256677-AG-0	DOLLAR GENERAL		04/15/2021	Various		22,832,177	20,975,000	20,960,947	20,961,036	0	928	0	928	0	20,961,964	0	1,870,214	1,870,214	395,327	04/03/2030	2.B FE
25755T-AL-4	DPABS 2019-1A A2		04/25/2021	Paydown		2,500	2,500	2,653	2,651	0	(151)	0	(151)	0	2,500	0	0	0	46	10/25/2049	2.A FE
257812-AA-5	DONLEN DFLF II CLASS B		04/27/2021	Redemption 100.0000		18,341,149	18,341,149	18,341,149	0	0	0	0	0	0	18,341,149	0	0	0	0	02/24/2023	2.A
257812-AB-3	DONLEN DFLF II CLASS C		04/27/2021	Redemption 100.0000		6,082,737	45,286,743	6,082,737	0	0	0	0	0	0	6,082,737	0	0	0	0	02/24/2023	2.A
260543-CJ-0	DOW CHEMICAL		06/02/2021	DIRECT		6,608,000	6,608,000	6,677,780	6,635,781	0	(3,322)	0	(3,322)	0	6,632,459	0	(24,459)	(24,459)	788,272	10/01/2024	2.C FE
26138E-AS-8	DR PEPPER SNAPPLE GROUP		06/04/2021	Various		16,455,000	15,000,000	14,953,614	14,976,503	0	2,000	0	2,000	0	14,978,503	0	1,476,497	1,476,497	285,222	11/15/2025	2.B FE
26209X-AC-5	HONK 20-2A		04/20/2021	Paydown		87,500	87,500	87,500	87,500	0	0	0	0	0	87,500	0	0	0	991	01/20/2051	2.C FE
26441C-AF-2	DUKE ENERGY		06/15/2021	Call 100.0000		1,100,000	1,100,000	1,099,910	1,099,943	0	(34)	0	(34)	0	1,099,908	0	92	92	29,288	09/15/2021	2.B FE
26441C-BH-7	DUKE ENERGY		05/24/2021	CITICORP		2,241,878	2,250,000	2,386,305	2,382,388	0	(5,212)	0	(5,212)	0	2,377,177	0	(135,299)	(135,299)	26,797	06/01/2030	2.B FE
26441Y-BA-4	DUKE REALTY		04/05/2021	WELLS FARGO		5,450,050	5,000,000	5,208,100	5,175,990	0	(6,479)	0	(6,479)	0	5,169,511	0	280,539	280,539	52,500	12/15/2027	2.A FE
26442C-AK-0	DUKE ENERGY CAROLINAS		06/15/2021	Various		8,000,000	8,000,000	7,991,840	7,999,325	0	675	0	675	0	8,000,000	0	0	0	156,000	06/15/2021	1.F FE
26442E-AD-2	DUKE ENERGY OHIO		04/21/2021	AMHERST		5,354,100	5,000,000	4,998,926	4,999,291	0	72	0	72	0	4,999,363	0	354,737	354,737	122,444	09/01/2023	1.F FE
26860#-AA-8	PIO PICO		06/30/2021	Redemption 100.0000		64,449	64,449	64,449	64,449	0	0	0	0	0	64,449	0	0	0	1,344	12/31/2041	1.G PL
26875P-AQ-4	EOG RESOURCES		04/08/2021	ATHENE		203,969	170,000	204,497	203,835	0	(516)	0	(516)	0	203,319	0	650	650	6,430	01/15/2036	1.G FE
26884A-BA-0	ERP OPERATING		04/20/2021	WELLS FARGO		3,338,040	3,198,000	3,169,538	3,190,612	0	1,030	0	1,030	0	3,191,642	0	146,398	146,398	49,836	04/15/2023	1.G FE
26884A-BK-8	ERP OPERATING		04/20/2021	WELLS FARGO		3,411,150	3,000,000	2,994,630	2,995,488	0	126	0	126	0	2,995,615	0	415,535	415,535	48,763	12/01/2028	1.G FE
26884A-BM-4	ERP OPERATING		05/18/2021	TRUIST		6,205,013	6,115,000	6,084,303	6,087,688	0	998	0	998	0	6,088,686	0	116,327	116,327	116,780	02/15/2030	1.G 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
278058-E#-5	EATON		06/28/2021	Various		10,000,000	10,000,000	10,124,114	10,014,631	0	(14,631)	0	(14,631)	0	10,000,000	0	0	0	186,031	06/28/2021	2.A
28415P-AA-2	EHGVT 2016-A A		06/25/2021	Various		2,188,640	2,153,414	2,153,410	2,153,412	0	2	0	2	0	2,153,414	0	35,226	35,226	24,674	04/25/2028	1.F FE
28416D-AC-4	EHGVT 2017-A C		06/25/2021	Various		1,411,911	1,380,441	1,373,602	1,374,254	0	6,133	0	6,133	0	1,380,388	0	31,524	31,524	19,183	03/25/2030	2.B FE
28416T-AA-3	EHGVT 2019-A A		06/25/2021	Paydown		1,300,439	1,300,439	1,300,087	1,300,087	0	352	0	352	0	1,300,439	0	0	0	14,285	01/25/2034	1.A FE
28416T-AB-1	EHGVT 2019-A B		06/25/2021	Paydown		226,163	226,163	226,126	226,126	0	37	0	37	0	226,163	0	0	0	2,770	01/25/2034	1.F FE
28655#-AA-3	ELI LILLY GREENFIELD INDIANA		06/15/2021	Redemption 100.0000		210,694	210,694	212,801	211,648	0	(954)	0	(954)	0	210,694	0	0	0	2,766	06/15/2026	1.G
28660#-AA-6	WAL-MART SAN BERNADINO CALIFORNIA		06/15/2021	Redemption 100.0000		67,217	67,217	67,217	67,217	0	0	0	0	0	67,217	0	0	0	1,716	09/15/2028	1.B
29250R-AG-1	ENBRIDGE ENERGY PARTNERS		06/01/2021	AMERIPRISE		3,800,580	3,000,000	2,993,962	2,994,633	0	128	0	128	0	2,994,761	0	805,819	805,819	88,200	12/15/2034	2.A FE
29272W-AC-3	ENERGIZER HOLDINGS		04/06/2021	CITICORP		1,295,313	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	45,313	45,313	18,637	06/15/2028	4.B FE
29278N-AQ-6	ENERGY TRANSFER PARTNERS		04/30/2021	JP MORGAN		4,161,400	4,000,000	4,234,357	4,233,849	0	(7,584)	0	(7,584)	0	4,226,264	0	(64,864)	(64,864)	70,417	05/15/2030	2.C FE
29364W-AW-8	ENTERGY LOUISIANA		04/12/2021	DEUTSCHE BANK		6,472,200	6,000,000	5,999,455	5,999,435	0	157	0	157	0	5,999,591	0	472,609	472,609	104,542	04/01/2028	1.F FE
29365Q-AC-4	ENTERGY GULF STATES RECONSTRUC 2007-A A3		04/01/2021	Paydown		492,407	492,407	429,671	480,725	0	11,683	0	11,683	0	492,407	0	0	0	14,600	06/29/2022	1.A FE
29379V-AT-0	ENTERPRISE PRODUCTS OPERATING		05/21/2021	GOLDMAN SACHS		2,668,100	2,000,000	2,709,944	2,709,414	0	(9,912)	0	(9,912)	0	2,699,503	0	(31,403)	(31,403)	97,183	02/01/2041	2.A FE
29379V-BV-4	ENTERPRISE PRODUCTS OPERATING		04/06/2021	Various		12,976,418	12,220,000	12,246,401	12,242,539	0	(785)	0	(785)	0	12,241,754	0	734,664	734,664	263,069	07/31/2029	2.A FE
29379V-BX-0	ENTERPRISE PRODUCTS OPERATING		05/24/2021	SCOTIA (USA)		3,438,105	3,300,000	3,537,963	3,528,478	0	(9,621)	0	(9,621)	0	3,518,857	0	(80,752)	(80,752)	75,973	01/31/2030	2.A FE
294429-AR-6	EQUIFAX		05/26/2021	SUMRIDGE		297,408	281,000	280,685	280,726	0	21	0	21	0	280,747	0	16,661	16,661	3,308	12/15/2025	2.B FE
294429-AS-4	EQUIFAX		04/20/2021	Various		20,330,381	19,375,000	20,000,588	19,970,714	0	(18,012)	0	(18,012)	0	19,952,702	0	377,679	377,679	261,939	05/15/2030	2.B FE
29444U-AR-7	EQUINIX		06/02/2021	DIRECT		2,000,000	2,000,000	2,143,750	2,081,055	0	(8,151)	0	(8,151)	0	2,072,904	0	(72,904)	(72,904)	203,877	05/15/2027	2.C FE
29717P-AV-9	ESSEX PORTFOLIO		04/08/2021	Various		11,473,164	11,500,000	11,457,220	11,459,881	0	959	0	959	0	11,460,840	0	12,324	12,324	171,845	03/15/2032	2.A FE
29717P-B@-5	ESSEX PORTFOLIO		04/06/2021	Redemption 100.0000		9,000,000	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	0	0	97,825	06/29/2021	2.A
29736R-AH-3	ESTEE LAUDER CO		04/12/2021	Call 100.0000		2,500,000	2,500,000	2,409,753	2,487,004	0	10,121	0	10,121	0	2,497,125	0	2,875	2,875	17,708	05/10/2021	1.E FE
302635-AG-2	FSK		05/18/2021	SUSQUEHANNA		189,590	185,000	182,836	182,855	0	150	0	150	0	183,005	0	6,585	6,585	2,796	01/15/2026	2.C FE
30288*-AE-0	FLNG LIQUEFACTION		06/30/2021	Redemption 100.0000		768,000	768,000	768,000	768,000	0	0	0	0	0	768,000	0	0	0	16,858	12/31/2038	2.B FE
30321L-2A-9	F&G GLOBAL FUNDING		06/25/2021	Various		2,003,340	2,000,000	1,999,420	0	0	0	0	0	0	1,999,420	0	3,920	3,920	0	06/30/2026	1.G FE
31428X-AS-5	FEDEX		05/20/2021	DIRECT		4,000,000	4,000,000	3,989,840	3,998,163	0	395	0	395	0	3,998,558	0	1,442	1,442	195,960	08/01/2022	2.B FE
31428X-BM-7	FEDEX		05/20/2021	Various		10,448,350	10,000,000	10,246,000	10,201,895	0	(10,145)	0	(10,145)	0	10,191,750	0	256,600	256,600	830,796	03/15/2027	2.B FE
31953*-AD-4	BURLINGTON NORTHERN SANTA FE		04/26/2021	Redemption 100.0000		585,069	585,069	585,069	585,069	0	0	0	0	0	585,069	0	0	0	16,060	04/26/2022	1.C
31953*-AE-2	BURLINGTON NORTHERN SANTA FE		04/26/2021	Redemption 100.0000		55,370	55,370	55,370	55,370	0	0	0	0	0	55,370	0	0	0	1,520	04/26/2022	1.C
31953*-AF-9	BURLINGTON NORTHERN SANTA FE		04/26/2021	Redemption 100.0000		24,190	24,190	24,190	24,190	0	0	0	0	0	24,190	0	0	0	664	04/26/2022	1.C
31953*-AG-7	BURLINGTON NORTHERN SANTA FE		04/26/2021	Redemption 100.0000		67,431	67,431	67,431	67,431	0	0	0	0	0	67,431	0	0	0	1,851	04/26/2022	1.C
31953*-AH-5	BURLINGTON NORTHERN SANTA FE		04/26/2021	Redemption 100.0000		101,273	101,273	101,273	101,273	0	0	0	0	0	101,273	0	0	0	2,780	04/26/2022	1.C
31953*-AL-6	BURLINGTON NORTHERN SANTA FE		05/15/2021	Redemption 100.0000		279,540	279,540	279,540	279,540	0	0	0	0	0	279,540	0	0	0	8,330	10/15/2027	1.C
31953*-AM-4	BURLINGTON NORTHERN SANTA FE		05/15/2021	Redemption 100.0000		27,722	27,722	27,722	27,722	0	0	0	0	0	27,722	0	0	0	826	10/15/2027	1.C
31953*-AN-2	BURLINGTON NORTHERN SANTA FE		05/15/2021	Redemption 100.0000		180,575	180,575	180,575	180,575	0	0	0	0	0	180,575	0	0	0	5,391	10/15/2027	1.C
31953*-AP-7	BURLINGTON NORTHERN SANTA FE		05/15/2021	Redemption 100.0000		71,232	71,232	71,232	71,232	0	0	0	0	0	71,232	0	0	0	2,123	10/15/2027	1.C
31953*-AQ-5	BURLINGTON NORTHERN SANTA FE		05/15/2021	Redemption 100.0000		94,790	94,790	94,790	94,790	0	0	0	0	0	94,790	0	0	0	2,825	10/15/2027	1.C
31953*-AR-3	BURLINGTON NORTHERN SANTA FE		05/15/2021	Redemption 100.0000		82,835	82,835	82,835	82,835	0	0	0	0	0	82,835	0	0	0	2,468	10/15/2027	1.C
32051G-L7-8	FHAMS 2005-FA11 1A4A		06/01/2021	Paydown		137,038	138,794	110,142	81,259	0	55,779	0	55,779	0	137,038	0	0	0	3,523	02/25/2036	1.D FM
32051G-WU-5	FHAMS 2005-6 1A5		06/01/2021	Paydown		158,078	165,034	140,377	137,274	0	20,804	0	20,804	0	158,078	0	0	0	3,757	11/25/2035	1.D FM
32051G-YJ-8	FHAMS 2005-FA8 1A4		06/01/2021	Paydown		286,916	283,928	241,230	192,463	0	94,453	0	94,453	0	286,916	0	0	0	6,804	11/25/2035	1.D FM
32055R-C*-6	FIRST INDUSTRIAL		04/08/2021	SEAPORT GROUP		10,820,590	11,000,000	11,000,000	11,000,000	0	0	0	0	0	11,000,000	0	(179,410)	(179,410)	185,863	09/17/2030	2.B
32055R-C@-4	FIRST INDUSTRIAL		04/08/2021	SEAPORT GROUP		3,889,560	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	(110,440)	(110,440)	70,053	09/17/2032	2.B
32055W-AC-0	FHASI 2007-3 A3		05/01/2021	Paydown		47,245	47,245	30,020	25,767	0	21,478	0	21,478	0	47,245	0	0	0	1,177	06/25/2037	1.D FM
32059B-AG-3	FIAOT 2017-2A C		06/15/2021	Paydown		3,135,256	3,135,256	3,134,728	3,134,728	0	527	0	527	0	3,135,256	0	0	0	38,610	08/15/2023	1.B FE
32059F-AA-7	FIAOT 2021-1A-A		06/15/2021	Paydown		277,699	277,699	277,668	0	0	31	0	31	0	277,699	0	0	0	399	03/16/2026	1.A FE
33632*-TW-7	CVS 46 CVS PROPERTIES		06/10/2021	Redemption 100.0000		340,764	340,764	340,764	340,764	0	0	0	0	0	340,764	0	0	0	10,871	01/10/2023	2.A
337355-AA-9	FUCRA 1997-1 B1		06/01/2021	Paydown		0	3,835	2,911	3,332	0	(3,332)	0	(3,332)	0	0	0	0	0	0	11/15/2028	5.B FM
337738-AR-9	FISERV		04/15/2021	JP MORGAN		5,781,092	5,058,000	5,048,137	5,049,775	0	440	0	440	0	5,050,215	0	730,877	730,877	116,840	10/01/2028	2.B FE
337738-AU-2	FISERV		04/20/2021	SMBC Nikko		5,450,300	5,000,000	4,991,600	4,992,719	0	48	0	48	0	4,992,767	0	457,533	457,533	141,458	07/01/2029	2.B FE
33840*-AA-3	INTL FLAVORS & FRAGRANCES		06/15/2021	Redemption 100.0000		242,105	242,105	242,105	242,105	0	0	0	0	0	242,105	0	0	0	4,814	11/15/2030	2.B
34489*-AA-7	NATIONAL FOOTBALL LEAGUE IX		04/28/2021	Various		8,667,920	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	667,920	667,920	188,340	10/05/2025	1.F FE
34489@-AA-5	NATIONAL FOOTBALL LEAGUE TRUST X		04/28/2021	Various		11,510,290	11,000,000	11,000,000	11,000,000	0	0	0	0	0	11,000,000	0	510,290	510,290	204,096	10/05/2026	1.F FE
34490@-AC-8	NATIONAL FOOTBALL LEAGUE		05/28/2021	STONE CASTLE		7,354,760	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	354,760	354,760	142,065	10/05/2027	1.F FE
34528F-AD-0	FORDO 2018-A A3		06/15/2021	Paydown		922,839	922,839	917,071	919,395	0	3,444	0	3,444	0	922,839	0	0	0	11,407	11/15/2022	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
345397-A8-6	FORD MOTOR CREDIT		05/27/2021	MSDW		1,306,250	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	56,250	56,250	40,677	08/17/2027	3.A FE
34628T-AB-3	GLOBAL ATLANTIC FINANCE		04/15/2021	Maturity		275,000	275,000	275,000	275,000	0	0	0	0	0	275,000	0	0	0	11,859	04/15/2021	2.C FE
35041J-AA-3	FFIN 2019-1A A		06/15/2021	Paydown		737,859	737,859	737,745	737,776	0	83	0	83	0	737,859	0	0	0	11,749	11/15/2034	1.C FE
35805B-AB-4	FRESENIUS MED CARE III		04/15/2021	JP MORGAN		11,618,640	12,000,000	11,963,880	11,964,570	0	824	0	824	0	11,965,394	0	(346,754)	(346,754)	168,625	02/16/2031	2.C FE
361582-AD-1	GEICO		04/27/2021	Various		18,952,065	16,500,000	16,568,955	16,512,158	0	(3,418)	0	(3,418)	0	16,508,740	0	2,443,325	2,443,325	956,725	07/15/2023	1.D FE
36185M-DQ-2	GMACM 2006-AR1 2A1		06/01/2021	Paydown		1,712	1,712	1,635	0	0	77	0	77	0	1,712	0	0	0	9	04/19/2036	1.A Z
36185M-EG-3	GMACM 2006-J1 A6		06/01/2021	Paydown		336,550	336,550	296,030	286,504	0	50,045	0	50,045	0	336,550	0	0	0	8,426	04/25/2036	1.D FM
36185M-EV-0	GMACM 2006-AR2 2A1		06/01/2021	Paydown		738,528	763,898	674,617	676,238	0	62,290	0	62,290	0	738,528	0	0	0	11,323	05/19/2036	1.D FM
36185M-EZ-1	GMACM GMACM 2006-AR2 4A1		06/01/2021	Paydown		17,397	17,397	14,266	14,266	0	3,132	0	3,132	0	17,397	0	0	0	243	05/19/2036	1.D FM
36192B-AY-3	GSMS 2012-GC6 A3		06/01/2021	Paydown		11,076,293	11,076,293	11,199,846	11,079,403	0	(3,111)	0	(3,111)	0	11,076,293	0	0	0	142,889	01/10/2045	1.D FM
36228F-XX-9	GSR 2003-10 1A1		06/01/2021	Paydown		38,178	38,178	38,178	38,178	0	0	0	0	0	38,178	0	0	0	493	10/25/2033	1.D FM
36250G-AP-0	GSMS 2015-GC30 A4		04/06/2021	Various		18,906,152	17,500,000	17,829,717	17,686,104	0	(12,125)	0	(12,125)	0	17,673,979	0	1,232,173	1,232,173	208,792	05/10/2050	1.D FM
36250P-AC-9	GSMS 2015-GC32 A3		04/15/2021	GOLDMAN SACHS		15,015,095	13,984,000	14,232,049	14,080,183	0	(8,370)	0	(8,370)	0	14,071,813	0	943,282	943,282	182,782	07/10/2048	1.D FM
36250P-AD-7	GSMS 2015-GC32 A4		04/15/2021	Various		15,405,313	14,000,000	14,440,515	14,230,665	0	(14,620)	0	(14,620)	0	14,216,045	0	1,189,268	1,189,268	199,910	07/10/2048	1.D FM
36252H-AD-3	GSMS 2017-GS5 A4		04/09/2021	GOLDMAN SACHS		6,071,484	5,500,000	5,664,926	5,604,992	0	(4,918)	0	(4,918)	0	5,600,074	0	471,411	471,411	74,092	03/10/2050	1.D FM
36253P-AC-6	GSMS 2017-GS6 A3		04/06/2021	GOLDMAN SACHS		8,445,684	7,750,000	7,982,089	7,902,022	0	(6,344)	0	(6,344)	0	7,895,678	0	550,006	550,006	93,859	05/10/2050	1.D FM
36256U-AG-3	GMALT 2019-1 C		06/20/2021	Paydown		23,670,000	23,670,000	23,667,553	23,669,385	0	615	0	615	0	23,670,000	0	0	0	421,326	12/20/2022	1.C FE
36259K-AB-3	GMALT 2020-1 A2A		06/20/2021	Paydown		717,161	717,161	717,131	717,161	0	0	0	0	0	717,161	0	0	0	5,042	04/20/2022	1.A FE
370334-CM-4	GENERAL MILLS		06/30/2021	BNP PARIBAS		7,080,925	7,017,000	7,409,461	0	0	(3,849)	0	(3,849)	0	7,405,612	0	(324,687)	(324,687)	90,636	02/01/2051	2.B FE
37331N-AK-7	GEORGIA-PACIFIC		06/09/2021	Various		40,643,761	40,000,000	39,950,400	39,952,784	0	2,118	0	2,118	0	39,954,902	0	688,860	688,860	558,261	04/30/2030	1.G FE
375558-AU-7	GILEAD SCIENCES		04/05/2021	Various		42,271,840	41,600,000	42,965,499	41,713,408	0	(46,047)	0	(46,047)	0	41,667,361	0	604,479	604,479	640,640	12/01/2021	2.A FE
38141G-XR-0	GOLDMAN SACHS GROUP		04/07/2021	JP MORGAN		1,241,357	1,300,000	1,300,000	0	0	0	0	0	0	1,300,000	0	(58,643)	(58,643)	5,179	01/27/2032	1.F FE
38141G-YA-6	GOLDMAN SACHS GROUP		05/17/2021	GOLDMAN SACHS		2,885,318	2,890,000	2,890,000	0	0	0	0	0	0	2,890,000	0	(4,682)	(4,682)	8,156	03/09/2027	1.F FE
38141G-YB-4	GOLDMAN SACHS GROUP		04/20/2021	GOLDMAN SACHS		1,711,492	1,700,000	1,700,000	0	0	0	0	0	0	1,700,000	0	11,492	11,492	0	04/22/2032	1.F FE
38144G-AE-1	GOLDMAN SACHS GROUP		06/01/2021	AMERIPRISE		2,011,940	2,000,000	2,000,000	0	0	0	0	0	0	2,000,000	0	11,940	11,940	7,811	01/01/9999	3.A FE
38217K-AA-2	GOODG 2016-1A A		06/15/2021	Various		3,415,222	3,314,528	3,300,595	3,301,926	0	11,605	0	11,605	0	3,313,533	0	101,689	101,689	64,962	10/15/2052	1.A FE
38217V-AA-8	GOODG 2017-1A A		06/15/2021	Various		394,145	388,829	388,648	388,649	0	5,496	0	5,496	0	394,145	0	0	0	7,597	10/15/2052	1.A FE
38218D-AA-7	GOODG 2019-1A		06/15/2021	Paydown		1,056,755	1,056,755	1,056,434	1,056,755	0	0	0	0	0	1,056,755	0	0	0	20,323	10/15/2054	1.C FE
391164-AE-0	GREAT PLAINS ENERGY		04/02/2021	Various		15,600,000	15,600,000	15,587,258	15,597,985	0	(299)	0	(299)	0	15,597,686	0	2,314	2,314	254,302	06/01/2021	2.B FE
39154T-BB-3	GALC 2020-1 A2		06/15/2021	Paydown		1,742,599	1,742,599	1,734,974	1,740,288	0	2,311	0	2,311	0	1,742,599	0	0	0	12,766	06/15/2022	1.A FE
39234#-AB-8	GREATER SANDHILL I LLC SER B		06/30/2021	Redemption 100.0000		294,075	294,075	322,850	317,994	0	(23,919)	0	(23,919)	0	294,075	0	0	0	10,334	12/30/2030	2.B
39234#-AC-6	GREATER SANDHILL I LLC SER B		06/30/2021	Redemption 100.0000		292,014	292,014	332,612	325,647	0	(33,633)	0	(33,633)	0	292,014	0	0	0	10,261	09/30/2030	2.B
39538C-AH-5	GPMF 2006-AR7 2A1		06/25/2021	Paydown		680,156	680,156	657,519	657,519	0	22,636	0	22,636	0	680,156	0	0	0	930	12/25/2046	1.D FM
401378-AD-6	GUARDIAN LIFE INSUR		05/11/2021	WELLS FARGO		587,754	600,000	605,466	605,418	0	(28)	0	(28)	0	605,389	0	(17,635)	(17,635)	17,945	01/22/2070	1.D FE
404119-BX-6	HCA		04/19/2021	MSDW		111,432	100,000	110,401	0	0	(129)	0	(129)	0	110,272	0	1,160	1,160	1,444	06/15/2029	2.C FE
40417Q-AA-3	HERO 2016-4A A1		06/20/2021	Various		214,118	214,118	214,032	214,058	0	60	0	60	0	214,118	0	0	0	4,042	09/20/2047	1.A FE
40468@-AA-7	HANNON ARMSTRONG		06/11/2021	Various		658,604	658,604	658,604	658,604	0	0	0	0	0	658,604	0	0	0	11,084	05/11/2041	1.F
41161M-AA-8	HVMLT 2006-5 1A1A		06/01/2021	Paydown		534,402	596,346	250,465	250,465	0	283,937	0	283,937	0	534,402	0	0	0	3,133	07/19/2047	1.D FM
41161P-GZ-0	HARBORVIEW 2004-8 2A1		06/01/2021	Paydown		79,945	79,945	74,947	74,980	0	4,966	0	4,966	0	79,945	0	0	0	1,041	11/19/2034	4.A
41161P-K4-4	HVMLT 06-2		06/01/2021	Paydown		171,852	171,852	167,206	167,206	0	4,645	0	4,645	0	171,852	0	0	0	2,363	02/25/2036	3.B FM
41161P-VF-7	HARBORVIEW 2005-12 1A1A		06/01/2021	Paydown		127,043	118,924	87,409	87,686	218	39,139	0	39,357	0	127,043	0	0	0	1,675	10/19/2035	6. FE
41161P-WC-3	HVMLT 2005-13 2A12		05/19/2021	Paydown		86,267	86,267	66,857	0	0	19,410	0	19,410	0	86,267	0	0	0	528	02/19/2036	5.C FE
41161U-AC-6	HVMLT 2006-6 2A1A		05/01/2021	Paydown		88,391	88,397	61,788	0	0	26,603	0	26,603	0	88,391	0	0	0	610	08/19/2036	1.A Z
41162D-AF-6	HVMLT 2006-12 2A2A		06/21/2021	Paydown		355,137	355,137	323,543	317,941	0	37,196	0	37,196	0	355,137	0	0	0	581	01/19/2038	1.D FM
41242*-BL-5	NATL BASKETBALL ASSOCIATION		05/26/2021	STONE CASTLE		4,496,040	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	496,040	496,040	79,640	06/07/2030	1.G FE
42217K-BA-3	WELLTOWER		04/15/2021	DIRECT		8,000,000	8,000,000	7,970,480	7,993,859	0	887	0	887	0	7,994,746	0	5,254	5,254	681,240	03/15/2023	2.A FE
42711A-AA-7	HTGC 2019-1A A		06/21/2021	Paydown		1,896,058	1,896,058	1,915,080	0	0	(19,022)	0	(19,022)	0	1,896,058	0	0	0	30,320	02/20/2028	1.F FE
42770U-AA-1	HERO 2015-2A A		06/20/2021	Paydown		115,910	115,910	115,897	115,900	0	11	0	11	0	115,910	0	0	0	2,453	09/20/2040	1.A FE
42770V-AA-9	HERO 2016-1A A		06/20/2021	Paydown		202,242	202,242	202,224	202,227	0	15	0	15	0	202,242	0	0	0	4,313	09/20/2041	1.A FE
42770W-AA-7	HERO 2016-2A A		06/20/2021	Paydown		262,907	262,907	262,818	262,829	0	78	0	78	0	262,907	0	0	0	5,401	09/20/2041	1.A FE
42770X-AA-5	HERO 2016-3A A1		06/20/2021	Various		204,021	204,021	203,649	203,722	0	299	0	299	0	204,021	0	0	0	4,845	09/20/2042	1.A FE
42770X-AC-1	HERO 2016-3A A2		06/20/2021	Various		114,920	114,920	116,790	116,476	0	(1,556)	0	(1,556)	0	114,920	0	0	0	2,374	09/20/2042	1.A FE
42771L-AB-8	HERO 2017-2A A1		06/20/2021	Paydown		184,136	184,136	184,112	184,114	0	22	0	22	0	184,136	0	0	0	3,185	09/20/2048	1.A FE
42771L-AC-6	HERO 2017-2A A2		06/20/2021	Paydown		283,286	283,286	290,332	289,655	0	(6,369)	0	(6,369)	0	283,286	0	0	0	6,077	09/20/2048	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
42771T-AA-3	HERO 2015-3A A		06/20/2021	Paydown		213,419	213,419	213,399	213,402	0	17	0	17	0	213,419	0	0	0	4,928	09/20/2041	1.A FE
42771X-AA-4	HERO 2017-1A A1		06/20/2021	Various		1,142,951	1,142,951	1,142,491	1,142,461	0	490	0	490	0	1,142,951	0	0	0	22,296	09/20/2047	1.A FE
42805V-AB-6	HERTZ 2020-11		06/25/2021	Paydown		112,387,500	112,387,500	112,387,500	0	0	0	0	0	0	112,387,500	0	0	0	2,255,468	11/24/2022	2.A FE
42805V-AE-0	HERTZ 2020-11 B		06/24/2021	Paydown		43,012,500	43,012,500	43,012,500	0	0	0	0	0	0	43,012,500	0	0	0	1,369,230	11/24/2022	3.C FE
431282-AN-2	HIGHWOODS REALTY		04/15/2021	Redemption 100.0000		4,558,000	4,558,000	4,529,337	4,555,884	0	882	0	882	0	4,556,766	0	1,234	1,234	48,619	06/15/2021	2.B FE
431282-AT-9	HIGHWOODS REALTY		04/07/2021	WELLS FARGO		375,524	383,000	381,434	381,478	0	32	0	32	0	381,510	0	(5,986)	(5,986)	6,528	02/01/2031	2.B FE
43283A-AB-1	HGVT 2017-AA B		06/25/2021	Paydown		402,372	402,372	402,353	402,360	0	12	0	12	0	402,372	0	0	0	4,953	12/26/2028	2.A FE
43457@-AA-4	WALGREENS LOUISVILLE KENTUCKY		06/15/2021	Redemption 100.0000		28,994	28,994	28,994	28,994	0	0	0	0	0	28,994	0	0	0	653	06/15/2030	2.B
437076-BK-7	HOME DEPOT		04/13/2021	TD		4,514,712	4,110,000	4,104,123	4,106,851	0	231	0	231	0	4,107,082	0	407,630	407,630	80,316	09/15/2025	1.F FE
437076-BM-3	HOME DEPOT		04/13/2021	MSDW		5,433,850	5,000,000	4,967,800	4,982,049	0	1,010	0	1,010	0	4,983,059	0	450,791	450,791	80,833	04/01/2026	1.F FE
437609-AP-5	HSMS 1998-1 B1		06/01/2021	Paydown		1,127	1,127	1,101	1,117	0	9	0	9	0	1,127	0	0	0	30	02/25/2028	1.D FM
446150-AQ-7	HUNTINGTON BANCSHARES		06/01/2021	KEYBANC		7,412,510	7,000,000	6,984,670	6,988,672	0	1,220	0	1,220	0	6,989,892	0	422,618	422,618	151,594	08/06/2024	2.A FE
45660L-NR-6	RAST		05/01/2021	Paydown		10,202	10,202	7,715	7,715	0	2,487	0	2,487	0	10,202	0	0	0	306	06/25/2035	2.B FM
45866F-AD-6	INTERCONTINENTAL EXCHANGE		06/01/2021	Various		13,823,474	12,451,000	12,561,598	12,514,822	0	(5,057)	0	(5,057)	0	12,509,765	0	1,313,709	1,313,709	236,050	12/01/2025	2.A FE
45866F-AJ-3	INTERCONTINENTAL EXCHANGE		04/05/2021	GOLDMAN SACHS		11,253,343	10,189,000	10,111,462	10,128,736	0	476	0	476	0	10,129,211	0	1,124,132	1,124,132	16,982	09/21/2028	2.A FE
459506-AK-7	INTL FLAVOR & FRAGRANCES		06/29/2021	JP MORGAN		2,313,760	2,000,000	1,998,240	1,998,451	0	78	0	78	0	1,998,529	0	315,231	315,231	67,986	09/26/2028	2.B FE
460146-CP-6	INTERNATIONAL PAPER		05/10/2021	Call 109.4470		1,405,299	1,284,000	1,279,172	1,280,979	0	151	0	151	0	1,281,130	0	2,870	2,870	149,654	02/15/2027	2.B FE
460146-CQ-4	INTERNATIONAL PAPER		06/22/2021	Various		36,780,600	30,000,000	34,787,150	34,723,011	0	(54,004)	0	(54,004)	0	34,669,007	0	(4,669,007)	(4,669,007)	8,806,267	08/15/2047	2.B FE
460146-CS-0	INTERNATIONAL PAPER		04/08/2021	ATHENE		32,959,436	28,000,000	33,367,615	33,314,627	0	(32,185)	0	(32,185)	0	33,282,442	0	(323,007)	(323,007)	788,317	08/15/2048	2.B FE
46433@-AA-6	Iskandar Ventures Llc		06/15/2021	Various		330,386	330,386	330,386	330,386	0	0	0	0	0	330,386	0	0	0	4,696	06/15/2039	1.E
465740-AA-6	ITRON		04/08/2021	Call 102.5000		3,075,000	3,000,000	2,997,000	2,997,233	0	(36)	0	(36)	0	2,997,197	0	2,803	2,803	184,583	01/15/2026	4.C FE
46591W-AA-5	HENDR 2020-A1 A		06/15/2021	Paydown		1,205,116	1,205,116	1,181,390	1,181,390	0	23,726	0	23,726	0	1,205,116	0	0	0	13,259	01/01/2070	1.F FE
466159-AA-8	HENDR 2010-2A A		06/15/2021	Paydown		89,407	89,407	89,371	89,389	0	17	0	17	0	89,407	0	0	0	1,464	01/15/2048	1.A FE
466159-AB-6	HENDR 2010-2A B		06/15/2021	Paydown		24,955	24,955	24,946	24,952	0	3	0	3	0	24,955	0	0	0	974	01/15/2050	1.A FE
46616M-AA-8	HENDR 2010-3A A		06/15/2021	Paydown		66,497	66,497	66,483	66,491	0	6	0	6	0	66,497	0	0	0	1,044	12/15/2048	1.A FE
46616M-AB-6	HENDR 2010-3A B		06/15/2021	Paydown		34,225	34,225	34,224	34,225	0	0	0	0	0	34,225	0	0	0	963	12/15/2050	1.A FE
46616P-AA-1	HENDR 2011-1A A		06/15/2021	Paydown		143,028	143,028	142,991	143,000	0	28	0	28	0	143,028	0	0	0	2,681	10/15/2056	1.A FE
46616Y-AA-2	HENDR 2012-2A A		06/15/2021	Paydown		160,142	160,142	160,088	160,100	0	43	0	43	0	160,142	0	0	0	2,407	10/15/2059	1.A FE
46616Y-AC-8	HENDR 2012-2A B		06/15/2021	Paydown		62,401	62,401	62,357	62,357	0	44	0	44	0	62,401	0	0	0	1,714	10/17/2061	2.A FE
46617A-AA-3	HENDR 2012-3A A		05/17/2021	Various		2,504,692	2,340,972	2,339,403	2,340,592	0	(12)	0	(12)	0	2,340,580	0	164,112	164,112	35,021	09/15/2065	1.A FE
46617A-AB-1	HENDR 2012-3A B		06/15/2021	Paydown		55,068	55,068	55,067	55,068	0	0	0	0	0	55,068	0	0	0	1,328	09/15/2067	1.G FE
46617F-AA-2	HENDR 2013-1A A		06/15/2021	Various		2,456,209	2,300,394	2,298,798	2,298,798	0	98	0	98	0	2,298,897	0	157,312	157,312	34,250	04/15/2067	1.A FE
46617J-AA-4	HENDR 2013-2A A		06/15/2021	Paydown		104,972	104,972	104,972	104,972	0	0	0	0	0	104,972	0	0	0	1,797	03/15/2062	1.A FE
46617J-AB-2	HENDR 2013-2A B		06/15/2021	Paydown		68,420	68,420	68,420	68,420	0	0	0	0	0	68,420	0	0	0	1,580	03/17/2064	2.A FE
46617L-AA-9	HENDR 2013-3A A		06/15/2021	Paydown		164,959	164,959	164,855	164,952	0	8	0	8	0	164,959	0	0	0	2,994	01/17/2073	1.A FE
46617T-AA-2	HENDR 2014-1A A		06/15/2021	Paydown		83,170	83,170	83,123	83,123	0	47	0	47	0	83,170	0	0	0	1,441	03/15/2063	1.A FE
46617T-AB-0	HENDR 2014-1A B		06/15/2021	Paydown		53,658	53,658	53,615	53,658	0	0	0	0	0	53,658	0	0	0	1,160	03/16/2065	2.A FE
46618A-AA-2	HENDR 2014-2A A		06/15/2021	Paydown		80,626	80,626	80,574	80,574	0	52	0	52	0	80,626	0	0	0	1,203	01/17/2073	1.A FE
46618A-AB-0	HENDR 2014-2A B		06/15/2021	Paydown		27,326	27,326	27,313	27,314	0	12	0	12	0	27,326	0	0	0	506	01/15/2075	2.C FE
466247-AG-8	JPMMT 2003-A1 4A4		06/01/2021	Paydown		10,747	10,747	10,369	10,403	0	344	0	344	0	10,747	0	0	0	94	10/25/2033	1.D FM
466247-LX-9	JPMMT 2005-A1 5A2		06/01/2021	Paydown		253,035	253,035	243,941	243,941	0	9,093	0	9,093	0	253,035	0	0	0	2,901	02/25/2035	1.D FM
466247-NV-1	JPMMT 2005-A2 5A2		06/01/2021	Paydown		8,543	8,543	8,084	8,393	0	150	0	150	0	8,543	0	0	0	94	04/25/2035	1.D FM
466247-UW-1	JPMMT 2005-S2 2A4		06/01/2021	Paydown		178,983	178,983	166,881	147,052	0	31,931	0	31,931	0	178,983	0	0	0	4,461	09/25/2035	1.D FM
46625H-HZ-6	JPMORGAN CHASE		05/10/2021	Maturity		23,225,000	23,225,000	23,210,744	23,222,720	0	2,280	0	2,280	0	23,225,000	0	0	0	537,078	05/10/2021	1.F FE
46629C-AB-3	JPMMT 2006-A5 2A1		06/01/2021	Paydown		141,595	141,595	131,506	131,506	0	10,089	0	10,089	0	141,595	0	0	0	1,476	08/25/2036	1.D FM
46629C-AM-9	JPMMT 2006-A5 3A6		06/01/2021	Paydown		73,261	73,405	67,899	67,899	0	5,362	0	5,362	0	73,261	0	0	0	977	08/25/2036	2.B FM
46629C-AR-8	JPMMT 2006-A5 5A1		06/01/2021	Paydown		351,731	351,731	322,219	322,219	0	29,512	0	29,512	0	351,731	0	0	0	4,700	08/25/2036	3.B FM
46630K-AC-0	JPMAC 2007-HE1 AF3		06/01/2021	Paydown		61,921	61,921	46,386	39,489	0	22,432	0	22,432	0	61,921	0	0	0	1,038	05/25/2035	1.D FM
46630L-AE-4	JPMAC 2007-CH1 AF4		06/01/2021	Paydown		883,769	883,769	883,763	883,763	0	5	0	5	0	883,769	0	0	0	17,911	11/25/2036	1.D FM
46635G-AE-0	JPMCC 2010-C2 A3		06/01/2021	Paydown		815,197	815,197	810,008	810,120	0	5,077	0	5,077	0	815,197	0	0	0	15,976	11/15/2043	1.D FM
46640L-AC-6	JPMBB 2013-C14 A3		04/01/2021	Paydown		4,323,467	4,323,467	4,436,630	4,347,906	0	(24,439)	0	(24,439)	0	4,323,467	0	0	0	442,747	08/15/2046	1.D FM
46641W-AT-4	JPMBB COMMERCIAL MORT 2014-C19 A2		05/01/2021	Paydown		90,519	90,519	88,053	89,555	0	964	0	964	0	90,519	0	0	0	1,149	04/15/2047	1.D FM
46643T-BB-7	JPMBB 2014-C26		06/01/2021	Paydown		200,999	200,999	206,974	205,706	0	(4,707)	0	(4,707)	0	200,999	0	0	0	2,755	01/15/2048	1.D FM
46645J-AD-4	JPMBB 2015-C33 A4		04/12/2021	BARCLAYS		11,025,781	10,000,000	10,367,188	10,184,918	0	(10,675)	0	(10,675)	0	10,174,243	0	851,538	851,538	139,269	12/15/2048	1.D FM

