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

QUARTERLY STATEMENT

AS OF JUNE 30, 2026

OF THE CONDITION AND AFFAIRS OF THE

Reliance Standard Life Insurance Company

NAIC Group Code 3098 (Current) 3098 (Prior) NAIC Company Code 68381 Employer's ID Number 36-0883760

Organized under the Laws of Illinois, State of Domicile or Port of Entry IL

Country of Domicile United States of America

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

Incorporated/Organized 04/02/1907 Commenced Business 04/15/1907

Statutory Home Office 1900 E Golf Road, Suite 500 (Street and Number), Schaumburg, IL, US 60173 (City or Town, State, Country and Zip Code)

Main Administrative Office 1700 Market Street, Suite 1200 (Street and Number)

Philadelphia, PA, US 19103 (City or Town, State, Country and Zip Code), 267-256-3500 (Area Code) (Telephone Number)

Mail Address 1700 Market Street, Suite 1200 (Street and Number or P.O. Box), Philadelphia, PA, US 19103 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1700 Market Street, Suite 1200 (Street and Number)

Philadelphia, PA, US 19103 (City or Town, State, Country and Zip Code), 267-256-3500 (Area Code) (Telephone Number)

Internet Website Address www.reliancestandard.com

Statutory Statement Contact Paul Van Haren (Name), 267-256-3664 (Area Code) (Telephone Number)

paul.vanharen@reliancematrix.com (E-mail Address), 267-256-3522 (FAX Number)

OFFICERS

President	Christopher Anthony Fazzini	Treasurer	Paul Van Haren
Secretary	Charles Thomas Denaro	Appointed Actuary	Harry Shissler, FSA, MAAA

OTHER

Scott Howard Boutin, Senior Vice President	Thomas William Burghart, Executive Vice President	Chad William Coulter, Executive Vice President
Charles Thomas Denaro, Vice President	Todd Stephen Elliott, Senior Vice President	Luce Giroux, Senior Vice President
Robin Dale Harris, Senior Vice President	Srinivas Jonnada, Senior Vice President	Thomas Arthur Lutter, Senior Vice President
Mark Paul Marsters, Senior Vice President	David Joseph Shaw, Senior Vice President	David Milton Whitehead, Senior Vice President

DIRECTORS OR TRUSTEES

Thomas William Burghart	Nick James DiGiovanni	Christopher Anthony Fazzini
Seigo Ishimaru	Stephan Arthur Kiratsous	Jeffrey Lebovitz #
James Michael Litvack	James Norbert Meehan	Nita Ione Savage

State of Pennsylvania
County of Philadelphia 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.

Christopher Anthony Fazzini President	Charles Thomas Denaro Secretary	Thomas Arthur Lutter Chief Financial Officer

Subscribed and sworn to before me this 5th day of August 2026

Denise Coulter
Notary Public
My Commission Expires 4/15/2028

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

Commonwealth of Pennsylvania - Notary Seal
Denise Coulter, Notary Public
Philadelphia County
My commission expires April 15, 2028
Commission number 1445474
Member, Pennsylvania Association of Notaries

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	17,538,187,027		17,538,187,027	16,373,939,154
2.	Stocks:				
	2.1 Preferred stocks	53,290,953		53,290,953	55,452,225
	2.2 Common stocks	650,244,162		650,244,162	652,491,299
3.	Mortgage loans on real estate:				
	3.1 First liens	9,791,560,751		9,791,560,751	9,956,330,512
	3.2 Other than first liens	479,191,455		479,191,455	541,756,312
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)	0		0	0
	4.2 Properties held for the production of income (less $ ..... encumbrances)	499	499	0	0
	4.3 Properties held for sale (less $ ..... encumbrances)	375,052,594		375,052,594	323,272,912
5.	Cash ($ 114,058,525), cash equivalents ($ 497,272,404) and short-term investments ($ 14,752,793)	626,083,722		626,083,722	487,267,244
6.	Contract loans (including $ ..... premium notes)	523,745		523,745	523,040
7.	Derivatives	208,246,011		208,246,011	172,748,506
8.	Other invested assets	1,510,885,251	0	1,510,885,251	1,253,104,516
9.	Receivables for securities	98,951,156		98,951,156	75,750,553
10.	Securities lending reinvested collateral assets			0	0
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	31,332,217,326	499	31,332,216,827	29,892,636,273
13.	Title plants less $ ..... charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	270,550,027	571,264	269,978,763	255,512,285
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	117,767,562	1,117,635	116,649,927	103,683,966
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	75,880		75,880	87,561
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)	0		0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	3,892,421		3,892,421	4,936,206
	16.2 Funds held by or deposited with reinsured companies	0		0	0
	16.3 Other amounts receivable under reinsurance contracts	1,807,446		1,807,446	841,165
17.	Amounts receivable relating to uninsured plans	0		0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	15,114,844		15,114,844	55,753,535
18.2	Net deferred tax asset	382,763,679	217,133,334	165,630,345	158,909,134
19.	Guaranty funds receivable or on deposit	7,351,099		7,351,099	8,255,733
20.	Electronic data processing equipment and software	176,018,472	174,762,633	1,255,839	894,724
21.	Furniture and equipment, including health care delivery assets ($ .....)	17,840,917	17,840,917	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	7,043,146	4,121,951	2,921,195	8,536,367
24.	Health care ($ .....) and other amounts receivable			0	0
25.	Aggregate write-ins for other than invested assets	135,087,799	133,875,895	1,211,904	1,205,197
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	32,467,530,618	549,424,128	31,918,106,490	30,491,252,146
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	392,429,351		392,429,351	354,725,321
28.	Total (Lines 26 and 27)	32,859,959,969	549,424,128	32,310,535,841	30,845,977,467
	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.	Other than invested assets nonadmitted	63,014,416	63,014,416	0	0
2502.	Prepaid fees and suspense debits	41,247,715	41,247,715	0	0
2503.	Disallowable IMR	29,565,369	29,565,369	0	0
2598.	Summary of remaining write-ins for Line 25 from overflow page	1,260,299	48,395	1,211,904	1,205,197
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	135,087,799	133,875,895	1,211,904	1,205,197

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 17,078,255,662 less $ ..... included in Line 6.3 (including $ ..... Modco Reserve)	17,078,255,662	16,541,022,295
2.	Aggregate reserve for accident and health contracts (including $ ..... Modco Reserve)	1,497,751,358	1,458,014,425
3.	Liability for deposit-type contracts (including $ ..... Modco Reserve)	5,263,056,577	4,770,360,159
4.	Contract claims:		
	4.1 Life	127,669,934	131,366,275
	4.2 Accident and health	369,974,381	360,224,413
5.	Policyholders' dividends/refunds to members $ ..... and coupons $ ..... due and unpaid		
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 $ ..... Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ ..... Modco)		
	6.3 Coupons and similar benefits (including $ ..... Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ ..... discount; including $ 99,612 accident and health premiums	102,241	62,335
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	0	0
	9.2 Provision for experience rating refunds, including the liability of $ 3,965,231 accident and health experience rating refunds of which $ 3,965,231 is for medical loss ratio rebate per the Public Health Service Act	3,965,231	3,598,825
	9.3 Other amounts payable on reinsurance, including $ 646,814 assumed and $ 203,735 ceded	850,549	327,248
	9.4 Interest Maintenance Reserve	0	0
10.	Commissions to agents due or accrued-life and annuity contracts $ 2,409,826 , accident and health $ ..... and deposit-type contract funds $	2,409,826	2,073,632
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued	94,770,990	127,797,976
13.	Transfers to Separate Accounts due or accrued (net) (including $ ..... accrued for expense allowances recognized in reserves, net of reinsured allowances)	0	0
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	(2,785,678)	1,026,080
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		
17.	Amounts withheld or retained by reporting entity as agent or trustee	(474,389)	4,748,366
18.	Amounts held for agents' account, including $ 1,918,128 agents' credit balances	1,918,128	1,704,482
19.	Remittances and items not allocated	99,157,013	71,776,398
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 $ 0 and interest thereon $ 0	0	0
23.	Dividends to stockholders declared and unpaid	2,000,000	2,000,000
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	836,671,959	770,083,767
	24.02 Reinsurance in unauthorized and certified ($ .....) companies	0	0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ .....) reinsurers	1,300,934,146	1,291,272,528
	24.04 Payable to parent, subsidiaries and affiliates	9,453,175	303,531
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	730,964,662	730,980,238
	24.08 Derivatives	45,515,643	32,504,752
	24.09 Payable for securities	912,227,506	602,617,649
	24.10 Payable for securities lending		
	24.11 Capital notes $ ..... and interest thereon $		
25.	Aggregate write-ins for liabilities	215,682,390	217,680,812
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	28,590,071,304	27,121,546,186
27.	From Separate Accounts Statement	392,429,351	354,725,321
28.	Total liabilities (Lines 26 and 27)	28,982,500,655	27,476,271,507
29.	Common capital stock	6,003,113	6,003,113
30.	Preferred capital stock	50,000,000	50,000,000
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	100,000,000	100,000,000
33.	Gross paid in and contributed surplus	824,876,387	824,876,387
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	2,347,155,686	2,388,826,460
36.	Less treasury stock, at cost:		
	36.1 ..... shares common (value included in Line 29 $ .....)		
	36.2 ..... shares preferred (value included in Line 30 $ .....)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ ..... in Separate Accounts Statement)	3,272,032,073	3,313,702,847
38.	Totals of Lines 29, 30 and 37	3,328,035,186	3,369,705,960
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	32,310,535,841	30,845,977,467
	DETAILS OF WRITE-INS		
2501.	Tender Option Bond liabilities	202,019,835	198,798,668
2502.	Retained assets program liability to claimants and other miscellaneous liabilities	11,412,566	8,990,137
2503.	SWAP Interest	2,249,989	9,892,007
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	215,682,390	217,680,812
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	1,758,455,587	2,548,957,165	4,361,346,349
2.	Considerations for supplementary contracts with life contingencies	552,577	2,557,146	4,464,137
3.	Net investment income	838,862,390	795,529,186	1,605,304,762
4.	Amortization of Interest Maintenance Reserve (IMR)	3,027,308	(791,936)	8,903,290
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	6,235,019	7,310,571	14,169,304
7.	Reserve adjustments on reinsurance ceded			
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	1,285,899	1,108,999	2,302,260
	8.2 Charges and fees for deposit-type contracts		0	0
	8.3 Aggregate write-ins for miscellaneous income	0	0	0
9.	Totals (Lines 1 to 8.3)	2,608,418,780	3,354,671,131	5,996,490,102
10.	Death benefits	43,928,300	41,820,209	90,282,453
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0
12.	Annuity benefits	127,143,280	128,485,534	241,332,518
13.	Disability benefits and benefits under accident and health contracts	387,532,589	335,526,391	708,833,370
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	697,956,287	885,236,633	1,777,312,692
16.	Group conversions	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	156,197,122	140,248,667	292,190,954
18.	Payments on supplementary contracts with life contingencies	2,034,570	2,012,343	3,708,257
19.	Increase in aggregate reserves for life and accident and health contracts	577,336,706	1,150,065,726	1,660,443,475
20.	Totals (Lines 10 to 19)	1,992,128,854	2,683,395,503	4,774,103,719
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	150,820,330	167,466,481	309,186,101
22.	Commissions and expense allowances on reinsurance assumed	303,412	305,292	821,775
23.	General insurance expenses and fraternal expenses	186,974,786	171,895,361	375,458,716
24.	Insurance taxes, licenses and fees, excluding federal income taxes	35,286,810	36,050,657	65,976,311
25.	Increase in loading on deferred and uncollected premiums	3,361,980	343,982	(635,003)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(33,703)	(27,499)	(58,833)
27.	Aggregate write-ins for deductions	0	0	0
28.	Totals (Lines 20 to 27)	2,368,842,469	3,059,429,777	5,524,852,786
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	239,576,311	295,241,354	471,637,316
30.	Dividends to policyholders and refunds to members			
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	239,576,311	295,241,354	471,637,316
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	52,764,394	74,970,440	103,036,945
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)	186,811,917	220,270,914	368,600,371
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 1,059,602 (excluding taxes of $ (1,059,602) transferred to the IMR)	17,517,018	(99,575,463)	(135,600,335)
35.	Net income (Line 33 plus Line 34)	204,328,935	120,695,451	233,000,036
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	3,369,705,960	2,813,086,935	2,813,086,935
37.	Net income (Line 35)	204,328,935	120,695,451	233,000,036
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (10,125,609)	(53,552,635)	12,181,757	19,797,011
39.	Change in net unrealized foreign exchange capital gain (loss)	7,519,631	55,764,897	72,769,028
40.	Change in net deferred income tax	13,015,339	37,123,541	40,420,356
41.	Change in nonadmitted assets	(57,368,852)	(31,924,881)	(53,341,710)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(66,588,192)	(60,655,571)	(73,817,481)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (stock dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	0	322,000,000	322,000,000
	51.2 Transferred to capital (stock dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders	(89,025,000)	(2,000,000)	(4,000,000)
53.	Aggregate write-ins for gains and losses in surplus	0	45,107	(208,215)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(41,670,774)	453,230,301	556,619,025
55.	Capital and surplus, as of statement date (Lines 36 + 54)	3,328,035,186	3,266,317,236	3,369,705,960
	DETAILS OF WRITE-INS			
08.301.				0
08.302.			0	0
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	0	0	0
2701.				
2702.				
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	0	0	0
5301.	Unassigned funds - pension and postretirement benefits		45,107	(208,215)
5302.				0
5303.			0	0
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	45,107	(208,215)

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	1,683,136,076	2,433,554,325	4,182,228,553
2. Net investment income	752,348,693	708,853,927	1,452,999,257
3. Miscellaneous income	7,515,986	8,421,008	16,461,272
4. Total (Lines 1 to 3)	2,443,000,755	3,150,829,260	5,651,689,082
5. Benefit and loss related payments	1,193,845,202	1,285,713,382	2,618,127,147
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	31,928	27,433	58,442
7. Commissions, expenses paid and aggregate write-ins for deductions	400,743,082	404,344,640	755,677,637
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses)	10,414,000	85,920,931	121,302,931
10. Total (Lines 5 through 9)	1,605,034,212	1,776,006,386	3,495,166,157
11. Net cash from operations (Line 4 minus Line 10)	837,966,543	1,374,822,874	2,156,522,925
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	3,041,187,172	2,187,252,772	4,712,569,019
12.2 Stocks	33,235,854	53,385,454	81,706,371
12.3 Mortgage loans	1,253,286,205	903,634,610	2,197,960,132
12.4 Real estate	4,056,007	2,063,462	22,828,943
12.5 Other invested assets	91,351,130	63,041,998	204,290,424
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		(1,927,555)	(1,971,788)
12.7 Miscellaneous proceeds	153,975,543	11,150,577	54,933,743
12.8 Total investment proceeds (Lines 12.1 to 12.7)	4,577,091,911	3,218,601,318	7,272,316,844
13. Cost of investments acquired (long-term only):			
13.1 Bonds	4,202,135,480	4,006,383,175	7,189,424,292
13.2 Stocks	37,006,265	87,628,332	122,844,613
13.3 Mortgage loans	1,077,330,154	1,427,135,660	2,896,226,279
13.4 Real estate			
13.5 Other invested assets	219,036,154	267,144,802	331,694,482
13.6 Miscellaneous applications			
13.7 Total investments acquired (Lines 13.1 to 13.6)	5,535,508,053	5,788,291,969	10,540,189,666
14. Net increase/(decrease) in contract loans and premium notes	705	1,279	6,899
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(958,416,847)	(2,569,691,930)	(3,267,879,721)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0		0
16.2 Capital and paid in surplus, less treasury stock	0	171,207,585	171,207,585
16.3 Borrowed funds	2,545,000		100,275,000
16.4 Net deposits on deposit-type contracts and other insurance liabilities	349,174,193	947,849,583	874,647,216
16.5 Dividends to stockholders	89,025,000	2,000,000	4,000,000
16.6 Other cash provided (applied)	(3,427,411)	(24,504,306)	(45,673,507)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	259,266,782	1,092,552,862	1,096,456,294
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)	138,816,478	(102,316,194)	(14,900,502)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	487,267,244	502,167,746	502,167,746
19.2 End of period (Line 18 plus Line 19.1)	626,083,722	399,851,552	487,267,244