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
46645L-AY-3	JPMBB 2016-C1 A5		04/09/2021	Various		9,850,547	9,000,000	9,275,778	9,152,423	0	(8,540)	0	(8,540)	0	9,143,883	0	706,664	706,664	115,031	03/15/2049	1.D FM
46647P-AM-8	JPMORGAN CHASE		04/20/2021	JP MORGAN		7,482,942	6,862,000	6,804,153	6,812,790	0	1,475	0	1,475	0	6,814,266	0	668,677	668,677	179,922	01/23/2029	1.F FE
46647P-BD-7	JPMORGAN CHASE		04/20/2021	Various		5,123,025	4,662,000	4,662,000	4,662,000	0	0	0	0	0	4,662,000	0	461,025	461,025	79,582	05/06/2030	1.F FE
46647P-BE-5	JPMORGAN CHASE		04/26/2021	GOLDMAN SACHS		15,456,750	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	456,750	456,750	219,881	10/15/2030	1.F FE
46647P-BX-3	JPMORGAN CHASE		06/30/2021	Various		2,527,407	2,603,000	2,603,000	0	0	0	0	0	0	2,603,000	0	(75,593)	(75,593)	20,138	02/04/2032	1.F FE
46647P-CC-8	JPMORGAN CHASE		06/16/2021	Various		3,528,903	3,486,000	3,486,000	0	0	0	0	0	0	3,486,000	0	42,903	42,903	8,854	04/22/2032	1.F FE
46649Y-AC-9	JPMMT 2018-9 A3		06/01/2021	Paydown		489,518	489,518	491,736	491,736	0	(2,218)	0	(2,218)	0	489,518	0	0	0	7,959	02/25/2049	1.D FM
46650C-AB-5	JBS INVESTMENTS II GMBH		06/09/2021	MSDW		1,331,360	1,256,000	1,256,000	1,256,000	0	0	0	0	0	1,256,000	0	75,360	75,360	65,399	01/15/2028	3.A FE
46650P-AC-4	JPMMT 2019-LTV1 A3		06/01/2021	Paydown		764,995	764,995	767,745	767,745	0	(2,749)	0	(2,749)	0	764,995	0	0	0	12,265	06/25/2049	1.D FM
46650X-AA-1	HENDR 2019-1A A		06/15/2021	Paydown		249,364	249,364	249,188	249,188	0	176	0	176	0	249,364	0	0	0	3,871	08/17/2071	1.A FE
46661#-AA-7	JFK FUEL INFRASTRUCTURE		06/13/2021	Redemption 100.0000		359,285	359,285	359,285	359,285	0	0	0	0	0	359,285	0	0	0	5,152	04/13/2027	2.A
46661#-AB-5	JFK FUEL INFRASTRUCTURE		06/13/2021	Redemption 100.0000		400,605	400,605	400,605	400,605	0	0	0	0	0	400,605	0	0	0	4,525	04/13/2027	2.A
47770V-BQ-2	JOBSOHIO BEVERAGE		04/08/2021	ATHENE		15,405,864	15,020,000	15,179,745	15,172,577	0	(2,381)	0	(2,381)	0	15,170,196	0	235,668	235,668	327,411	01/01/2038	1.D FE
48250N-AB-1	KFC/PIZZA HUT/TACO BELL		06/01/2021	Call 102.6250		1,171,978	1,142,000	1,142,000	1,142,000	0	0	0	0	0	1,142,000	0	0	0	59,955	06/01/2026	3.B FE
48262*-AA-0	KEURIG DR PEPPER INC		06/15/2021	Various		289,630	289,630	289,630	289,630	0	0	0	0	0	289,630	0	0	0	4,491	12/31/2034	2.B
483007-AK-6	KAISER ALUMINUM		05/21/2021	DIRECT		3,000,000	3,000,000	3,139,500	3,126,649	0	(10,074)	0	(10,074)	0	3,116,574	0	(116,574)	(116,574)	373,230	05/01/2025	3.B FE
49271V-AF-7	KEURIG DR PEPPER		04/15/2021	GOLDMAN SACHS		28,725,016	24,523,000	24,523,000	24,523,000	0	0	0	0	0	24,523,000	0	4,202,016	4,202,016	450,929	05/25/2028	2.B FE
49427R-AQ-5	KILROY REALTY		06/03/2021	CITICORP		1,442,220	1,500,000	1,505,249	1,505,237	0	(157)	0	(157)	0	1,505,081	0	(62,861)	(62,861)	21,042	11/15/2032	2.B FE
49446R-AW-9	KIMCO REALTY		04/28/2021	Various		15,233,635	15,000,000	14,931,450	14,934,051	0	2,656	0	2,656	0	14,936,707	0	296,928	296,928	319,538	10/01/2030	2.A FE
494550-AW-6	KINDER MORGAN ENERGY PARTNERS		04/08/2021	ATHENE		10,896,415	8,000,000	10,975,009	0	0	(27,846)	0	(27,846)	0	10,947,163	0	(50,748)	(50,748)	128,189	01/15/2038	2.B FE
49727@-AB-3	KIRBY		06/15/2021	Redemption 100.0000		63,095	63,095	63,095	63,095	0	0	0	0	0	63,095	0	0	0	1,160	03/15/2042	2.B
50076Q-AE-6	KRAFT HEINZ FOODS		06/14/2021	Call 118.7500		5,343,750	4,500,000	4,671,250	4,669,995	0	(2,199)	0	(2,199)	0	4,667,796	0	(167,796)	(167,796)	962,500	06/04/2042	3.A FE
50540R-AL-6	LAB CORP OF AMERICA HOLDINGS		06/11/2021	Various		15,815,000	15,815,000	16,018,913	15,867,202	0	(16,587)	0	(16,587)	0	15,850,616	0	(35,616)	(35,616)	1,117,804	08/23/2022	2.B FE
513075-BW-0	LAMAR MEDIA		04/07/2021	CITICORP		1,312,500	1,250,000	1,252,138	1,267,404	0	(847)	0	(847)	0	1,266,557	0	45,943	45,943	34,531	01/15/2029	4.A FE
518028-AA-9	BANK OF AMERICA BATAVIA ILLINOIS		06/15/2021	Redemption 100.0000		63,861	63,861	63,861	63,861	0	0	0	0	0	63,861	0	0	0	1,462	08/15/2025	1.B
521615-AA-2	LEA POWER PARTNERS LLC		06/15/2021	Redemption 100.0000		103,608	103,608	104,859	104,742	0	(1,135)	0	(1,135)	0	103,608	0	0	0	3,417	06/15/2033	3.A FE
52465#-BC-8	HOME DEPOT		06/15/2021	Redemption 100.0000		78,001	78,001	87,613	82,419	0	(4,419)	0	(4,419)	0	78,001	0	0	0	2,407	01/15/2032	1.C
52465#-BD-6	HOME DEPOT		06/15/2021	Redemption 100.0000		78,658	78,658	83,862	81,095	0	(2,437)	0	(2,437)	0	78,658	0	0	0	2,428	12/15/2031	1.C
52467@-AT-2	WAL-MART SAN ANTONIO TEXAS		06/15/2021	Redemption 100.0000		62,801	62,801	62,801	62,801	0	0	0	0	0	62,801	0	0	0	1,553	11/15/2022	1.B
52467@-BF-1	WAL-MART FARMINGTON HILLS MICHIGAN		06/15/2021	Redemption 100.0000		139,782	139,782	145,422	141,114	0	(1,332)	0	(1,332)	0	139,782	0	0	0	3,628	11/15/2023	1.B
52467@-BK-0	WAL-MART SEATTLE & MURRAY UTAH		04/12/2021	Redemption 100.0000		3,992,418	3,992,418	3,972,622	3,990,932	0	1,486	0	1,486	0	3,992,418	0	0	0	143,180	08/10/2021	1.B
52467@-BR-5	LOWES MONROEVILLE PENNSYLVANIA		06/25/2021	Redemption 100.0000		235,400	235,400	247,013	239,944	0	(4,544)	0	(4,544)	0	235,400	0	0	0	6,202	06/25/2029	2.A
52467@-BT-1	LOWES LAKE PARK FLORIDA		06/25/2021	Redemption 100.0000		120,272	120,272	119,963	120,203	0	69	0	69	0	120,272	0	0	0	2,936	08/25/2023	2.A
52467@-BV-6	TARGET MT KISCO NEW YORK		06/15/2021	Redemption 100.0000		157,577	157,577	164,393	161,321	0	(3,744)	0	(3,744)	0	157,577	0	0	0	4,193	11/15/2034	1.C
52468#-AB-8	HOME DEPOT FLEMINGTON NEW JERSEY		06/15/2021	Redemption 100.0000		114,739	114,739	123,300	116,171	0	(1,432)	0	(1,432)	0	114,739	0	0	0	3,501	01/15/2023	1.C
52523K-AH-7	LXS 2006-17 WF42		06/01/2021	Paydown		271,310	372,401	304,159	313,950	0	(42,640)	0	(42,640)	0	271,310	0	0	0	9,287	11/25/2036	1.D FM
53079E-BH-6	LIBERTY MUTUAL GROUP		04/08/2021	ATHENE		4,135,065	3,759,000	3,754,677	3,754,732	0	(125)	0	(125)	0	3,754,607	0	380,458	380,458	53,096	06/15/2049	2.B FE
53219L-AS-8	LIFEPOINT HOSPITALS		05/07/2021	Various		755,438	750,000	750,000	750,000	0	0	0	0	0	750,000	0	5,438	5,438	24,245	02/15/2027	4.B FE
534187-BF-5	LINCOLN NATIONAL		04/12/2021	Various		11,047,600	10,000,000	9,991,808	9,993,935	0	423	0	423	0	9,994,358	0	1,053,242	1,053,242	210,955	12/12/2026	2.A FE
536797-AG-8	LITHIA MOTORS		06/07/2021	JP MORGAN		505,730	491,000	491,000	0	0	0	0	0	0	491,000	0	14,730	14,730	634	06/01/2029	3.A FE
54627R-AK-6	LCDA 2014-ELL A2		04/15/2021	BOA ML		4,881,280	4,671,081	4,669,943	4,670,996	0	(65)	0	(65)	0	4,670,932	0	210,348	210,348	108,463	08/01/2028	1.A FE
54864@-AA-8	LOWES BROOKLYN NEW YORK		06/15/2021	Redemption 100.0000		333,542	333,542	341,631	336,487	0	(2,945)	0	(2,945)	0	333,542	0	0	0	8,553	05/15/2029	2.A
548661-DD-6	LOWES		04/13/2021	Various		6,449,820	6,000,000	5,999,594	6,002,766	0	(242)	0	(242)	0	6,002,524	0	447,296	447,296	109,375	09/15/2024	2.A FE
54868#-AA-2	LOWES SANTA MARIA CALIFORNIA		06/15/2021	Redemption 100.0000		82,557	82,557	83,377	83,260	0	(702)	0	(702)	0	82,557	0	0	0	1,198	06/15/2042	2.A
55056*-AA-5	LUTHER VILLAGE		06/15/2021	Redemption 100.0000		51,919	51,919	51,919	51,919	0	0	0	0	0	51,919	0	0	0	989	11/15/2049	1.C FE
55056*-AB-3	LUTHER VILLAGE		06/15/2021	Redemption 100.0000		36,117	36,117	36,117	36,117	0	0	0	0	0	36,117	0	0	0	543	11/15/2049	1.C
552754-AB-9	MFRA 2020-NQM1 A2		06/01/2021	Paydown		375,190	375,190	375,183	375,190	0	0	0	0	0	375,190	0	0	0	2,763	08/25/2049	1.C FE
552754-AC-7	MFRA 2020-NQM1 A3		06/01/2021	Paydown		608,066	608,066	608,054	608,066	0	0	0	0	0	608,066	0	0	0	5,763	08/25/2049	1.F FE
55336V-AR-1	MPLX		06/16/2021	JP MORGAN		30,684,784	27,618,000	27,692,230	27,705,885	0	(7,014)	0	(7,014)	0	27,698,871	0	2,985,912	2,985,912	641,341	03/15/2028	2.B FE
55336V-BQ-2	MPLX		04/13/2021	GOLDMAN SACHS		937,704	946,000	945,177	945,188	0	17	0	17	0	945,205	0	(7,502)	(7,502)	16,504	08/15/2030	2.B FE
55388P-AB-6	MVWOT 2015-1A B		06/20/2021	Paydown		255,557	255,557	255,504	255,545	0	13	0	13	0	255,557	0	0	0	3,701	12/20/2032	2.B FE
553891-AA-0	MVWOT 2014-1A A		06/20/2021	Paydown		312,466	312,466	312,378	312,457	0	9	0	9	0	312,466	0	0	0	3,427	09/22/2031	1.F FE
553891-AB-8	MVWOT 2014-1A B		06/20/2021	Paydown		572,855	572,855	572,774	572,846	0	9	0	9	0	572,855	0	0	0	7,538	09/22/2031	2.B FE
553896-AC-5	MVWOT 2017-1A C		06/20/2021	Paydown		253,709	253,709	247,350	247,955	0	5,754	0	5,754	0	253,709	0	0	0	3,124	12/20/2034	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
55396#-AA-0	MANKATO ENERGY CENTER		06/30/2021	Redemption 100.0000		306,194	306,194	306,194	306,194	0	0	0	0	0	306,194	0	0	0	4,440	05/31/2039	2.B PL
55400D-AC-5	MVWOT 2019-2A C		06/20/2021	Paydown		419,464	419,464	372,790	373,615	0	45,849	0	45,849	0	419,464	0	0	0	4,603	10/20/2038	2.B FE
56081#-BL-3	MAJOR LEAGUE BASEBALL TRUST		04/14/2021	STONE CASTLE		10,479,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	479,000	479,000	125,733	12/10/2027	1.F FE
56081#-BZ-2	MAJOR LEAGUE BASEBALL TRUST		05/26/2021	STONE CASTLE		28,009,500	26,300,000	26,300,000	26,300,000	0	0	0	0	0	26,300,000	0	1,709,500	1,709,500	435,630	12/10/2029	1.F FE
565849-AK-2	MARATHON OIL		04/29/2021	Various		4,031,000	4,031,000	3,951,855	4,004,202	0	4,837	0	4,837	0	4,009,038	0	21,962	21,962	206,144	11/01/2022	2.C FE
57169*-AU-1	MARS		05/26/2021	Various		19,783,467	17,700,000	18,171,780	17,964,638	0	(15,696)	0	(15,696)	0	17,948,943	0	1,834,524	1,834,524	433,965	10/11/2027	1.F
57169*-AY-3	MARS		05/26/2021	STONE CASTLE		16,318,555	15,500,000	15,500,000	15,500,000	0	0	0	0	0	15,500,000	0	818,555	818,555	303,542	09/27/2028	1.F
571903-BG-7	MARRIOTT INTERNATIONAL		06/15/2021	MSDW		809,704	800,000	796,680	0	0	13	0	13	0	796,693	0	13,011	13,011	6,460	04/15/2031	2.A
574599-BN-5	MASCO		04/15/2021	Various		20,462,859	18,640,000	18,230,747	18,328,836	0	11,952	0	11,952	0	18,340,788	0	2,122,071	2,122,071	275,193	11/15/2027	2.B FE
57636Q-AR-5	MASTERCARD INC		04/15/2021	Various		21,146,575	19,165,000	19,111,530	19,116,126	0	2,410	0	2,410	0	19,118,536	0	2,028,040	2,028,040	345,240	03/26/2027	1.E FE
576433-D4-5	MARM 2005-7 2A1		06/01/2021	Paydown		325,354	325,354	315,796	315,796	0	9,558	0	9,558	0	325,354	0	0	0	5,900	09/25/2035	1.A
576434-YS-7	MALT 2004-12 6A4		06/01/2021	Paydown		6,214	6,214	6,159	6,149	0	65	0	65	0	6,214	0	0	0	171	12/25/2034	1.D FM
57643L-LC-8	MABS 2005-AB1 A4		06/01/2021	Paydown		364,477	364,477	364,455	364,455	0	22	0	22	0	364,477	0	0	0	4,109	11/25/2035	1.D FM
57643M-JF-2	MASTR 2004-11 4A4		06/01/2021	Paydown		8,708	8,708	8,773	8,773	0	(65)	0	(65)	0	8,708	0	0	0	201	12/25/2034	1.D FM
57643M-JV-7	MASTR 2004-11 B1		06/01/2021	Paydown		3,269	68,475	23,950	23,950	0	(20,681)	0	(20,681)	0	3,269	0	0	0	2,969	12/25/2034	1.D FM
58013M-EC-4	MCDONALD'S		04/30/2021	JP MORGAN		2,809,520	2,000,000	3,012,702	3,011,626	0	(16,501)	0	(16,501)	0	2,995,125	0	(185,605)	(185,605)	69,650	10/15/2037	2.A FE
58013M-FP-4	MCDONALD'S		04/06/2021	GOLDMAN SACHS		11,028,700	10,000,000	9,951,500	9,955,670	0	1,256	0	1,256	0	9,956,927	0	1,071,773	1,071,773	269,306	07/01/2027	2.A FE
58571L-AA-8	MTEL 2019-1A A		06/15/2021	Paydown		987,660	987,660	1,015,059	1,014,839	0	(27,179)	0	(27,179)	0	987,660	0	0	0	129,461	04/15/2049	1.F FE
58571L-AC-4	MTEL 2019-1A C		06/15/2021	Paydown		3,500,000	3,500,000	3,674,166	3,673,762	0	(173,762)	0	(173,762)	0	3,500,000	0	0	0	106,225	04/15/2049	3.B FE
588056-BA-8	MERCER INTL		06/21/2021	CSFB		390,285	378,000	378,000	0	0	0	0	0	0	378,000	0	12,285	12,285	7,910	02/01/2029	4.A FE
58933Y-AF-2	MERCK		04/23/2021	Various		10,512,200	10,000,000	9,991,515	9,997,522	0	379	0	379	0	9,997,901	0	514,299	514,299	123,667	05/18/2023	1.E FE
589929-5V-6	MLCC 2003-G A1		06/25/2021	Paydown		17,207	17,207	15,894	16,013	0	1,194	0	1,194	0	17,207	0	0	0	55	01/25/2029	1.D FM
59020U-NZ-4	MLCC 2004-G A1		06/25/2021	Paydown		4,649	4,649	4,626	4,649	0	23	23	0	0	4,649	0	0	0	13	01/25/2030	1.D FM
59020U-SM-8	MLCC 2005-A2 A5		06/01/2021	Paydown		108,113	108,113	108,248	108,113	0	0	0	0	0	108,113	0	0	0	1,137	02/25/2035	1.D FM
59023M-AD-2	MANA MANA 2007-A1 A2C		06/25/2021	Paydown		146,238	146,238	66,995	66,995	0	79,243	0	79,243	0	146,238	0	0	0	800	01/25/2037	1.D FM
59025G-AA-9	MLMBS 2007-2 1A1		06/01/2021	Paydown		2,833	3,007	2,887	0	0	(54)	0	(54)	0	2,833	0	0	0	28	08/25/2036	5.B FE
59217G-CT-4	METLIFE GLOBAL FUNDING I		04/19/2021	GOLDMAN SACHS		12,689,704	11,758,000	11,748,358	11,751,857	0	212	0	212	0	11,752,068	0	937,635	937,635	329,224	01/11/2024	1.D FE
594087-AU-2	MICHAELS STORES		04/14/2021	DIRECT		668,000	668,000	692,883	692,673	0	(959)	0	(959)	0	691,715	0	(23,715)	(23,715)	128,196	07/15/2027	5.A FE
594087-AV-0	MICHAELS STORES		04/15/2021	DIRECT		1,043,000	1,043,000	1,075,815	0	0	(933)	0	(933)	0	1,074,882	0	(31,882)	(31,882)	152,421	10/01/2027	4.A FE
594918-CE-2	MICROSOFT		06/10/2021	GOLDMAN SACHS		285,494	280,000	319,351	0	0	(223)	0	(223)	0	319,128	0	(33,635)	(33,635)	1,977	03/17/2052	1.A FE
59549W-AC-7	MDST 11 M2		06/15/2021	Paydown		36,357	36,357	36,357	36,357	0	0	0	0	0	36,357	0	0	0	975	07/15/2038	5.B FE
60040#-AA-0	MILLENNIUM PIPELINE		06/30/2021	Various		1,397,509	1,397,509	1,444,749	1,428,724	0	(31,215)	0	(31,215)	0	1,397,509	0	0	0	37,244	06/30/2027	1.G PL
608190-AL-8	MOHAWK INDUSTRIES		06/07/2021	JEFFERIES		5,444,800	5,000,000	4,994,150	4,994,309	0	281	0	281	0	4,994,589	0	450,211	450,211	102,708	05/15/2030	2.A FE
61690Q-AE-9	MSBAM 2015-C23 A4		04/15/2021	MSDW		5,492,188	5,000,000	5,150,000	5,069,125	0	(4,936)	0	(4,936)	0	5,064,189	0	427,999	427,999	71,281	07/15/2050	1.D FM
61691A-BL-6	MSC 2015-UBS8 A4		04/15/2021	MSDW		11,033,203	10,000,000	10,353,516	10,179,343	0	(12,455)	0	(12,455)	0	10,166,888	0	866,316	866,316	146,012	12/15/2048	1.D FM
617445-CJ-8	MSC 1996-1 B3		06/01/2021	Paydown		491	491	275	23	0	469	0	469	0	491	0	0	0	15	01/25/2027	1.D FM
617446-8L-6	MORGAN STANLEY		06/14/2021	Various		30,154,632	29,055,000	29,411,029	29,395,396	0	(15,644)	0	(15,644)	0	29,379,752	0	774,880	774,880	691,576	01/22/2031	1.F FE
617446-8U-6	MORGAN STANLEY		06/30/2021	GOLDMAN SACHS		606,029	630,000	630,000	630,000	0	0	0	0	0	630,000	0	(23,972)	(23,972)	7,189	02/13/2032	1.F FE
61746B-DJ-2	MORGAN STANLEY		04/21/2021	BOA ML		4,240,600	4,000,000	4,015,360	4,004,283	0	(625)	0	(625)	0	4,003,658	0	236,942	236,942	99,167	02/25/2023	1.G FE
61764A-AH-8	MSRR 2014-R6 B		05/01/2021	Various		138,313	7,739,333	7,149,209	0	0	576,675	0	576,675	0	7,725,883	0	(7,587,570)	(7,587,570)	34,309	09/26/2035	2.A Z
61945L-AA-1	MSAIC 2019-2A A		06/20/2021	Paydown		19,348	19,348	18,359	18,359	0	989	0	989	0	19,348	0	0	0	224	09/20/2040	1.D FE
61946C-AA-0	MSAIC 2019-1A		06/20/2021	Paydown		2,148,647	2,148,647	2,145,083	2,145,198	0	3,449	0	3,449	0	2,148,647	0	0	0	38,397	12/21/2043	1.F FE
61946E-AA-6	MSAIC 2017-1A A		06/20/2021	Paydown		75,938	75,938	75,916	75,918	0	20	0	20	0	75,938	0	0	0	1,388	06/20/2042	1.F FE
61946F-AA-3	MSAIC 2018-1A A		06/20/2021	Paydown		1,193,729	1,193,729	1,193,668	1,193,669	0	61	0	61	0	1,193,729	0	0	0	19,475	06/22/2043	1.F FE
61946G-AA-1	MSAIC 2017-2A A		06/20/2021	Paydown		286,879	286,879	286,842	286,844	0	35	0	35	0	286,879	0	0	0	4,471	06/22/2043	1.F FE
61946L-AA-0	MSAIC 2018-2GS A		06/20/2021	Paydown		940,865	940,865	942,429	942,400	0	(1,535)	0	(1,535)	0	940,865	0	0	0	16,261	02/22/2044	1.G FE
62544#-AA-9	MULTICARE HEALTH SYSTEM		06/10/2021	Redemption 100.0000		398,261	398,261	398,261	398,261	0	0	0	0	0	398,261	0	0	0	5,515	04/10/2041	1.D
62848B-AC-5	MVWOT 2018-1A C		06/20/2021	Paydown		370,318	370,318	362,969	363,431	0	6,887	0	6,887	0	370,318	0	0	0	5,932	01/21/2036	2.B FE
62942Q-CT-8	NRART 2020-T1 CT1		05/26/2021	BARCLAYS		953,563	950,000	949,999	949,999	0	0	0	0	0	949,999	0	3,563	3,563	9,761	08/15/2053	1.F FE
62942Q-CU-5	NRART 2020-T1 DT1		05/26/2021	BARCLAYS		6,285,156	6,250,000	6,249,996	6,249,996	0	0	0	0	0	6,249,996	0	35,161	35,161	85,207	08/15/2053	2.B FE
62942Q-CZ-4	NRART NRART 2020-T2		05/26/2021	BARCLAYS		1,003,750	1,000,000	999,998	999,998	0	0	0	0	0	999,998	0	3,752	3,752	12,962	09/15/2053	2.B FE
62942Q-DE-0	NRART 2020-T3 DT3		05/26/2021	BARCLAYS		2,002,188	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	2,188	2,188	22,262	10/15/2052	2.B FE
63615#-AD-3	NATIONAL FOOTBALL LEAGUE G3		04/15/2021	Redemption 100.0000		675,690	675,690	675,690	675,690	0	0	0	0	0	675,690	0	0	0	18,919	03/31/2024	1.E FE
63615#-AG-6	NATIONAL FOOTBALL LEAGUE G3		04/15/2021	Various		1,126,151	1,126,151	1,166,644	1,145,663	0	(19,512)	0	(19,512)	0	1,126,151	0	0	0	31,532	03/31/2024	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
63967@-AA-5	NEBRASKA MEDICINE		06/15/2021	Redemption 100.0000		69,661	69,661	69,661	69,661	0	0	0	0	0	69,661	0	0	0	1,077	01/15/2049	1.D
64083Y-AA-9	NESCO HOLDINGS II INC		04/15/2021	CITICORP		206,250	200,000	200,000	0	0	0	0	0	0	200,000	0	6,250	6,250	550	04/15/2029	4.C FE
64110L-AT-3	NETFLIX		04/28/2021	Various		1,704,500	1,400,000	1,400,000	1,400,000	0	0	0	0	0	1,400,000	0	304,500	304,500	37,698	11/15/2028	3.A FE
64352V-GW-5	NCHET 2004-A AII9		06/01/2021	Paydown		1,404	1,404	88	88	0	0	0	0	0	88	0	1,316	1,316	22	08/25/2034	1.D FM
64352V-MN-8	NCHET 2005-A A4W		06/01/2021	Paydown		406,817	406,817	406,815	406,815	0	1	0	1	0	406,817	0	0	0	7,909	08/25/2035	1.D FM
651229-AV-8	NEWELL BRANDS		05/24/2021	CITICORP		4,944,029	4,703,000	4,701,542	4,702,540	0	(200)	0	(200)	0	4,702,340	0	241,689	241,689	133,546	04/01/2023	3.B FE
65339K-BG-4	NEXTERA ENERGY CAPITAL		06/07/2021	WELLS FARGO		5,344,150	5,000,000	5,029,700	5,020,033	0	(2,664)	0	(2,664)	0	5,017,369	0	326,781	326,781	108,500	04/01/2024	2.A FE
65364U-AL-0	NIAGARA MOHAWK POWER		05/24/2021	Various		10,237,230	9,000,000	8,999,910	8,999,868	0	(30)	0	(30)	0	8,999,839	0	1,237,391	1,237,391	172,190	12/15/2028	2.A FE
65444#-AA-1	MARSH & MCLENNAN WESTLAKE OHIO		06/11/2021	Redemption 100.0000		209,298	209,298	209,298	209,298	0	0	0	0	0	209,298	0	0	0	3,040	07/11/2024	1.G
65478H-AD-0	NAROT 2017-C A3		04/15/2021	Paydown		439,870	439,870	441,623	440,509	0	(639)	0	(639)	0	439,870	0	0	0	3,108	04/18/2022	1.A FE
65536P-AM-2	NOMURA 2006-AF1		06/01/2021	Paydown		8,404	8,404	7,353	7,358	0	1,046	0	1,046	0	8,404	0	0	0	143	06/25/2036	4.A
65605*-AC-6	BURLINGTON NORTHERN SANTA FE		06/30/2021	Redemption 100.0000		435,897	435,897	435,897	435,897	0	0	0	0	0	435,897	0	0	0	13,099	12/31/2028	1.G
665859-AM-6	NORTHERN TRUST		05/04/2021	CITICORP		1,337,561	1,325,000	1,327,066	1,325,458	0	(316)	0	(316)	0	1,325,142	0	12,419	12,419	31,427	08/23/2021	1.F FE
666807-BM-3	NORTHROP GRUMMAN		05/24/2021	MSDW		1,697,360	1,587,000	1,641,736	1,632,895	0	(4,613)	0	(4,613)	0	1,628,281	0	69,079	69,079	40,170	01/15/2025	2.B FE
668138-AE-0	NORTHWESTERN MUT		04/01/2021	MSDW		6,975,640	7,000,000	6,975,640	6,975,640	0	0	0	0	0	6,975,640	0	0	0	0	03/30/2051	1.C FE
670346-AP-0	NUCOR		04/15/2021	FIFTH THIRD		4,522,640	4,000,000	3,994,080	3,995,288	0	285	0	285	0	3,995,573	0	527,067	527,067	73,733	05/01/2028	2.A FE
67059T-AF-2	NUSTAR LOGISTICS		06/21/2021	CSFB		1,351,563	1,250,000	1,262,500	1,262,153	0	(976)	0	(976)	0	1,261,176	0	90,386	90,386	42,083	06/01/2026	3.C FE
67090U-AB-9	THOR 2018 A		06/09/2021	Paydown		1,066,340	1,066,340	1,066,090	1,066,113	0	227	0	227	0	1,066,340	0	0	0	18,664	02/09/2030	1.G
67090U-AC-7	THOR 2018 B		06/09/2021	Paydown		881,736	881,736	881,722	881,725	0	11	0	11	0	881,736	0	0	0	17,102	02/09/2030	2.C
67090U-AD-5	THOR 2018 C		06/09/2021	Paydown		609,951	609,951	558,234	561,400	0	48,551	0	48,551	0	609,951	0	0	0	10,907	02/09/2030	3.C
67575N-BZ-5	OMART 2020-T1 DT1		05/26/2021	BARCLAYS		4,567,500	4,500,000	4,499,991	4,499,991	0	0	0	0	0	4,499,991	0	67,509	67,509	62,374	08/15/2052	2.B FE
67773#-AE-0	OHIO VALLEY ELECTRIC		06/15/2021	Redemption 100.0000		307,928	307,928	307,928	307,928	0	0	0	0	0	307,928	0	0	0	9,084	02/15/2026	3.A
67773#-AF-7	OHIO VALLEY ELECTRIC		06/15/2021	Redemption 100.0000		77,550	77,550	77,550	77,550	0	0	0	0	0	77,550	0	0	0	2,288	02/15/2026	3.A FE
67773#-AG-5	OHIO VALLEY ELECTRIC		06/15/2021	Redemption 100.0000		78,166	78,166	78,166	78,166	0	0	0	0	0	78,166	0	0	0	2,306	02/15/2026	3.A
67773#-AJ-9	OHIO VALLEY ELECTRIC		04/15/2021	Redemption 100.0000		349,428	349,428	349,428	349,428	0	0	0	0	0	349,428	0	0	0	11,723	02/15/2026	3.A
67773#-AK-6	OHIO VALLEY ELECTRIC		04/15/2021	Redemption 100.0000		344,529	344,529	344,529	344,529	0	0	0	0	0	344,529	0	0	0	11,557	02/15/2026	3.A
681919-BD-7	OMNICOM GROUP		06/08/2021	BARCLAYS		4,019,240	4,000,000	3,992,920	0	0	8	0	8	0	3,992,928	0	26,312	26,312	10,689	08/01/2031	2.A FE
68389X-BM-6	ORACLE		05/12/2021	CITICORP		1,052,880	1,000,000	947,253	967,033	0	2,000	0	2,000	0	969,034	0	83,846	83,846	22,010	07/15/2026	2.A FE
68389X-CD-5	ORACLE		05/06/2021	WELLS FARGO		1,020,580	1,000,000	997,430	0	0	31	0	31	0	997,461	0	23,119	23,119	2,939	03/25/2028	2.A FE
68389X-CE-3	ORACLE		06/09/2021	BOA ML		1,036,470	1,000,000	998,450	0	0	3	0	3	0	998,453	0	38,017	38,017	6,149	03/25/2031	2.A FE
68504L-AA-9	ONGLT 2016-A A		06/08/2021	Various		553,411	548,591	548,574	548,583	0	8	0	8	0	548,591	0	4,820	4,820	6,557	03/08/2029	1.F FE
68504L-AB-7	ONGLT 2016-A B		06/08/2021	Paydown		884,654	876,837	872,961	873,702	0	3,135	0	3,135	0	876,837	0	7,817	7,817	11,863	03/08/2029	2.B FE
68504T-AA-2	ONGLT 2015-AA A		06/08/2021	Paydown		85,310	85,310	85,296	85,306	0	3	0	3	0	85,310	0	0	0	1,017	09/08/2027	1.F FE
68504T-AB-0	ONGLT 2015-AA B		06/08/2021	Paydown		73,725	73,725	73,715	73,723	0	2	0	2	0	73,725	0	0	0	1,059	09/08/2027	2.B FE
68504U-AB-7	ONGLT 2019-A B		06/09/2021	Various		3,449,045	3,344,679	3,344,230	3,344,249	0	84	0	84	0	3,344,333	0	104,712	104,712	52,729	04/09/2038	1.F FE
68504U-AC-5	ONGLT 2019-A C		06/09/2021	Paydown		562,646	562,646	546,075	547,706	0	14,940	0	14,940	0	562,646	0	0	0	8,683	04/09/2038	2.B FE
68651*-AA-7	ORLANDO FUEL FACILITIES		06/01/2021	Redemption 100.0000		74,912	74,912	74,912	74,912	0	0	0	0	0	74,912	0	0	0	1,427	07/01/2037	2.B
690742-AK-7	OWENS CORNING		04/13/2021	JEFFERIES		16,596,450	15,000,000	14,983,650	14,984,424	0	243	0	243	0	14,984,667	0	1,611,783	1,611,783	216,354	06/01/2030	2.C FE
69121K-AE-4	OWL ROCK		04/21/2021	BOA ML		517,660	500,000	494,225	494,276	0	285	0	285	0	494,561	0	23,099	23,099	6,375	07/15/2026	2.C FE
69145A-AC-2	OXFIN 2019-1A B		06/15/2021	Paydown		39,788	39,788	39,959	39,788	0	0	0	0	0	39,788	0	0	0	1,068	02/15/2027	2.B FE
693475-AZ-8	PNC FINANCIAL SERVICES GROUP		05/21/2021	SUSQUEHANNA		593,015	573,000	571,396	571,525	0	53	0	53	0	571,578	0	21,437	21,437	12,298	01/22/2030	1.G FE
69346M-AA-7	PNMSR 2018-FT1 A		04/01/2021	CITIGROUP		48,750,000	48,750,000	48,750,000	0	0	0	0	0	0	48,750,000	0	0	0	0	04/25/2023	2.C FE
693506-BU-0	PPG INDUSTRIES		05/26/2021	CITICORP		1,912,781	1,920,000	1,909,094	0	0	481	0	481	0	1,909,575	0	3,206	3,206	5,376	03/15/2026	1.G FE
69362B-BB-7	PSEG POWER		05/18/2021	Call 100.0000		7,000,000	7,000,000	6,987,330	6,998,638	0	953	0	953	0	6,999,591	0	409	409	88,667	06/15/2021	2.B FE
693680-AA-8	PSMC 2018-2 A1		06/01/2021	Paydown		217,506	217,506	220,360	219,767	0	(2,262)	0	(2,262)	0	217,506	0	0	0	3,104	06/25/2048	1.D FM
69371V-AA-5	PSMC 2018-1 A1		06/01/2021	Paydown		1,032,721	1,032,721	1,052,084	1,047,247	0	(14,526)	0	(14,526)	0	1,032,721	0	0	0	14,576	02/25/2048	1.D FM
69376B-AA-4	PACEF 2020-1A A		05/20/2021	Various		15,889,930	15,394,736	15,394,736	15,394,736	0	0	0	0	0	15,394,736	0	495,195	495,195	93,531	09/20/2055	1.A FE
69379@-AA-4	PT EDISON DC		06/15/2021	Redemption 100.0000		604,618	604,618	658,500	646,828	0	(42,210)	0	(42,210)	0	604,618	0	0	0	16,970	12/15/2028	2.B
69394#-AA-3	PGA TOUR		05/30/2021	Redemption 100.0000		434,169	434,169	433,681	433,752	0	417	0	417	0	434,169	0	0	0	7,446	05/30/2041	1.F PL
69394#-AB-1	PGA TOUR		05/30/2021	Redemption 100.0000		196,177	196,177	196,177	196,177	0	0	0	0	0	196,177	0	0	0	3,286	05/30/2041	1.F PL
695156-AU-3	PACKAGING CORP OF AMERICA		04/12/2021	Various		12,625,492	12,000,000	11,984,280	11,985,864	0	187	0	187	0	11,986,051	0	639,440	639,440	117,000	12/15/2029	2.B FE
70052L-AC-7	PARK INTERMED HOLDINGS		05/21/2021	CITICORP		402,730	391,000	391,000	0	0	0	0	0	0	391,000	0	11,730	11,730	582	05/15/2029	4.A FE
70450Y-AE-3	PAYPAL		05/17/2021	BNP PARIBAS		421,548	400,000	437,996	437,358	0	(1,573)	0	(1,573)	0	435,784	0	(14,236)	(14,236)	7,220	10/01/2029	2.A FE
70556@-AA-7	DUKE ENERGY FLORIDA		06/07/2021	Redemption 100.0000		102,067	102,067	102,067	102,067	0	0	0	0	0	102,067	0	0	0	2,549	01/07/2025	1.G