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

20.0001. Non-cash acquisitions - invested asset exchanges	(89,634,534)	(327,705,469)	(437,441,907)
20.0002. Non-cash proceeds - invested asset exchanges	(89,403,039)	(326,964,721)	(436,701,258)
20.0003. Real estate acquired in satisfaction of debt	(57,048,437)	(114,229,626)	(165,617,710)
20.0004. Securities acquired from parent as a capital contribution		(149,408,215)	(149,408,215)
20.0005. Low Income Housing Tax Credit Investments	(186,407,483)	(137,977,874)	(137,977,874)
20.0006. Capitalization of mortgage loan interest	(11,366,173)	(17,127,742)	(31,772,072)
20.0007. Capitalization of bond interest	(9,363,163)	(10,835,187)	(20,064,065)
20.0008. Tax credit bonds	(33,914)	(2,397,396)	(4,694,452)
20.0009. Capitalization of interest on cash equivalents and short-term investments	(1,236,099)	(405,109)	(1,886,227)

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. Individual life	900,852	1,081,206	2,382,548
2. Group life	332,356,918	321,023,988	646,982,236
3. Individual annuities	984,523,937	1,815,660,601	2,863,313,814
4. Group annuities	(44,141)	20,000	21,500
5. Accident & health	670,941,926	638,490,250	1,287,447,136
6. Fraternal			0
7. Other lines of business			0
8. Subtotal (Lines 1 through 7)	1,988,679,492	2,776,276,045	4,800,147,234
9. Deposit-type contracts	4,500,000,000	4,575,000,000	9,425,000,000
10. Total (Lines 8 and 9)	6,488,679,492	7,351,276,045	14,225,147,234

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

A. Accounting Practices

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

	SSAP #	F/S Page	F/S Line #	June 30, 2026	December 31, 2025
Net Income					
(1) RSL State Basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 204,328,935	$ 233,000,036
(2) State Prescribed Practices that increase/(decrease) NAIC SAP:					
e.g., Depreciation of fixed assets				-	-
(3) State Permitted Practices that increase/(decrease) NAIC SAP:					
e.g., Depreciation, home office property				-	-
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 204,328,935	$ 233,000,036
Surplus					
(5) RSL State Basis (Page 3, Line 38, Columns 1 & 3)	XXX	XXX	XXX	$ 3,328,035,186	$ 3,369,705,960
(6) State Prescribed Practices that increase/(decrease) NAIC SAP:					
e.g., Goodwill, net				-	-
e.g., Fixed Assets, net				-	-
(7) State Permitted Practices that increase/(decrease) NAIC SAP:					
e.g., Home office Property				-	-
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 3,328,035,186	$ 3,369,705,960

B. No significant change.

C. Accounting Policy

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

In addition, the Company uses the following accounting policies:

(1) No significant change.
(2) Bonds not backed by other loans are stated at amortized cost using the interest method, except for those in reserve class six, which are stated at the lower of amortized cost or market value.
(3-5) No significant change.
(6) Asset-backed structured securities, excluding residual tranches or interests, are stated at amortized cost, except for those in reserve class six, which are stated at the lower of amortized cost or fair market value using the interest method; estimated cash flows are periodically updated versus the original purchase assumptions using the prospective method. Residual tranches or interests with underlying assets having characteristics of fixed income instruments are stated at the lower of amortized cost or fair value.
(7-8) No significant change.
(9) The Company's derivative instruments that do not meet the criteria to qualify for hedge accounting are accounted for at fair value and the related changes in fair values during the holding period are recorded as changes in unrealized gains and losses. The derivative instruments that are elected for and meet the criteria to qualify for hedge accounting are accounted for at the hedged assets' valuation methodology.
(10-12) No significant change.
(13) Not applicable.

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

D. Going Concern

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

NOTES TO FINANCIAL STATEMENTS

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

The Company has not made any material changes in its accounting policies during the quarter ended June 30, 2026. No material errors occurred or were required to be corrected in the financial statements for the quarter ended June 30, 2026.

3. BUSINESS COMBINATIONS AND GOODWILL — No significant change.

4. DISCONTINUED OPERATIONS — Not applicable.

5. INVESTMENTS

A-B. No significant change.

C. Not applicable.

D. Asset-Backed Securities

(1) Prepayment assumptions for mortgage-backed and asset-backed securities were obtained from external managers or internal estimates. These assumptions are consistent with the current interest rate environment. The prospective adjustment method is used for all securities.

(2) Not applicable.

(3) The Company experienced other-than-temporary impairments based on either a) the Company's intent to sell or inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis or b) a discounted cash flow analysis comparing the present value of projected cash flows, using the effective interest rate, to the book value and market value of each security to determine potential credit-related shortfalls These impairments are presented in the table below:

NOTES TO FINANCIAL STATEMENTS

(1) CUSIP	(2) Amortized Cost Before Current Period OTTI	(3) Present Value of Projected Cash Flows	(4) Recognized OTTI	(5) Amortized Cost After OTTI	(6) Fair Value	(7) Date of Financial Statement Where Reported
87168DAC0	$ 9,280,585	$ 7,725,408	$ (1,555,177)	$ 7,725,408	$ 5,337,844	3/31/2026
12595VAH0	4,020,532	3,141,268	(879,264)	3,141,268	2,813,844	3/31/2026
06761RAA4	1,485,962	1,054,995	(430,967)	1,054,995	646,502	3/31/2026
12567GAA2	4,297,506	3,895,706	(401,800)	3,895,706	2,402,063	3/31/2026
12570AAA0	2,825,117	2,472,816	(352,302)	2,472,816	2,395,579	3/31/2026
14316GAA2	2,633,503	2,325,211	(308,292)	2,325,211	1,871,458	3/31/2026
087592AA9	3,750,314	3,443,232	(307,082)	3,443,232	1,432,750	3/31/2026
95000GAJ3	495,608	286,044	(209,564)	286,044	286,044	3/31/2026
14316XAE7	1,823,226	1,614,312	(208,914)	1,614,312	1,439,552	3/31/2026
67592JAA9	449,496	247,552	(201,944)	247,552	194,977	3/31/2026
N1754JDY2	1,608,134	1,410,304	(197,830)	1,410,304	1,152,168	3/31/2026
12554SAA1	5,292,761	5,100,564	(192,197)	5,100,564	3,621,315	3/31/2026
87250NAA1	1,248,042	1,058,210	(189,832)	1,058,210	580,411	3/31/2026
278301AC0	1,190,794	1,024,067	(166,726)	1,024,067	673,495	3/31/2026
14315QAC7	1,265,908	1,118,965	(146,944)	1,118,965	893,010	3/31/2026
55819VAC0	952,374	809,386	(142,988)	809,386	684,674	3/31/2026
26252UAA1	971,067	851,176	(119,890)	851,176	312,761	3/31/2026
67591KAC3	1,010,988	901,143	(109,845)	901,143	697,772	3/31/2026
07134BAA7	824,273	762,410	(61,863)	762,410	200,807	3/31/2026
74931NAB4	966,647	943,538	(23,108)	943,538	769,365	3/31/2026
08161CAP6	5,784,760	3,066,066	(2,718,694)	3,066,066	3,066,066	6/30/2026
08161CAL5	2,000,468	1,208,981	(791,487)	1,208,981	1,202,022	6/30/2026
12567GAA2	3,860,898	3,111,054	(749,844)	3,111,054	2,705,444	6/30/2026
12595VAH0	3,179,574	2,526,028	(653,546)	2,526,028	2,526,028	6/30/2026
087592AA9	3,285,540	2,841,834	(443,707)	2,841,834	1,296,064	6/30/2026
06761RAA4	1,054,995	622,108	(432,887)	622,108	581,324	6/30/2026
08163AAV5	2,750,812	2,341,463	(409,348)	2,341,463	1,617,176	6/30/2026
97316HAA5	755,545	355,710	(399,835)	355,710	311,421	6/30/2026
12575DAA9	2,808,611	2,542,468	(266,143)	2,542,468	2,542,468	6/30/2026
14318PAA0	2,076,351	1,820,726	(255,624)	1,820,726	1,513,897	6/30/2026
38383WWY8	12,561,682	12,340,008	(221,674)	12,340,008	12,339,442	6/30/2026
59001FDK4	787,621	592,221	(195,400)	592,221	542,078	6/30/2026
07134BAA7	752,397	559,452	(192,945)	559,452	268,683	6/30/2026
14316XAE7	1,608,178	1,452,600	(155,578)	1,452,600	1,437,329	6/30/2026
40399AGM8	979,720	824,357	(155,363)	824,357	700,000	6/30/2026
14316GAA2	2,325,211	2,176,282	(148,929)	2,176,282	1,804,506	6/30/2026
75889KAC7	2,263,589	2,116,218	(147,370)	2,116,218	1,549,157	6/30/2026
87250NAA1	1,058,210	922,286	(135,925)	922,286	608,409	6/30/2026
55817JAE5	1,307,298	1,175,579	(131,719)	1,175,579	985,534	6/30/2026
04017LAA4	1,074,480	957,076	(117,404)	957,076	712,141	6/30/2026
12570AAA0	2,472,816	2,361,950	(110,866)	2,361,950	2,361,950	6/30/2026
67591KAC3	881,597	775,476	(106,121)	775,476	775,476	6/30/2026
14315QAC7	1,094,061	989,134	(104,927)	989,134	758,331	6/30/2026
07134TAA8	410,690	320,970	(89,720)	320,970	51,854	6/30/2026
26252UAA1	801,642	731,497	(70,145)	731,497	262,266	6/30/2026
	$ 104,329,580	$ 88,917,851	$ (15,411,729)	$ 88,917,851	$ 70,925,457	

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

a. The aggregate amount of unrealized losses:

1. Less than 12 Months $ (35,308,367)
2. 12 Months or Longer $ (77,100,576)

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

1. Less than 12 Months $ 2,210,948,039
2. 12 Months or Longer $ 754,457,729

(5) Declines in the fair value of investments that are considered in the judgment of management to be other than temporary are reported as realized losses. Management evaluates, among other things, the financial position and prospects of the issuer, conditions in the issuer's industry and changes in the amount or timing of expected future cash flows from the investment and recent changes in the credit ratings of the issuer by a ratings agency to determine if and when a decline in the fair value of an investment below amortized cost is other than temporary. The length of time and extent to which the fair value of the investment is lower than its amortized cost, the Company's ability and intent to retain the investment to allow for anticipated recovery in the investment's fair value and whether the Company has made a decision to sell the investment are other factors also considered.

E-I. Not applicable.

J-K. No significant change

L. Restricted Assets

1. Restricted Assets (Including Pledged)

	Gross (Admitted & Nonadmitted) Restricted						
	Current Year						
	1	2	3	4	5	6	7
Restricted Asset Category	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Collateral held under security lending agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
c. Subject to repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
d. Subject to reverse repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
e. Subject to dollar repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
f. Subject to dollar reverse repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
g. Placed under option contracts	$ -	$ -	$ -	$ -	$ -	$ -	$ -
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	$ -	$ -	$ -	$ -	$ -	$ -	$ -
i. FHLB capital stock	$ 100,250,000	$ -	$ -	$ -	$ 100,250,000	$ 91,250,000	$ 9,000,000
j. On deposit with states	$ 12,674,288	$ -	$ -	$ -	$ 12,674,288	$ 13,878,673	$ (1,204,385)
k. On deposit with other regulatory bodies	$ -	$ -	$ -	$ -	$ -	$ -	$ -
l. Pledged collateral to FHLB (including assets backing funding agreements)	$ 9,097,334,848	$ -	$ -	$ -	$ 9,097,334,848	$ 8,987,829,797	$ 109,505,051
m. Pledged as collateral not captured in other categories	$ 498,459,219	$ -	$ -	$ -	$ 498,459,219	$ 481,503,308	$ 16,955,911
n. Other restricted assets	$ 5,323,392	$ -	$ -	$ -	$ 5,323,392	$ 4,987,770	$ 335,622
o. Collateral assets received and on balance sheet	$ -	$ -	$ -	$ -	$ -	$ -	$ -
p. Assets held under modco reinsurance agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
q. Assets held under funds withheld reinsurance agreements	$ 715,037,079	$ -	$ -	$ -	$ 715,037,079	$ 716,772,082	$ (1,735,003)
r. Total restricted assets (Sum of a through q)	$ 10,429,078,827	$ -	$ -	$ -	$ 10,429,078,827	$ 10,296,221,630	$ 132,857,197

(a) Subset of Column 1
(b) Subset of Column 3

NOTES TO FINANCIAL STATEMENTS

Restricted Asset Category	Current Year 8 Total Non-admitted Restricted	9 Total Admitted Restricted (5 minus 8)	Percentage 10 Gross (Admitted & Non-admitted) Restricted to Total Assets (c)	Percentage 11 Admitted Restricted to Total Admitted Assets (d)	12 Reported in General Interro-gatories	13 Difference from Note and GI	14 GI Ref
a. Subject to contractual obligation for which liability is not shown	$ -	$ -	0.000%	0.000%	XXX	XXX	XXX
b. Collateral held under security lending agreements	$ -	$ -	0.000%	0.000%	$ -	$ -	25.04 + 25.05
c. Subject to repurchase agreements	$ -	$ -	0.000%	0.000%	$ -	$ -	26.21
d. Subject to reverse repurchase agreements	$ -	$ -	0.000%	0.000%	$ -	$ -	26.22
e. Subject to dollar repurchase agreements	$ -	$ -	0.000%	0.000%	$ -	$ -	26.23
f. Subject to dollar reverse repurchase agreements	$ -	$ -	0.000%	0.000%	$ -	$ -	26.24
g. Placed under option contracts	$ -	$ -	0.000%	0.000%	$ -	$ -	26.25
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	$ -	$ -	0.000%	0.000%	$ -	$ -	26.26
i. FHLB capital stock	$ -	$ 100,250,000	0.305%	0.310%	$ 100,250,000	$ -	26.27
j. On deposit with states	$ -	$ 12,674,288	0.039%	0.039%	$ 12,674,288	$ -	26.28
k. On deposit with other regulatory bodies	$ -	$ -	0.000%	0.000%	$ -	$ -	26.29
l. Pledged collateral to FHLB (including assets backing funding agreements)	$ -	$ 9,097,334,848	27.685%	28.156%	$ 9,812,371,928	$ (715,037,079)	26.31
m. Pledged as collateral not captured in other categories	$ -	$ 498,459,219	1.517%	1.543%	$ 498,459,219	$ -	26.30
n. Other restricted assets	$ -	$ 5,323,392	0.016%	0.016%	$ 5,323,392	$ -	26.32
o. Collateral assets received and on balance sheet	$ -	$ -	0.000%	0.000%	XXX	XXX	XXX
p. Assets held under modco reinsurance agreements	$ -	$ -	0.000%	0.000%	XXX	XXX	XXX
q. Assets held under funds withheld reinsurance agreements	$ -	$ 715,037,079	2.176%	2.213%	XXX	XXX	XXX
r. Total restricted assets (Sum of a through q)	$ -	$ 10,429,078,827	31.738%	32.278%	XXX	XXX	XXX

(c) Column 1 divided by Asset Page, Column 1, Line 28
(d) Column 9 divided by Asset Page, Column 3, Line 28

GI Reference	Difference between Note and GI (Per Column 13 above)	Explanation
25.04 + 25.05	$ -	
26.21	$ -	
26.22	$ -	
26.23	$ -	
26.24	$ -	
26.25	$ -	
26.26	$ -	
26.27	$ -	
26.28	$ -	
26.29	$ -	
26.31	$ (715,037,079)	This amount represents assets pledged as collateral under funds withheld under reinsurance agreements, which does not have a separate caption in General Interrogatory 26.2
26.30	$ -	
26.32	$ -	

NOTES TO FINANCIAL STATEMENTS

2. Detail of Assets Pledged as Collateral Not Captured In Other Categories (Contracts that Share Similar Characteristics, Such as Reinsurance (excluding Modco/FWH) and Derivatives, Are Reported in Aggregate)

	Gross (Admitted & Nonadmitted) Restricted							8	Percentage	
	Current Year					6	7		9	10
	1	2	3	4	5					
Description of Assets	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Non-admitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Reinsurance collateral	$ 102,504,851	$ -	$ -	$ -	102,504,851	106,933,394	(4,428,543)	102,504,851	0.312%	0.317%
Short collateral	$ 4,588,669	$ -	$ -	$ -	4,588,669	-	4,588,669	4,588,669	0.014%	0.014%
Derivative collateral	$ 121,591,558	$ -	$ -	$ -	121,591,558	107,626,744	13,964,814	121,591,558	0.370%	0.376%
Tender Option Bonds collateral	$ 269,774,142	$ -	$ -	$ -	269,774,142	266,943,170	2,830,972	269,774,142	0.821%	0.835%
Total (c)	$ 498,459,219	$ -	$ -	$ -	498,459,219	481,503,308	16,955,911	498,459,219	1.517%	1.543%
Amount of Total pledged under derivative contracts	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -		
Total Excluding Derivative Collateral (Total minus Amt of Total pledged under derivative contracts)	$ 498,459,219	$ -	$ -	$ -	$ 498,459,219	$ 481,503,308	16,955,911	498,459,219		