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
70556@-AB-5	DUKE ENERGY FLORIDA		06/26/2021	Redemption 100.0000		112,526	112,526	112,526	112,526	0	0	0	0	0	112,526	0	0	0	2,810	12/26/2024	1.G
70932M-AB-3	PENNYMAC		06/24/2021	JP MORGAN		516,534	533,000	533,000	0	0	0	0	0	0	533,000	0	(16,466)	(16,466)	8,549	02/15/2029	4.A FE
713448-BW-7	PEPSICO		04/16/2021	MARKET AXESS		1,514,820	1,500,000	1,497,086	1,499,284	0	278	0	278	0	1,499,562	0	15,258	15,258	29,375	08/25/2021	1.E FE
713448-BY-3	PEPSICO		04/14/2021	GOLDMAN SACHS		9,716,125	9,500,000	9,483,470	9,497,603	0	584	0	584	0	9,498,187	0	217,938	217,938	160,378	03/05/2022	1.E FE
713448-EP-9	PEPSICO		06/17/2021	WELLS FARGO		10,285,000	10,000,000	9,825,800	9,830,095	0	1,794	0	1,794	0	9,831,889	0	453,111	453,111	196,458	10/15/2049	1.E FE
713448-ET-1	PEPSICO		05/27/2021	CITICORP		776,678	700,000	694,624	694,745	0	81	0	81	0	694,825	0	81,853	81,853	17,150	03/19/2040	1.E FE
717081-DH-3	PFIZER		04/28/2021	US BANCORP		14,796,740	14,000,000	13,955,340	13,987,694	0	1,418	0	1,418	0	13,989,112	0	807,628	807,628	157,500	06/15/2023	1.F FE
717081-EW-9	PFIZER		04/30/2021	SUSQUEHANNA		1,045,980	1,000,000	996,500	996,715	0	116	0	116	0	996,830	0	49,150	49,150	15,531	04/01/2030	1.F FE
718172-AK-5	PHILIP MORRIS INTERNATIONAL		05/17/2021	Various		6,900,000	6,900,000	7,418,865	6,928,287	0	(28,287)	0	(28,287)	0	6,900,000	0	0	0	142,313	05/17/2021	1.F FE
718172-AV-1	PHILIP MORRIS INTERNATIONAL		04/19/2021	FIFTH THIRD		8,343,680	8,000,000	7,855,920	7,964,888	0	4,800	0	4,800	0	7,969,688	0	373,992	373,992	131,250	03/06/2023	1.F FE
72703P-AC-7	PLNT 2019-1A A2		06/05/2021	Paydown		5,000	5,000	4,785	0	0	215	0	215	0	5,000	0	0	0	96	12/05/2049	2.C FE
731572-AB-9	RALPH LAUREN		04/14/2021	Various		9,274,325	8,900,000	9,049,253	9,042,522	0	(4,062)	0	(4,062)	0	9,038,460	0	235,865	235,865	87,287	06/15/2030	1.G FE
73316P-JE-1	POPLR 2005-6 A4		06/01/2021	Paydown		490,956	490,956	490,956	490,956	0	0	0	0	0	490,956	0	0	0	7,166	01/25/2036	1.D FM
73557*-AA-2	WISCONSIN ELECTRIC POWER		06/15/2021	Redemption 100.0000		99,422	99,422	99,422	99,422	0	0	0	0	0	99,422	0	0	0	2,035	07/15/2030	1.F
74080@-AA-4	KROGER MCKINNEY TEXAS		04/15/2021	Maturity		36,285	36,285	36,285	36,285	0	0	0	0	0	36,285	0	0	0	847	04/15/2021	2.B
74153W-CH-0	PRICOA GLOBAL FUNDING		06/03/2021	Maturity		6,355,000	6,355,000	6,176,281	6,325,382	0	29,618	0	29,618	0	6,355,000	0	0	0	69,905	06/03/2021	1.D FE
74264*-AA-4	PRISA LHC		04/15/2021	Maturity		16,000,000	16,000,000	16,000,000	16,000,000	0	0	0	0	0	16,000,000	0	0	0	282,400	04/15/2021	1.F
742718-FP-9	PROCTER & GAMBLE		05/05/2021	CITICORP		1,919,607	1,910,000	1,909,255	0	0	4	0	4	0	1,909,259	0	10,348	10,348	743	04/23/2026	1.D FE
74368C-BC-7	PROTECTIVE LIFE GLOBAL		05/11/2021	BMO		785,460	780,000	780,000	0	0	0	0	0	0	780,000	0	5,460	5,460	1,087	04/15/2026	1.E FE
74434U-CH-5	PHMS 1994-A 2B		06/01/2021	Paydown		17	17	17	17	0	0	0	0	0	17	0	0	0	0	04/28/2024	1.D FM
744573-AQ-9	PUBLIC SERVICE ENTERPRISE		05/24/2021	WELLS FARGO		3,277,120	3,500,000	3,493,560	3,493,766	0	235	0	235	0	3,494,000	0	(216,880)	(216,880)	43,867	08/15/2030	2.B FE
745310-AD-4	PUGET ENERGY		04/16/2021	Various		6,118,140	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	118,140	118,140	229,000	09/01/2021	2.C FE
745310-AF-9	PUGET ENERGY		04/19/2021	Various		2,097,398	2,000,000	1,999,796	1,999,950	0	(139)	0	(139)	0	1,999,811	0	97,587	97,587	86,220	07/15/2022	2.C FE
745332-CB-0	PUGET SOUND ENERGY		04/13/2021	ATHENE		3,359,099	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	859,099	859,099	83,706	03/15/2040	1.F FE
747525-BN-2	QUALCOMM		05/25/2021	GOLDMAN SACHS		680,918	700,000	698,733	698,767	0	67	0	67	0	698,834	0	(17,916)	(17,916)	4,727	05/20/2028	1.G FE
74762E-AF-9	QUANTA SERVICES INC		06/16/2021	JP MORGAN		18,521,640	18,000,000	17,939,340	17,940,304	0	2,553	0	2,553	0	17,942,857	0	578,783	578,783	385,700	10/01/2030	2.C FE
74834L-BA-7	QUEST DIAGNOSTICS		05/24/2021	Various		15,993,300	14,000,000	13,958,980	13,964,302	0	649	0	649	0	13,964,951	0	2,028,349	2,028,349	209,767	06/30/2029	2.B FE
74958E-AJ-5	RFMSI 2006-S12 3A1		06/01/2021	Paydown		377,344	377,344	358,160	358,160	0	0	0	0	0	358,160	0	19,183	19,183	8,768	12/25/2036	3.B FM
74979U-AA-3	SMBC RAIL		06/20/2021	Various		531,250	531,250	531,250	531,250	0	0	0	0	0	531,250	0	0	0	10,731	06/20/2026	1.G
756109-AQ-7	REALTY INCOME		04/26/2021	US BANCORP		3,272,160	3,000,000	2,999,089	2,999,463	0	(54)	0	(54)	0	2,999,409	0	272,751	272,751	91,385	07/15/2024	1.G FE
75884R-AV-5	REGENCY CENTERS		06/30/2021	JANE STREET ES		3,981,234	3,591,000	3,581,699	3,584,886	0	452	0	452	0	3,585,338	0	395,895	395,895	118,862	02/01/2027	2.A FE
759351-AJ-8	REINSURANCE GROUP OF AMERICA		06/01/2021	Various		24,000,000	24,000,000	23,867,280	23,990,974	0	9,026	0	9,026	0	24,000,000	0	0	0	600,000	06/01/2021	2.A FE
75972A-AD-5	RENEWABLE ENERGY GROUP I		06/02/2021	CSFB		387,231	371,000	371,000	0	0	0	0	0	0	371,000	0	16,231	16,231	848	06/01/2028	4.B FE
759950-ES-3	RAMC 2004-4 MF4		06/01/2021	Paydown		0	21,550	1,071	0	0	0	0	0	0	0	0	0	0	361	02/25/2035	1.D FM
760759-AV-2	REPUBLIC SERVICES		05/25/2021	Various		16,063,984	16,060,000	16,102,223	16,098,597	0	(1,698)	0	(1,698)	0	16,096,899	0	(32,915)	(32,915)	272,292	03/01/2030	2.B FE
761118-GV-4	RALI 2005-QS13 1A4		06/01/2021	Paydown		442,350	456,870	390,716	332,445	0	109,906	0	109,906	0	442,350	0	0	0	10,216	09/25/2035	1.D FM
761118-WQ-7	RALI 2006-Q03 A2		06/25/2021	Paydown		62,347	62,347	25,581	0	0	36,766	0	36,766	0	62,347	0	0	0	91	04/25/2046	6. FE
76111X-ZR-7	RFMSI 2005-S7 A1		06/01/2021	Paydown		43,886	48,451	44,915	24,478	0	19,409	0	19,409	0	43,886	0	0	0	992	11/25/2035	1.D FM
76111X-ZY-2	RFMSI 2005-S7 A8		06/01/2021	Paydown		249,156	268,083	223,836	222,752	0	26,404	0	26,404	0	249,156	0	0	0	5,680	11/25/2035	1.D FM
76112B-DV-9	RAMP 2004-RS10 MI1		06/01/2021	Paydown		11,064	11,064	1,153	1,153	0	0	0	0	0	1,153	0	9,911	9,911	262	10/25/2034	1.D FM
761152-A*-8	RESMED		06/25/2021	RIS		15,861,600	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	861,600	861,600	245,700	07/10/2026	2.A
76169X-AA-2	REXFORD INDUSTRIAL		05/17/2021	STIFEL NICOLAUS		381,671	402,000	398,828	398,859	0	114	0	114	0	398,973	0	(17,302)	(17,302)	4,342	12/01/2030	2.B FE
761713-BG-0	REYNOLDS AMERICA		04/26/2021	JP MORGAN		6,675,180	6,000,000	5,981,820	5,990,775	0	470	0	470	0	5,991,245	0	683,935	683,935	100,867	06/12/2025	2.B FE
776696-AE-6	ROPER TECHNOLOGIES		04/06/2021	BOA ML		10,335,995	9,975,000	9,823,492	9,937,662	0	5,224	0	5,224	0	9,942,886	0	393,109	393,109	123,822	11/15/2022	2.A FE
784305-A@-3	SJW GROUP		05/28/2021	SEAPORT GROUP		21,060,600	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	1,060,600	1,060,600	369,389	11/01/2029	1.G
78466L-AD-8	SSF SETTLEMENT FINANCE 2005-1 B		06/15/2021	Paydown		197,739	197,739	197,739	197,739	0	0	0	0	0	197,739	0	0	0	5,149	01/15/2042	1.B FE
78473N-AC-7	STARM 2007-1 2A1		05/01/2021	Paydown		42,293	39,357	29,101	19,856	0	22,437	0	22,437	0	42,293	0	0	0	419	02/25/2037	1.D FM
78486Q-AE-1	SVB FINANCIAL		05/06/2021	US BANCORP		1,052,120	1,000,000	1,079,230	1,075,912	0	(2,605)	0	(2,605)	0	1,073,307	0	(21,187)	(21,187)	13,455	06/05/2030	2.B FE
79466L-AL-8	SALESFORCE		06/30/2021	BNP PARIBAS		348,633	345,000	344,037	0	0	0	0	0	0	344,037	0	4,595	4,595	0	07/15/2051	2.A
79548K-H8-4	SBM7 1999-2 B1		06/01/2021	Paydown		4,075	4,075	3,588	2,195	0	1,881	0	1,881	0	4,075	0	0	0	110	02/25/2029	1.D FM
79548K-H9-2	SBM7 1999-2 B2		06/01/2021	Paydown		1,976	1,976	1,708	896	0	1,080	0	1,080	0	1,976	0	0	0	54	02/25/2029	1.D FM
79548K-XP-8	SBM7 1997-HUD2 AWAC		06/01/2021	Paydown		25	25	0	0	0	0	0	0	0	0	0	25	25	0	07/25/2024	1.D FM
79588T-AC-4	SAMMONS FINANCIAL GROUP INC		05/24/2021	JP MORGAN		2,234,920	2,000,000	2,229,757	2,216,694	0	(11,336)	0	(11,336)	0	2,205,358	0	29,562	29,562	44,253	05/12/2027	2.A FE
808513-BK-0	CHARLES SCHWAB		06/11/2021	Various		1,456,000	1,400,000	1,400,000	0	0	0	0	0	0	1,400,000	0	56,000	56,000	13,279	01/01/9999	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
81743Q-AG-9	SEMT SEMT 2006-1 2A1		06/01/2021	Paydown		283,572	283,572	225,662	225,662	0	57,911	0	57,911	0	283,572	0	0	0	7,987	09/20/2046	1.D FM
81743Q-AJ-3	SEMT SEMT 2006-1 3A1		06/01/2021	Paydown		1,022,262	939,959	754,002	754,002	0	268,261	0	268,261	0	1,022,262	0	0	0	25,815	09/20/2046	3.B FM
81744F-DJ-3	SEMT 2004-8 A1		05/20/2021	Various		930,458	946,324	949,515	946,324	0	0	0	0	0	946,324	0	(15,866)	(15,866)	3,406	09/20/2034	1.D FM
81744F-GY-7	SEMT 2005-2 A1		06/20/2021	Paydown		36,394	36,394	36,394	36,394	0	0	0	0	0	36,394	0	0	0	73	03/20/2035	1.D FM
81744L-AN-4	SEMT 07		06/01/2021	Paydown		146,101	179,563	163,276	163,276	0	(17,174)	0	(17,174)	0	146,101	0	0	0	2,665	06/20/2037	1.D FM
81745D-AE-1	SEMT 2013-9 A1		06/01/2021	Paydown		1,959,169	1,959,169	1,993,302	1,993,302	0	(34,132)	0	(34,132)	0	1,959,169	0	0	0	26,707	07/25/2043	1.D FM
81746C-BN-1	SEMT 2014-3 A9		06/01/2021	Paydown		1,589,164	1,589,164	1,560,857	1,563,323	0	25,841	0	25,841	0	1,589,164	0	0	0	24,379	10/25/2044	1.D FM
81747W-AA-5	SEMT 2018-7 A1		06/01/2021	Paydown		318,823	318,823	320,019	320,019	0	(1,196)	0	(1,196)	0	318,823	0	0	0	5,312	09/25/2048	1.D FM
81748R-AB-3	SEMT 2020-4 A2		06/01/2021	Paydown		189,646	189,646	194,979	194,964	0	(5,319)	0	(5,319)	0	189,646	0	0	0	1,923	12/01/2050	1.D FM
81761T-AC-9	SERV 2020-1 A2II		04/30/2021	Paydown		68,750	68,750	68,750	68,750	0	0	0	0	0	68,750	0	0	0	899	01/30/2051	2.C FE
82085@-AA-2	SHAWS/SAINSBURY MANCHESTER NH		06/15/2021	Redemption 100.0000		190,840	190,840	203,972	202,378	0	(11,538)	0	(11,538)	0	190,840	0	0	0	5,394	02/15/2029	3.B
82652Y-AA-2	SRFC 2016-3A A		06/20/2021	Various		396,940	395,224	395,183	395,207	0	9	0	9	0	395,216	0	1,724	1,724	4,211	10/20/2033	1.F FE
82652Y-AB-0	SRFC 2016-3A B		06/20/2021	Various		794,037	790,727	790,414	790,529	0	188	0	188	0	790,717	0	3,320	3,320	9,129	10/20/2033	2.B FE
82653D-AA-7	SRFC 2018-2A A		06/20/2021	Paydown		784,115	784,115	792,202	791,056	0	(6,941)	0	(6,941)	0	784,115	0	0	0	11,282	06/20/2035	1.A FE
82653E-AB-3	SRFC 2019-1A B		06/20/2021	Paydown		251,360	251,360	251,305	251,314	0	47	0	47	0	251,360	0	0	0	3,512	01/20/2036	1.F FE
82653E-AC-1	SRFC 2019-1A C		06/20/2021	Paydown		816,921	816,921	816,868	816,877	0	44	0	44	0	816,921	0	0	0	12,582	01/20/2036	2.B FE
82653G-AC-6	SRFC 2018-3A C		06/20/2021	Paydown		180,997	180,997	180,993	180,993	0	3	0	3	0	180,997	0	0	0	3,110	09/20/2035	2.B FE
82967N-BA-5	SIRIUS XM RADIO		05/26/2021	BOA ML		1,306,250	1,250,000	1,257,500	1,254,680	0	(399)	0	(399)	0	1,254,281	0	51,969	51,969	51,563	08/01/2027	3.C FE
83301#-AC-2	SNAFUEL		06/01/2021	Redemption 100.0000		119,789	119,789	119,789	119,789	0	0	0	0	0	119,789	0	0	0	1,718	09/01/2042	2.B
83416W-AA-1	SOLAR STAR FUNDING		06/30/2021	Various		383,622	383,622	399,741	397,577	0	(13,955)	0	(13,955)	0	383,622	0	0	0	10,145	06/30/2035	2.B FE
83416W-AB-9	SOLAR STAR FUNDING		06/30/2021	Redemption 100.0000		30,019	30,019	28,492	28,649	0	1,370	0	1,370	0	30,019	0	0	0	593	06/30/2035	2.B FE
83546D-AF-5	SONIC 2018-1A A2		06/20/2021	Paydown		2,750	2,750	2,890	2,890	0	(140)	0	(140)	0	2,750	0	0	0	46	02/20/2048	2.B FE
835495-AL-6	SONOCO PRODUCTS		06/04/2021	JEFFERIES		22,357,661	21,156,000	21,132,305	21,133,267	0	1,050	0	1,050	0	21,134,318	0	1,223,343	1,223,343	398,511	05/01/2030	2.B FE
841504-AB-9	SOUTHEAST SUPPLY		04/26/2021	JP MORGAN		4,144,631	4,135,000	4,119,405	4,121,224	0	963	0	963	0	4,122,186	0	22,445	22,445	59,601	06/15/2024	3.A FE
842400-GE-7	SOUTHERN CALIFORNIA EDISON		06/29/2021	WELLS FARGO		1,980,480	2,000,000	1,962,436	0	0	282	0	282	0	1,962,718	0	17,762	17,762	29,800	02/01/2045	2.A FE
842400-GQ-0	SOUTHERN CALIFORNIA EDISON		06/29/2021	MARKET AXESS		1,126,520	1,000,000	1,015,980	1,013,518	0	(731)	0	(731)	0	1,012,788	0	113,732	113,732	34,883	03/01/2029	1.G FE
84265V-AJ-4	SOUTHERN COPPER		06/15/2021	ATHENE		33,289,063	25,000,000	33,071,731	32,979,294	0	(91,928)	0	(91,928)	0	32,887,366	0	401,697	401,697	946,528	04/23/2045	2.A FE
84756N-AD-1	SPECTRA ENERGY PARTNERS		04/22/2021	Various		21,000,791	19,000,000	18,955,350	18,982,533	0	1,880	0	1,880	0	18,984,413	0	2,016,378	2,016,378	542,528	03/15/2024	2.A FE
84858D-AA-6	SPIRIT AIR 2015-		04/01/2021	Redemption 100.0000		153,307	153,307	150,249	150,733	0	2,573	0	2,573	0	153,307	0	0	0	3,143	04/01/2028	2.A FE
84860*-AB-9	NBA - SPIRITS OF ST LOUIS BASKETBALL		06/30/2021	Various		105,685	105,685	105,685	105,685	0	0	0	0	0	105,685	0	0	0	2,034	06/30/2036	2.C PL
848609-AA-1	NBA - SPIRITS OF ST LOUIS BASKETBALL		06/30/2021	Redemption 100.0000		70,916	70,916	70,916	70,916	0	0	0	0	0	70,916	0	0	0	1,879	06/30/2036	2.C PL
85234#-AB-1	STADIUM FUNDING TRUST		04/01/2021	Redemption 100.0000		937,854	937,854	932,685	933,087	0	4,768	0	4,768	0	937,854	0	0	0	23,446	04/01/2039	2.C PL
85236#-AA-1	SUNNOVA RAYS 1 ISSUER		04/30/2021	Redemption 100.0000		33,411	33,411	33,411	33,411	0	0	0	0	0	33,411	0	0	0	827	04/30/2031	1.G PL
855244-AW-9	STARBUCKS		06/09/2021	Various		29,922,632	30,000,000	29,824,200	29,836,403	0	6,261	0	6,261	0	29,842,663	0	79,969	79,969	467,188	03/12/2030	2.B FE
857477-AN-3	STATE STREET		05/26/2021	Various		5,469,890	5,000,000	4,994,900	4,997,730	0	114	0	114	0	4,997,843	0	472,047	472,047	63,250	12/16/2024	1.F FE
858155-AE-4	STEELCASE		05/19/2021	Various		4,089,109	3,530,000	3,882,495	3,716,019	0	(14,161)	0	(14,161)	0	3,857,820	0	231,289	231,289	148,256	01/18/2029	2.C FE
858912-AG-3	STERICYCLE		05/17/2021	MSDW		220,550	220,000	220,000	220,000	0	0	0	0	0	220,000	0	550	550	4,144	01/15/2029	3.C FE
86175E-AA-5	SSCRF 2015-1A A		06/15/2021	Paydown		288,652	288,652	288,511	288,536	0	116	0	116	0	288,652	0	0	0	4,081	12/15/2054	1.A FE
86212V-AG-9	STORE MASTER FUNDING LLC STR_1 18-1A		06/20/2021	Paydown		8,250	8,250	8,656	8,656	0	(406)	0	(406)	0	8,250	0	0	0	163	10/20/2048	1.E FE
86212X-AB-6	STR 2019-1 A2		06/21/2021	Paydown		10,291	10,291	10,562	10,291	0	0	0	0	0	10,291	0	0	0	156	11/20/2049	1.A FE
86213C-AB-1	STR 2015-1A A2		06/20/2021	Paydown		2,581	2,581	2,673	2,673	0	(93)	0	(93)	0	2,581	0	0	0	45	04/20/2045	1.E FE
863579-Y6-9	SARM 2006-3 4A		06/01/2021	Paydown		35,427	97,571	77,081	0	0	(41,654)	0	(41,654)	0	35,427	0	0	0	287	04/25/2036	6. *
86360F-AA-7	SFS 2006-A A		05/15/2021	Paydown		78,463	78,463	78,463	78,463	0	0	0	0	0	78,463	0	0	0	1,579	01/15/2030	1.A FE
86360F-AB-5	SFS 2006-A B		06/15/2021	Paydown		98,339	98,339	98,339	98,339	0	0	0	0	0	98,339	0	0	0	3,049	01/15/2030	1.B FE
86361Y-AB-3	SFS 2006-B B		06/15/2021	Paydown		31,623	31,623	31,623	31,623	0	0	0	0	0	31,623	0	0	0	801	03/15/2038	1.E FE
86365F-AA-2	SFS 2010-A A		06/15/2021	Various		1,150,453	1,083,197	1,083,197	1,083,197	0	0	0	0	0	1,083,197	0	67,256	67,256	25,804	01/16/2046	1.A FE
86365L-AA-9	SFS 2010-B A		06/15/2021	Paydown		123,045	123,045	122,746	122,905	0	140	0	140	0	123,045	0	0	0	1,872	08/15/2036	1.A FE
86365L-AB-7	SFS 2010-B B		06/15/2021	Paydown		11,197	11,197	11,195	11,196	0	2	0	2	0	11,197	0	0	0	322	08/15/2036	1.C FE
869504-AA-8	SPSS 2011-1A A		06/15/2021	Paydown		276,930	276,930	276,600	276,730	0	201	0	201	0	276,930	0	0	0	5,782	11/15/2058	1.A FE
869507-AA-1	SPSS 2017-1A A		06/15/2021	Paydown		93,173	93,173	93,138	93,144	0	28	0	28	0	93,173	0	0	0	1,678	01/15/2071	1.A FE
87236Y-AH-1	TD AMERITRADE HOLDING		04/14/2021	MARKET AXESS		7,074,340	6,500,000	6,485,635	6,490,648	0	968	0	968	0	6,491,616	0	582,724	582,724	132,031	04/01/2024	1.F FE
872540-AS-8	TJX		04/05/2021	BOA ML		11,157,000	10,000,000	9,993,100	9,993,457	0	583	0	583	0	9,994,039	0	1,162,961	1,162,961	179,167	04/15/2027	1.F FE
872540-AT-6	TJX		06/18/2021	CITICORP		1,143,770	1,000,000	998,750	998,797	0	52	0	52	0	998,848	0	144,922	144,922	26,587	04/15/2030	1.F FE
87264A-AM-7	T-MOBILE USA		05/24/2021	Various		3,030,000	3,030,000	2,988,083	2,990,674	0	6,688	0	6,688	0	2,997,362	0	32,638	32,638	132,310	03/01/2023	3.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
87264A-AQ-8	T-MOBILE USA		05/24/2021	Call 100.0000		703,000	703,000	703,000	703,000	0	0	0	0	0	703,000	0	0	0	25,542	04/15/2024	3.B FE
87264A-BJ-3	T-MOBILE USA		06/03/2021	WELLS FARGO		24,738,500	25,000,000	25,236,250	25,227,045	0	(8,762)	0	(8,762)	0	25,218,283	0	(479,783)	(479,783)	607,396	02/15/2031	2.C FE
87285#-AA-7	COSTCO WHOLESALE		06/15/2021	Redemption 100.0000		119,586	119,586	123,229	120,799	0	(1,213)	0	(1,213)	0	119,586	0	0	0	3,745	06/15/2027	1.C
87305R-AK-5	TTM TECHNOLOGIES INC		04/27/2021	CITICORP		482,603	482,000	482,000	0	0	0	0	0	0	482,000	0	603	603	2,601	03/01/2029	3.C FE
87342R-AC-8	BELL 2016-1A A23		05/25/2021	Paydown		24,750	24,750	26,133	26,107	0	(1,357)	0	(1,357)	0	24,750	0	0	0	615	05/25/2046	2.B FE
87901J-AH-8	TEGNA		04/21/2021	BOA ML		1,300,000	1,250,000	1,251,265	1,251,074	0	(37)	0	(37)	0	1,251,036	0	48,964	48,964	37,847	09/15/2029	3.C FE
879369-AG-1	TELEFLEX		05/11/2021	KEYBANC		1,232,685	1,191,000	1,191,000	1,191,000	0	0	0	0	0	1,191,000	0	41,685	41,685	22,778	06/01/2028	3.B FE
88031Q-AA-8	TENASKA VIRGINIA		06/30/2021	Redemption 100.0000		466,492	466,492	488,643	480,185	0	(13,693)	0	(13,693)	0	466,492	0	0	0	14,272	03/30/2024	2.B FE
88033G-CU-2	THC ESCROW		06/17/2021	Call 101.2810		2,348,706	2,319,000	2,322,750	2,320,034	0	(364)	0	(364)	0	2,319,670	0	(670)	(670)	104,317	05/01/2025	4.B FE
88150*-AE-3	TERRENO REALTY		04/09/2021	SEAPORT GROUP		32,678,080	32,000,000	32,000,000	32,000,000	0	0	0	0	0	32,000,000	0	678,080	678,080	404,711	12/02/2029	2.B FE
882508-BH-6	TEXAS INSTRUMENTS		04/22/2021	JANE STREET ES		460,041	449,000	448,331	448,433	0	42	0	42	0	448,475	0	11,566	11,566	3,841	03/12/2025	1.E FE
883203-BS-9	TEXTRON		06/21/2021	Call 100.0000		4,938,000	4,938,000	4,922,939	4,936,055	0	363	0	363	0	4,936,418	0	1,582	1,582	220,358	09/21/2021	2.B FE
883203-CB-5	TEXTRON		06/22/2021	Various		7,250,112	6,950,000	6,916,849	6,919,373	0	1,326	0	1,326	0	6,920,698	0	329,413	329,413	110,488	06/01/2030	2.B FE
88576N-AB-4	HENDR 2006-1A A2		06/15/2021	Paydown		65,482	65,482	65,449	65,469	0	13	0	13	0	65,482	0	0	0	1,583	03/15/2047	1.E FE
88576N-AM-0	HENDR 2007-2A A2		06/15/2021	Paydown		90,776	90,776	90,705	90,730	0	46	0	46	0	90,776	0	0	0	1,831	06/15/2048	1.G FE
88576P-AD-5	HENDR 2004-A A2		06/15/2021	Paydown		98,018	98,018	98,011	98,016	0	2	0	2	0	98,018	0	0	0	2,256	09/15/2045	1.A FE
88576U-AA-0	HENDR 2008-2A A		06/15/2021	Paydown		115,082	115,082	115,033	115,054	0	28	0	28	0	115,082	0	0	0	3,055	11/15/2037	1.A FE
88576X-AA-4	HENDR 2010-1A A		06/15/2021	Paydown		115,241	115,241	115,210	115,226	0	15	0	15	0	115,241	0	0	0	2,763	07/15/2059	1.A FE
88632A-AA-6	TBMLT 2018-3 A1		06/01/2021	Paydown		629,000	629,000	640,597	638,520	0	(9,520)	0	(9,520)	0	629,000	0	0	0	12,908	11/25/2048	1.D FM
887367-AA-8	TIMES SQUARE HOTEL TRUST		06/01/2021	Redemption 100.0000		95,696	95,696	106,422	103,416	0	(7,720)	0	(7,720)	0	95,696	0	0	0	3,404	08/01/2026	2.C FE
889175-BF-1	TOLEDO EDISON		05/27/2021	DEUTSCHE BANK		1,014,630	1,000,000	997,030	0	0	16	0	16	0	997,046	0	17,584	17,584	1,840	05/01/2028	2.A FE
88947E-AU-4	TOLL BROTHERS FINANCE		05/25/2021	Various		2,800,543	2,628,000	2,628,000	2,628,000	0	0	0	0	0	2,628,000	0	172,543	172,543	53,450	11/01/2029	3.A FE
89054X-AC-9	TOPAZ SOLAR FARMS		04/01/2021	Various		5,985	5,985	6,269	6,253	0	(267)	0	(267)	0	5,985	0	0	0	7,021	09/30/2039	3.B FE
89054X-AD-7	TOPAZ SOLAR FARMS		04/01/2021	Various		(38,941)	(38,941)	(38,198)	(38,277)	0	623	0	623	0	(37,654)	0	(1,287)	(1,287)	88,775	09/30/2039	3.B FE
89239A-AD-5	TAOT 2019-A A3		06/15/2021	Paydown		206,634	206,634	209,015	208,088	0	(1,453)	0	(1,453)	0	206,634	0	0	0	2,456	07/17/2023	1.A FE
89307#-AA-7	TRANS BAY CABLE		06/30/2021	Redemption 100.0000		217,913	217,913	217,913	217,913	0	0	0	0	0	217,913	0	0	0	4,582	06/30/2047	1.E PL
893647-AZ-0	TRANSDIGM		05/17/2021	Call 101.6250		6,097,500	6,000,000	6,037,461	6,029,602	0	(7,531)	0	(7,531)	0	6,022,070	0	(22,070)	(22,070)	292,500	05/15/2025	4.C FE
898813-AK-6	TUCSON ELECTRIC POWER		04/08/2021	MARKET AXESS		2,107,744	2,075,000	2,072,538	2,074,155	0	254	0	254	0	2,074,408	0	33,335	33,335	43,636	11/15/2021	1.G FE
898813-AM-2	TUCSON ELECTRIC POWER		05/24/2021	AMHERST		3,660,420	3,000,000	2,984,468	2,985,092	0	140	0	140	0	2,985,233	0	675,187	675,187	104,583	03/15/2044	1.G FE
90273@-AA-7	UNIVERSITY OF IOWA CORALVILLE IOWA		06/15/2021	Redemption 100.0000		134,316	134,316	134,316	134,316	0	0	0	0	0	134,316	0	0	0	1,786	03/15/2036	1.B
907818-EY-0	UNION PACIFIC RAILROAD		04/06/2021	Tax Free Exchange		3,182,830	2,600,000	2,863,770	2,832,545	0	(7,475)	0	(7,475)	0	2,825,070	0	357,760	357,760	58,767	09/10/2028	2.A FE
907818-FB-9	UNION PACIFIC RAILROAD		04/06/2021	Tax Free Exchange		11,203,913	10,000,000	9,995,700	9,996,107	0	205	0	205	0	9,996,313	0	1,207,600	1,207,600	220,972	03/01/2029	2.A FE
907825-AA-1	UNION PACIFIC RR		05/14/2021	Redemption 100.0000		390,405	390,405	378,183	381,191	0	9,214	0	9,214	0	390,405	0	0	0	6,299	05/14/2026	1.D FE
90931G-AA-7	UNITED AIRLINES 2020-1 CLASS A		04/15/2021	Redemption 100.0000		1,377,975	1,377,975	1,377,975	1,377,975	0	0	0	0	0	1,377,975	0	0	0	37,555	10/15/2027	1.G FE
90932P-AA-6	UNTD AIR 2014-1		04/11/2021	Redemption 100.0000		149,694	149,694	144,525	145,613	0	4,081	0	4,081	0	149,694	0	0	0	2,994	04/11/2026	2.A FE
911312-BX-3	UNITED PARCEL SERVICE		06/02/2021	MSDW		27,822,250	25,000,000	24,973,750	24,976,427	0	2,181	0	2,181	0	24,978,608	0	2,843,642	2,843,642	656,771	04/01/2025	1.G FE
91679R-AA-7	UPSPT 2020-ST3 A		06/20/2021	Paydown		95,958	95,958	95,838	95,838	0	120	0	120	0	95,958	0	0	0	1,329	04/20/2028	2.C FE
91680B-AA-9	UPSPT 2020-ST2 A		06/20/2021	Paydown		89,116	89,116	89,005	89,005	0	111	0	111	0	89,116	0	0	0	1,281	03/20/2028	2.C FE
91802R-AV-1	UTILITY DEBT SECURITIZATION AU 2013-T T3		06/15/2021	Call 100.0000		100,000	100,000	98,675	99,768	0	232	0	232	0	100,000	0	0	0	1,469	06/15/2023	1.A FE
918286-AC-9	VSTNA 2018-A C		06/20/2021	Paydown		655,891	655,891	644,801	645,096	0	10,795	0	10,795	0	655,891	0	0	0	11,015	02/20/2036	2.B FE
918288-AC-5	VSTNA 2017-A C		06/20/2021	Paydown		428,869	428,869	418,334	418,938	0	9,931	0	9,931	0	428,869	0	0	0	5,204	03/20/2035	2.B FE
918290-AA-5	VSTNA 2016-A A		06/01/2021	Various		1,647,231	1,641,618	1,641,600	1,641,600	0	18	0	18	0	1,641,618	0	5,614	5,614	19,764	07/20/2033	1.F FE
918290-AB-3	VSTNA 2016-A B		06/01/2021	Various		770,537	768,816	766,774	767,416	0	1,400	0	1,400	0	768,816	0	1,721	1,721	9,944	07/20/2033	2.B FE
91845#-AA-2	VERIZON COMMUNICATIONS		06/15/2021	Redemption 100.0000		167,275	167,275	167,275	167,275	0	0	0	0	0	167,275	0	0	0	2,665	05/15/2035	2.A
91854*-AA-4	VERIZON HIDDEN RIDGE TEXAS		06/15/2021	Various		308,370	308,370	308,370	308,370	0	0	0	0	0	308,370	0	0	0	4,653	08/15/2036	2.A
91914J-AB-8	VALERO ENERGY PARTNERS		04/23/2021	Various		15,680,000	14,000,000	13,952,400	13,962,466	0	1,625	0	1,625	0	13,964,091	0	1,715,909	1,715,909	388,500	03/15/2028	2.B FE
92277G-AU-1	VENTAS REALTY		04/14/2021	WELLS FARGO		20,747,200	20,000,000	19,901,200	19,911,946	0	2,071	0	2,071	0	19,914,017	0	833,183	833,183	451,667	01/15/2030	2.A FE
92343V-DY-7	VERIZON COMMUNICATIONS		04/14/2021	BARCLAYS		27,859,567	24,525,000	26,355,453	26,025,264	0	(63,829)	0	(63,829)	0	25,961,435	0	1,898,132	1,898,132	588,987	03/16/2027	2.A FE
92343V-ES-9	VERIZON COMMUNICATIONS		04/14/2021	Various		2,134,937	1,900,000	2,112,977	2,092,223	0	(6,517)	0	(6,517)	0	2,085,706	0	49,231	49,231	50,719	02/08/2029	2.A FE
92343V-FL-3	VERIZON COMMUNICATIONS		05/24/2021	WELLS FARGO		2,343,902	2,508,000	2,505,216	2,505,273	0	105	0	105	0	2,505,378	0	(161,477)	(161,477)	25,916	09/18/2030	2.A FE
92349F-AA-1	VZOT 2018-1A A1A		05/20/2021	Paydown		1,262,274	1,262,274	1,265,671	1,263,571	0	(1,297)	0	(1,297)	0	1,262,274	0	0	0	12,597	09/20/2022	1.A FE
92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY		06/30/2021	Various		190,302	190,302	190,302	190,302	0	0	0	0	0	190,302	0	0	0	5,528	06/30/2030	1.G PL
92838@-AA-1	VISTA RIDGE		06/30/2021	Redemption 100.0000		67,870	67,870	67,870	67,870	0	0	0	0	0	67,870	0	0	0	872	10/14/2049	1.F PL
929227-3N-4	WAMU 2003-S5 CB1		06/01/2021	Paydown		19,852	19,852	19,504	17,995	0	1,857	0	1,857	0	19,852	0	0	0	454	06/25/2033	1.D FM

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
92922F-GV-4	WAMU 2003-S11 2A7		06/01/2021	Paydown		52,151	52,151	50,212	51,270	0	881	0	881	0	52,151	0	0	0	1,149	11/25/2033	1.D FM
92922F-MG-0	WAMU 2004-S1 B1		06/01/2021	Paydown		114,105	114,105	114,426	114,105	0	0	0	0	0	114,105	0	0	0	2,923	03/25/2034	1.D FM
92922F-MQ-8	WAMU 2004-RS1 A5		06/25/2021	Paydown		18,055	18,055	17,903	18,055	0	0	0	0	0	18,055	0	0	0	398	11/25/2033	1.D FM
92922F-VK-1	WAMU 2004-S3 B1		06/01/2021	Paydown		40,540	40,540	40,195	40,307	0	233	0	233	0	40,540	0	0	0	918	07/25/2034	1.D FM
92922F-XJ-2	WAMU 2004-AR10 A1A		06/25/2021	Paydown		92,844	92,844	93,193	92,844	0	0	0	0	0	92,844	0	0	0	444	07/25/2044	1.D FM
92935V-AG-3	WFRBS 2011-C3 A4		04/01/2021	Paydown		3,098,956	3,098,956	3,113,875	3,097,365	0	1,591	0	1,591	0	3,098,956	0	0	0	45,193	03/15/2044	1.D FM
92936C-AJ-8	WFRBS 2011-C4 A4		06/01/2021	Paydown		6,125,206	6,125,206	6,186,286	6,125,206	0	0	0	0	0	6,125,206	0	0	0	134,443	06/15/2044	1.D FM
92937E-AZ-7	WFRBS 2013-C11 A5		06/01/2021	Paydown		129,323	129,323	124,799	127,870	0	1,453	0	1,453	0	129,323	0	0	0	1,644	03/15/2045	1.D FM
92939U-AD-8	WEC ENERGY GROUP		05/13/2021	Various		4,874,760	5,000,000	4,870,934	0	0	496	0	496	0	4,871,430	0	3,330	3,330	5,271	10/15/2027	2.A FE
92968#-AA-1	WAL-MART RIO GRANDE NJ		06/15/2021	Redemption 100.0000		136,970	136,970	138,331	138,129	0	(1,158)	0	(1,158)	0	136,970	0	0	0	2,055	07/15/2037	1.B
92984*-AA-5	WEC ENERGY GROUP		06/30/2021	Redemption 100.0000		640,545	640,545	640,545	640,545	0	0	0	0	0	640,545	0	0	0	9,444	12/31/2032	2.B PL
93118@-AA-0	WAL-MART		06/15/2021	Redemption 100.0000		60,243	60,243	61,713	60,962	0	(719)	0	(719)	0	60,243	0	0	0	1,432	11/15/2031	1.B
93141#-AA-9	WALGREENS		06/15/2021	Redemption 100.0000		106,492	106,492	106,492	106,492	0	0	0	0	0	106,492	0	0	0	2,802	02/15/2028	2.B
931427-AH-1	WALGREENS BOOTS ALLIANCE		04/26/2021	Call 106.9320		12,831,840	12,000,000	11,972,280	11,987,589	0	1,084	0	1,084	0	11,988,673	0	11,327	11,327	1,391,973	11/18/2024	2.B FE
931427-AQ-1	WALGREENS BOOTS ALLIANCE		04/26/2021	Call 107.0930		3,478,381	3,248,000	3,181,806	3,203,536	0	2,369	0	2,369	0	3,205,906	0	42,094	42,094	372,954	06/01/2026	2.B FE
93267*-AA-1	WAL-MART		06/15/2021	Redemption 100.0000		272,148	272,148	272,148	272,148	0	0	0	0	0	272,148	0	0	0	3,766	07/15/2035	1.B
93363D-AA-5	WAMU 06-AR		06/25/2021	Paydown		75,565	68,612	65,010	0	0	10,555	0	10,555	0	75,565	0	0	0	576	08/25/2046	1.D FM
939336-3P-6	WMALT 2005-2 2A1		06/01/2021	Paydown		75,160	91,367	78,246	54,852	0	20,308	0	20,308	0	75,160	0	0	0	2,106	04/25/2035	1.D FM
939336-5E-9	WMALT 2005-3 2A1		06/01/2021	Paydown		5,717	12,401	11,303	10,179	0	(4,462)	0	(4,462)	0	5,717	0	0	0	293	05/25/2035	1.D FM
93934F-CS-9	WMALT 2005-8 2CB5		06/01/2021	Paydown		97,508	102,110	86,271	51,150	0	46,358	0	46,358	0	97,508	0	0	0	2,162	10/25/2035	1.D FM
93934F-EW-8	WMALT 2005-9 4A1		06/01/2021	Paydown		310,957	312,839	270,627	175,852	0	135,105	0	135,105	0	310,957	0	0	0	7,051	11/25/2035	1.D FM
93934N-AW-5	WMALT 2006-5 2CB7		06/01/2021	Paydown		268,303	314,505	233,174	217,472	0	50,831	0	50,831	0	268,303	0	0	0	7,366	07/25/2036	1.D FM
93935A-AD-4	WMALT 2006-AR5 4A		06/01/2021	Paydown		17,464	41,284	37,955	0	0	(20,491)	0	(20,491)	0	17,464	0	0	0	38	06/25/2046	1.A
93936H-AE-6	WMALT 2007-2 1A5		06/01/2021	Paydown		57,801	77,621	59,481	54,465	0	3,337	0	3,337	0	57,801	0	0	0	2,012	04/25/2037	1.D FM
93936M-AA-3	WMALT 2007-OA4 A1A		06/01/2021	Paydown		38,429	76,197	72,673	0	0	(34,244)	0	(34,244)	0	38,429	0	0	0	676	04/25/2047	1.A
94108F-AA-8	WAT 2021-A A		06/15/2021	Various		7,004,108	7,004,108	7,004,108	0	0	0	0	0	0	7,004,108	0	0	0	55,582	02/18/2031	1.C
94108F-AB-6	WAT 2021-A B		06/18/2021	Various		1,926,020	1,926,020	1,926,020	0	0	0	0	0	0	1,926,020	0	0	0	14,081	02/18/2031	1.F
94108F-AC-4	WAT 2021-A C		06/18/2021	Various		3,720,977	3,720,977	3,720,977	0	0	0	0	0	0	3,720,977	0	0	0	41,463	02/18/2031	2.C
949456-AA-5	WLKRG 2013-AA A		06/15/2021	Paydown		769,283	769,283	769,178	769,283	0	0	0	0	0	769,283	0	0	0	11,655	03/15/2029	1.F FE
949458-AA-1	WLKRG 2015-AA A		06/15/2021	Paydown		826,000	826,000	825,932	825,999	0	2	0	2	0	826,000	0	0	0	11,321	06/16/2031	1.F FE
949458-AB-9	WLKRG 2015-AA B		06/15/2021	Paydown		551,332	551,332	551,226	551,330	0	2	0	2	0	551,332	0	0	0	8,883	06/16/2031	2.A FE
94945P-AB-1	WLKRG 2017-AA B		06/15/2021	Paydown		266,581	266,581	263,358	263,762	0	2,819	0	2,819	0	266,581	0	0	0	3,797	06/15/2033	2.C FE
94946D-AB-7	WLKRG 2019-AA B		06/15/2021	Various		4,567,898	4,460,811	4,459,514	4,459,514	0	214	0	214	0	4,459,728	0	108,170	108,170	60,284	06/15/2038	1.F FE
94973V-AW-7	ANTHEM		05/17/2021	Various		17,850,000	17,850,000	17,831,430	17,847,916	0	(39)	0	(39)	0	17,847,876	0	2,124	2,124	495,338	08/15/2021	2.B FE
94973V-BA-4	ANTHEM		05/25/2021	WELLS FARGO		10,471,500	10,000,000	10,479,857	0	0	(17,236)	0	(17,236)	0	10,462,621	0	8,879	8,879	121,000	01/15/2023	2.B FE
949746-TD-3	WELLS FARGO & COMPANY		04/07/2021	BOA ML		659,750	650,000	650,000	0	0	0	0	0	0	650,000	0	9,750	9,750	5,140	01/01/9999	2.B FE
94974B-EV-8	WELLS FARGO & COMPANY		04/01/2021	Various		16,216,000	16,216,000	16,348,815	16,218,077	0	(2,077)	0	(2,077)	0	16,216,000	0	0	0	372,968	04/01/2021	2.A FE
94978#-AR-8	INTL FLAVORS & FRAGRANCES		06/10/2021	Redemption 100.0000		304,990	304,990	304,990	304,990	0	0	0	0	0	304,990	0	0	0	9,221	07/10/2024	2.B
94978#-AX-5	CVS 16 CVS PROPERTIES		06/10/2021	Redemption 100.0000		482,240	482,240	483,814	483,250	0	(639)	0	(639)	0	482,611	0	(371)	(371)	76,335	10/10/2024	2.B
94978#-AY-3	SCHLUMBERGER HOLDINGS		06/09/2021	Redemption 100.0000		200,896	200,896	200,896	200,896	0	0	0	0	0	200,896	0	0	0	5,093	11/09/2024	2.A
94984N-AA-0	WFMBS 2006-AR16 A1		05/01/2021	Paydown		0	137,149	121,655	134,211	0	(134,211)	0	(134,211)	0	0	0	0	0	405	10/25/2036	2.B FM
94985A-AB-5	WFMBS 2006-AR15 A2		06/01/2021	Paydown		140,622	197,593	181,290	181,501	0	(40,879)	0	(40,879)	0	140,622	0	0	0	2,387	10/25/2036	2.B FM
94986Y-AB-2	WFMLT 2010-RR1 1A2		06/01/2021	Paydown		49,968	49,968	48,966	48,983	0	985	0	985	0	49,968	0	0	0	561	02/27/2037	1.D FM
94988J-5X-1	WELLS FARGO BANK		05/27/2021	Various		20,000,000	20,000,000	20,253,600	20,075,375	0	(75,375)	0	(75,375)	0	20,000,000	0	0	0	289,700	05/27/2022	1.D FE
95000U-2G-7	WELLS FARGO		06/22/2021	Various		23,044,624	22,212,000	22,224,654	22,223,572	0	(561)	0	(561)	0	22,223,011	0	821,613	821,613	292,950	10/30/2030	2.A FE
95000U-2J-1	WELLS FARGO		04/12/2021	ATHENE		10,104,564	10,000,000	10,104,500	10,096,510	0	(2,707)	0	(2,707)	0	10,093,804	0	10,760	10,760	172,181	02/11/2031	2.A FE
95001L-AU-6	WFCM 2018-C43 A4		04/06/2021	WELLS FARGO		10,081,406	9,000,000	9,718,945	9,656,167	0	(24,609)	0	(24,609)	0	9,631,559	0	449,847	449,847	127,381	03/15/2051	1.D FM
95001T-AA-3	WFMBS 2019-1 A1		06/01/2021	Paydown		3,676,131	3,676,131	3,688,168	3,688,168	0	(12,037)	0	(12,037)	0	3,676,131	0	0	0	61,094	11/25/2048	1.D FM
95002J-AA-4	WFMBS 2019-2 A1		06/01/2021	Paydown		641,360	641,360	652,785	652,785	0	(11,424)	0	(11,424)	0	641,360	0	0	0	10,393	04/25/2049	1.D FM
95002T-AA-2	WFMBS 2020-3 A1		06/01/2021	Paydown		143,400	143,400	148,105	148,105	0	(4,705)	0	(4,705)	0	143,400	0	0	0	1,717	06/25/2050	1.D FM
95058X-AE-8	WEN 2018-1A A211		06/15/2021	Paydown		10,466	10,466	11,057	11,057	0	(591)	0	(591)	0	10,466	0	0	0	203	03/15/2048	2.B FE
958667-AA-5	WESTERN MIDSTREAM		05/03/2021	MSDW		566,250	500,000	407,500	408,208	0	337	0	337	0	408,545	0	157,705	157,705	24,002	02/01/2050	3.B FE
962166-BY-9	WEYERHAEUSER		05/11/2021	BARCLAYS		6,749,100	6,000,000	5,908,200	5,913,637	0	2,947	0	2,947	0	5,916,583	0	832,517	832,517	138,667	04/15/2030	2.B FE
96221T-AF-4	WF-RBS COMMERCIAL MORTGAGE TRU		06/01/2021	Paydown		126,331	126,331	130,018	129,088	0	(2,756)	0	(2,756)	0	126,331	0	0	0	1,858	03/15/2047	1.D FM