(a) Subset of column 1

(b) Subset of column 3

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

3. Detail of Other Restricted Assets (Contracts that Share Similar Characteristics, Such as Reinsurance (exclude Modco/FWH) and Derivatives, Are Reported in the Aggregate)

	Gross (Admitted & Nonadmitted) Restricted							8	Percentage	
	Current Year					6	7		9	10
	1	2	3	4	5					
Description of Assets	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Non-admitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Restricted cash	$ 5,323,392	$ -	$ -	$ -	$ 5,323,392	$ 4,987,770	$ 335,622	$ 5,323,392	0.016%	0.016%
Total (c)	$ 5,323,392	$ -	$ -	$ -	$ 5,323,392	$ 4,987,770	$ 335,622	$ 5,323,392	XXX	XXX

(a) Subset of column 1

(b) Subset of column 3

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

NOTES TO FINANCIAL STATEMENTS

4. Collateral Received and Assets Held under Modco/Funds Withheld (FWH) Reinsurance Agreements Reflected as Assets Within the Reporting Entity's Financial Statements

Assets	1 (BACV) Collateral ***	2 (BACV) Modco ***	3 (BACV) FWH ***	4 Fair Value Collateral	5 Fair Value Modco	6 Fair Value FWH	7 % of BACV to Total Assets (Admitted and Nonadmitted)*	8 % of BACV to Total Admitted Assets **
General Account:								
a. Cash, Cash Equivalents and Short-Term Investments	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
b. Schedule D, Part 1, Section 1	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
c. Schedule D, Part 1, Section 2	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
d. Schedule D, Part 2, Section 1	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
e. Schedule D, Part 2, Section 2	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
f. Schedule B	$ -	$ -	$ 715,037,079	$ -	$ -	$ 715,037,079	2.202%	2.240%
g. Schedule A	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
h. Schedule BA, Part 1	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
i. Schedule DL, Part 1	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
j. Other	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
k. Total Assets (a+b+c+d+e+f+g+h+i+j)	$ -	$ -	$ 715,037,079	$ -	$ -	$ 715,037,079	2.202%	2.240%
i. Percentage to Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Separate Account:								
m. Cash, Cash Equivalents and Short-	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
n. Schedule D, Part 1, Section 1	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
o. Schedule D, Part 1, Section 2	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
p. Schedule D, Part 2, Section 1	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
q. Schedule D, Part 2, Section 2	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
r. Schedule B	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
s. Schedule A	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
t. Schedule BA, Part 1	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
u. Schedule DL, Part 1	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
v. Other	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
w. Total Assets (m+n+o+p+q+r+s+t+u+v)	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
x. Percentage to Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

* k = Sum of Columns 1, 2, and 3 divided by Asset Page, Line 26 (Column 1)
w = Sum of Columns 1, 2, and 3 divided by Asset Page, Line 27 (Column 1)
** k = Sum of Columns 1, 2, and 3 divided by Asset Page, Line 26 (Column 3)
w = Sum of Columns 1, 2, and 3 divided by Asset Page, Line 27 (Column 3)
*** k = (Collateral BACV) should equal Note 5L(1) Column 1, Line o.
w = (Collateral BACV) should equal Note 5L(1) Column 2, Line o.
**** k = (Modco BACV) should equal Note 5L(1) Column 1, Line p.
w = (Modco BACV) should equal Note 5L(1) Column 2, Line p.
***** k = (FWH BACV) should equal Note 5L(1) Column 1, Line q.
w = (FWH BACV) should equal Note 5L(1) Column 2, Line q.

Assets	9 Book/Adjusted Carrying Value (BACV)	10	11	12	13	14	15
		Related Party Code					
	FWH Including Modco	1	2	3	4	5	6
General Account:							
a. Cash, Cash Equivalents and Short-	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Schedule D, Part 1, Section 1	$ -	$ -	$ -	$ -	$ -	$ -	$ -
c. Schedule D, Part 1, Section 2	$ -	$ -	$ -	$ -	$ -	$ -	$ -
d. Schedule D, Part 2, Section 1	$ -	$ -	$ -	$ -	$ -	$ -	$ -
e. Schedule D, Part 2, Section 2	$ -	$ -	$ -	$ -	$ -	$ -	$ -
f. Schedule B	$ 715,037,079	$ -	$ -	$ -	$ -	$ -	$ 715,037,079
g. Schedule A	$ -	$ -	$ -	$ -	$ -	$ -	$ -
h. Schedule BA, Part 1	$ -	$ -	$ -	$ -	$ -	$ -	$ -
i. Schedule DL, Part 1	$ -	$ -	$ -	$ -	$ -	$ -	$ -
j. Other	$ -	$ -	$ -	$ -	$ -	$ -	$ -
k. Total Assets (a+b+c+d+e+f+g+h+i+j)	$ 715,037,079	$ -	$ -	$ -	$ -	$ -	$ 715,037,079
i. Percentage to Total FWH Assets (including Modco)	100.000%	0.000%	0.000%	0.000%	0.000%	0.000%	100.000%
Separate Account:							
m. Cash, Cash Equivalents and Short-	$ -	$ -	$ -	$ -	$ -	$ -	$ -
n. Schedule D, Part 1, Section 1	$ -	$ -	$ -	$ -	$ -	$ -	$ -
o. Schedule D, Part 1, Section 2	$ -	$ -	$ -	$ -	$ -	$ -	$ -
p. Schedule D, Part 2, Section 1	$ -	$ -	$ -	$ -	$ -	$ -	$ -
q. Schedule D, Part 2, Section 2	$ -	$ -	$ -	$ -	$ -	$ -	$ -
r. Schedule B	$ -	$ -	$ -	$ -	$ -	$ -	$ -
s. Schedule A	$ -	$ -	$ -	$ -	$ -	$ -	$ -
t. Schedule BA, Part 1	$ -	$ -	$ -	$ -	$ -	$ -	$ -
u. Schedule DL, Part 1	$ -	$ -	$ -	$ -	$ -	$ -	$ -
v. Other	$ -	$ -	$ -	$ -	$ -	$ -	$ -
w. Total Assets	$ -	$ -	$ -	$ -	$ -	$ -	$ -
x. Percentage to Total FWH Assets	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%

NOTES TO FINANCIAL STATEMENTS

	1	2
	Amount	% of Liability to Total Liabilities*
y. Recognized Obligation to Return Collateral Asset (General Account)	$ -	0.000%
z. Recognized Obligation to Return Collateral Asset (Separate Account)	$ -	0.000%
aa. Recognized Obligation for Modco assets (General Account)	$ -	0.000%
bb. Recognized Obligation for Modco assets (Separate Account)	$ -	0.000%
cc. Recognized Obligation for FWH (excluding Modco) assets (General Account)	$ 715,037,079	2.501%
dd. Recognized Obligation for FWH (excluding Modco) assets (Separate Account)	$ -	0.000%

* y + aa + cc = Column 1 divided by Liability Page, Line 26 (Column 1)
z + bb + dd = Column 1 divided by Liability Page, Line 27 (Column 1)

5. Disclose whether any of the assets held as collateral or under modified coinsurance (Modco) or funds withheld reinsurance (FWH) agreements have been pledged for another purpose specific to the insurance reporting entity (not for the benefit of the reinsurer). For example, if the insurance reporting entity has used these assets as the collateral in a securities lending agreement, a repo transaction, pledged as collateral to the FHLB etc. (For Modco/FWH assets, items pledged on behalf of the reinsurer shall not be captured.)

	Collateral Held	Modco	FWH
a. Securities Lending	$ -	$ -	$ -
b. Repo/repurchase Agreements	$ -	$ -	$ -
c. Placed under option contracts	$ -	$ -	$ -
d. On deposit with states	$ -	$ -	$ -
e. On deposit with other regulatory bodies	$ -	$ -	$ -
f. Pledged as collateral to FHLB (including assets backing funding agreements)	$ -	$ -	$ 715,037,079
g. Pledged as collateral not captured in other categories	$ -	$ -	$ -
h. Total (a+b+c+d+e+f+g)	$ -	$ -	$ 715,037,079

M. Not applicable.

N. Offsetting and Netting of Assets and Liabilities

Assets:	Gross Amount Recognized	Amount Offset	Net Amount Presented on Financial Statements
Options	313,700,482	(139,042,783)	$ 174,657,699
Warrants	441,556	-	441,556
Forwards	31,586,892	-	31,586,892
Futures	1,559,864	-	1,559,864
	$ 347,288,794	$ (139,042,783)	$ 208,246,011

Liabilities:	Gross Amount Recognized	Amount Offset	Net Amount Presented on Financial Statements
Options	139,042,783	(139,042,783)	$ -
Swaps	43,744,305	-	43,744,305
Forwards	1,771,338	-	1,771,338
	$ 184,558,426	$ (139,042,783)	$ 45,515,643

O - P. No significant change

R-S. Not applicable.

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES Not applicable.

7. INVESTMENT INCOME No significant change.

8. DERIVATIVE INSTRUMENTS

A. Derivatives under SSAP 86 – Derivatives

1-7. No significant change.

8-10. Not applicable.

B. Not applicable.

NOTES TO FINANCIAL STATEMENTS

9. INCOME TAXES

A. The components of the net deferred tax asset/(liability) are as follows:

1.

	As of June 30, 2026		
	Ordinary	Capital	Total
(a) Gross Deferred Tax Assets	$ 420,337,598	$ 156,003,481	$ 576,341,079
(b) Statutory Valuation Allowance Adjustments	-	100,918,502	100,918,502
(c) Adjusted Gross Deferred Tax Assets (1a-1b)	420,337,598	55,084,979	475,422,577
(d) Deferred Tax Assets Nonadmitted	217,133,334	-	217,133,334
(e) Subtotal Net Admitted Deferred Tax Asset (1c-1d)	203,204,264	55,084,979	258,289,243
(f) Deferred Tax Liabilities	37,573,919	55,084,979	92,658,898
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e-1f)	$ 165,630,345	$ -	$ 165,630,345

	As of December 31, 2025		
	Ordinary	Capital	Total
(a) Gross Deferred Tax Assets	$ 404,394,305	$ 135,792,842	$ 540,187,147
(b) Statutory Valuation Allowance Adjustments	-	80,478,064	80,478,064
(c) Adjusted Gross Deferred Tax Assets (1a-1b)	404,394,305	55,314,778	459,709,083
(d) Deferred Tax Assets Nonadmitted	200,713,597	-	200,713,597
(e) Subtotal Net Admitted Deferred Tax Asset (1c-1d)	203,680,708	55,314,778	258,995,486
(f) Deferred Tax Liabilities	44,771,574	55,314,778	100,086,352
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e-1f)	$ 158,909,134	$ -	$ 158,909,134

	Change		
	Ordinary	Capital	Total
(a) Gross Deferred Tax Assets	$ 15,943,293	$ 20,210,639	$ 36,153,932
(b) Statutory Valuation Allowance Adjustments	-	20,440,438	20,440,438
(c) Adjusted Gross Deferred Tax Assets (1a-1b)	15,943,293	(229,799)	15,713,494
(d) Deferred Tax Assets Nonadmitted	16,419,737	-	16,419,737
(e) Subtotal Net Admitted Deferred Tax Asset (1c-1d)	(476,444)	(229,799)	(706,243)
(f) Deferred Tax Liabilities	(7,197,655)	(229,799)	(7,427,454)
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e-1f)	$ 6,721,211	$ -	$ 6,721,211

2. Admission Calculation Components SSAP No. 101:

	As of June 30, 2026		
	Ordinary	Capital	Total
(a) Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks.	$ -	$ -	$ -
(b) Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Amount Of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below)	165,630,345	-	165,630,345
1. Adjusted Gross Deferred Tax Assets Expected to be realized Following the Balance Sheet Date.	165,630,345	-	165,630,345
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX	464,443,840
(c) Adjusted Gross Deferred Tax Assets (Excluding The Amount of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities.	37,573,919	55,084,979	92,658,898
(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$ 203,204,264	$ 55,084,979	$ 258,289,243

NOTES TO FINANCIAL STATEMENTS

	As of December 31, 2025		
	Ordinary	Capital	Total
(a) Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks.	$ -	$ -	$ -
(b) Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Amount Of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below)	158,909,134	-	158,909,134
1. Adjusted Gross Deferred Tax Assets Expected to be realized Following the Balance Sheet Date.	158,909,134	-	158,909,134
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX	470,872,395
(c) Adjusted Gross Deferred Tax Assets (Excluding The Amount of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities.	44,771,574	55,314,778	100,086,352
(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$ 203,680,708	$ 55,314,778	$ 258,995,486

	Change		
	Ordinary	Capital	Total
(a) Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks.	$ -	$ -	$ -
(b) Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Amount Of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below)	6,721,211	-	6,721,211
1. Adjusted Gross Deferred Tax Assets Expected to be realized Following the Balance Sheet Date.	6,721,211	-	6,721,211
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX	(6,428,555)
(c) Adjusted Gross Deferred Tax Assets (Excluding The Amount of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities.	(7,197,655)	(229,799)	(7,427,454)
(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$ (476,444)	$ (229,799)	$ (706,243)

3.

	June 30, 2026	December 31, 2025
(a) Ratio Percentage Used to Determine Recovery Period And Threshold limitation Amount.	826%	826%
(b) Determine Recovery Period And Threshold Limitation In 2(b)2 Above.	3,096,292,269	3,139,149,303

4. Impact of Tax-Planning Strategies:

	As of June 30, 2026	
	Ordinary	Capital
(a) Determination Of Adjusted Gross Deferred Tax Assets And Net Admitted Deferred Tax Assets, By Tax Character As A Percentage.		
1. Adjusted Gross DTAs Amount From Note 9A1(c)	$ 420,337,598	$ 55,084,979
2. Percentage Of Adjusted Gross DTAs By Tax Character Attributable To The Impact Of Tax Planning Strategies	0%	0%
3. Net Admitted Adjusted Gross DTAs Amount From Note 9A1(e)	$ 203,204,264	$ 55,084,979
4. Percentage Of Net Admitted Adjusted Gross DTAs By Tax Character Admitted Because Of The Impact Of Tax Planning Strategies	0%	0%
(b) Does the Company's tax planning strategies include the use of reinsurance?	Yes ____	No X

Impact of Tax-Planning Strategies	As of December 31, 2025	
	Ordinary Percent	Capital Percent
(a) Determination Of Adjusted Gross Deferred Tax Assets And Net Admitted Deferred Tax Assets, By Tax Character As A Percentage.		
1. Adjusted Gross DTAs Amount From Note 9A1(c)	$ 404,394,305	$ 55,314,778
2. Percentage Of Adjusted Gross DTAs By Tax Character Attributable To The Impact Of Tax Planning Strategies	0%	0%
3. Net Admitted Adjusted Gross DTAs Amount From Note 9A1(e)	$ 203,680,708	$ 55,314,778
4. Percentage Of Net Admitted Adjusted Gross DTAs By Tax Character Admitted Because Of The Impact Of Tax Planning Strategies	0%	0%
(b) Does the Company's tax planning strategies include the use of reinsurance?	Yes ____	No X

Impact of Tax-Planning Strategies	Change	
	Ordinary Percent	Capital Percent
(a) Determination Of Adjusted Gross Deferred Tax Assets And Net Admitted Deferred Tax Assets, By Tax Character As A Percentage.		
1. Adjusted Gross DTAs Amount From Note 9A1(c)	$ 15,943,293	$ (229,799)
2. Percentage Of Adjusted Gross DTAs By Tax Character Attributable To The Impact Of Tax Planning Strategies	0%	0%
3. Net Admitted Adjusted Gross DTAs Amount From Note 9A1(e)	$ (476,444)	$ (229,799)
4. Percentage Of Net Admitted Adjusted Gross DTAs By Tax Character Admitted Because Of The Impact Of Tax Planning Strategies	0%	0%
(b) Does the Company's tax planning strategies include the use of reinsurance?	Yes ____	No X

B. Temporary differences for which a DTL have not been established: Not applicable.

C. Current income taxes incurred consist of the following major components:

	June 30, 2026	June 30, 2025	Change
1. Current Income Tax			
(a) Federal	$ 52,717,430	$ 74,962,841	$ (22,245,411)
(b) Foreign	46,964	7,599	39,365
(c) Subtotal	52,764,394	74,970,440	(22,206,046)
(d) Federal income tax on net capital gains	1,059,602	10,795,296	(9,735,694)
(e) Utilization of capital loss carry-forwards	-	-	-
(f) Other	-	-	-
(g) Federal and foreign income taxes incurred	$ 53,823,996	$ 85,765,736	$ (31,941,740)