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
96925@-AA-6	BEAUMONT HOSPITAL		06/15/2021	Redemption 100.0000		188,375	188,375	194,814	190,352	0	(1,977)	0	(1,977)	0	188,375	0	0	0	5,754	10/15/2027	1.F
96925@-AB-4	BEAUMONT HOSPITAL		06/15/2021	Redemption 100.0000		74,918	74,918	83,541	77,802	0	(2,884)	0	(2,884)	0	74,918	0	0	0	2,288	10/15/2027	1.F
96928*-AB-3	WALGREENS		06/15/2021	Redemption 100.0000		157,007	157,007	157,007	157,007	0	0	0	0	0	157,007	0	0	0	4,159	11/15/2029	2.B
96928*-AS-6	SPECTRUM HEALTH HOSPITAL		06/15/2021	Various		103,612	103,612	104,558	104,089	0	(477)	0	(477)	0	103,612	0	0	0	2,468	10/15/2033	1.B
96928*-BF-3	LOWES FERN PARK FLORIDA		06/25/2021	Redemption 100.0000		79,420	79,420	79,420	79,420	0	0	0	0	0	79,420	0	0	0	1,997	01/25/2028	2.A
96928*-DN-4	COSTCO WHOLESALE		06/15/2021	Redemption 100.0000		96,419	96,419	97,356	97,039	0	(620)	0	(620)	0	96,419	0	0	0	2,026	11/15/2035	1.C
96928*-DZ-7	BANK OF AMERICA		06/15/2021	Redemption 100.0000		400,670	400,670	404,362	402,526	0	(1,856)	0	(1,856)	0	400,670	0	0	0	9,355	10/15/2029	1.C
96928*-EP-8	CUMMINS COLUMBUS INDIANA		06/15/2021	Various		319,505	319,505	319,505	319,505	0	0	0	0	0	319,505	0	0	0	5,061	12/15/2030	1.C
96928*-ER-4	CVS ALLENTOWN PENNSYLVANIA		06/15/2021	Redemption 100.0000		16,127	16,127	16,127	16,127	0	0	0	0	0	16,127	0	0	0	412	01/15/2039	2.B
96928*-FB-8	FEDEX WOODBRIDGE NJ		06/15/2021	Various		170,420	170,420	170,420	170,420	0	0	0	0	0	170,420	0	0	0	2,771	07/15/2030	2.B
96928*-FE-2	CUMMINS COLUMBUS INDIANA		06/15/2021	Redemption 100.0000		9,671	9,671	9,671	9,671	0	0	0	0	0	9,671	0	0	0	153	12/15/2030	1.C
96928*-FT-9	WAL-MART HOLLYWOOD FLORIDA		06/15/2021	Various		74,014	74,014	74,725	74,544	0	(530)	0	(530)	0	74,014	0	0	0	1,197	06/15/2035	1.B
96928*-FU-6	WAL-MART TAMARAC FLORIDA		06/15/2021	Various		25,787	25,787	26,035	25,969	0	(183)	0	(183)	0	25,787	0	0	0	417	03/15/2035	1.B
96928*-FZ-5	CUMMINS COLUMBUS INDIANA		06/15/2021	Redemption 100.0000		78,894	78,894	78,894	78,894	0	0	0	0	0	78,894	0	0	0	1,095	12/15/2030	1.C
969457-BW-9	WILLIAMS COMPANIES		04/26/2021	TD		2,207,860	2,000,000	2,045,000	2,023,309	0	(2,281)	0	(2,281)	0	2,021,028	0	186,832	186,832	31,344	06/24/2024	2.C FE
969457-BY-5	WILLIAMS COMPANIES		06/16/2021	BARCLAYS		2,013,240	2,000,000	1,985,400	0	0	63	0	63	0	1,985,463	0	27,777	27,777	15,311	03/15/2031	2.A
970648-AK-7	WILLIS NORTH AMERICA		06/25/2021	STIFEL NICOLAUS		333,483	300,000	327,506	0	0	(92)	0	(92)	0	327,414	0	6,069	6,069	3,358	09/15/2049	2.B FE
973148-AA-3	WIND ENERGY TRANSMISSION TEXAS		06/30/2021	Redemption 100.0000		144,444	144,444	139,108	139,581	0	4,863	0	4,863	0	144,444	0	0	0	2,651	12/18/2034	1.F PL
974153-AB-4	WSTOP 2020-1A A2		06/07/2021	Paydown		30,750	30,750	30,791	30,791	0	(41)	0	(41)	0	30,750	0	0	0	522	12/05/2050	2.B FE
97750*-AA-6	WAL-MART ADDISON ILLINOIS		06/25/2021	Redemption 100.0000		152,746	152,746	152,746	152,746	0	0	0	0	0	152,746	0	0	0	2,432	11/25/2031	1.B
98163D-AB-4	WOSAT 2020-A A2		06/15/2021	Paydown		217,859	217,859	217,839	217,844	0	14	0	14	0	217,859	0	0	0	425	06/17/2024	1.A FE
98212B-AH-6	WPX ENERGY		06/03/2021	Call 104.3130		782,348	750,000	763,438	759,212	0	(1,020)	0	(1,020)	0	758,193	0	(8,193)	(8,193)	54,150	06/01/2026	2.C FE
98212B-AM-5	WPX ENERGY		06/07/2021	Taxable Exchange		783,485	710,000	710,000	710,000	0	0	0	0	0	710,000	0	73,485	73,485	0	06/15/2028	2.C FE
000000-00-0	NLN PENCIL CLASS B MEZZ LOAN		06/21/2021	Paydown		88,242,926	88,242,926	88,242,926	0	0	0	0	0	0	88,242,926	0	0	0	885,780	03/01/2022	2.B FE
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS		06/30/2021	Paydown		3,126,265	3,126,265	3,096,771	3,097,318	0	28,947	0	28,947	0	3,126,265	0	0	0	71,597	09/30/2045	1.D
G9027*-AA-1	TRANSOCEAN CONQUEROR		06/30/2021	Redemption 100.0000		1,869,481	1,869,481	1,869,481	1,869,481	0	0	0	0	0	1,869,481	0	0	0	73,049	05/31/2022	2.C FE
Z9499B-WL-3	HAYEM 2A	B	05/27/2021	Paydown		730,980	730,980	700,387	730,065	0	2,720	0	2,720	(29,585)	730,980	0	0	0	3,388	05/27/2032	1.C FE
Z9499B-WQ-2	HAYEM 2A C	B	05/27/2021	Paydown		2,436,600	2,436,600	2,359,002	2,435,842	0	6,933	0	6,933	(76,675)	2,436,600	0	0	0	17,093	05/27/2032	1.F FE
Z9499B-WS-8	HAYEM 2A D	B	05/27/2021	Paydown		791,895	791,895	792,337	795,344	0	(1,364)	0	(1,364)	(3,028)	791,895	0	0	0	7,440	05/27/2032	2.B FE
009088-AA-3	AIR CAN 2015-2AA		06/15/2021	Redemption 100.0000		120,553	120,553	117,715	118,195	0	2,358	0	2,358	0	120,553	0	0	0	2,260	12/15/2027	1.G FE
00909D-AA-1	AIR CAN 2020-2A PTT		04/01/2021	Redemption 100.0000		17,850	17,850	17,850	17,850	0	0	0	0	0	17,850	0	0	0	489	04/01/2029	1.G FE
01626P-AM-8	ALIMENTATION COUCHE-TARD		06/09/2021	Various		18,322,599	17,700,000	18,344,584	18,326,363	0	(28,908)	0	(28,908)	0	18,297,455	0	25,144	25,144	455,431	01/25/2030	2.B FE
136055-AA-8	CANADIAN IMPERIAL BANK OF COMMERCE		04/10/2021	Redemption 100.0000		585,939	585,939	585,939	585,939	0	0	0	0	0	585,939	0	0	0	21,275	04/10/2032	1.C FE
136375-CK-6	CANADIAN NATIONAL RAILWAY		06/03/2021	JANE STREET ES		996,540	1,000,000	1,108,620	1,107,115	0	(1,327)	0	(1,327)	0	1,105,788	0	(109,248)	(109,248)	27,111	08/02/2046	1.F FE
65334H-AJ-1	NEXEN ENERGY		05/14/2021	BARCLAYS		6,908,875	4,750,000	5,414,197	5,377,588	0	(7,224)	0	(7,224)	0	5,370,364	0	1,538,511	1,538,511	285,000	07/30/2039	1.E FE
67077M-AN-8	NUTRIEN		06/14/2021	ROBERT BAIRD		3,425,160	3,000,000	2,905,584	2,916,273	0	1,964	0	1,964	0	2,918,237	0	506,923	506,923	93,156	03/15/2035	2.B FE
878742-AW-5	TECK RESOURCES		06/24/2021	JANE STREET ES		1,958,295	1,500,000	1,507,167	1,506,929	0	(98)	0	(98)	0	1,506,831	0	451,464	451,464	89,323	07/15/2041	2.C FE
891140-BZ-0	TORONTO-DOMINION BANK		06/11/2021	Various		9,500,000	9,500,000	9,510,355	9,503,662	0	(3,662)	0	(3,662)	0	9,500,000	0	0	0	154,375	06/11/2021	1.C FE
91831A-AC-5	VALEANT PHARMACEUTICALS INTL		06/30/2021	Call 102.0420		18,368	18,000	16,808	17,190	0	81	0	81	0	17,271	0	729	729	1,149	04/15/2025	4.B FE
91911K-AK-8	VALEANT PHARMACEUTICALS		06/08/2021	Call 99.2414		2,232,932	2,250,000	2,303,438	2,264,372	0	(5,116)	0	(5,116)	0	2,259,257	0	(1,100)	(1,100)	154,787	03/15/2024	3.B FE
91911K-AN-2	VALEANT PHARMACEUTICALS		04/22/2021	Various		2,060,250	2,000,000	2,025,000	2,010,022	0	(1,487)	0	(1,487)	0	2,008,535	0	51,715	51,715	51,333	11/01/2025	3.B FE
C0445#-AK-2	ARC RESOURCES		05/27/2021	Various		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	134,000	05/27/2022	2.C
000806-AA-7	ABPCI 2020-9A A1	C	05/25/2021	BARCLAYS		12,015,000	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	15,000	15,000	138,062	11/18/2031	1.A FE
00119V-AG-4	AGL 2020-6A C	C	06/08/2021	ATHENE		15,116,308	15,100,000	15,100,000	15,100,000	0	0	0	0	0	15,100,000	0	16,308	16,308	378,534	07/20/2031	1.F FE
00163G-BG-1	ALM	C	06/22/2021	Redemption 100.0000		601,679	601,679	585,133	586,260	0	15,419	0	15,419	0	601,679	0	0	0	15,769	07/15/2029	2.C FE
008511-AE-7	AGL 2020-7A B	C	06/08/2021	ATHENE		9,804,322	9,800,000	9,800,000	9,800,000	0	0	0	0	0	9,800,000	0	4,322	4,322	193,355	07/15/2031	1.C FE
009279-AA-8	AIRBUS SE	C	04/20/2021	SUSQUEHANNA		1,785,314	1,670,000	1,780,393	1,776,030	0	(4,873)	0	(4,873)	0	1,771,156	0	14,157	14,157	28,056	04/10/2027	1.F FE
033291-AC-9	ANCHORAGE CAPITAL CLO LTD ANCH 19-1	C	04/07/2021	Paydown		750,000	750,000	746,175	746,283	0	3,717	0	3,717	0	750,000	0	0	0	8,116	04/15/2032	1.C FE
033291-AE-5	ANCHC 2019-13A C	C	04/07/2021	Paydown		3,000,000	3,000,000	3,003,867	0	0	(3,867)	0	(3,867)	0	3,000,000	0	0	0	20,782	04/15/2032	1.F FE
033291-AG-0	ANCHORAGE CAPITAL CLO LTD ANCH 19-1	C	04/07/2021	Paydown		4,500,000	4,500,000	4,503,339	4,503,227	0	(3,227)	0	(3,227)	0	4,500,000	0	0	0	90,022	04/15/2032	2.C FE
034863-AP-5	ANGLO AMERICAN CAPITAL	C	06/04/2021	Call 111.3050		12,136,697	10,904,000	11,468,202	11,263,667	0	(32,315)	0	(32,315)	0	11,231,352	0	(327,352)	(327,352)	1,853,657	05/14/2025	2.B FE
034863-AV-2	ANGLO AMERICAN CAPITAL	C	06/03/2021	Call 112.6120		1,351,344	1,200,000	1,198,908	1,198,947	0	95	0	95	0	1,199,042	0	958	958	230,702	04/01/2025	2.B FE
034863-AZ-3	ANGLO AMERICAN CAPITAL	C	04/01/2021	BOA ML		3,977,120	4,000,000	3,977,120	0	0	0	0	0	0	3,977,120	0	0	0	0	03/17/2028	2.B FE
034863-BA-7	ANGLO AMERICAN CAPITAL	C	04/01/2021	BOA ML		6,982,500	7,000,000	6,982,500	0	0	0	0	0	0	6,982,500	0	0	0	0	03/17/2031	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
034863-BA-7	ANGLO AMERICAN CAPITAL	C	04/19/2021	MILLENNIUM		411,000	410,000	408,975	0	0	2	0	2	0	408,977	0	2,024	2,024	1,113	03/17/2031	2.B FE
03666L-AA-0	ANTR 2020-1A A1	C	05/25/2021	BNP PARIBAS		10,015,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	15,000	15,000	122,611	10/23/2031	1.A FE
03767J-AE-5	APID 17-27	C	06/15/2021	Redemption 100.0000		1,000,000	1,000,000	980,898	981,572	0	18,428	0	18,428	0	1,000,000	0	0	0	24,320	07/17/2030	2.C FE
04016P-AE-8	ARES 2017-43A C	C	06/17/2021	Paydown		2,600,000	2,600,000	2,586,293	0	0	13,707	0	13,707	0	2,600,000	0	0	0	30,029	10/15/2029	1.F FE
04016P-AG-3	ARES 2017-43A D	C	06/17/2021	Paydown		7,750,000	7,750,000	7,724,417	7,724,714	0	25,286	0	25,286	0	7,750,000	0	0	0	209,117	10/15/2029	3.A FE
04016U-AJ-6	ARES CLO LTD ARES_17-46A 17-46	C	04/13/2021	ATHENE		4,101,320	4,100,000	4,100,000	4,100,000	0	0	0	0	0	4,100,000	0	1,320	1,320	72,372	01/15/2030	1.C FE
04622A-AG-2	MORGN 2019-4A D	C	04/01/2021	DIRECT		2,500,000	2,500,000	2,511,838	0	0	0	0	0	0	2,511,838	0	(11,838)	(11,838)	0	04/20/2030	2.C FE
05072L-AA-3	AUDAX 20-1	C	06/08/2021	ATHENE		9,966,060	10,000,000	9,929,254	9,931,355	0	4,373	0	4,373	0	9,935,728	0	30,332	30,332	117,051	01/20/2030	1.A FE
05072M-AA-1	AUDAX 2020-4A	C	06/03/2021	ATHENE		44,999,730	45,000,000	44,999,843	22,500,000	0	0	0	0	0	44,999,843	0	(113)	(113)	232,809	10/15/2031	1.A FE
05072M-AC-7	AUDAX 2020-4A	C	04/06/2021	ATHENE		22,099,779	22,100,000	22,100,000	22,100,000	0	0	0	0	0	22,100,000	0	(221)	(221)	216,641	10/15/2031	1.C FE
05072M-AE-3	AUDAX 2020-4A	C	04/06/2021	ATHENE		11,899,762	11,900,000	11,900,000	11,900,000	0	0	0	0	0	11,900,000	0	(238)	(238)	165,839	10/15/2031	1.F FE
05253J-AM-3	AUST & NZ BK NY	C	06/01/2021	Maturity		1,561,000	1,561,000	1,514,739	1,553,441	0	7,559	0	7,559	0	1,561,000	0	0	0	17,952	06/01/2021	1.E FE
05279#-AF-6	AUTOLIV ASP	C	04/23/2021	Maturity		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	140,350	04/23/2021	2.B FE
05541V-AE-6	BG ENERGY CAPITAL	C	04/15/2021	WELLS FARGO		16,537,915	16,253,000	16,124,601	16,240,083	0	5,221	0	5,221	0	16,245,304	0	292,611	292,611	332,284	10/15/2021	1.E FE
05565E-AH-8	BMW US CAPITAL	C	04/20/2021	Various		20,185,613	18,941,000	17,996,381	18,244,804	0	37,120	0	37,120	0	18,281,924	0	1,903,689	1,903,689	281,379	04/11/2026	1.F FE
05565E-AY-1	BMW US CAPITAL	C	04/15/2021	Various		12,698,130	11,358,000	11,273,864	11,292,101	0	2,762	0	2,762	0	11,294,862	0	1,403,268	1,403,268	221,244	04/12/2028	1.F FE
05565E-BE-4	BMW US CAPITAL	C	04/23/2021	JP MORGAN		4,038,383	3,573,000	3,567,426	3,568,435	0	121	0	121	0	3,568,557	0	469,827	469,827	99,185	08/14/2028	1.F FE
05565E-BM-6	BMW US CAPITAL	C	05/11/2021	Various		21,258,810	20,000,000	19,979,400	19,983,254	0	2,707	0	2,707	0	19,985,961	0	1,272,849	1,272,849	422,328	04/06/2023	1.F FE
05600L-AB-2	BMW FINANCE	C	06/08/2021	Various		24,693,930	23,500,000	24,156,128	11,020,525	0	(13,028)	0	(13,028)	0	24,135,384	0	558,546	558,546	266,600	08/14/2024	1.F FE
08181V-AJ-4	BSP	C	06/04/2021	Paydown		2,150,000	2,150,000	2,062,925	2,067,721	0	82,279	0	82,279	0	2,150,000	0	0	0	53,300	01/17/2032	2.C FE
08186P-AC-7	BSP 2019-18A B	C	06/08/2021	ATHENE		19,028,804	19,000,000	19,000,000	19,000,000	0	0	0	0	0	19,000,000	0	28,804	28,804	271,081	10/15/2032	1.C FE
09630K-AE-4	BLUEM	C	06/08/2021	ATHENE		18,529,880	18,510,000	18,510,000	18,510,000	0	0	0	0	0	18,510,000	0	19,880	19,880	535,799	07/25/2031	1.F FE
10805Y-AC-5	BRIDGE STREET 2020-1A A2	C	04/12/2021	ATHENE		4,999,855	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(145)	(145)	23,465	01/20/2034	1.C FE
10805Y-AE-1	BRIDGE STREET 2020-1A B	C	04/12/2021	ATHENE		4,999,760	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(240)	(240)	30,146	01/20/2034	1.F FE
11124T-AG-9	BROAD RIVER BDRVR_20-1A 20-1	C	06/15/2021	Redemption 100.0000		400,000	400,000	402,014	401,966	0	(1,966)	0	(1,966)	0	400,000	0	0	0	13,650	04/20/2029	2.C FE
12482N-AJ-0	CBAM 2019-10A C	C	04/20/2021	Paydown		2,250,000	2,250,000	2,247,392	2,247,482	0	2,518	0	2,518	0	2,250,000	0	0	0	33,793	04/20/2032	1.F FE
12482N-AL-5	CBAM	C	04/21/2021	Paydown		12,600,000	12,600,000	12,455,528	12,462,872	0	137,128	0	137,128	0	12,600,000	0	0	0	256,148	04/20/2032	2.C FE
15673Y-AF-6	CERB 2019-1A	C	06/15/2021	Paydown		9,750,000	9,750,000	9,675,482	2,728,937	0	74,277	0	74,277	0	9,750,000	0	0	0	243,010	04/15/2031	2.C FE
15674E-AG-7	CERB 2021-1A D	C	04/08/2021	ATHENE		5,000,000	5,000,000	5,000,000	0	0	0	0	0	0	5,000,000	0	0	0	11,571	04/15/2032	2.C FE
15674H-AB-1	CERB 2020-2A B	C	04/08/2021	ATHENE		12,149,927	12,150,000	12,150,000	12,150,000	0	0	0	0	0	12,150,000	0	(73)	(73)	142,457	10/15/2032	1.C FE
15674H-AC-9	CERB 2020-2A C	C	04/08/2021	ATHENE		14,849,837	14,850,000	14,850,000	14,850,000	0	0	0	0	0	14,850,000	0	(163)	(163)	247,869	10/15/2032	1.G FE
19123M-AC-7	COCA-COLA	C	06/01/2021	Call 100.0000		20,000,000	20,000,000	20,729,340	20,101,113	0	(101,113)	0	(101,113)	0	20,000,000	0	0	0	675,000	09/01/2021	2.A FE
225401-AU-2	CREDIT SUISSE	C	06/18/2021	BNP PARIBAS		1,835,874	1,801,000	1,801,000	0	0	0	0	0	0	1,801,000	0	34,874	34,874	5,532	05/14/2032	2.A FE
225433-AM-3	CREDIT SUISSE GROUP FUNDING	C	04/16/2021	Maturity		4,000,000	4,000,000	4,046,346	4,039,704	0	0	0	0	0	4,039,704	0	(39,704)	(39,704)	68,233	04/16/2021	2.A FE
23341C-AA-1	DNB BANK ASA	C	06/02/2021	Maturity		1,750,000	1,750,000	1,694,058	1,740,793	0	9,207	0	9,207	0	1,750,000	0	0	0	20,781	06/02/2021	1.D FE
235822-AA-1	DANA FINANCING LUX SARL	C	06/10/2021	Call 103.2500		1,548,750	1,500,000	1,578,750	1,554,804	0	(6,744)	0	(6,744)	0	1,548,060	0	(48,060)	(48,060)	96,146	06/01/2026	3.B FE
251526-CX-3	DEUTSCHE BANK NY	C	06/18/2021	BNP PARIBAS		1,001,534	990,000	990,000	0	0	0	0	0	0	990,000	0	11,534	11,534	2,003	05/28/2032	2.C
26252J-AJ-7	DRSLF 2019-75A AR	C	04/01/2021	Paydown		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	100,720	07/15/2030	1.A FE
26252J-AL-2	DRSLF 2019-75A BR	C	04/01/2021	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	45,240	07/15/2030	1.C FE
26252J-AN-8	DRSLF 2019-75A CR	C	04/01/2021	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	61,573	07/15/2030	1.F FE
26824K-AA-2	EADS FINANCE BV	C	06/11/2021	DIRECT		2,256,000	2,256,000	2,176,507	2,214,226	0	7,827	0	7,827	0	2,222,053	0	33,947	33,947	137,661	04/17/2023	1.F FE
268317-AU-8	ELECTRICITE DE FRANCE	C	04/14/2021	JP MORGAN		11,515,100	10,000,000	9,878,800	9,901,083	0	3,443	0	3,443	0	9,904,526	0	1,610,574	1,610,574	256,250	09/21/2028	2.A FE
269330-AA-4	E3 2019-1 A	C	06/20/2021	Various		1,484,944	1,460,612	1,461,857	1,461,798	0	23,146	0	23,146	0	1,484,944	0	0	0	23,830	09/20/2055	1.A FE
29001L-AJ-0	ELMW2 2019-2A D	C	04/13/2021	ATHENE		15,500,000	15,500,000	15,496,875	497,130	0	146	0	146	0	15,497,276	0	2,724	2,724	154,467	04/20/2031	2.C FE
34956N-AJ-1	FCBSL 2019-1A D	C	04/13/2021	ATHENE		4,715,591	4,750,000	4,714,000	0	0	1,225	0	1,225	0	4,715,225	0	366	366	97,417	07/23/2032	2.C FE
34962X-AJ-1	FCBSL 2020-1A	C	04/08/2021	ATHENE		10,999,846	11,000,000	11,000,000	11,000,000	0	0	0	0	0	11,000,000	0	(154)	(154)	144,087	10/20/2033	1.F FE
378961-AF-3	GMSL 2004-A B1	C	06/01/2021	Paydown		13,111	13,111	5,998	6,074	0	7,037	0	7,037	0	13,111	0	0	0	0	11/25/2032	1.D FM
38172A-AE-9	GOLUB CAPITAL 2016-30	C	06/08/2021	Various		15,941,999	16,023,874	15,885,570	12,346,370	0	20,294	0	20,294	0	15,907,620	0	34,379	34,379	141,697	04/20/2028	1.F FE
38172W-AE-1	GCBSL 2020-50A C	C	05/28/2021	ATHENE		8,157,800	8,150,000	8,150,000	8,150,000	0	0	0	0	0	8,150,000	0	7,800	7,800	159,126	10/20/2031	1.F FE
38172X-AN-9	GOCAP 2013-16A CR	C	06/03/2021	ATHENE		27,899,554	27,900,000	27,899,972	0	0	0	0	0	0	27,899,972	0	(419)	(419)	95,987	07/25/2029	1.F FE
38172X-AQ-2	GOCAP 2013-16A DR	C	06/24/2021	Paydown		1,000,000	1,000,000	992,500	0	0	7,500	0	7,500	0	1,000,000	0	0	0	15,422	07/25/2029	2.C FE
38174X-AJ-6	GOLUB CAPITAL PARTNERS CLO LTD 17-1	C	04/15/2021	Redemption 100.0000		1,000,000	1,000,000	983,342	983,706	0	16,294	0	16,294	0	1,000,000	0	0	0	9,571	07/26/2029	1.C FE
38176E-AE-7	GCBSL 2019-40A B	C	04/06/2021	ATHENE		2,000,572	2,000,000	2,000,552	2,000,502	0	(69)	0	(69)	0	2,000,433	0	139	139	19,945	01/25/2032	1.C FE
38176E-AG-2	GCBSL 2019-40A C	C	04/13/2021	ATHENE		3,500,977	3,500,000	3,503,203	3,503,067	0	(209)	0	(209)	0	3,502,857	0	(1,881)	(1,881)	48,735	01/25/2032	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
38177E-AA-4	GCPAF 2019-1 A	C	06/17/2021	Paydown		11,000,000	11,000,000	11,116,728	5,554,368	0	(112,796)	0	(112,796)	0	11,000,000	0	0	0	277,024	10/20/2027	1.F FE
38177J-AJ-4	GOLUB CAPITAL 2020-52A D	C	04/13/2021	ATHENE		5,002,880	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	2,880	2,880	67,057	01/20/2034	2.C FE
38177K-AA-0	GOCAP 20-4	C	04/13/2021	ATHENE		4,016,100	4,000,000	4,018,800	4,018,225	0	(701)	0	(701)	0	4,017,524	0	(1,424)	(1,424)	82,849	07/20/2032	1.A FE
38218G-AA-0	GOODG 2018-1A A	C	06/15/2021	Various		1,233,641	1,233,641	1,233,514	1,233,458	0	183	0	183	0	1,233,641	0	0	0	25,375	10/15/2053	1.A FE
38218Q-AA-8	GOODG 2017-2A A	C	06/15/2021	Various		5,956,320	5,727,319	5,726,714	5,726,499	0	165	0	165	0	5,726,663	0	229,656	229,656	118,208	10/15/2053	1.A FE
39055V-AB-9	GRTLK 2021-5A-A	C	05/26/2021	BMO		4,006,000	4,000,000	4,000,000	0	0	0	0	0	0	4,000,000	0	6,000	6,000	10,579	04/15/2033	1.A FE
402563-AE-0	GSM 2020-IA B	C	04/13/2021	ATHENE		3,014,745	3,000,000	3,016,356	0	0	(84)	0	(84)	0	3,016,272	0	(1,527)	(1,527)	16,436	04/15/2033	1.C FE
40256T-AE-3	GSM 2020-IIA A2B	C	05/21/2021	Paydown		1,200,000	1,200,000	1,204,140	0	0	(4,140)	0	(4,140)	0	1,200,000	0	0	0	15,644	10/15/2029	1.D FE
40256T-AG-8	GSM 2020-IIA B	C	05/21/2021	Paydown		500,000	500,000	501,689	0	0	(1,689)	0	(1,689)	0	500,000	0	0	0	7,218	10/15/2029	1.G FE
40256T-AJ-2	GSM 2020-IIA C	C	05/21/2021	Paydown		400,000	400,000	401,976	401,879	0	(1,879)	0	(1,879)	0	400,000	0	0	0	12,305	10/15/2029	2.C FE
40256T-AS-2	GSM 20-IIA	C	05/21/2021	Paydown		4,760,000	4,760,000	4,760,000	4,760,000	0	0	0	0	0	4,760,000	0	0	0	53,917	10/15/2029	1.B FE
40256T-AU-7	RRME 20-IIA	C	05/21/2021	Paydown		5,600,000	5,600,000	5,600,000	5,600,000	0	0	0	0	0	5,600,000	0	0	0	68,239	10/15/2029	1.D FE
40256T-AW-3	RRME 20-IIA	C	05/21/2021	Paydown		3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	52,663	10/15/2029	1.G FE
40256T-AY-9	GSM 20-IIA	C	05/21/2021	Paydown		3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	79,701	10/15/2029	2.C FE
404280-BB-4	HSBC HOLDINGS	C	04/20/2021	HSBC		6,658,500	6,000,000	5,983,021	5,987,362	0	654	0	654	0	5,988,016	0	670,484	670,484	95,550	05/25/2026	1.F FE
413717-AA-7	HRPK 2020-1A A	C	04/27/2021	Paydown		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	149,094	04/20/2031	1.A FE
413717-AC-3	HRPK 2020-1A B1	C	04/13/2021	ATHENE		5,000,275	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	275	275	47,900	04/20/2031	1.C FE
413717-AJ-8	HRPK 2020-1A D	C	04/20/2021	Paydown		3,000,000	3,000,000	2,910,000	2,915,590	0	84,410	0	84,410	0	3,000,000	0	0	0	60,794	04/20/2031	2.C FE
42772B-AA-1	HERO 2020-1A A	C	06/21/2021	Various		5,543,731	5,413,457	5,412,526	5,412,477	0	146	0	146	0	5,412,624	0	131,108	131,108	99,478	09/20/2057	1.A FE
42772G-AB-8	HERO 2018-1A A2	C	06/20/2021	Various		1,265,702	1,265,702	1,297,140	1,293,418	0	(27,716)	0	(27,716)	0	1,265,702	0	0	0	74,990	09/20/2048	1.A FE
453140-AB-1	IMPERIAL BRANDS FINANCE	C	04/26/2021	Various		34,256,640	33,000,000	32,968,783	32,991,176	0	827	0	827	0	32,992,003	0	1,264,637	1,264,637	824,542	02/11/2023	2.B FE
47216F-AA-5	JAZZ SECURITIES DAC	C	06/02/2021	BARCLAYS		474,830	461,000	461,000	0	0	0	0	0	0	461,000	0	13,830	13,830	1,961	01/15/2029	3.B FE
48250L-AQ-2	KKR KKR FINANCIAL CLO LTD KKR_9	C	04/15/2021	Redemption 100.0000		3,630,000	3,630,000	3,584,625	3,586,792	0	43,208	0	43,208	0	3,630,000	0	0	0	51,184	07/15/2030	1.F FE
48252U-AF-4	KKR 25 D	C	06/17/2021	Paydown		6,380,000	6,380,000	6,178,140	6,188,755	0	191,245	0	191,245	0	6,380,000	0	0	0	176,927	04/15/2032	2.C FE
48661W-AG-3	KAYNE 2019-3A D	C	05/01/2021	Paydown		9,500,000	9,500,000	9,532,500	0	0	(32,500)	0	(32,500)	0	9,500,000	0	0	0	145,358	04/15/2032	2.C FE
48662N-AC-1	KAYNE 2019-2A A	C	05/26/2021	BARCLAYS		8,159,250	8,250,000	8,250,000	0	0	0	0	0	0	8,250,000	0	(90,750)	(90,750)	11,109	09/20/2040	1.C FE
50200Y-AE-8	LCM 30A A2	C	06/09/2021	Redemption 100.0000		4,792,000	4,792,000	4,792,000	4,792,000	0	0	0	0	0	4,792,000	0	0	0	57,558	04/20/2031	1.A FE
50200Y-AG-3	LCM 30A B	C	06/09/2021	Various		11,000,000	11,000,000	11,000,000	11,000,000	0	0	0	0	0	11,000,000	0	0	0	146,302	04/20/2031	1.C FE
50200Y-AJ-7	LCM 30A C	C	06/09/2021	Redemption 100.0000		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	90,668	04/20/2031	1.F FE
50247V-AA-7	LYB INTERNATIONAL FINANCE	C	06/29/2021	DIRECT		10,668,879	10,668,879	10,768,677	10,699,849	0	(5,860)	0	(5,860)	0	10,693,989	0	(25,110)	(25,110)	394,944	07/15/2023	2.C FE
52465#-AV-7	TYCO INTERNATIONAL	C	06/10/2021	Redemption 100.0000		750,532	750,532	750,532	750,532	0	0	0	0	0	750,532	0	0	0	24,883	06/10/2022	2.B
52465#-BA-2	TYCO INTERNATIONAL	C	06/10/2021	Redemption 100.0000		428,206	428,206	428,206	428,206	0	0	0	0	0	428,206	0	0	0	12,606	01/10/2023	2.B
532522-AA-7	LIMA METRO LINE 2 FINANCE	C	04/05/2021	Redemption 100.0000		66,862	66,862	78,506	7,685	0	(11,594)	0	(11,594)	0	66,862	0	0	0	1,076	07/05/2034	2.B FE
539439-AQ-2	LLOYDS BANKING	C	04/21/2021	UBS WARBURG		6,515,880	6,000,000	5,985,240	5,987,245	0	565	0	565	0	5,987,811	0	528,069	528,069	98,881	11/07/2028	1.G FE
53944Y-AF-0	LLOYDS BANKING GROUP	C	05/25/2021	RBC		8,520,669	7,557,000	8,516,032	0	0	(6,572)	0	(6,572)	0	8,509,460	0	11,209	11,209	17,748	05/08/2025	1.G FE
53944Y-AL-7	LLOYDS BANKING GROUP	C	05/24/2021	CSFB		19,595,185	18,003,000	19,612,850	0	0	(59,437)	0	(59,437)	0	19,553,414	0	41,772	41,772	265,139	07/09/2025	1.G FE
53948K-AA-7	LPSLT 2020-2GF A	C	06/02/2021	Various		27,919,857	27,028,023	27,421,384	27,420,456	0	(11,483)	0	(11,483)	0	27,408,973	0	510,884	510,884	336,829	07/20/2047	1.F FE
53948N-AA-1	LPSLT 2020-3GS A	C	06/01/2021	Various		11,462,973	11,287,015	11,282,348	11,282,582	0	1,455	0	1,455	0	11,284,039	0	178,934	178,934	96,954	12/20/2047	1.F FE
55316L-AE-6	MMCF 2019-2A B	C	04/12/2021	ATHENE		4,999,990	5,000,000	4,999,980	0	0	0	0	0	0	4,999,980	0	10	10	44,603	04/15/2029	1.F FE
55316L-AG-1	MMCF 2019-2A C	C	04/13/2021	ATHENE		12,000,168	12,000,000	12,004,064	8,003,955	0	(220)	0	(220)	0	12,003,792	0	(3,624)	(3,624)	238,408	04/15/2029	2.C FE
55608J-AN-8	MACQUARIE GROUP	C	05/20/2021	BARCLAYS		2,847,250	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	347,250	347,250	76,597	03/27/2029	1.G FE
55818H-BR-8	MDPK 2012-10A BR3	C	04/12/2021	ATHENE		17,299,983	17,300,000	17,300,000	0	0	0	0	0	0	17,300,000	0	(17)	(17)	64,864	01/20/2029	1.C FE
55819G-AC-3	MDPK 2019-34A A2	C	04/25/2021	Paydown		21,800,000	21,800,000	21,800,000	21,800,000	0	0	0	0	0	21,800,000	0	0	0	432,196	04/25/2031	1.A FE
55819G-AE-9	MDPK 2019-34A B	C	04/26/2021	Paydown		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	156,691	04/25/2031	1.C FE
55819G-AG-4	MDPK 2019-34A C	C	04/26/2021	Paydown		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	85,426	04/25/2031	1.F FE
55819G-AJ-8	MDPK 2019-34A D	C	04/26/2021	Paydown		2,000,000	2,000,000	1,924,400	1,928,900	0	71,100	0	71,100	0	2,000,000	0	0	0	39,598	04/25/2031	2.C FE
55819M-AJ-5	MDPK 2019-35A D	C	04/20/2021	Paydown		2,125,000	2,125,000	2,081,308	1,081,513	0	42,967	0	42,967	0	2,125,000	0	0	0	41,051	04/20/2031	2.C FE
55954K-AE-5	MAGNE 2017-19A C	C	04/20/2021	Paydown		2,937,500	2,937,500	2,937,500	2,896,487	0	41,013	0	41,013	0	2,937,500	0	0	0	37,432	07/17/2030	1.F FE
55954K-AG-0	MAGNE 2017-19A D	C	04/19/2021	Paydown		4,500,000	4,500,000	4,521,996	0	0	(21,996)	0	(21,996)	0	4,500,000	0	0	0	39,638	07/17/2030	2.C FE
56564R-AA-8	MAPSL 2018-1A A	C	06/15/2021	Paydown		68,546	68,546	69,964	0	0	(1,419)	0	(1,419)	0	68,546	0	0	0	720	05/15/2043	2.A FE
59982V-AA-7	MCSLT 2019-2GS A	C	06/20/2021	Paydown		338,209	338,209	338,186	338,186	0	23	0	23	0	338,209	0	0	0	4,340	07/20/2043	1.F FE
59982W-AA-5	MCSLT 2019-1A A	C	06/20/2021	Paydown		728,052	728,052	736,747	736,752	0	(8,700)	0	(8,700)	0	728,052	0	0	0	14,692	03/20/2043	1.F FE
603374-AD-1	MINERVA LUXEMBOURG SA	C	04/30/2021	Call 105.5423		6,015,911	5,700,000	6,010,317	5,992,857	0	(14,438)	0	(14,438)	0	5,978,419	0	(278,419)	(278,419)	542,328	09/20/2026	3.B FE
606822-BS-2	MITSUBISHI UFJ	C	06/07/2021	WELLS FARGO		2,740,772	2,706,000	2,706,000	2,706,000	0	0	0	0	0	2,706,000	0	34,772	34,772	34,176	07/17/2025	1.G FE