2. Deferred Tax Assets:

	June 30, 2026	December 31, 2025	Change
(a) Ordinary			
(1) Discounting of unpaid losses	$ 238,859,572	$ 239,072,239	$ (212,667)
(2) Unearned premium reserve	-	-	-
(3) Policyholder reserves	-	-	-
(4) Investments	33,142,680	21,266,989	11,875,691
(5) Deferred acquisition costs	79,407,410	77,161,561	2,245,849
(6) Policyholder dividends accrual	-	-	-
(7) Fixed assets	51,529,865	48,323,402	3,206,463
(8) Compensation and benefits accrual	12,210,332	12,980,605	(770,273)
(9) Pension accrual	-	-	-
(10) Derivatives	-	-	-
(11) Net operating loss carry-forward	-	-	-
(12) Tax credit carry-forward	-	-	-
(13) Other (including items <5% of total ordinary tax assets)	5,187,739	5,589,509	(401,770)
(99) Subtotal	$ 420,337,598	$ 404,394,305	$ 15,943,293
(b) Statutory valuation allowance adjustment	-	-	-

	June 30, 2026	December 31, 2025	Change
(c) Nonadmitted	217,133,334	200,713,597	16,419,737
(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	203,204,264	203,680,708	(476,444)
(e) Capital			
(1) Investments	66,079,432	56,409,523	9,669,909
(2) Net Capital loss carry-forward	76,691,022	71,344,361	5,346,661
(3) Real estate	-	-	-
(4) Other (including items <5% of total capital tax assets)	13,233,027	8,038,958	5,194,069
(99) Subtotal	156,003,481	135,792,842	20,210,639
(f) Statutory valuation allowance adjustment	100,918,502	80,478,064	20,440,438
(g) Nonadmitted	-	-	-
(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)	55,084,979	55,314,778	(229,799)
(i) Admitted deferred tax assets (2d + 2h)	$ 258,289,243	$ 258,995,486	$ (706,243)
3. Deferred Tax Liabilities:			
(a) Ordinary			
(1) Investments	$ 31,317,418	$ 34,939,613	$ (3,622,195)
(2) Fixed Assets	1,621,233	4,408,974	(2,787,741)
(3) Deferred and uncollected premium	-	-	-
(4) Policyholder reserves	2,186,065	2,782,420	(596,355)
(5) Other (including items <5% of total ordinary tax liabilities)	2,449,203	2,640,567	(191,364)
(99) Subtotal	37,573,919	44,771,574	(7,197,655)
(b) Capital			
(1) Investments	38,911,092	39,140,891	(229,799)
(2) Real estate	16,173,887	16,173,887	-
(4) Other (including items <5% of total capital tax liabilities)	-	-	-
(99) Subtotal	55,084,979	55,314,778	(229,799)
(c) Deferred tax liabilities (3a99 + 3b99)	92,658,898	100,086,352	(7,427,454)
4. Net deferred tax assets/liabilities (2i - 3c)	$ 165,630,345	$ 158,909,134	$ 6,721,211

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

Among the more significant book tax adjustments were the following:

	June 30, 2026	
	Income Tax Expense	Effective Tax Rate (%)
Provision computed at statutory rate	$ 54,212,116	21.0%
Tax-exempt interest	(3,463,345)	-1.3%
Amortization of interest maintenance reserve	(635,737)	-0.2%
Change in nonadmitted assets	(7,126,494)	-2.8%
Low Income Housing tax credit	(13,681,878)	-5.3%
Current Year Permanent Differences	(8,936,443)	-3.5%
Statutory Valuation Allowance	20,440,438	7.9%
Total	$ 40,808,657	15.8%
Federal income taxes incurred	$ 52,764,394	20.4%
Realized capital gains (losses) tax	1,059,602	0.4%
Change in net deferred income taxes	(13,015,339)	-5.0%
Total statutory income taxes	$ 40,808,657	15.8%

Among the more significant book tax adjustments were the following:

	June 30, 2025	
	Income Tax Expense	Effective Tax Rate (%)
Provision computed at statutory rate	$ 43,356,849	21.0%
Tax-exempt interest	(2,147,665)	-1.0%
Amortization of interest maintenance reserve	166,307	0.1%
Change in nonadmitted assets	(2,259,106)	-1.1%
Current Year Permanent Differences	(7,595,339)	-3.7%
Provision to Return Adjustments - Permanent Differences	-	0.0%
Statutory Valuation Allowance	17,121,149	8.3%
Total	$ 48,642,195	23.6%
Federal income taxes incurred	$ 74,970,440	36.3%
Provision to Return Adjustments	-	0.0%
Realized capital gains (losses) tax	10,795,296	5.3%
Provision to Return Adjustments - Capital	-	0.0%
Change in net deferred income taxes	(37,123,541)	-18.0%
Total statutory income taxes	$ 48,642,195	23.6%

E. Operating Loss and Tax Credit Carryforwards and Protective Tax Deposits

1. As of June 30, 2026, the Company had net capital loss carryforwards of $365,195,343 which expire between 2027 and 2031.

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

	Amount of Tax		
Year	Ordinary	Capital	Total
June 30, 2026	$ -	$ -	$ -
December 31, 2025	$ -	$ -	$ -
December 31, 2024	$ -	$ -	$ -

3. Not applicable.

F. Consolidated Federal Income Tax Return

1) The Company consolidates its federal income tax return with the return of its ultimate domestic parent, Delphi Financial Group, Inc. (“DFG”). DFG and all of its direct and indirect subsidiaries are members of the consolidated tax group. See Schedule Y, Part 1 for a list of the members of the consolidated tax group.

2) The method of allocation between the companies is subject to a written tax allocation agreement approved by the Company’s Board of Directors. The agreement requires the Company to accrue federal taxes based on the amount of tax it would have paid or received if it had filed on a separate return basis with the Internal Revenue Service (“IRS”) with the exception of operating losses which are reimbursed by the parent company. Intercompany tax balances are settled within 15 days after filing a tax return or receipt of a refund. If the amount of federal income taxes paid by the Company to DFG exceeds the amount of federal income taxes paid by DFG to the Internal Revenue Service, the excess of the amount will be placed in an escrow account. Escrow assets may be released to DFG from the escrow account when the permissible period for loss carryback has elapsed. Tax years 2013 and subsequent remain subject to audit by the IRS.

G. Federal or Foreign Income Tax Loss Contingencies:

The Company does not have tax loss contingencies for which it is reasonably possible that the total liability will significantly increase within twelve months of the reporting date.

H. Not applicable.

I. Inflation Reduction Act - Corporate Alternative Minimum Tax (“CAMT”)

The DFG United States Federal tax return filing group, of which the Company is a member, meets the average “adjusted financial statement income” threshold and is required to perform CAMT calculations in 2026. The Company, which is included in a consolidated tax return, is an applicable reporting entity. The Company has determined as of June 30, 2026, that it does not expect to be liable for CAMT in 2026 and does not recognize any CAMT credit DTA.

The Company is not an applicable reporting entity with tax allocation agreement exclusions for the CAMT.

The reporting entity has made an accounting policy election to disregard CAMT when evaluating the need for a valuation allowance for its non-CAMT DTAs.

NOTES TO FINANCIAL STATEMENTS

10. INFORMATION CONCERNING PARENT, SUBSIDIARIES AND AFFILIATES No significant change.

11. DEBT

A. No significant change.

B. FHLB Agreements

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

As of June 30, 2026, the Company holds capital stock of the FHLB Chicago in accordance with its membership requirements and has issued various funding agreements to the FHLB Chicago. It is part of the Company's strategy to utilize these funds to support spread-based business.

During 2022, the Company issued eleven funding agreements to the FHLB Chicago in an aggregate principal amount of $2,090,000,000 and repaid nine funding agreements previously issued to the FHLB Chicago in the aggregate principal amount of $1,935,000,000.

During 2024, the Company issued eleven funding agreements to the FHLB Chicago in an aggregate principal amount of $3,925,000,000 and repaid twelve funding agreements previously issued to the FHLB Chicago in the aggregate principal amount of $3,850,000,000.

During 2025, the Company issued twenty-four funding agreements to the FHLB Chicago in an aggregate principal amount of $9,425,000,000 and repaid twenty-four funding agreements previously issued to the FHLB Chicago in the aggregate principal amount of $7,876,000,000.

During 2026, the Company issued eight funding agreements to the FHLB Chicago in an aggregate principal amount of $4,500,000,000 and repaid ten funding agreements previously issued to the FHLB Chicago in the aggregate principal amount of $3,550,000,000.