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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
607120-EZ-1	AIRBUS GROUP	C	05/09/2021	Various		354,058	354,058	354,058	354,058	0	0	0	0	0	354,058	0	0	0	6,745	11/09/2032	1.F
607120-FL-1	AIRBUS GROUP	C	05/09/2021	Redemption 100.0000		307,743	307,743	307,743	307,743	0	0	0	0	0	307,743	0	0	0	4,893	05/09/2039	1.F
607120-FN-7	AIRBUS GROUP	C	05/09/2021	Redemption 100.0000		131,890	131,890	131,890	131,890	0	0	0	0	0	131,890	0	0	0	2,097	05/09/2039	1.F
62954W-AC-9	NTT FINANCE CORP	C	05/26/2021	Various		2,984,130	3,000,000	3,000,000	0	0	0	0	0	0	3,000,000	0	(15,870)	(15,870)	7,892	04/03/2026	1.F FE
62983P-AA-3	NAKILAT	C	06/30/2021	Redemption 100.0000		258,494	258,494	258,494	258,494	0	0	0	0	0	258,494	0	0	0	7,841	12/31/2033	1.E FE
63861V-AE-7	NATIONWIDE BLDG SOCIETY	C	04/16/2021	Various		11,046,050	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	1,046,050	1,046,050	296,450	07/18/2030	2.A FE
65120F-AC-8	NEWCREST FINANCE	C	04/28/2021	DIRECT		1,949,000	1,949,000	1,955,659	1,951,943	0	(511)	0	(511)	0	1,951,432	0	(2,432)	(2,432)	149,235	10/01/2022	2.B FE
65535H-AS-8	NOMURA	C	06/29/2021	Various		30,394,800	30,000,000	30,000,000	30,000,000	0	0	0	0	0	30,000,000	0	394,800	394,800	756,818	07/16/2030	2.A FE
67054K-AA-7	ALTICE FRANCE SA	C	05/03/2021	Call 103.6880		5,397,997	5,206,000	5,367,738	5,345,656	0	(13,399)	0	(13,399)	0	5,332,258	0	(126,258)	(126,258)	497,018	05/01/2026	4.B FE
67098U-AG-0	OAKC 2020-6A D	C	05/28/2021	ATHENE		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	368,271	07/20/2031	2.C FE
67112W-AJ-2	OZLM LTD OZLM_19-23A 19-23	C	04/13/2021	ATHENE		8,750,000	8,750,000	8,756,493	8,756,274	0	(20)	0	(20)	0	8,756,253	0	(6,253)	(6,253)	181,082	04/15/2032	2.C FE
67400F-AG-6	OAKCL 2018-1A B	C	06/15/2021	ATHENE		994,059	1,000,000	994,071	0	0	179	0	179	0	994,250	0	(191)	(191)	9,976	10/20/2030	1.F FE
67401U-AJ-6	OAKCL 19-2	C	04/15/2021	Redemption 100.0000		4,700,000	4,700,000	4,723,500	2,713,093	0	(23,093)	0	(23,093)	0	4,700,000	0	0	0	98,050	04/15/2031	1.F FE
67402C-AL-0	OAKTREE CLO LTD OAKCL_19-4A 19-4	C	04/13/2021	ATHENE		4,756,099	4,750,000	4,753,646	4,753,439	0	(66)	0	(66)	0	4,753,373	0	2,726	2,726	95,149	10/20/2032	2.A FE
67707E-AE-4	OAKC 2019-2A A2A	C	04/21/2021	Paydown		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	38,747	04/21/2031	1.A FE
67707E-AG-9	OAKC 2019-2A B1	C	04/21/2021	Paydown		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	208,900	04/21/2031	1.C FE
67707E-AN-4	OAKC 2019-2A A2B	C	04/21/2021	Paydown		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	63,450	04/21/2031	1.A FE
68209*-AB-2	ROLLS ROYCE PLC	C	04/12/2021	Redemption 100.0000		235,806	235,806	235,806	235,806	0	0	0	0	0	235,806	0	0	0	3,396	10/12/2022	3.C
69355D-AA-5	PPMC 2018-1A A	C	05/26/2021	BOA ML		2,001,000	2,000,000	1,945,920	1,951,975	0	9,349	0	9,349	0	1,961,324	0	39,676	39,676	17,231	07/15/2031	1.A FE
69355D-AN-7	PPMC 2018-1A B1R	C	05/27/2021	BOA ML		10,917,500	11,000,000	11,000,000	11,000,000	0	0	0	0	0	11,000,000	0	(82,500)	(82,500)	159,636	07/15/2031	1.C FE
69701B-AG-7	PLMRS 2020-2I A1B	C	06/15/2021	ATHENE		3,501,344	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	1,344	1,344	87,532	07/15/2031	1.F FE
69701H-AG-4	PLMRS 20-1	C	05/18/2021	Redemption 100.0000		470,000	470,000	457,404	457,908	0	12,092	0	12,092	0	470,000	0	0	0	8,814	04/20/2029	2.C FE
70163Q-AA-6	PARLI 2020-1A A	C	06/08/2021	ATHENE		9,206,512	9,180,000	9,180,000	9,180,000	0	0	0	0	0	9,180,000	0	26,512	26,512	207,812	08/12/2030	1.A FE
70163Q-AC-2	PARLI 2020-1A B	C	06/08/2021	ATHENE		13,807,386	13,770,000	13,770,000	13,770,000	0	0	0	0	0	13,770,000	0	37,386	37,386	397,781	08/12/2030	1.C FE
72132U-AN-3	PIPK 2019-3A B1R	C	04/12/2021	ATHENE		12,999,961	13,000,000	13,000,000	0	0	0	0	0	0	13,000,000	0	(39)	(39)	51,934	04/25/2030	1.B FE
72132U-AS-2	PIPK 2019-3A CR	C	04/12/2021	ATHENE		6,924,972	6,925,000	6,925,000	0	0	0	0	0	0	6,925,000	0	(28)	(28)	34,626	04/25/2030	1.E FE
72132Y-AE-5	PIPK 2020-6A C	C	05/18/2021	Paydown		500,000	500,000	500,431	0	0	(431)	0	(431)	0	500,000	0	0	0	5,227	08/18/2030	1.F FE
72132Y-AG-0	PIPK 20-6A	C	05/18/2021	Redemption 100.0000		330,000	330,000	331,637	331,606	0	(1,606)	0	(1,606)	0	330,000	0	0	0	7,975	08/18/2030	2.C FE
72133P-AE-3	PIKES PEAK CLO PIPK_20-5A 20-5A	C	06/03/2021	ATHENE		1,999,832	2,000,000	1,996,523	1,996,580	0	93	0	93	0	1,996,673	0	3,159	3,159	30,938	04/20/2033	1.F FE
74042H-AB-3	PRETSL XIX	C	06/22/2021	Paydown		5,641	5,641	4,661	0	0	980	0	980	0	5,641	0	0	0	19	12/22/2035	1.E
74042J-AA-1	PRETSL XXI	C	06/01/2021	Paydown		552,078	581,098	524,441	0	0	27,637	0	27,637	0	552,078	0	0	0	387	03/22/2038	1.F FE
74042M-AA-4	PRETSL	C	06/22/2021	Paydown		5,245,902	5,245,902	4,668,853	4,694,755	0	551,147	0	551,147	0	5,245,902	0	0	0	14,322	09/22/2036	1.C FE
75973L-AA-6	RENEW 2017-1A A	C	06/20/2021	Various		538,259	538,259	538,117	538,088	0	170	0	170	0	538,259	0	0	0	10,376	09/20/2052	1.A FE
780153-AZ-5	ROYAL CARIBBEAN CRUISES 1	C	04/07/2021	BARCLAYS		1,170,000	1,000,000	1,158,750	1,152,453	0	(12,429)	0	(12,429)	0	1,140,024	0	29,976	29,976	84,333	06/01/2025	3.C FE
78434T-AG-3	SCFF_20-1A 20-1A	C	04/15/2021	Redemption 100.0000		270,000	270,000	273,374	273,314	0	(3,314)	0	(3,314)	0	270,000	0	0	0	6,810	04/15/2031	1.G FE
78434T-AJ-7	SCFF_20-1A 20-1A	C	04/15/2021	Redemption 100.0000		270,000	270,000	271,350	271,325	0	(1,325)	0	(1,325)	0	270,000	0	0	0	6,810	04/15/2031	2.B FE
80283L-AV-5	SANTANDER	C	04/15/2021	RBC		11,217,030	11,000,000	10,970,080	10,990,572	0	3,210	0	3,210	0	10,993,783	0	223,247	223,247	176,458	11/15/2021	1.E FE
80306A-AA-8	SAPA 2018-1A A	C	06/15/2021	Paydown		31,471	31,471	31,412	0	0	59	0	59	0	31,471	0	0	0	153	03/15/2040	2.B FE
80317L-AE-3	SARANAC CLO LTD SRANC_18-6A 18-6	C	05/28/2021	ATHENE		7,006,601	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	6,601	6,601	173,025	08/13/2031	2.A FE
806854-AB-1	SCHLUMBERGER INVESTMENT SA	C	06/28/2021	Call 100.0000		2,302,000	2,302,000	2,285,230	2,297,775	0	2,799	0	2,799	0	2,300,574	0	1,426	1,426	59,929	09/14/2021	1.F FE
822582-BF-8	SHELL INTERNATIONAL FINANCE BV	C	05/28/2021	CITICORP		1,194,340	1,000,000	1,242,740	1,239,375	0	(2,814)	0	(2,814)	0	1,236,562	0	(42,222)	(42,222)	24,427	05/11/2045	1.D FE
82620K-AZ-6	SIEMENS FINANCIERINGSMAT BV	C	05/17/2021	JP MORGAN		2,002,059	2,003,000	2,000,957	0	0	66	0	66	0	2,001,023	0	1,035	1,035	4,540	03/11/2026	1.E FE
82811R-AC-1	SLVRK 2020-1A B	C	06/08/2021	ATHENE		27,009,403	26,970,000	26,970,000	26,970,000	0	0	0	0	0	26,970,000	0	39,403	39,403	407,436	10/20/2031	1.C FE
82811R-AE-7	SLVRK 2020-1A C	C	06/08/2021	ATHENE		9,290,301	9,270,000	9,270,000	9,270,000	0	0	0	0	0	9,270,000	0	20,301	20,301	170,775	10/20/2031	1.F FE
83438J-AA-4	SLOSO 2007-1A A1LA	C	04/07/2021	Paydown		434,055	434,055	355,925	359,140	0	74,915	0	74,915	0	434,055	0	0	0	1,072	10/07/2037	1.F FE
83610C-AU-5	SNDPT 2016-2A DR	C	05/28/2021	ATHENE		5,999,844	6,000,000	6,000,000	0	0	0	0	0	0	6,000,000	0	(156)	(156)	149,058	10/20/2028	2.C FE
86315R-AA-7	STRAS 2020-1A A	C	04/27/2021	Various		30,353,161	30,310,883	30,007,774	30,071,400	0	70,061	0	70,061	0	30,141,461	0	211,699	211,699	323,734	05/01/2028	1.A FE
87246M-AY-8	TICP 2016-6A DR2	C	04/08/2021	ATHENE		6,499,987	6,500,000	6,500,000	0	0	0	0	0	0	6,500,000	0	(13)	(13)	23,055	01/15/2034	2.C FE
87248B-AT-1	TICP 2015-1A DR	C	04/20/2021	Paydown		1,281,250	1,281,250	1,273,242	0	0	8,008	0	8,008	0	1,281,250	0	0	0	8,723	07/20/2027	2.B FE
87656X-C@-8	TATE & LYLE INTERNATIONAL	C	05/27/2021	SEAPORT GROUP		15,070,500	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	70,500	70,500	381,267	08/06/2032	2.B
88032W-BC-9	TENCENT HOLDINGS LTD	C	04/16/2021	MSDW		505,840	500,000	499,825	0	0	0	0	0	0	499,825	0	6,015	6,015	0	04/22/2051	1.E FE
88315L-AE-8	TMCL 2020-1A A	C	06/21/2021	Paydown		108,828	108,828	108,810	108,828	0	0	0	0	0	108,828	0	0	0	1,237	08/21/2045	1.F FE
88315L-AF-5	TMCL 2020-1A B	C	06/01/2021	Paydown		108,827	108,827	108,793	108,827	0	0	0	0	0	108,827	0	0	0	2,239	08/21/2045	2.B FE
89153V-AP-4	TOTAL CAP INTL	C	06/19/2021	Maturity		1,951,000	1,951,000	1,928,196	1,946,922	0	4,078	0	4,078	0	1,951,000	0	0	0	26,826	06/19/2021	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
893829-AA-9	TRANSOCEAN PROTEUS	C	06/01/2021	Redemption 100.0000		15,950	15,950	14,794	14,868	0	1,082	0	1,082	0	15,950	0	0	0	498	12/01/2024	5.A FE
894135-AA-0	TRAP 2007-13A A1	C	05/10/2021	Paydown		2,323,114	2,323,114	2,036,210	2,042,257	0	280,858	0	280,858	0	2,323,114	0	0	0	5,662	11/09/2042	1.C FE
89413C-AA-5	TRAPEZA 06-10A A1	C	04/06/2021	Paydown		23,902	23,902	21,684	21,700	0	2,203	0	2,203	0	23,902	0	0	0	70	07/06/2041	1.C FE
89413G-AA-6	TRAP 2007-12A A1	C	04/06/2021	Paydown		3,268,063	3,268,063	2,844,849	2,854,781	0	413,283	0	413,283	0	3,268,063	0	0	0	8,680	04/06/2042	1.C FE
89640A-AE-6	TRNTS 19-1	C	04/13/2021	ATHENE		8,032,400	8,000,000	8,039,056	8,037,856	0	(1,498)	0	(1,498)	0	8,036,358	0	(3,958)	(3,958)	133,561	04/15/2032	1.F FE
89641A-AW-5	TRNTS 2016-5A BRR	C	04/12/2021	ATHENE		17,999,946	18,000,000	18,000,000	0	0	0	0	0	0	18,000,000	0	(54)	(54)	75,758	10/25/2028	1.C FE
89821J-AA-6	TFINS 2019-1A A1	C	05/03/2021	Paydown		2,311	2,311	2,314	0	0	(3)	0	(3)	0	2,311	0	0	0	13	02/02/2039	1.C FE
902613-AA-6	UBS GROUP	C	04/12/2021	ATHENE		15,282,987	14,521,000	14,521,000	14,521,000	0	0	0	0	0	14,521,000	0	761,987	761,987	301,357	08/13/2030	1.G FE
902674-YA-2	UBS AG LONDON	C	06/07/2021	TD		1,704,797	1,684,000	1,681,794	1,682,535	0	486	0	486	0	1,683,021	0	21,776	21,776	18,664	04/21/2022	1.D FE
90352J-AC-7	UBS GROUP FUNDING SWITZERLAND	C	04/21/2021	Various		16,949,100	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	1,949,100	1,949,100	371,547	03/23/2028	1.G FE
92769V-AJ-8	VIRGIN MEDIA FINANCE	C	05/20/2021	BOA ML		881,100	890,000	901,125	901,046	0	(395)	0	(395)	0	900,652	0	(19,552)	(19,552)	42,399	07/15/2030	4.B FE
92857W-BJ-8	VODAFONE GROUP	C	04/16/2021	BNP PARIBAS		17,946,360	16,000,000	15,844,640	15,896,245	0	6,330	0	6,330	0	15,902,574	0	2,043,786	2,043,786	255,521	05/30/2025	2.B FE
92857W-BK-5	VODAFONE GROUP	C	04/07/2021	NATWEST		20,510,501	17,820,000	17,607,808	17,653,246	0	4,872	0	4,872	0	17,658,117	0	2,852,384	2,852,384	278,150	05/30/2028	2.B FE
949496-BE-2	WELF 15-1A	C	04/13/2021	ATHENE		3,175,203	3,175,000	3,174,994	3,174,994	0	6	0	6	0	3,175,000	0	203	203	45,851	07/20/2029	1.F FE
961214-EM-1	WESTPAC BANKING	C	04/08/2021	MSDW		8,369,730	8,100,000	8,371,110	8,361,691	0	(7,290)	0	(7,290)	0	8,354,402	0	15,328	15,328	161,485	02/04/2030	2.A FE
98954U-AB-9	ZIGGO BOND FINANCE BV	C	04/14/2021	DEUTSCHE BANK		523,750	500,000	495,625	497,248	0	70	0	70	0	497,318	0	26,432	26,432	22,583	01/15/2027	4.C FE
98955R-AA-7	OR 19-2A	C	04/09/2021	Paydown		12,500,000	12,500,000	12,468,750	12,469,699	0	30,301	0	30,301	0	12,500,000	0	0	0	117,027	01/20/2031	1.A FE
BAN0QY-KV-9	ARESE ARESE 10A B1	B	06/23/2021	Paydown		2,688,975	2,688,975	2,656,205	2,741,686	0	6,481	0	6,481	(85,304)	2,688,975	0	0	0	31,884	10/15/2031	1.C FE
BAN0QY-KY-3	ARESE ARESE 10A D	B	06/23/2021	Paydown		1,705,408	1,705,408	1,686,983	592,896	0	14,657	0	14,657	(24,585)	1,705,408	0	0	0	28,893	10/15/2031	2.B FE
BAN0RQ-23-7	CORDA 4A DRR	B	04/15/2021	Redemption 100.0000		747,188	747,188	712,920	741,329	0	21,284	0	21,284	(27,644)	747,188	0	0	0	12,538	01/15/2032	2.C FE
BAN0ST-EY-9	CRWPK 1A	B	05/19/2021	Redemption 100.000		4,153,270	4,153,270	3,990,559	4,165,939	0	(12,297)	0	(12,297)	(175,812)	4,153,270	0	0	0	50,822	03/15/2032	1.F FE
BAN0ST-F2-8	CRWPK 1A C	B	06/18/2021	Redemption 100.000		3,831,660	3,831,660	3,732,943	3,853,856	0	(5,938)	0	(5,938)	(121,310)	3,831,660	0	0	0	68,882	03/15/2032	2.C FE
BAN0ZE-YA-4	AQUEDUCT EUROPEAN CLO AQUE_19-3X	B	06/30/2021	Paydown		594,950	594,950	589,545	612,221	0	(1,417)	0	(1,417)	(22,730)	594,950	0	0	0	10,381	05/15/2032	1.F FE
BAN10C-KP-6	ABSOT 1A D	B	04/15/2021	Redemption 100.0000		1,643,813	1,643,813	1,687,055	1,682,907	0	(3,353)	0	(3,353)	4,133	1,643,813	0	0	0	32,599	04/15/2032	2.C FE
BAN10S-7P-6	BECLO 2A DR	B	04/15/2021	Redemption 100.0000		896,625	896,625	864,257	896,395	0	19,032	0	19,032	(31,702)	896,625	0	0	0	14,134	01/15/2030	2.B FE
BAN10S-7Q-4	AQUEDUCT EUROPEAN CLO 19-3A	B	06/30/2021	Paydown		1,784,850	1,784,850	1,750,696	1,818,971	0	12,784	0	12,784	(67,830)	1,784,850	0	0	0	43,159	05/15/2032	2.C FE
BBE06Y-3J-5	QC LNG COMMON FACILITIES	C	06/30/2021	Redemption 100.0000		477,123	477,123	477,123	0	0	0	0	0	0	477,123	0	0	0	6,896	12/31/2034	2.A FE
BCC2I1-60-8	HARVT 20A D	B	04/01/2021	Paydown		1,876,160	1,876,160	1,931,600	0	0	(4,240)	0	(4,240)	0	1,876,160	0	0	0	12,581	10/20/2031	2.C FE
BRTYQX-45-9	ADANI TRANSMISSION LTD	C	05/21/2021	Redemption 100.0000		151,500	151,500	158,549	6,230	0	(7,055)	0	(7,055)	0	151,500	0	0	0	3,219	05/21/2036	2.C FE
G6764#-AA-0	ROLLS ROYCE PLC	C	04/12/2021	Redemption 100.0000		263,158	263,158	263,158	263,158	0	0	0	0	0	263,158	0	0	0	3,158	10/12/2026	3.C
G6764@-AA-2	ROLLS ROYCE PLC	C	04/12/2021	Redemption 100.0000		649,063	649,063	649,063	649,063	0	0	0	0	0	649,063	0	0	0	9,606	04/12/2027	3.C
Q1297#-AK-4	CSL LIMITED	C	05/26/2021	STONE CASTLE		9,740,610	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	740,610	740,610	192,578	10/04/2027	1.G
Q1297@-AM-0	CSL LIMITED	C	05/26/2021	STONE CASTLE		20,503,400	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	503,400	503,400	279,722	08/27/2030	1.G
Q2464#-AB-9	CIVIC NEXUS	C	06/01/2021	Various		438,371	438,371	438,371	438,371	0	0	0	0	0	438,371	0	0	0	7,443	09/01/2032	1.E FE
Z9293G-TR-4	AVOCA 12A	B	04/07/2021	Paydown		795,558	795,558	779,928	805,565	0	12,438	0	12,438	(25,192)	795,558	0	0	0	12,036	04/15/2030	2.B FE
Z94A7N-YP-8	ACLO ACLO 5A B1	B	04/19/2021	Paydown		2,126,382	2,126,382	2,050,351	2,152,283	0	0	0	0	(101,932)	2,126,382	0	0	0	19,937	04/17/2032	1.C FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						5,051,555,183	4,884,581,035	4,889,265,321	4,097,436,246	218	3,405,666	169,193	3,236,691	(789,196)	4,886,823,899	0	153,753,049	153,753,049	103,349,569	XXX	XXX
78486Q-AG-6	SVB FINANCIAL		06/24/2021	MSDW		2,017,500	2,000,000	2,000,000	0	0	0	0	0	0	2,000,000	0	17,500	17,500	33,256	01/01/9999	3.B FE
78486Q-AJ-0	SVB FINANCIAL		05/12/2021	BMO		1,905,225	1,910,000	1,910,000	0	0	0	0	0	0	1,910,000	0	(4,775)	(4,775)	212	01/01/9999	3.B FE
4899999. Subtotal - Bonds - Hybrid Securities						3,922,725	3,910,000	3,910,000	0	0	0	0	0	0	3,910,000	0	12,725	12,725	33,468	XXX	XXX
51508P-AG-9	GOLDEN NUGGET TERM LOAN B		06/30/2021	Redemption 100.0000		12,601	12,601	12,574	12,588	0	13	0	13	0	12,601	0	0	0	373	10/04/2023	4.B FE
BL3543-37-0	MURPHY USA		05/20/2021	RBC		200,250	200,000	199,500	0	0	23	0	23	0	199,518	0	722	722	1,195	01/21/2028	2.C FE
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						212,851	212,601	212,074	12,588	0	36	0	36	0	212,119	0	722	722	1,568	XXX	XXX
8399997. Total - Bonds - Part 4						5,642,653,432	5,485,008,003	5,525,070,139	4,590,686,409	218	1,839,915	169,193	1,670,940	(789,196)	5,520,122,778	0	111,552,413	111,552,413	109,590,007	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						5,642,653,432	5,485,008,003	5,525,070,139	4,590,686,409	218	1,839,915	169,193	1,670,940	(789,196)	5,520,122,778	0	111,552,413	111,552,413	109,590,007	XXX	XXX
74460W-53-7	PUBLIC STORAGE		05/20/2021	Various	200,000.000	5,185,500	0.00	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	185,500	185,500	51,563		2.A FE
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						5,185,500	XXX	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	185,500	185,500	51,563	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						5,185,500	XXX	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	185,500	185,500	51,563	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	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
8999999. Total - Preferred Stocks						5,185,500	XXX	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	185,500	185,500	51,563	XXX	XXX
03674X-10-6	ANTERO RESOURCES		04/15/2021	DIRECT	14,955.000	139,741		148,503	0	0	0	0	0	0	148,503	0	(8,762)	(8,762)	(299)		
03676B-10-2	ANTERO RESOURCES		04/15/2021	DIRECT	3,682.000	31,670		34,758	0	0	0	0	0	0	34,758	0	(3,089)	(3,089)	(74)		
29336T-10-0	ENLINK MIDSTREAM		04/15/2021	DIRECT	498.000	2,184		2,445	0	0	0	0	0	0	2,445	0	(262)	(262)	(10)		
69355A-88-9	PPM SMALL CAP VALUE FUNDS		05/28/2021	DIRECT	321,919.000	3,921,743		2,465,795	3,055,008	(589,213)	0	0	(589,213)	0	2,465,795	0	1,455,948	1,455,948	0		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						4,095,338	XXX	2,651,501	3,055,008	(589,213)	0	0	(589,213)	0	2,651,501	0	1,443,835	1,443,835	(383)	XXX	XXX
46648M-45-8	JNAM JNL/MELLON CPTL INDEX 5		04/23/2021	DIRECT	72.000	1,432		1,046	1,332	(286)	0	0	(286)	0	1,046	0	386	386	0		
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						1,432	XXX	1,046	1,332	(286)	0	0	(286)	0	1,046	0	386	386	0	XXX	XXX
9799997. Total - Common Stocks - Part 4						4,096,770	XXX	2,652,547	3,056,340	(589,499)	0	0	(589,499)	0	2,652,547	0	1,444,221	1,444,221	(383)	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						4,096,770	XXX	2,652,547	3,056,340	(589,499)	0	0	(589,499)	0	2,652,547	0	1,444,221	1,444,221	(383)	XXX	XXX
9899999. Total - Preferred and Common Stocks						9,282,270	XXX	7,652,547	8,056,340	(589,499)	0	0	(589,499)	0	7,652,547	0	1,629,721	1,629,721	51,180	XXX	XXX
9999999 - Totals						5,651,935,702	XXX	5,532,722,686	4,598,742,749	(589,281)	1,839,915	169,193	1,081,441	(789,196)	5,527,775,325	0	113,182,134	113,182,134	109,641,187	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 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	UBS BFM8T61CT2L1QCEMIK50	12/29/2020	07/07/2021	267,913	1,000,000,000	3,994	21,130,001	0	0	81,323,243		81,323,243	58,494,673	0	0	0	0	Bloomberg	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/29/2020	07/07/2021	26,835	1,000,000,000	3,987	2,138,000	0	0	8,321,686		8,321,686	5,968,884	0	0	0	0	Bloomberg	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	01/06/2021	07/07/2021	105,792	400,000,000	4,046	0	7,820,000	0	26,643,160		26,643,160	18,823,160	0	0	0	0	Bloomberg	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	BNP ROMUWSFPU8MPRO8K5P83	01/06/2021	07/07/2021	26,645	100,000,000	4,016	0	2,182,000	0	7,506,615		7,506,615	5,324,615	0	0	0	0	Bloomberg	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	CITIBANK E570DZWZ7FF32TWEFA76	01/07/2021	07/14/2021	105,041	400,000,000	4,075	0	8,124,000	0	23,691,061		23,691,061	15,567,061	0	0	0	0	Bloomberg	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	UBS BFM8T61CT2L1QCEMIK50	01/07/2021	07/14/2021	26,335	100,000,000	4,063	0	2,045,000	0	6,233,479		6,233,479	4,188,478	0	0	0	0	Bloomberg	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/03/2021	07/02/2021	261,002	1,000,000,000	4,023	0	21,900,031	0	71,649,430		71,649,430	49,749,400	0	0	0	0	Bloomberg	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	CREDIT SUISSE E58DKGMJYYYJLN8C3868	03/10/2021	07/02/2021	128,129	500,000,000	4,097	0	9,325,000	0	25,639,490		25,639,490	16,314,490	0	0	0	0	Bloomberg	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	CREDIT SUISSE E58DKGMJYYYJLN8C3868	03/10/2021	07/21/2021	255,759	1,000,000,000	4,145	0	18,310,000	0	42,250,677		42,250,677	23,940,677	0	0	0	0	Bloomberg	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	CITIBANK E570DZWZ7FF32TWEFA76	03/10/2021	07/14/2021	256,236	1,000,000,000	4,137	0	17,470,000	0	42,476,884		42,476,884	25,006,884	0	0	0	0	Bloomberg	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/17/2021	07/28/2021	251,748	1,000,000,000	4,171	0	19,230,000	0	37,534,626		37,534,626	18,304,626	0	0	0	0	Bloomberg	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	03/31/2021	08/04/2021	125,455	500,000,000	4,185	0	7,024,999	0	18,045,193		18,045,193	11,020,194	0	0	0	0	Bloomberg	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	03/31/2021	08/11/2021	125,455	500,000,000	4,185	0	7,550,000	0	18,750,888		18,750,888	11,200,888	0	0	0	0	Bloomberg	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	UBS BFM8T61CT2L1QCEMIK50	04/21/2021	04/21/2021	120,175	500,000,000	4,306	0	9,137,504	0	7,931,687		7,931,687	(1,205,817)	0	0	0	0	Bloomberg	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	CITIBANK E570DZWZ7FF32TWEFA76	04/21/2021	08/25/2021	119,837	500,000,000	4,318	0	9,389,996	0	7,999,139		7,999,139	(1,390,857)	0	0	0	0	Bloomberg	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	CITIBANK E570DZWZ7FF32TWEFA76	04/30/2021	09/01/2021	119,566	500,000,000	4,328	0	9,825,000	0	8,334,034		8,334,034	(1,490,966)	0	0	0	0	Bloomberg	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	CITIBANK E570DZWZ7FF32TWEFA76	04/30/2021	09/15/2021	119,566	500,000,000	4,349	0	9,860,000	0	8,432,319		8,432,319	(1,427,681)	0	0	0	0	Bloomberg	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	05/05/2021	08/04/2021	119,594	500,000,000	4,285	0	8,940,000	0	7,917,921		7,917,921	(1,022,079)	0	0	0	0	Bloomberg	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	05/05/2021	10/01/2021	119,980	500,000,000	4,376	0	8,900,000	0	8,507,048		8,507,048	(392,952)	0	0	0	0	Bloomberg	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	05/11/2021	08/18/2021	120,617	500,000,000	4,290	0	8,820,000	0	9,140,068		9,140,068	320,068	0	0	0	0	Bloomberg	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	UBS BFM8T61CT2L1QCEMIK50	05/12/2021	08/25/2021	122,751	500,000,000	4,277	0	8,750,006	0	11,365,070		11,365,070	2,615,065	0	0	0	0	Bloomberg	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	CITIBANK E570DZWZ7FF32TWEFA76	05/14/2021	09/08/2021	120,200	500,000,000	4,326	0	8,555,000	0	9,264,431		9,264,431	709,431	0	0	0	0	Bloomberg	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	05/19/2021	09/01/2021	122,279	500,000,000	4,273	0	8,410,000	0	12,652,529		12,652,529	4,242,529	0	0	0	0	Bloomberg	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	05/20/2021	08/18/2021	120,348	500,000,000	4,279	0	8,925,000	0	9,996,786		9,996,786	1,071,787	0	0	0	0	Bloomberg	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	CITIBANK E570DZWZ7FF32TWEFA76	06/02/2021	10/13/2021	120,345	500,000,000	4,377	0	8,435,810	0	9,606,333		9,606,333	1,170,523	0	0	0	0	Bloomberg	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/09/2021	10/06/2021	118,168	500,000,000	4,358	0	9,225,000	0	9,920,879		9,920,879	695,879	0	0	0	0	Bloomberg	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	06/16/2021	11/10/2021	118,025	500,000,000	4,406	0	8,850,000	0	10,392,792		10,392,792	1,542,792	0	0	0	0	Bloomberg	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	CITIBANK E570DZWZ7FF32TWEFA76	06/21/2021	10/20/2021	118,513	500,000,000	4,367	0	8,307,929	0	10,865,235		10,865,235	2,557,307	0	0	0	0	Bloomberg	Note 0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 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	06/23/2021	11/24/2021	117,645	500,000,000	4,420	0	8,270,000	0	10,565,278		10,565,278	2,295,278	0	0	0	0	Bloomberg	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/25/2021	12/01/2021	116,759	500,000,000	4,454	0	8,430,000	0	9,242,774		9,242,774	812,774	0	0	0	0	Bloomberg	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	UBS BFM8T61CT2L1QCEMIK50	05/12/2021	08/11/2021	122,751	1,000,000,000	4,216 / (4,481)	0	8,399,995	0	14,562,645		14,562,645	6,162,651	0	0	0	0	Bloomberg	Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	EQUITY/INDEX	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	05/21/2021	09/22/2021	120,196	1,000,000,000	4,305 / (4,576)	0	8,386,055	0	10,813,673		10,813,673	2,427,618	0	0	0	0	Bloomberg	Note 0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										23,268,001	288,798,325	0	597,577,073	XXX	597,577,073	283,597,380	0	0	0	0	XXX	XXX
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BNP ROMUWSFPU8MPRO8K5P83	11/30/2018	11/30/2021	0	500,000,000	4.15%/2.15%	100,000	0	0	31,601,709		31,601,709	(21,831,159)	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/06/2018	12/06/2021	0	500,000,000	3.99%/1.99%	50,000	0	0	24,878,222		24,878,222	(21,218,386)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	12/30/2020	07/02/2021	267,410	1,000,000,000	3,179	24,320,000	0	0	37		37	(22,529,766)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	12/30/2020	07/02/2021	26,746	1,000,000,000	3,178	2,424,000	0	0	4		4	(2,251,144)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CITIBANK E570DZWZ7FF32TWEFA76	03/24/2021	07/07/2021	254,536	1,000,000,000	3,438	0	12,540,000	0	22,796		22,796	(12,517,204)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CITIBANK E570DZWZ7FF32TWEFA76	03/24/2021	07/14/2021	255,683	1,000,000,000	3,422	0	14,490,000	0	132,949		132,949	(14,357,051)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/30/2021	07/02/2021	126,533	500,000,000	3,556	0	6,595,000	0	608		608	(6,594,392)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/31/2021	07/21/2021	125,428	500,000,000	3,488	0	6,174,837	0	154,221		154,221	(6,020,616)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/31/2021	07/28/2021	125,428	500,000,000	3,488	0	6,680,313	0	284,489		284,489	(6,395,824)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/21/2021	08/04/2021	120,175	500,000,000	3,745	0	6,995,505	0	843,328		843,328	(6,152,177)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/21/2021	08/11/2021	239,673	1,000,000,000	3,755	0	14,639,999	0	2,279,506		2,279,506	(12,360,493)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	04/28/2021	08/04/2021	119,279	500,000,000	3,773	0	6,310,000	0	905,993		905,993	(5,404,007)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	04/30/2021	08/18/2021	238,976	1,000,000,000	3,766	0	15,429,999	0	2,872,185		2,872,185	(12,557,814)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	05/05/2021	08/25/2021	239,206	1,000,000,000	3,762	0	15,599,999	0	3,574,962		3,574,962	(12,025,037)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/05/2021	09/01/2021	240,036	1,000,000,000	3,749	0	17,059,312	0	4,328,492		4,328,492	(12,730,821)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	06/11/2021	11/03/2021	118,010	500,000,000	3,707	0	6,985,000	0	5,420,224		5,420,224	(1,564,776)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	06/16/2021	11/17/2021	118,025	500,000,000	3,707	0	8,145,000	0	6,231,941		6,231,941	(1,913,059)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/16/2021	10/20/2021	118,300	500,000,000	3,804	0	8,275,000	0	5,639,286		5,639,286	(2,635,714)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/17/2021	07/30/2021	236,760	1,000,000,000	4,013	0	8,059,994	0	3,315,866		3,315,866	(4,744,127)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/22/2021	10/27/2021	117,656	500,000,000	3,825	0	7,765,003	0	6,335,861		6,335,861	(1,429,142)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	06/30/2021	11/10/2021	116,451	500,000,000	3,864	0	7,704,998	0	7,772,793		7,772,793	67,795	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	03/10/2021	07/07/2021	127,899	1,000,000,000	3,421 / (2,834)	0	5,830,000	0	10,147		10,147	(5,819,853)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	05/11/2021	09/08/2021	241,316	2,000,000,000	3,833 / (3,212)	0	16,299,999	0	4,713,036		4,713,036	(11,586,963)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/12/2021	08/04/2021	122,751	1,000,000,000	4,216 / (3,157)	0	7,750,006	0	697,403		697,403	(7,052,603)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/12/2021	08/25/2021	122,751	1,000,000,000	3,666 / (3,055)	0	7,450,003	0	1,006,309		1,006,309	(6,443,695)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/20/2021	09/15/2021	120,345	1,000,000,000	3,843 / (3,220)	0	8,045,000	0	2,749,621		2,749,621	(5,295,379)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/20/2021	09/22/2021	120,345	1,000,000,000	3,739 / (3,012)	0	7,250,000	0	2,487,858		2,487,858	(4,762,142)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	05/21/2021	09/29/2021	120,196	1,000,000,000	3,744 / (3,016)	0	7,248,945	0	2,821,089		2,821,089	(4,427,857)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CITIBANK E570DZWZ7FF32TWEFA76	05/26/2021	10/01/2021	238,372	2,000,000,000	3,880 / (3,146)	0	15,590,013	0	8,198,944		8,198,944	(7,391,069)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	05/28/2021	09/22/2021	118,614	1,000,000,000	3,899 / (3,162)	0	6,655,000	0	3,782,380		3,782,380	(2,872,620)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	05/28/2021	10/13/2021	237,744	2,000,000,000	3,891 / (3,155)	0	15,570,000	0	9,683,347		9,683,347	(5,886,653)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	06/02/2021	10/06/2021	237,584	2,000,000,000	3,893 / (3,157)	0	14,679,000	0	9,001,831		9,001,831	(5,677,169)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CITIBANK E570DZWZ7FF32TWEFA76	06/02/2021	11/03/2021	118,814	1,000,000,000	3,787 / (3,051)	0	7,259,189	0	4,726,288		4,726,288	(2,532,902)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/09/2021	10/20/2021	118,168	1,000,000,000	3,914 / (3,173)	0	7,749,999	0	5,452,179		5,452,179	(2,297,820)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/09/2021	11/10/2021	118,168	1,000,000,000	3,808 / (2,962)	0	7,700,000	0	5,517,059		5,517,059	(2,182,941)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	06/16/2021	10/27/2021	118,025	1,000,000,000	3,919 / (3,177)	0	7,750,000	0	5,845,307		5,845,307	(1,904,693)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	CITIBANK E570DZWZ7FF32TWEFA76	06/21/2021	09/15/2021	118,513	1,000,000,000	4,008 / (3,375)	0	7,087,071	0	4,366,633		4,366,633	(2,720,438)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VAGLBS/VAGDBS HEDGE	Ex 5	Equity/Index	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/22/2021	12/01/2021	117,980	1,000,000,000	3,814 / (3,073)	0	7,570,000	0	6,049,965		6,049,965	(1,520,035)	0	0	0	0		Note 0001
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options										26,894,000	326,934,184	0	183,704,868	XXX	183,704,868	(267,539,746)	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										50,162,001	615,732,509	0	781,281,941	XXX	781,281,941	16,057,634	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										23,268,001	288,798,325	0	597,577,073	XXX	597,577,073	283,597,380	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0449999999. Total Purchased Options - Put Options										26,894,000	326,934,184	0	183,704,868	XXX	183,704,868	(267,539,746)	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										50,162,001	615,732,509	0	781,281,941	XXX	781,281,941	16,057,634	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	02/22/2021	02/20/2024	0	500,000,000	0.9625% / 2.9625%	0	(1,056,250)	0	(102,310)		(102,310)	953,940	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	DEUTSCHE BANK 7LTWFZYICNSX8D621K86	02/16/2021	02/16/2034	0	500,000,000	1% / 3%	0	(800,000)	0	487,537		487,537	1,287,537	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/19/2021	11/20/2023	0	500,000,000	1.29% / 2.79%	0	(890,000)	0	2,772,818		2,772,818	3,662,818	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/19/2021	11/20/2023	0	500,000,000	2.79% / 1.29%	0	(890,000)	0	2,772,818		2,772,818	3,662,818	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%	0	(1,175,000)	0	1,553,758		1,553,758	2,728,758	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%	0	(812,500)	0	3,644,390		3,644,390	4,456,890	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%	0	(987,500)	0	1,135,902		1,135,902	2,123,402	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	DEUTSCHE BANK 7LTWFZYICNSX8D621K86	02/23/2021	08/25/2023	0	500,000,000	1.25% / 2.75%	0	(825,000)	0	2,330,061		2,330,061	3,234,112	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/24/2021	01/24/2024	0	500,000,000	1.18% / 2.98%	0	(1,475,000)	0	5,892,840		5,892,840	3,860,501	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	DEUTSCHE BANK 7LTWFZYICNSX8D621K86	02/24/2021	01/26/2034	0	500,000,000	1.43% / 2.73%	0	(1,362,500)	0	330,639		330,639	5,424,142	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/25/2021	10/25/2023	0	500,000,000	1.2% / 3%	0	(1,425,000)	0	6,664,797		6,664,797	4,480,169	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/25/2021	10/25/2023	0	500,000,000	1.45% / 2.75%	0	(1,350,000)	0	4,196,217		4,196,217	6,394,020	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/25/2021	12/20/2023	0	500,000,000	1.38% / 2.88%	0	(1,162,500)	0	7,090,820		7,090,820	5,750,574	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/25/2021	12/20/2023	0	500,000,000	1.53% / 2.73%	0	(1,137,500)	0	1,175,741		1,175,741	7,091,068	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	CITIBANK E57ODZWZ7FF32TWEFA76	02/26/2021	09/27/2023	0	500,000,000	1.25% / 2.85%	0	(1,225,000)	0	5,085,524		5,085,524	4,140,120	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	CITIBANK E57ODZWZ7FF32TWEFA76	02/26/2021	09/29/2033	0	500,000,000	1.4% / 2.7%	0	(975,000)	0	3,436,828		3,436,828	4,976,213	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/26/2021	04/02/2034	0	500,000,000	1.3% / 2.9%	0	(1,100,000)	0	5,450,703		5,450,703	4,279,584	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/26/2021	04/02/2034	0	500,000,000	1.45% / 2.75%	0	(1,050,000)	0	(1,416,953)		(1,416,953)	5,288,549	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	07/28/2033	0	500,000,000	1.13% / 2.93%	0	(1,520,000)	0	4,762,588		4,762,588	3,726,753	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	07/28/2033	0	500,000,000	1.33% / 2.73%	0	(1,390,000)	0	4,113,105		4,113,105	4,923,625	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/01/2021	04/26/2034	0	500,000,000	1.27% / 3.07%	0	(1,225,000)	0	6,850,247		6,850,247	5,066,246	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/01/2021	04/26/2034	0	500,000,000	1.47% / 2.87%	0	(1,125,000)	0	(1,215,279)		(1,215,279)	6,611,971	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	06/30/2033	0	500,000,000	1.09% / 2.89%	0	(1,437,500)	0	4,128,893		4,128,893	3,146,423	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	06/30/2033	0	500,000,000	1.29% / 2.69%	0	(1,360,000)	0	4,062,620		4,062,620	4,235,054	0	0	0	0		Note 0001

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/02/2021	05/31/2034	0	500,000,000	1.25% / 3.05%	0	(1,012,500)	0	6,306,250		6,306,250	4,380,382	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/02/2021	05/31/2034	0	500,000,000	1.45% / 2.85%	0	(890,000)	0	25,036		25,036	5,753,504	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	06/02/2033	0	500,000,000	1.25% / 2.85%	0	(1,250,000)	0	5,641,294		5,641,294	4,682,367	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	06/02/2033	0	500,000,000	1.4% / 2.7%	0	(1,187,500)	0	6,085,752		6,085,752	5,906,722	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	CITIBANK E570DZWZ7FF32TWEFA76	03/03/2021	06/28/2034	0	500,000,000	1.36% / 3.06%	0	(1,175,000)	0	8,198,702		8,198,702	6,075,944	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	CITIBANK E570DZWZ7FF32TWEFA76	03/03/2021	06/28/2034	0	500,000,000	1.56% / 2.86%	0	(975,000)	0	(14,783,267)		(14,783,267)	7,716,077	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/15/2021	04/12/2034	0	500,000,000	1% / 3%	0	(1,737,500)	0	834,902		834,902	2,071,541	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/15/2021	06/14/2034	0	500,000,000	1.02% / 3.02%	0	(1,812,500)	0	1,610,127		1,610,127	2,290,677	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/18/2021	05/17/2034	0	500,000,000	1.02% / 3.02%	0	(1,862,500)	0	15,606,488		15,606,488	2,418,042	0	0	0	0		Note 0001
3 YR OPTION, 10 YR SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	GOLDMAN SACHS & CO KD3XUN7C6T14HNAYLU02	06/18/2021	07/12/2034	0	500,000,000	1.11% / 3.11%	0	(1,550,000)	0	346,671		346,671	3,484,467	0	0	0	0		Note 0001
0659999999. Subtotal - Written Options - Hedging Other - Put Options										0	(41,208,750)	0	105,076,259	XXX	105,076,259	146,285,010	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	(41,208,750)	0	105,076,259	XXX	105,076,259	146,285,010	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										0	(41,208,750)	0	105,076,259	XXX	105,076,259	146,285,010	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										0	(41,208,750)	0	105,076,259	XXX	105,076,259	146,285,010	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	CREDIT SUISSE E58DKGMJYYYJLN8C3868	07/21/2011	07/25/2021	0	250,000,000	3.124%/(3ML)	0	0	3,650,738	531,916		531,916	(3,650,472)	0	0	0	327,140		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	CITIBANK E570DZWZ7FF32TWEFA76	08/02/2011	08/04/2031	0	250,000,000	3.455%/(3ML)	0	0	4,075,349	48,173,419		48,173,419	(15,944,170)	0	0	0	3,972,832		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	4,173,705	79,110,272		79,110,272	(24,739,231)	0	0	0	5,605,846		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	HSBC 1IE8VN30JCEQV1H4R804	08/08/2011	08/10/2031	0	250,000,000	3.255%/(3ML)	0	0	3,832,305	43,411,586		43,411,586	(15,738,451)	0	0	0	3,976,063		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	CREDIT SUISSE E58DKGMJYYYJLN8C3868	08/08/2011	08/10/2031	0	250,000,000	3.263%/(3ML)	0	0	3,841,680	43,638,394		43,638,394	(15,625,436)	0	0	0	3,976,063		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	3,349,127	23,870,354		23,870,354	(9,293,517)	0	0	0	2,828,578		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	3,317,877	23,555,386		23,555,386	(9,259,717)	0	0	0	2,828,578		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	CREDIT SUISSE E58DKGMJYYYJLN8C3868	08/31/2011	09/02/2026	0	250,000,000	2.836%/(3ML)	0	0	3,303,654	23,534,106		23,534,106	(9,308,788)	0	0	0	2,844,425		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	3,299,592	23,492,728		23,492,728	(9,304,384)	0	0	0	2,844,425		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	3,270,134	23,677,380		23,677,380	(9,513,559)	0	0	0	2,884,773		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	2,940,842	20,301,155		20,301,155	(9,280,436)	0	0	0	2,912,097		Note 0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	HSBC 1IE8VN30JCEQV1H4R804	12/05/2011	12/07/2026	0	500,000,000	2.528%/(3ML)	0	0	5,846,756	40,216,860		40,216,860	(18,531,018)	0	0	0	5,831,539		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	12/05/2011	12/07/2031	0	500,000,000	2.631%/(3ML)	0	0	6,104,256	57,695,799		57,695,799	(29,449,213)	0	0	0	8,079,231		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	2,982,300	21,124,199		21,124,199	(9,574,761)	0	0	0	2,951,520		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	HSBC 1IE8VN30JCEQV1H4R804	01/23/2012	01/25/2027	0	250,000,000	2.593%/(3ML)	0	0	2,986,675	21,207,752		21,207,752	(9,563,285)	0	0	0	2,951,520		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	CITIBANK E570DZWZ7FF32TWEFA76	01/23/2012	01/25/2027	0	250,000,000	2.594%/(3ML)	0	0	2,988,238	21,189,165		21,189,165	(9,581,312)	0	0	0	2,951,520		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	3,216,341	32,205,410		32,205,410	(15,136,053)	0	0	0	4,080,735		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/09/2012	03/13/2032	0	250,000,000	2.741%/(3ML)	0	0	3,185,038	31,975,413		31,975,413	(15,149,106)	0	0	0	4,090,689		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	HSBC 1IE8VN30JCEQV1H4R804	03/14/2012	03/16/2032	0	250,000,000	2.915%/(3ML)	0	0	3,397,719	36,309,964		36,309,964	(15,614,452)	0	0	0	4,092,258		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	3,436,773	37,482,011		37,482,011	(15,550,312)	0	0	0	4,093,827		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	HSBC 1IE8VN30JCEQV1H4R804	03/22/2012	03/26/2027	0	250,000,000	2.758%/(3ML)	0	0	3,170,163	23,886,140		23,886,140	(10,039,103)	0	0	0	2,994,716		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	(0.220)/3ML	0	0	0	220,518		220,518	220,518	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	(0.220)/3ML	0	0	0	276,288		276,288	276,288	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	(0.230)/3ML	0	0	0	316,988		316,988	316,988	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	(0.230)/3ML	0	0	0	304,354		304,354	304,354	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	(0.230)/3ML	0	0	0	330,338		330,338	330,338	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	(0.218)/3ML	0	0	0	333,653		333,653	333,653	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	(0.212)/3ML	0	0	0	298,603		298,603	298,603	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	(0.212)/3ML	0	0	0	298,603		298,603	298,603	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	250,000,000	(0.223)/3ML	0	0	0	237,304		237,304	237,304	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	(0.218)/3ML	0	0	0	61,315		61,315	61,315	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	(0.253)/3ML	0	0	0	193,597		193,597	193,597	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	(0.222)/3ML	0	0	0	269,656		269,656	269,656	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	(0.223)/3ML	0	0	0	254,348		254,348	254,348	0	0	0	0		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	CITIBANK E570DZWZ7FF32TWEFA76	01/20/2021	08/04/2031	0	250,000,000	(0.195)/3ML	0	0	0	417,388		417,388	417,388	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	(0.213)/3ML	0	0	0	425,015		425,015	425,015	0	0	0	0		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	01/22/2021	02/02/2021	0	250,000,000	(0.192)/3ML	0	0	0	396,964		396,964	396,964	0	0	0	0		Note 0001
INTEREST RATE SWAP	INSURANCE LIABILITY HEDGE	Ex 5	Duration	GOLDMAN SACHS & CO KD3XUN7C6T14HNAYLU02	01/25/2021	09/07/2023	0	250,000,000	(0.230)/3ML	0	0	0	347,808		347,808	347,808	0	0	0	0		Note 0001
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										0	0	76,369,262	681,572,149	XXX	681,572,149	(274,864,036)	0	0	0	77,118,375	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	4,590,538	5,726,010		5,726,010	(8,813,696)	(740,253)	0	0	2,255,780		Note 0002

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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	2,684,689	(7,365,739)		(7,365,739)	(5,366,583)	(553,165)	0	0	1,565,503		Note 0002
CROSS CURRENCY SWAP	FA HEDGE	Ex 7	Currency	GOLDMAN SACHS INTL. W22LROWP2IHZNBB6K528	10/11/2016	10/26/2026	0	55,300,000	0.91% EUR RATE/(3ML + 1.25%)	0	0	(187,242)	4,410,326		4,410,326	(1,014,498)	(1,845,743)	0	0	638,112		Note 0002
CROSS CURRENCY SWAP	FA HEDGE	Ex 7	Currency	CREDIT SUISSE E58DKGMJYYYJLN8C3868	07/11/2017	07/18/2025	0	283,856,317	0.39% CHF RATE/(3ML + .948%)	0	0	(1,246,385)	15,075,739		15,075,739	(2,576,225)	(13,371,804)	0	0	2,856,974		Note 0002
CROSS CURRENCY SWAP	FA HEDGE	Ex 7	Currency	GOLDMAN SACHS INTL. W22LROWP2IHZNBB6K528	06/29/2018	07/09/2030	0	122,511,485	3.74% NOK RATE/(3ML + .99%)	0	0	2,352,000	(2,345,792)		(2,345,792)	(5,404,747)	(536,770)	0	0	1,840,746		Note 0002
CROSS CURRENCY SWAP	FA HEDGE	Ex 7	Currency	CREDIT SUISSE E58DKGMJYYYJLN8C3868	07/18/2018	12/18/2023	0	202,531,646	0.3% CHF RATE/(3ML + .82%)	0	0	(780,022)	15,323,537		15,323,537	(1,229,753)	(9,688,301)	0	0	1,591,032		Note 0002
CROSS CURRENCY SWAP	FA HEDGE	Ex 7	Currency	CREDIT SUISSE E58DKGMJYYYJLN8C3868	01/06/2020	07/14/2028	0	202,531,646	0.3% CHF RATE/(3ML + .82%)	0	0	(6,975,981)	905,662		905,662	9,195,186	(14,854,884)	0	0	4,102,893		Note 0002
CROSS CURRENCY SWAP	C5793#AK9, MCCAIN FOODS	Sch D	Currency	JPM CHASE 7H6GLXDRUGQFU57RNE97	10/23/2018	10/23/2030	0	8,036,001	3.74% USD/(3.68% CAD)	0	0	8,656	222,976		222,976	52,025	(205,222)	0	0	122,668		Note 0002
CROSS CURRENCY SWAP	G8056#AH2, SEVERN TRENT WATER	Sch D	Currency	JPM CHASE 7H6GLXDRUGQFU57RNE97	11/07/2018	11/07/2028	0	15,530,400	4.19% USD/(2.72% GBP)	0	0	111,102	(235,363)		(235,363)	(69,644)	(169,200)	0	0	210,688		Note 0002
CROSS CURRENCY SWAP	G6750*AE2, 1887 CO LTD	Sch D	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/10/2019	01/10/2029	0	26,420,000	4.4088% USD/(2.96% GBP)	0	0	203,672	211,998		211,998	(254,857)	(282,000)	0	0	362,662		Note 0002
CROSS CURRENCY SWAP	G6655@AB2, NORTHERN GAS NETWORKS	Sch D	Currency	JPM CHASE 7H6GLXDRUGQFU57RNE97	01/10/2019	01/10/2031	0	23,778,000	4.38% USD/(2.97% GBP)	0	0	178,729	266,617		266,617	(92,492)	(253,800)	0	0	367,156		Note 0002
CROSS CURRENCY SWAP	756109A*5, REALTY INCOME	Sch D	Currency	CITIBANK E570DZWZ7FF32TWEFA76	05/20/2019	05/20/2034	0	29,883,900	3.948% USD/(2.73% GBP)	0	0	171,755	(697,171)		(697,171)	472,418	(324,300)	0	0	536,578		Note 0002
CROSS CURRENCY SWAP	74726MA*0, QANTAS AIRWAYS	Sch D	Currency	JPM CHASE 7H6GLXDRUGQFU57RNE97	06/25/2019	06/25/2031	0	34,405,000	3.8275% USD/(3.64% AUD)	0	0	(31,603)	(1,858,584)		(1,858,584)	781,999	1,030,000	0	0	543,767		Note 0002
CROSS CURRENCY SWAP	B1401#AC1, BRUSSELS AIRPORT	Sch D	Currency	JPM CHASE 7H6GLXDRUGQFU57RNE97	06/05/2019	06/05/2034	0	11,160,000	3.76% USD/(1.64% EUR)	0	0	113,741	(169,253)		(169,253)	135,681	366,000	0	0	200,723		Note 0002
CROSS CURRENCY SWAP	N3167#AA2, FERRARI NV	Sch D	Currency	JPM CHASE 7H6GLXDRUGQFU57RNE97	08/01/2019	08/01/2029	0	39,294,500	3.4875% USD/(1.12% EUR)	0	0	460,327	(6,533)		(6,533)	(793,976)	1,281,000	0	0	558,934		Note 0002
CROSS CURRENCY SWAP	G1737@AE9, BROOKFIELD UTILITIES	Sch D	Currency	JPM CHASE 7H6GLXDRUGQFU57RNE97	08/01/2019	08/01/2029	0	40,973,400	3.09% USD/(2.2% GBP)	0	0	139,232	(5,938,979)		(5,938,979)	280,593	(479,400)	0	0	602,413		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	(24,639)	(1,002,179)		(1,002,179)	135,622	(410,443)	0	0	194,867		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	429,497	2,565,075		2,565,075	(1,304,824)	2,629,142	0	0	506,238		Note 0002
CROSS CURRENCY SWAP	74340XB#7, PROLOGIS	Sch D	Currency	JPM CHASE 7H6GLXDRUGQFU57RNE97	02/20/2020	02/28/2035	0	45,080,000	3.09% USD/(2.2% GBP)	0	0	170,490	(3,404,124)		(3,404,124)	1,017,913	(493,500)	0	0	833,408		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	3.09% USD/(2.2% GBP)	0	0	38,871	(8,295,623)		(8,295,623)	255,583	(831,900)	0	0	717,096		Note 0002
CROSS CURRENCY SWAP	99B00S050, DYSON FINANCE	Sch D	Currency	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	03/26/2020	02/12/2030	0	100,642,012	2.79% USD/(3.08% CAD)	0	0	799,122	(2,787,652)		(2,787,652)	(2,013,134)	7,659,801	0	0	1,478,050		Note 0002
CROSS CURRENCY SWAP	B1401#AG2, BRUSSELS AIRPORT	Sch D	Currency	JPM CHASE 7H6GLXDRUGQFU57RNE97	11/13/2020	06/05/2034	0	4,730,000	2.87% USD/(0.42% JPY)	0	0	34,993	(101,695)		(101,695)	(2,803)	148,400	0	0	69,466		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	25,315	972,755		972,755	60,455	912,300	0	0	366,881		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	57,456	572,620		572,620	210,579	366,000	0	0	232,955		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	24,954	114,243		114,243	9,424	109,800	0	0	56,840		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	26,214	142,909		142,909	31,859	109,800	0	0	62,521		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	27,545	195,372		195,372	82,730	109,800	0	0	70,144		Note 0002

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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	39,352	(249,010)		(249,010)	171,680	179,750	0	0	111,189		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	50,445	(267,375)		(267,375)	470,974	215,700	0	0	154,975		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	2,115	(962,873)		(962,873)	(120,859)	(109,700)	0	0	249,450		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	80,838	(440,456)		(440,456)	(625,954)	450,000	0	0	217,389		Note 0002
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	83,417	(345,174)		(345,174)	(49,099)	416,000	0	0	180,536		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	86,831	(292,097)		(292,097)	104,811	417,000	0	0	198,621		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	103,105	(224,972)		(224,972)	353,759	406,260	0	0	249,364		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	8,802	(488,792)		(488,792)	(428,659)	117,600	0	0	160,488		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	(17,776)	2,158,782		2,158,782	1,321,582	837,200	0	0	678,726		Note 0002
CROSS CURRENCY SWAP	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/23/2021	07/23/2031	0	14,510,400	2.9275% USD / (1.24% EUR)	0	0	0	210,431		210,431	(81,169)	291,600	0	0	230,214		Note 0002
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										0	0	3,840,154	11,595,616	XXX	11,595,616	(15,098,099)	(27,097,232)	0	0	25,376,047	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	80,209,416	693,167,765	XXX	693,167,765	(289,962,135)	(27,097,232)	0	0	102,494,422	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	76,369,262	681,572,149	XXX	681,572,149	(274,864,036)	0	0	0	77,118,375	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	3,840,154	11,595,616	XXX	11,595,616	(15,098,099)	(27,097,232)	0	0	25,376,047	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	80,209,416	693,167,765	XXX	693,167,765	(289,962,135)	(27,097,232)	0	0	102,494,422	XXX	XXX
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE 254900BN8XS34XZDJ223	06/15/2021	10/28/2025	0	29,779,741	USD/GBP 1.4052	0	0	0	444,273		444,273	0	444,273	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP ROMUWSFPU8MPRO8K5P83	06/15/2021	09/28/2021	0	1,803,324	USD/GBP 1.3891	0	0	0	7,440		7,440	0	7,440	0	0	0		Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	BNP ROMUWSFPU8MPRO8K5P83	06/15/2021	09/28/2021	0	2,447,154	GBP/USD 0.7244	0	0	0	5,016		5,016	0	5,016	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	06/15/2021	09/28/2021	0	4,917,396	USD/GBP 1.3871	0	0	0	13,057		13,057	0	13,057	0	0	0		Note 0002
USD/AUD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	06/15/2021	09/28/2021	0	27,765,912	USD/AUD 0.7681	0	0	0	650,496		650,496	0	650,496	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP ROMUWSFPU8MPRO8K5P83	06/15/2021	07/02/2021	0	2,446,720	USD/GBP 1.3803	0	0	0	(4,987)		(4,987)	0	(4,987)	0	0	0		Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	06/15/2021	07/02/2021	0	2,446,720	GBP/USD 0.7245	0	0	0	4,987		4,987	0	4,987	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/15/2021	05/16/2023	0	40,290,237	USD/GBP 1.4147	0	0	0	869,499		869,499	0	869,499	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	06/15/2021	05/16/2023	0	61,859,578	USD/GBP 1.4148	0	0	0	1,338,407		1,338,407	0	1,338,407	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/15/2021	01/09/2023	0	52,414,160	USD/GBP 1.3912	0	0	0	269,724		269,724	0	269,724	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE 254900BN8XS34XZDJ223	06/15/2021	10/21/2022	0	23,298,195	USD/GBP 1.4063	0	0	0	369,912		369,912	0	369,912	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP ROMUWSFPU8MPRO8K5P83	06/15/2021	08/17/2022	0	68,477,880	USD/GBP 1.412	0	0	0	1,364,842		1,364,842	0	1,364,842	0	0	0		Note 0002

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE 254900BN8XS34XZDJ223	06/15/2021	06/15/2022	0	41,076,415	USD/EUR 1.227	0	0	0	1,086,256		1,086,256	0	1,086,256	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE 254900BN8XS34XZDJ223	06/15/2021	02/25/2022	0	116,771,870	USD/GBP 1.4069	0	0	0	1,908,832		1,908,832	0	1,908,832	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP ROMUWSFPU8MPRO8K5P83	06/15/2021	09/28/2021	0	35,978,266	USD/GBP 1.3948	0	0	0	294,933		294,933	0	294,933	0	0	0		Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	BNP ROMUWSFPU8MPRO8K5P83	06/15/2021	09/28/2021	0	35,610,345	GBP/USD 0.7244	0	0	0	72,988		72,988	0	72,988	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE 254900BN8XS34XZDJ223	06/15/2021	09/28/2021	0	45,432,826	USD/GBP 1.4109	0	0	0	887,206		887,206	0	887,206	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	06/15/2021	09/28/2021	0	102,831,167	USD/GBP 1.3984	0	0	0	1,108,396		1,108,396	0	1,108,396	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE 254900BN8XS34XZDJ223	06/15/2021	09/24/2021	0	129,338,469	USD/EUR 1.1959	0	0	0	883,603		883,603	0	883,603	0	0	0		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	06/15/2021	09/24/2021	0	219,240,549	USD/EUR 1.1969	0	0	0	1,680,616		1,680,616	0	1,680,616	0	0	0		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP ROMUWSFPU8MPRO8K5P83	06/15/2021	07/02/2021	0	35,604,025	USD/GBP 1.3803	0	0	0	(72,563)		(72,563)	0	(72,563)	0	0	0		Note 0002
GBP/USD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	06/15/2021	07/02/2021	0	35,604,025	GBP/USD 0.7245	0	0	0	72,563		72,563	0	72,563	0	0	0		Note 0002
1439999999. Subtotal - Forwards - Hedging Other										0	0	0	13,255,496	XXX	13,255,496	0	13,255,496	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	13,255,496	XXX	13,255,496	0	13,255,496	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										50,162,001	574,523,759	80,209,416	1,592,781,461	XXX	1,592,781,461	(127,619,491)	(13,841,736)	0	0	102,494,422	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										50,162,001	574,523,759	80,209,416	1,592,781,461	XXX	1,592,781,461	(127,619,491)	(13,841,736)	0	0	102,494,422	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 15	16	17	18	19	20	21	22
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
USU1	10,000	80,382,296	30-YEAR TREASURY BOND FUTURE SEP 2021 - BANK OF AMERICA MERRILL LYNCH	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/17/2021	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	06/15/2021	160.7646	160.7500	0	0	0	0	0	(145,925)	(145,925)	42,000,000	Note 0001	1,000
1539999999. Subtotal - Long Futures - Hedging Other												0	0	0	0	0	(145,925)	(145,925)	42,000,000	XXX	XXX
1579999999. Subtotal - Long Futures												0	0	0	0	0	(145,925)	(145,925)	42,000,000	XXX	XXX
ESU1	7,500	1,588,634,237	S&P 500 EMINI FUTURE SEP 2021 - BANK OF AMERICA MERRILL LYNCH	VAGLB HEDGE	Ex 5	Equity/Index	09/17/2021	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	06/15/2021	4,236.3580	4,288.6000	0	0	0	0	0	(19,590,763)	(19,590,763)	82,500,000	Note 0001	50
ESU1	10,000	2,114,306,838	S&P 500 EMINI FUTURE SEP 2021 - CITIGROUP	VAGLB HEDGE	Ex 5	Equity/Index	09/17/2021	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	06/15/2021	4,228.6137	4,288.6000	0	0	0	0	0	(29,993,163)	(29,993,163)	110,000,000	Note 0001	50
ESU1	12,000	2,542,425,150	S&P 500 EMINI FUTURE SEP 2021 - GOLDMAN SACHS	VAGLB HEDGE	Ex 5	Equity/Index	09/17/2021	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	06/15/2021	4,237.3752	4,288.6000	0	0	0	0	0	(30,734,850)	(30,734,850)	132,000,000	Note 0001	50
ESU1	11,000	2,320,013,100	S&P 500 EMINI FUTURE SEP 2021 - HSBC SECURITIES USA	VAGLB HEDGE	Ex 5	Equity/Index	09/17/2021	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	06/15/2021	4,218.2056	4,288.6000	0	0	0	0	0	(38,716,900)	(38,716,900)	121,000,000	Note 0001	50
ESU1	12,000	2,542,806,115	S&P 500 EMINI FUTURE SEP 2021 - J.P. MORGAN SECURITIES LLC	VAGLB HEDGE	Ex 5	Equity/Index	09/17/2021	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	06/15/2021	4,238.0102	4,288.6000	0	0	0	0	0	(30,353,885)	(30,353,885)	132,000,000	Note 0001	50
ESU1	10,500	2,222,135,000	S&P 500 EMINI FUTURE SEP 2021 - WELLS FARGO SECURITIES LLC	VAGLB HEDGE	Ex 5	Equity/Index	09/17/2021	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	06/15/2021	4,232.6381	4,288.6000	0	0	0	0	0	(29,380,000)	(29,380,000)	115,500,000	Note 0001	50
RTYU1	9,000	1,046,237,237	RUSSELL 2000 FUTURE SEP 2021 - BANK OF AMERICA MERRILL LYNCH	VAGLB HEDGE	Ex 5	Equity/Index	09/17/2021	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	06/15/2021	2,324.9716	2,307.8000	0	0	0	0	0	7,727,237	7,727,237	58,500,000	Note 0001	50
MESU1	8,000	549,227,620	MSCI EMERGING MARKETS MINI FUTURE SEP 2021 - BANK OF AMERICA MERRILL LYNCH	VAGLB HEDGE	Ex 5	Equity/Index	09/17/2021	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	06/15/2021	1,373.0691	1,364.8000	0	0	0	0	0	3,307,620	3,307,620	27,344,000	Note 0001	50
MFSU1	7,000	827,745,740	MSCI EAFE MINI FUTURE SEP 2021 - HSBC SECURITIES USA	VAGLB HEDGE	Ex 5	Equity/Index	09/17/2021	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	06/15/2021	2,364.9878	2,304.1000	0	0	0	0	0	21,310,740	21,310,740	49,896,000	Note 0001	50
1639999999. Subtotal - Short Futures - Other												0	0	0	0	0	(146,423,964)	(146,423,964)	828,740,000	XXX	XXX
1649999999. Subtotal - Short Futures												0	0	0	0	0	(146,423,964)	(146,423,964)	828,740,000	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other												0	0	0	0	0	(145,925)	(145,925)	42,000,000	XXX	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other												0	0	0	0	0	(146,423,964)	(146,423,964)	828,740,000	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	(146,569,889)	(146,569,889)	870,740,000	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits	0	0	0

(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	870,740,000	870,740,000
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Y	Y	201,576,453	0	187,559,606	0	0	187,559,606	0	0	10,426,077	0
BARCLAYS	G5GSEF7VJP5I7OUK5573	Y	Y	216,293,000	0	214,639,305	(2,787,652)	0	214,639,305	(2,787,652)	0	19,378,691	14,937,345
BNP	ROMUWSFPU8MPRO8K5P83	Y	Y	37,876,000	0	39,108,324	0	1,232,324	39,108,324	0	1,232,324	0	0
BNP	ROMUWSFPU8MPRO8K5P83	Y	Y	0	0	1,667,670	(916,689)	750,981	1,667,670	(916,689)	750,981	580,736	580,736
CITIBANK	E570DZWZ7FF32TWEFA76	Y	Y	228,610,633	0	219,362,225	(697,171)	0	219,362,225	(697,171)	0	7,460,930	0
CREDIT AGRICOLE	254900BN8XS34XZDJ223	Y	Y	5,210,000	0	6,728,262	0	1,518,262	6,728,262	0	1,518,262	1,326,014	1,326,014
CREDIT SUISSE	E58DKGMJYYYJLN8C3868	Y	Y	173,565,000	0	166,899,521	0	0	166,899,521	0	0	15,698,526	9,033,047
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Y	Y	143,511,960	0	127,180,171	(7,468,050)	0	127,180,171	(7,468,050)	0	16,595,828	0
GOLDMAN SACHS & CO	KD3XUN7C6T14HNAYLU02	Y	Y	34,931,245	0	31,330,110	(2,345,792)	0	31,330,110	(2,345,792)	0	5,307,437	0
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Y	Y	33,130,000	0	33,769,025	0	639,025	33,769,025	0	639,025	0	0
JPM CHASE	7H6GLXDRUGQFU57RNE97	Y	Y	78,674,428	0	97,287,445	(21,012,334)	0	97,287,445	(21,012,334)	0	4,927,423	2,528,107
MIZUHO CAPITAL MARKETS LLC	OV6W8S6QX2D1J857QP30	Y	Y	1,010,000	0	4,868,521	(1,005,180)	2,853,341	4,868,521	(1,005,180)	2,853,341	426,652	426,652
MORGAN STANLEY INTERNATIONAL	4PQUHN3JPFGFNF3BB653	Y	Y	9,130,000	0	9,636,099	0	506,099	9,636,099	0	506,099	0	0
MORGAN STANLEY	4PQUHN3JPFGFNF3BB653	Y	Y	41,781,475	0	49,164,202	0	7,382,727	49,164,202	0	7,382,727	0	0
SOCIETE GENERALE	O2RNE8IBXP4ROTD8PU41	Y	Y	124,503,000	0	127,414,556	0	2,911,556	127,414,556	0	2,911,556	0	0
SOCIETE GENERALE	O2RNE8IBXP4ROTD8PU41	Y	Y	(80,000)	0	2,036,517	0	2,116,517	2,036,517	0	2,116,517	520,012	520,009
UBS	BFM8T61CT2L1QCEMIK50	Y	Y	135,361,000	0	145,330,468	0	9,969,468	145,330,468	0	9,969,468	0	0
0299999999. Total NAIC 1 Designation				1,465,084,194	0	1,463,982,027	(36,232,868)	29,880,300	1,463,982,027	(36,232,868)	29,880,300	82,648,326	29,351,910
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)				165,032,302	0	165,032,302	0	0	165,032,302	0	0	19,846,096	19,846,096
0999999999 - Gross Totals				1,630,116,496	0	1,629,014,329	(36,232,868)	29,880,300	1,629,014,329	(36,232,868)	29,880,300	973,234,422	919,938,006
1. Offset per SSAP No. 64						141,309,127	(141,309,127)						
2. Net after right of offset per SSAP No. 64						1,487,705,202	105,076,259						

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	Treasury	912810-SL-3	US TREASURY N/B	227,680,984	230,510,618	256,477,037	02/15/2050	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Treasury	912810-SR-0	US TREASURY N/B	311,591,385	360,000,000	349,059,949	05/15/2040	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	023135-BC-9	AMAZON	11,217,615	10,147,463	10,196,635	08/22/2027	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	110122-CW-6	BRISTOL-MYERS SQUIBB	3,466,179	3,351,653	3,391,780	08/15/2022	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	20030N-CT-6	COMCAST	10,103,094	8,714,297	8,710,586	10/15/2028	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	25468P-DF-0	TWDC ENTERPRISES 18	12,905,422	11,856,806	11,843,472	09/17/2025	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	278865-BE-9	ECOLAB	11,468,328	9,365,188	10,173,179	03/24/2030	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	369550-BL-1	GENERAL DYNAMICS	7,441,004	6,703,305	6,655,454	04/01/2027	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	373334-KN-0	GEORGIA POWER	7,447,585	6,853,459	6,831,712	01/30/2050	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	377372-AN-7	GLAXOSMITHKLINE CAPITAL	18,467,016	16,087,932	16,086,428	05/15/2028	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	437076-AS-1	HOME DEPOT	9,590,821	6,703,305	10,057,547	12/16/2036	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	437076-BY-7	HOME DEPOT	10,993,487	10,054,958	10,007,557	06/15/2029	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	459200-KA-8	IBM	19,142,759	17,093,428	17,057,942	05/15/2029	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	539830-BB-4	LOCKHEED MARTIN	1,629,560	1,340,661	1,257,088	12/15/2042	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	585055-BT-2	MEDTRONIC	15,193,665	12,195,323	12,112,536	03/15/2035	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	63946B-AG-5	NBC UNIVERSAL MEDIA	5,798,855	4,021,983	4,117,264	04/01/2041	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	66989H-AR-9	NOVARTIS CAPITAL	13,859,754	13,406,610	13,390,984	08/14/2030	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	842400-GQ-0	SOUTHERN CALIFORNIA EDISON	6,821,967	6,032,975	6,110,100	03/01/2029	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	842434-CU-4	SOUTHERN CALIFORNIA GAS	4,851,665	4,692,314	4,682,930	02/01/2030	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	911312-BY-1	UNITED PARCEL SERVICE	12,181,481	10,054,958	10,020,439	04/01/2030	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	91324P-DP-4	UNITEDHEALTH GROUP	5,264,407	4,575,676	5,013,616	12/15/2028	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	983024-AN-0	WYETH	1,348,730	938,463	1,139,369	04/01/2037	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	002824-BB-5	ABBOTT LABORATORIES	7,342,162	7,080,330	7,074,218	03/15/2025	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	17252M-AN-0	CINTAS	9,646,991	9,124,421	9,102,495	04/01/2027	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	20030N-CT-6	COMCAST	6,208,727	5,672,052	5,669,637	10/15/2028	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	244199-BH-7	DEERE	1,458,806	1,416,066	1,414,570	04/15/2025	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	244199-BJ-3	DEERE	10,305,778	10,620,494	11,221,676	04/15/2030	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	25468P-DK-9	TWDC ENTERPRISES 18	9,989,556	10,129,828	10,109,687	02/13/2026	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	278865-BE-9	ECOLAB	6,126,426	5,664,264	6,152,954	03/24/2030	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	369550-BL-1	GENERAL DYNAMICS	1,485,267	1,416,066	1,405,957	04/01/2027	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	437076-BX-9	HOME DEPOT	6,104,845	5,171,473	5,087,236	12/06/2048	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	437076-CA-8	HOME DEPOT	7,096,786	7,080,330	7,051,441	04/15/2027	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	459200-JZ-5	IBM	10,544,241	10,620,494	10,618,774	05/15/2026	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	494368-CB-7	KIMBERLY-CLARK	6,880,412	7,080,330	7,565,445	03/26/2030	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	654106-AK-9	NIKE	4,737,984	4,956,231	4,949,628	03/27/2030	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	67066G-AF-1	NVIDIA CORP	16,856,822	17,700,824	17,641,939	04/01/2030	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	718172-CJ-6	PHILIP MORRIS INTERNATIONAL	4,068,730	3,894,181	3,851,486	08/15/2029	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	87612E-BL-9	TARGET	4,299,035	4,248,198	4,242,776	04/15/2025	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	91324P-CW-0	UNITEDHEALTH GROUP	2,205,927	2,092,945	2,047,122	01/15/2027	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Treasury	912810-SL-3	US TREASURY N/B	26,419,830	26,903,447	29,934,050	02/15/2050	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Treasury	912828-Z9-4	US TREASURY N/B	141,530,379	140,000,000	148,610,653	02/15/2030	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	023135-BC-9	AMAZON	2,175,422	1,967,888	1,977,424	08/22/2027	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	110122-CW-6	BRISTOL-MYERS SQUIBB	672,193	649,983	657,765	08/15/2022	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	20030N-CT-6	COMCAST	1,959,284	1,689,956	1,689,236	10/15/2028	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	25468P-DF-0	TWDC ENTERPRISES 18	2,502,737	2,299,379	2,296,794	09/17/2025	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	278865-BE-9	ECOLAB	2,224,042	1,816,182	1,972,875	03/24/2030	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	369550-BL-1	GENERAL DYNAMICS	1,443,027	1,299,966	1,290,686	04/01/2027	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	373334-KN-0	GEORGIA POWER	1,444,303	1,329,085	1,324,868	01/30/2050	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	377372-AN-7	GLAXOSMITHKLINE CAPITAL	3,581,291	3,119,918	3,119,626	05/15/2028	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	437076-AS-1	HOME DEPOT	1,859,939	1,299,966	1,950,451	12/16/2036	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	437076-BY-7	HOME DEPOT	2,131,957	1,949,949	1,940,756	06/15/2029	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	459200-KA-8	IBM	3,712,338	3,314,913	3,308,031	05/15/2029	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	539830-BB-4	LOCKHEED MARTIN	316,019	259,993	243,786	12/15/2042	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	585055-BT-2	MEDTRONIC	2,946,493	2,365,028	2,348,973	03/15/2035	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	63946B-AG-5	NBC UNIVERSAL MEDIA	1,124,567	779,979	798,457	04/01/2041	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	66989H-AR-9	NOVARTIS CAPITAL	2,687,809	2,599,932	2,596,901	08/14/2030	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	842400-GQ-0	SOUTHERN CALIFORNIA EDISON	1,322,978	1,169,969	1,184,926	03/01/2029	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	842434-CU-4	SOUTHERN CALIFORNIA GAS	940,879	909,976	908,156	02/01/2030	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	911312-BY-1	UNITED PARCEL SERVICE	2,362,343	1,949,949	1,943,254	04/01/2030	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	91324P-DP-4	UNITEDHEALTH GROUP	1,020,922	887,357	972,286	12/15/2028	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	983024-AN-0	WYETH	261,558	181,995	220,957	04/01/2037	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	002824-BB-5	ABBOTT LABORATORIES	3,027,640	2,919,670	2,917,150	03/15/2025	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	17252M-AN-0	CINTAS	3,978,068	3,762,579	3,753,538	04/01/2027	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	20030N-CT-6	COMCAST	2,560,253	2,338,948	2,337,952	10/15/2028	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	244199-BH-7	DEERE	601,559	583,934	583,317	04/15/2025	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	244199-BJ-3	DEERE	4,249,728	4,379,506	4,627,411	04/15/2030	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	25468P-DK-9	TWDC ENTERPRISES 18	4,119,329	4,177,173	4,168,867	02/13/2026	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	278865-BE-9	ECOLAB	2,526,316	2,335,736	2,537,254	03/24/2030	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	369550-BL-1	GENERAL DYNAMICS	612,470	583,934	579,766	04/01/2027	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	437076-BX-9	HOME DEPOT	2,517,416	2,132,527	2,097,791	12/06/2048	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	437076-CA-8	HOME DEPOT	2,926,457	2,919,670	2,907,758	04/15/2027	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	459200-JZ-5	IBM	4,348,061	4,379,506	4,378,796	05/15/2026	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	494368-CB-7	KIMBERLY-CLARK	2,837,232	2,919,670	3,119,714	03/26/2030	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	654106-AK-9	NIKE	1,953,772	2,043,769	2,041,047	03/27/2030	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	67066G-AF-1	NVIDIA CORP	6,951,140	7,299,176	7,274,894	04/01/2030	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	718172-CJ-6	PHILIP MORRIS INTERNATIONAL	1,677,796	1,605,819	1,588,213	08/15/2029	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	87612E-BL-9	TARGET	1,772,766	1,751,802	1,749,566	04/15/2025	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	91324P-CW-0	UNITEDHEALTH GROUP	909,644	863,055	844,159	01/15/2027	I
CHICAGO BOARD OF TRADE	549300EX04Q2BFQTQ27	Treasury	912810-SL-3	US TREASURY N/B	8,440,060	8,585,935	9,553,119	02/15/2050	I
CHICAGO BOARD OF TRADE	549300EX04Q2BFQTQ27	Corporate	023135-BC-9	AMAZON	3,341,417	3,022,649	3,037,296	08/22/2027	I
CHICAGO BOARD OF TRADE	549300EX04Q2BFQTQ27	Corporate	110122-CW-6	BRISTOL-MYERS SQUIBB	1,032,479	998,365	1,010,317	08/15/2022	I
CHICAGO BOARD OF TRADE	549300EX04Q2BFQTQ27	Corporate	20030N-CT-6	COMCAST	3,009,432	2,595,748	2,594,643	10/15/2028	I
CHICAGO BOARD OF TRADE	549300EX04Q2BFQTQ27	Corporate	25468P-DF-0	TWDC ENTERPRISES 18	3,844,168	3,531,815	3,527,843	09/17/2025	I
CHICAGO BOARD OF TRADE	549300EX04Q2BFQTQ27	Corporate	278865-BE-9	ECOLAB	3,416,098	2,789,630	3,030,309	03/24/2030	I
CHICAGO BOARD OF TRADE	549300EX04Q2BFQTQ27	Corporate	369550-BL-1	GENERAL DYNAMICS	2,216,469	1,996,729	1,982,476	04/01/2027	I
CHICAGO BOARD OF TRADE	549300EX04Q2BFQTQ27	Corporate	373334-KN-0	GEORGIA POWER	2,218,430	2,041,456	2,034,978	01/30/2050	I
CHICAGO BOARD OF TRADE	549300EX04Q2BFQTQ27	Corporate	377372-AN-7	GLAXOSMITHKLINE CAPITAL	5,500,813	4,792,150	4,791,702	05/15/2028	I
CHICAGO BOARD OF TRADE	549300EX04Q2BFQTQ27	Corporate	437076-AS-1	HOME DEPOT	2,856,840	1,996,729	2,995,865	12/16/2036	I
CHICAGO BOARD OF TRADE	549300EX04Q2BFQTQ27	Corporate	437076-BY-7	HOME DEPOT	3,274,656	2,995,094	2,980,974	06/15/2029	I
CHICAGO BOARD OF TRADE	549300EX04Q2BFQTQ27	Corporate	459200-KA-8	IBM	5,702,098	5,091,659	5,081,089	05/15/2029	I
CHICAGO BOARD OF TRADE	549300EX04Q2BFQTQ27	Corporate	539830-BB-4	LOCKHEED MARTIN	485,401	399,346	374,452	12/15/2042	I
CHICAGO BOARD OF TRADE	549300EX04Q2BFQTQ27	Corporate	585055-BT-2	MEDTRONIC	4,525,773	3,632,649	3,607,989	03/15/2035	I
CHICAGO BOARD OF TRADE	549300EX04Q2BFQTQ27	Corporate	63946B-AG-5	NBC UNIVERSAL MEDIA	1,727,318	1,198,038	1,226,419	04/01/2041	I
CHICAGO BOARD OF TRADE	549300EX04Q2BFQTQ27	Corporate	66989H-AR-9	NOVARTIS CAPITAL	4,128,437	3,993,458	3,988,804	08/14/2030	I
CHICAGO BOARD OF TRADE	549300EX04Q2BFQTQ27	Corporate	842400-GQ-0	SOUTHERN CALIFORNIA EDISON	2,032,075	1,797,056	1,820,030	03/01/2029	I
CHICAGO BOARD OF TRADE	549300EX04Q2BFQTQ27	Corporate	842434-CU-4	SOUTHERN CALIFORNIA GAS	1,445,177	1,397,710	1,394,915	02/01/2030	I
CHICAGO BOARD OF TRADE	549300EX04Q2BFQTQ27	Corporate	911312-BY-1	UNITED PARCEL SERVICE	3,628,526	2,995,094	2,984,811	04/01/2030	I
CHICAGO BOARD OF TRADE	549300EX04Q2BFQTQ27	Corporate	91324P-DP-4	UNITEDHEALTH GROUP	1,568,121	1,362,967	1,493,418	12/15/2028	I
CHICAGO BOARD OF TRADE	549300EX04Q2BFQTQ27	Corporate	983024-AN-0	WYETH	401,750	279,542	339,387	04/01/2037	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	040555-CZ-5	ARIZONA PUBLIC SERVICE	10,712,746	10,125,000	10,113,787	08/15/2029	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	191241-AH-1	COCA-COLA FEMSA SAB CV	25,912,964	24,500,000	24,279,929	01/22/2030	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	458140-BR-0	INTEL	28,140,552	24,000,000	23,954,895	03/25/2030	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQ0F39	Corporate	717081-EZ-2	PFIZER	17,055,948	16,961,000	16,859,923	05/28/2040	I
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Cash		CASH	80,000	80,000	80,000		V
0199999999 - Total					1,242,731,961	1,247,571,000	1,283,538,120	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)
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Loan-backed and Structured	3128HX-4M-4	FHS 277 30	2,067,051	9,300,000	XXX	09/15/2042	V
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Loan-backed and Structured	3128MD-A3-7	FG G14326	502,042	3,644,600	XXX	01/01/2027	V
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Loan-backed and Structured	3128MD-DR-1	FG G14412	144,247	1,446,000	XXX	03/01/2027	V
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Loan-backed and Structured	3128MD-M7-5	FG G14682	1,802,504	8,423,000	XXX	02/01/2028	V

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)
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Loan-backed and Structured	3128ME-BC-4	FG G15235	580,893	1,806,000	XXX	10/01/2029	V
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Loan-backed and Structured	3128ME-DM-0	FG G15308	3,365,920	9,651,000	XXX	04/01/2030	V
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Loan-backed and Structured	3128ME-DS-7	FG G15313	1,500,286	4,548,000	XXX	04/01/2030	V
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Loan-backed and Structured	3128ME-UL-3	FG G15787	3,988,992	9,949,000	XXX	05/01/2031	V
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Loan-backed and Structured	3128MF-CU-0	FG G16183	4,246,184	8,199,000	XXX	02/01/2032	V
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Loan-backed and Structured	3128MF-K5-6	FG G16416	1,066,061	1,987,000	XXX	01/01/2033	V
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Loan-backed and Structured	3128MF-K8-0	FG G16419	4,181,210	9,812,000	XXX	03/01/2028	V
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Loan-backed and Structured	3128MF-K9-8	FG G16420	784,968	1,715,000	XXX	01/01/2028	V
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Loan-backed and Structured	3128MF-PE-2	FG G16521	9,234,176	18,455,000	XXX	06/01/2033	V
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Loan-backed and Structured	3128MF-QY-7	FG G16571	1,568,533	4,420,000	XXX	08/01/2033	V
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Loan-backed and Structured	3128MJ-SN-1	FG G08524	1,327,870	4,121,000	XXX	03/01/2043	V
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Loan-backed and Structured	3128MM-LA-9	FG G18320	338,835	17,428,000	XXX	08/01/2024	V
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Loan-backed and Structured	3128MM-R9-6	FG G18511	1,227,524	6,304,000	XXX	05/01/2029	V
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Loan-backed and Structured	3128MM-U6-8	FG G18604	1,869,143	4,931,000	XXX	06/01/2031	V
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Loan-backed and Structured	3136A4-6P-9	FNR 2012-37 CB	1,546,169	8,500,000	XXX	01/25/2040	V
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Loan-backed and Structured	3136A8-SJ-0	FNR 2012-102 AC	498,237	4,268,000	XXX	12/25/2037	V
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Loan-backed and Structured	3136AG-DF-6	FNR 2013-97 FB	498,501	3,179,000	XXX	06/25/2032	V
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Loan-backed and Structured	3136AM-4N-6	FNR 2015-23 A	3,586,489	19,500,000	XXX	07/25/2042	V
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Loan-backed and Structured	3136AN-A3-1	FNR 2015-37 BA	1,424,812	2,905,000	XXX	08/25/2044	V
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Loan-backed and Structured	3136AQ-K8-2	FNR 2015-94 LD	4,300,211	12,150,537	XXX	08/25/2043	V
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Loan-backed and Structured	3136AU-WW-7	FNR 2016-95 GA	766,793	1,968,000	XXX	11/25/2041	V
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Loan-backed and Structured	3136BB-Y9-7	FNR 2020-72 EA	6,872,720	7,500,000	XXX	09/25/2044	V
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Loan-backed and Structured	3137AL-4N-6	FHR 3990 KQ	624,626	4,967,555	XXX	08/15/2031	V
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Loan-backed and Structured	3137BC-5L-8	FHR 4361 QA	732,389	2,681,026	XXX	10/15/2035	V
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Loan-backed and Structured	3137BD-XX-9	FHR 4390 NY	240,502	2,036,000	XXX	06/15/2040	V
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Loan-backed and Structured	3137BS-YA-5	FHR 4630 MC	4,767,337	9,606,958	XXX	08/15/2054	V
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Loan-backed and Structured	31381S-FR-8	FN 469176	582,887	705,198	XXX	09/01/2021	V
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Loan-backed and Structured	3138EJ-DU-9	FN AL1914	132,359	1,925,000	XXX	11/01/2038	V
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Loan-backed and Structured	3138L3-M8-5	FN AM3082	246,979	276,000	XXX	04/01/2023	V
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Loan-backed and Structured	3138L7-WE-2	FN AM6944	2,029,712	1,833,000	XXX	10/01/2031	V
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Loan-backed and Structured	3138L7-WF-9	FN AM6945	4,192,301	3,786,000	XXX	10/01/2031	V
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Loan-backed and Structured	3138LA-RQ-4	FN AM9494	1,812,651	1,881,000	XXX	07/01/2025	V
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Loan-backed and Structured	3138LL-NE-1	FN AN7588	3,292,065	3,122,000	XXX	03/01/2028	V
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Loan-backed and Structured	3138MH-VA-8	FN AQ2408	120,768	1,434,000	XXX	02/01/2043	V
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Loan-backed and Structured	3138WJ-KU-1	FN AS8406	286,993	659,000	XXX	11/01/2031	V
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Loan-backed and Structured	3138YE-PP-6	FN AY1329	2,192,536	7,759,000	XXX	03/01/2030	V
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Loan-backed and Structured	31396J-T2-1	FHRR R006 ZA	1,150,408	4,739,000	XXX	04/15/2036	V
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Loan-backed and Structured	31398F-3E-9	FNR 2009-88 FA	2,676,469	37,401,000	XXX	11/25/2039	V
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Loan-backed and Structured	31398J-6W-8	FHR 3562 JC	296,427	3,366,500	XXX	08/15/2024	V
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Loan-backed and Structured	31398K-3B-4	FHR 3588 FB	996,043	40,935,496	XXX	10/15/2049	V
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Loan-backed and Structured	31398T-GH-8	FNR 2010-68 EP	650,127	11,941,000	XXX	12/25/2039	V
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Loan-backed and Structured	3140FX-DZ-2	FN BF0119	4,193,869	6,305,000	XXX	07/01/2056	V
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Loan-backed and Structured	3140FX-ED-0	FN BF0131	5,133,152	8,560,000	XXX	08/01/2056	V
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Loan-backed and Structured	31417S-AP-5	FN AC5413	113,305	7,500,000	XXX	10/01/2024	V
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Loan-backed and Structured	31418C-RC-0	FN MA3182	7,214,598	22,267,650	XXX	11/01/2047	V
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Loan-backed and Structured	36179S-5L-7	G2 MA4451	746,336	2,412,000	XXX	05/20/2047	V
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Loan-backed and Structured	36179T-V6-9	G2 MA5137	16,210,365	65,035,000	XXX	04/20/2048	V
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Loan-backed and Structured	36179U-4B-5	G2 MA6218	16,673,858	36,571,900	XXX	10/20/2049	V
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Loan-backed and Structured	36179U-6U-1	G2 MA6283	23,659,244	49,347,000	XXX	11/20/2049	V
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Loan-backed and Structured	36179V-SG-6	G2 MA6819	38,356,892	44,506,000	XXX	08/20/2050	V
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Loan-backed and Structured	3617B5-XC-3	G2 BC2475	1,016,942	1,466,926	XXX	10/20/2047	V
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Loan-backed and Structured	36198V-KR-7	GN AI8404	662,483	997,000	XXX	05/15/2030	V
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Treasury	912828-V8-0	US TREASURY N/B	1,281,465	1,211,000	XXX	01/31/2024	V
BARCLAYS	G5GSEF7VJP5I7OUK5573	Cash		CASH	216,293,000	216,293,000	XXX	04/20/2048	V
BNP	ROMUWSFPU8MPRO8K5P83	Cash		CASH	37,876,000	37,876,000	XXX	10/20/2049	V
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQOF39	Cash		CASH	172,399,085	172,399,085	XXX	11/20/2049	IV

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)
CITIBANK	E570DZWZ7FF32TWEFA76	Loan-backed and Structured	3128ME-UL-3	FG G15787	14,450,422	36,041,000	XXX	05/01/2031	V
CITIBANK	E570DZWZ7FF32TWEFA76	Loan-backed and Structured	3128MF-CU-0	FG G16183	5,411,437	10,449,000	XXX	02/01/2032	V
CITIBANK	E570DZWZ7FF32TWEFA76	Loan-backed and Structured	3128MF-K5-6	FG G16416	5,520,771	10,290,000	XXX	01/01/2033	V
CITIBANK	E570DZWZ7FF32TWEFA76	Loan-backed and Structured	3128MF-K8-0	FG G16419	11,026,599	25,876,000	XXX	03/01/2028	V
CITIBANK	E570DZWZ7FF32TWEFA76	Loan-backed and Structured	3128MF-K9-8	FG G16420	19,085,930	41,699,000	XXX	01/01/2028	V
CITIBANK	E570DZWZ7FF32TWEFA76	Loan-backed and Structured	3128MM-W8-2	FG G18670	16,933,248	42,126,000	XXX	12/01/2032	V
CITIBANK	E570DZWZ7FF32TWEFA76	Loan-backed and Structured	3128MM-X2-4	FG G18696	4,833,635	16,073,000	XXX	07/01/2033	V
CITIBANK	E570DZWZ7FF32TWEFA76	Loan-backed and Structured	31329J-QK-6	FR ZA1358	20,423,452	63,819,000	XXX	04/01/2043	V
CITIBANK	E570DZWZ7FF32TWEFA76	Loan-backed and Structured	3132A5-G2-5	FR ZS4717	27,626,139	106,777,920	XXX	05/01/2047	V
CITIBANK	E570DZWZ7FF32TWEFA76	Loan-backed and Structured	3138WF-YK-6	FN AS6113	7,401,244	23,594,000	XXX	11/01/2030	V
CITIBANK	E570DZWZ7FF32TWEFA76	Loan-backed and Structured	3138WF-YR-1	FN AS6119	3,087,835	9,898,000	XXX	11/01/2030	V
CITIBANK	E570DZWZ7FF32TWEFA76	Loan-backed and Structured	3140XA-GN-6	FN FM6504	17,239,331	17,041,000	XXX	03/01/2051	V
CITIBANK	E570DZWZ7FF32TWEFA76	Loan-backed and Structured	31418C-U7-7	FN MA3305	17,926,062	55,569,000	XXX	03/01/2048	V
CITIBANK	E570DZWZ7FF32TWEFA76	Loan-backed and Structured	31418C-UA-0	FN MA3276	4,566,921	14,377,770	XXX	02/01/2048	V
CITIBANK	E570DZWZ7FF32TWEFA76	Loan-backed and Structured	36179U-6U-1	G2 MA6283	18,164,788	37,887,000	XXX	11/20/2049	V
CITIBANK	E570DZWZ7FF32TWEFA76	Treasury	912828-5C-0	US TREASURY N/B	7,411,442	6,719,000	XXX	09/30/2025	V
CITIBANK	E570DZWZ7FF32TWEFA76	Treasury	912828-RC-6	US TREASURY N/B	12,225,168	12,095,000	XXX	08/15/2021	V
CITIBANK	E570DZWZ7FF32TWEFA76	Treasury	912828-S7-6	US TREASURY N/B	7,034,106	6,994,000	XXX	07/31/2021	V
CITIBANK	E570DZWZ7FF32TWEFA76	Treasury	912828-X7-0	US TREASURY N/B	4,106,451	3,917,000	XXX	04/30/2024	V
CITIBANK	E570DZWZ7FF32TWEFA76	Treasury	912828-XB-1	US TREASURY N/B	4,135,651	3,904,000	XXX	05/15/2025	V
CREDIT AGRICOLE SA	254900BN8XS34XZDJ223	Cash		CASH	5,210,000	5,210,000	XXX	02/01/2048	V
CREDIT SUISSE	E58DKGMJYYYJLN8C3868	Cash		CASH	173,565,000	173,565,000	XXX	11/20/2049	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3131XY-7D-5	FR ZM5392	417,690	2,011,249	XXX	01/01/2048	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3132DM-FS-9	FR SD0177	3,828,565	4,330,000	XXX	12/01/2049	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3132DV-3R-4	FR SD8008	249,337	608,000	XXX	07/01/2049	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3132GR-3G-4	FG Q06799	1,135,060	4,972,000	XXX	03/01/2042	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3132J9-UY-2	FG Q18298	552,824	1,820,000	XXX	05/01/2043	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3132KE-LW-3	FG V60341	1,505,577	5,485,000	XXX	11/01/2028	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3132LN-6T-6	FG K92782	2,166,207	5,197,000	XXX	05/01/2035	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3132MA-TV-3	FG Q29864	2,150,444	5,937,000	XXX	11/01/2044	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3132QS-FF-0	FG Q35565	1,150,028	6,818,000	XXX	08/01/2045	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3132VN-H7-1	FG Q62053	2,404,949	3,674,000	XXX	03/01/2049	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3132WG-ZQ-3	FG Q43450	2,899,837	5,012,800	XXX	10/01/2046	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3132WK-6T-0	FG Q46281	1,454,558	2,554,000	XXX	02/01/2047	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3132WK-ZX-9	FG Q46157	2,649,280	5,710,000	XXX	02/01/2047	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3132XT-YR-3	FG Q51619	1,622,688	2,344,000	XXX	10/01/2047	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3132XV-E5-8	FG Q52855	4,226,354	5,815,000	XXX	12/01/2047	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3132XX-QN-2	FG Q54960	3,848,060	5,677,000	XXX	03/01/2048	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3132Y1-EG-9	FG Q57334	1,747,410	2,900,000	XXX	05/01/2048	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3132Y1-UJ-5	FG Q57784	664,149	1,539,000	XXX	08/01/2048	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3132Y3-HX-5	FG Q59245	2,393,205	4,069,000	XXX	10/01/2048	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	31335B-XY-7	FG G61595	1,684,698	3,420,000	XXX	07/01/2048	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	31339U-XN-5	FR QA4285	2,217,898	2,365,000	XXX	11/01/2049	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	31339U-ZR-4	FR QA4352	3,848,342	4,732,262	XXX	11/01/2049	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	31339U-ZV-5	FR QA4356	837,887	888,800	XXX	11/01/2049	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3133A0-3E-2	FR QA6197	2,338,582	3,885,000	XXX	01/01/2050	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3133A0-Q3-1	FR QA5874	1,701,729	1,653,000	XXX	12/01/2049	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3133A0-V9-2	FR QA6040	2,044,219	2,355,000	XXX	01/01/2050	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3133A0-WC-4	FR QA6043	1,845,635	2,270,000	XXX	01/01/2050	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3133A4-VM-5	FR QA9620	4,301,977	4,750,000	XXX	05/01/2050	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	31346Y-D7-5	FR QA4626	3,333,759	3,610,000	XXX	11/01/2049	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	31346Y-YJ-6	FR QA5213	2,370,533	2,867,000	XXX	12/01/2049	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3138EL-5M-1	FN AL4451	1,085,606	3,273,085	XXX	11/01/2043	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3138EM-LY-5	FN AL4842	881,484	3,535,000	XXX	02/01/2029	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3138EM-N5-6	FN AL4911	336,896	2,000,000	XXX	10/01/2027	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3138ER-NP-1	FN AL9397	1,021,961	2,016,000	XXX	10/01/2046	V

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)
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3138MB-LQ-7	FN AP7534	180,651	1,000,000	XXX	09/01/2027	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3138W6-DR-4	FN AR8211	793,839	1,997,000	XXX	04/01/2043	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3138W9-4L-1	FN AS0826	701,809	1,975,000	XXX	10/01/2043	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3138W9-DT-4	FN AS0113	605,337	2,665,000	XXX	08/01/2028	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3138WF-V8-6	FN AS6038	202,981	998,000	XXX	10/01/2040	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3138XB-XY-5	FN AV0694	1,601,183	4,948,000	XXX	12/01/2043	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3138YU-WY-3	FN AZ3362	2,363,182	5,814,543	XXX	07/01/2030	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140EU-4X-4	FN BC0837	624,974	1,138,000	XXX	04/01/2046	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140EX-EQ-2	FN BC2842	2,441,185	4,470,000	XXX	09/01/2046	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140FN-AS-3	FN BE2716	406,304	985,000	XXX	07/01/2047	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140FP-A6-6	FN BE3628	1,486,895	2,880,000	XXX	05/01/2047	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140H1-V3-1	FN BJ0633	11,196,964	16,058,273	XXX	03/01/2048	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140H6-M4-8	FN BJ4878	4,125,974	5,680,000	XXX	03/01/2048	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140H6-ZR-3	FN BJ5251	1,319,197	2,510,000	XXX	12/01/2047	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140HF-VM-8	FN BK2419	2,630,319	3,065,000	XXX	05/01/2040	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140J9-4S-7	FN BM5332	1,749,468	3,110,000	XXX	11/01/2048	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140J9-EJ-6	FN BM4636	497,109	870,000	XXX	11/01/2047	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140JA-BF-4	FN BM5437	966,919	1,847,829	XXX	05/01/2044	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140JG-6Q-3	FN BN0878	1,758,205	3,874,231	XXX	11/01/2048	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140JG-YK-5	FN BN0713	2,051,632	4,236,000	XXX	09/01/2048	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140JH-CW-1	FN BN0984	343,446	1,130,000	XXX	01/01/2049	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140JM-5A-6	FN BN5340	2,707,760	4,230,000	XXX	03/01/2049	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140KB-AK-0	FN BP3609	3,112,912	2,975,000	XXX	06/01/2050	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140KD-JK-7	FN BP5665	58,561	65,000	XXX	05/01/2050	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140KD-JN-1	FN BP5668	4,439,634	4,770,000	XXX	05/01/2050	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140KE-2V-9	FN BP7087	2,270,805	2,280,000	XXX	06/01/2050	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140KE-NY-0	FN BP6706	2,723,351	2,752,000	XXX	09/01/2050	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140KK-RT-3	FN BQ0497	1,078,157	1,120,000	XXX	08/01/2050	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140L5-BW-5	FN BR6352	4,707,209	4,530,000	XXX	03/01/2051	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140QE-ZX-3	FN CA7057	1,251,007	1,275,000	XXX	09/01/2050	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140QF-F9-5	FN CA7391	6,706,858	6,800,000	XXX	10/01/2050	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	3140X4-JT-4	FN FM1173	2,217,501	4,335,000	XXX	06/01/2049	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	31410L-VC-3	FN 890811	4,032,133	5,388,000	XXX	01/01/2047	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Loan-backed and Structured	31418A-F2-9	FN MA1084	486,956	2,577,000	XXX	06/01/2032	V
DEUTSCHE BANK	7LTWFZYICNSX8D621K86	Treasury	912810-PW-2	US TREASURY N/B	2,754,116	1,973,000	XXX	02/15/2038	V
GOLDMAN SACHS & CO	KD3XUN7C6T14HNAYLU02	Cash		CASH	34,931,245	34,931,245	XXX	03/01/2051	V
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Cash		CASH	33,130,000	33,130,000	XXX	09/01/2050	V
JPM CHASE	7H6GLXDRUGQFU57RNE97	Treasury	912796-4B-2	TREASURY BILL	3,038,945	3,039,000	XXX	08/12/2021	V
JPM CHASE	7H6GLXDRUGQFU57RNE97	Treasury	912796-4V-8	TREASURY BILL	4,509,646	4,510,000	XXX	10/07/2021	V
JPM CHASE	7H6GLXDRUGQFU57RNE97	Treasury	912796-D5-5	TREASURY BILL	1,060,976	1,061,000	XXX	08/26/2021	V
JPM CHASE	7H6GLXDRUGQFU57RNE97	Treasury	912796-G7-8	TREASURY BILL	1,469,854	1,470,000	XXX	10/28/2021	V
JPM CHASE	7H6GLXDRUGQFU57RNE97	Treasury	912796-L4-9	CASH MGMT BILL	1,639,851	1,640,000	XXX	09/21/2021	V
JPM CHASE	7H6GLXDRUGQFU57RNE97	Treasury	912803-FT-5	STRIP PRINC	1,217,289	2,253,000	XXX	11/15/2050	V
JPM CHASE	7H6GLXDRUGQFU57RNE97	Treasury	912810-QN-1	US TREASURY N/B	3,206,324	2,156,000	XXX	02/15/2041	V
JPM CHASE	7H6GLXDRUGQFU57RNE97	Treasury	912810-RE-0	US TREASURY N/B	208,058	159,000	XXX	02/15/2044	V
JPM CHASE	7H6GLXDRUGQFU57RNE97	Treasury	912810-RW-0	TSY INFL IX N/B	1,847,375	1,291,000	XXX	02/15/2047	V
JPM CHASE	7H6GLXDRUGQFU57RNE97	Treasury	912810-SA-7	US TREASURY N/B	1,207,494	1,002,000	XXX	02/15/2048	V
JPM CHASE	7H6GLXDRUGQFU57RNE97	Treasury	912810-SN-9	US TREASURY N/B	9,017,326	11,000,000	XXX	05/15/2050	V
JPM CHASE	7H6GLXDRUGQFU57RNE97	Treasury	912810-SW-9	US TREASURY N/B	4,019,269	4,068,000	XXX	02/15/2041	V
JPM CHASE	7H6GLXDRUGQFU57RNE97	Treasury	912828-2A-7	US TREASURY N/B	2,530,815	2,442,000	XXX	08/15/2026	V
JPM CHASE	7H6GLXDRUGQFU57RNE97	Treasury	912828-4R-8	US TREASURY N/B	3,931,671	3,611,000	XXX	05/31/2025	V
JPM CHASE	7H6GLXDRUGQFU57RNE97	Treasury	912828-5A-4	US TREASURY N/B	385,287	380,000	XXX	09/15/2021	V
JPM CHASE	7H6GLXDRUGQFU57RNE97	Treasury	912828-7B-0	US TREASURY N/B	519,582	495,000	XXX	06/30/2026	V
JPM CHASE	7H6GLXDRUGQFU57RNE97	Treasury	912828-J4-3	US TREASURY N/B	7,121	7,000	XXX	02/28/2022	V
JPM CHASE	7H6GLXDRUGQFU57RNE97	Treasury	912828-P4-6	US TREASURY N/B	193,059	185,000	XXX	02/15/2026	V
JPM CHASE	7H6GLXDRUGQFU57RNE97	Treasury	912828-UH-1	TSY INFL IX N/B	8,045,733	6,650,000	XXX	01/15/2023	V

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)
JPM CHASE 7H6GLXDRUGQFU57RNE97	Treasury	912828-W8-9	US TREASURY N/B	274,954	270,000	XXX	03/31/2022	V
JPM CHASE 7H6GLXDRUGQFU57RNE97	Treasury	912828-YK-0	US TREASURY N/B	835,673	820,000	XXX	10/15/2022	V
JPM CHASE 7H6GLXDRUGQFU57RNE97	Treasury	912828-YV-6	US TREASURY N/B	590,206	571,000	XXX	11/30/2024	V
JPM CHASE 7H6GLXDRUGQFU57RNE97	Treasury	912828-Z3-7	TSY INFL IX N/B	899,978	788,000	XXX	01/15/2030	V
JPM CHASE 7H6GLXDRUGQFU57RNE97	Treasury	912828-Z8-6	US TREASURY N/B	1,250,118	1,220,000	XXX	02/15/2023	V
JPM CHASE 7H6GLXDRUGQFU57RNE97	Treasury	91282C-AG-6	US TREASURY N/B	3,786,651	3,784,000	XXX	08/31/2022	V
JPM CHASE 7H6GLXDRUGQFU57RNE97	Treasury	91282C-BL-4	US TREASURY N/B	3,056,738	3,130,000	XXX	02/15/2031	V
JPM CHASE 7H6GLXDRUGQFU57RNE97	Treasury	91282C-CB-5	US TREASURY N/B	19,924,439	19,553,000	XXX	05/15/2031	V
MORGAN STANLEY 4PQUHN3JPFGFNF3BB653	Treasury	912828-V8-0	US TREASURY N/B	41,781,475	39,484,000	XXX	01/31/2024	V
MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	Cash		CASH	9,130,000	9,130,000	XXX	11/30/2024	V
MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	Cash		CASH	1,010,000	1,010,000	XXX	01/15/2030	V
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Cash		CASH	124,503,000	124,503,000	XXX	02/15/2023	V
UBS BFM8T61CT2L1QCEMIK50	Cash		CASH	135,361,000	135,361,000	XXX	08/31/2022	V
0299999999 - Total				1,637,563,289	2,415,353,438	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 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
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
5999999. Subtotal - SVO Identified Funds				0	0	XXX
6299999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
6399999. Total - Issuer Obligations				0	0	XXX
6499999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6599999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6699999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6799999. Total - SVO Identified Funds				0	0	XXX
6899999. Total - Affiliated Bank Loans				0	0	XXX
6999999. Total - Unaffiliated Bank Loans				0	0	XXX
7099999. Total Bonds				0	0	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
8099999. Total - Preferred and Common Stocks				0	0	XXX
996086-60-9	Dreyfus Government Cash Management Fund			2,410,369	2,410,369	
38141W-27-3	Goldman Sachs Financial Square Government Fund			18,752,085	18,752,085	
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				21,162,454	21,162,454	XXX
9999999 - Totals				21,162,454	21,162,454	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 8,857,570 Book/Adjusted Carrying Value $ 8,857,570
2. Average balance for the year Fair Value $ 49,833,396 Book/Adjusted Carrying Value $ 49,833,396
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 21,162,454 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
9999999 - 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	100,697	100,697	100,697	XXX
Citibank	Tampa,FL		0.050	1,375	0	0	0	0	XXX
Fifth Third	Grand Rapids, MI		0.000	0	0	699,265	370,507	688,073	XXX
Citizens	Guam	SD	0.240	0	0	66,774	66,774	66,774	XXX
Bank of Hawaii	Agana, Guam	SD	0.050	0	0	50,082	50,082	50,082	XXX
Northern Trust	Chicago, IL		0.000	0	0	(382,601,815)	(394,171,326)	(331,544,541)	XXX
FHLBI CMS	Indianapolis, IN		0.000	0	0	6,761	6,764	6,737	XXX
The Bank of New York Mellon	New York, NY		0.000	0	0	207,376,755	148,548,198	136,100,028	XXX
The Bank of New York Mellon	New York, NY		0.010	45,606	7,110	634,718,817	209,576,727	254,483,635	XXX
The Bank of New York Mellon	New York, NY		0.050	4,635	4,608	148,037,746	92,173,748	76,193,056	XXX
Bank of America	Troy, MI		0.000	0	0	8,180,831	437,839	4,438,057	XXX
JP Morgan Chase	Detroit, MI		0.000	0	0	(42,352,395)	(37,391,178)	(35,436,184)	XXX
Wells Fargo	Sioux Falls, SD		0.000	0	0	38,084,514	46,882,884	27,533,158	XXX
Royal Bank of Canada	Toronto, Ontario		0.000	0	0	1,132,101	1,125,434	1,192,439	XXX
Citibank	Tampa,FL		0.000	0	0	24,273,146	28,766,637	25,416,557	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	51,616	11,718	637,773,279	96,543,787	159,288,568	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	51,616	11,718	637,773,279	96,543,787	159,288,568	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash		XXX	XXX	51,616	11,718	637,773,279	96,543,787	159,288,568	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
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						0	0	0
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						0	0	0
09248U-61-9	BLACKROCK LIQUIDITY FUNDS TEMPFUND IN		12/31/2017	0.040		351,354	496	98
09248U-70-0	BLACKROCK LIQUIDITY FUNDS US GOVERNMENT		03/03/2021	0.030		27,992,982	0	2,737
38141W-27-3	GOLDMAN SACHS US GOVERNMENT		06/30/2021	0.030		383,332,953	8,985	25,704
38143H-50-6	GOLDMAN SACHS GOVT-CAP		06/01/2021	0.030		745,661	0	86
4812C2-68-4	JP MORGAN US GOVERNMENT		06/02/2021	0.030		3,293,712	0	211
94975P-40-5	WELLS FARGO US GOVERNMENT		06/30/2021	0.010		186,663,474	0	0
8699999. Subtotal - All Other Money Market Mutual Funds						602,380,136	9,481	28,836
9999999 - Total Cash Equivalents						602,380,136	9,481	28,836