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

(2) a. FHLB Capital Stock – Aggregate Totals

1. Current Period

		1 Total 2 + 3	2 General Account	3 Separate Accounts
(a)	Membership Stock – Class A	$ 5,000,000	$ 5,000,000	$ -
(b)	Membership Stock – Class B	-	-	-
(c)	Activity Stock	95,250,000	95,250,000	-
(d)	Excess Stock	-	-	-
(e)	Aggregate Total	100,250,000	100,250,000	-
(f)	Actual or estimated Borrowing capacity as Determined by the Insurer	$ 8,077,330,984	XXX	XXX

2. Prior Year-end

		1 Total 2 + 3	2 General Account	3 Separate Accounts
(a)	Membership Stock – Class A	$ 5,000,000	$ 5,000,000	$ -
(b)	Membership Stock – Class B	-	-	-
(c)	Activity Stock	86,250,000	86,250,000	-
(d)	Excess Stock	-	-	-
(e)	Aggregate Total	91,250,000	91,250,000	-
(f)	Actual or estimated borrowing capacity as determined by the insurer	$ 7,711,494,367	XXX	XXX

NOTES TO FINANCIAL STATEMENTS

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

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

(1) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

		1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1.	Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 9,065,283,648	$ 9,097,334,848	$ 4,950,000,000
2.	Current Year General Account Total Collateral Pledged	9,065,283,648	9,097,334,848	4,950,000,000
3.	Current Year Separate Accounts Total Collateral Pledge	-	-	-
4.	Prior Year-End Total General and Separate Accounts Total Collateral Pledged	$ 9,699,878,840	$ 9,704,601,878	$ 4,000,000,000

b. Maximum Amount Pledged During Reporting Period

		1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1.	Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	$ 9,699,878,840	$ 9,704,601,878	$ 4,000,000,000
2.	Current Year General Account Maximum Collateral Pledged	9,699,878,840	9,704,601,878	4,000,000,000
3.	Current Year Separate Accounts Maximum Collateral Pledge	-	-	-
4.	Prior Year-End Total General and Separate Accounts Maximum Collateral Pledged	$ 9,699,878,840	$ 9,704,601,878	$ 4,000,000,000

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year

	1 Total 2 + 3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
(a) Debt	$ -	$ -	$ -	XXX
(b) Funding Agreements	4,950,000,000	4,950,000,000		4,966,791,229
(c) Other	-	-	-	XXX
(d) Aggregate Total	$4,950,000,000	$4,950,000,000	$ -	$4,966,791,229

2. Prior Year-end

	1 Total 2 + 3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
(a) Debt	$ -	$ -	$ -	XXX
(b) Funding Agreements	4,000,000,000	4,000,000,000		4,010,226,538
(c) Other	-	-	-	XXX
(d) Aggregate Total	$4,000,000,000	$4,000,000,000	$ -	$4,010,226,538

b. Maximum Amount during Reporting Period (Current Year)

	1 Total 2 + 3	2 General Account	3 Separate Account
1. Debt	$ -	$ -	$ -
2. Funding Agreements	4,950,000,000	4,950,000,000	-
3. Other	-	-	-
4. Aggregate Total	$ 4,950,000,000	$ 4,950,000,000	$ -

c. FHLB Prepayment Obligations

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

C. No significant change.

12. RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIREMENT BENEFIT PLANS No significant change.

13. CAPITAL AND SURPLUS, SHAREHOLDERS' DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS

The maximum amount of dividends which can be paid by Illinois insurance companies to shareholders in any twelve-month period without prior approval of the Director of Insurance is subject to restrictions related to prior year statutory surplus and net income. The Company's surplus as of December 31, 2025 was $3,369,705,960 and net income for the year 2025 was $233,000,036. Therefore, the maximum total of dividends available for payment in 2026 without prior approval will be equal to $336,970,596.

On January 2, 2026, the Company paid a dividend on its preferred stock totaling $2,000,000. On June 25, 2026, the Company paid an ordinary dividend on its common stock totaling $87,025,000. On June 15, 2026, the Company declared a dividend on its preferred stock totaling $2,000,000. This dividend was paid on July 1, 2026.

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS No significant change.

15. LEASES No significant change.

16. INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATIONS OF CREDIT RISK No significant change.

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

A. Not applicable.

B. The Company also utilizes tender option bond trust ("TOBT") structures to access low-cost financing available in the tax-exempt municipal bond market, which are accounted for as secured borrowings excluding repurchase transactions, in accordance with SSAP 103. As of June 30, 2026, the Company had $269,774,142 of fixed-rate long-term municipal bonds having been deposited into a series of TOBTs. These municipal bonds are held as bonds on the statements of admitted assets, liabilities, and capital and surplus and are considered collateral.

The TOBTs have issued short-term floating rate interests to third-party investors which are accounted for as payables on the statements of admitted assets, liabilities, and capital and surplus in the amount of $202,019,835 as of June 30, 2026. The municipal bonds are deemed to constitute collateral for these payables.

C. Not applicable.

18. GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED PLANS AND THE UNINSURED PORTION OF PARTIALLY INSURED PLANS — Not applicable.

19. DIRECT PREMIUM WRITTEN/PRODUCED BY MGA'S AND TPA'S — No significant change.

20. FAIR VALUE MEASUREMENTS

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

Instruments included in issuer credit obligations include corporate securities, U.S. Treasury and other U.S. government guaranteed securities, securities issued by U.S. government-sponsored enterprises, and obligations of U.S. states and municipalities. Instruments included in asset-backed securities include residential and commercial mortgage-backed securities. The market liquidity of each security is taken into consideration in the valuation technique used to value such security. For securities where market transactions involving identical or comparable assets generate sufficient relevant information, the Company employs a market approach to valuation. If sufficient information is not generated from market transactions involving identical or comparable assets, the Company uses an income approach to valuation.

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

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

The levels are categorized as follows:

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

	As of June 30, 2026			
	Level 1	Level 2	Level 3	Total
a) Assets at fair value				
Bonds:				
Issuer Credit Obligations	$ -	$ 6,390,904	$ 70	$ 6,390,974
Asset-Backed Securities	-	66,806,204	-	66,806,204
Total Bonds:	-	73,197,108	70	73,197,178
Common Stock:				
Industrial and miscellaneous	8,021,010	-	40,637,117	48,658,127
Total Common Stock:	8,021,010	-	40,637,117	48,658,127
Preferred stock:				
Industrial and miscellaneous	35,368,299	-	17,432,922	52,801,221
Total Preferred Stock:	35,368,299	-	17,432,922	52,801,221
Other Long Term Assets:	-	102,920,111	214,560	103,134,671
Derivatives:	1,559,864	31,586,892	175,099,255	208,246,011
Other Assets:				
Separate account assets	162,093,379	-	230,335,972	392,429,351
Total Assets at Fair Value	$ 207,042,552	$ 207,704,111	$ 463,719,896	$ 878,466,559
b) Liabilities at fair value				
Derivatives	$ -	$ (45,515,643)	$ -	$ (45,515,643)
Total Liabilities at fair value	$ -	$ (45,515,643)	$ -	$ (45,515,643)

	As of December 31, 2025			
	Level 1	Level 2	Level 3	Total
a) Assets at fair value				
Bonds:				
Issuer Credit Obligations	$ -	$ 6,047,696	$ 70	$ 6,047,766
Asset-Backed Securities	-	57,286,205	-	$ 57,286,205
Total Bonds:	-	63,333,901	70	63,333,971
Common Stock:				
Industrial and miscellaneous	7,931,074	-	44,032,764	51,963,838
Total Common Stock:	7,931,074	-	44,032,764	51,963,838
Preferred stock:				
Industrial and miscellaneous	41,323,319	-	13,639,175	54,962,494
Total Preferred Stock:	41,323,319	-	13,639,175	54,962,494
Other Long Term Assets:	-	95,811,443	363,450	96,174,893
Derivatives:	392,883	1,959,548	170,396,075	172,748,506
Other Assets:				
Separate account assets	138,485,384	-	216,239,937	354,725,321
Total Assets at Fair Value	$ 188,132,660	$ 161,104,892	$ 444,671,471	$ 793,909,023
b) Liabilities at fair value				
Derivatives	$ -	$ (32,504,751)	$ -	$ (32,504,751)
Total Liabilities at fair value	$ -	$ (32,504,751)	$ -	$ (32,504,751)

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

	As of June 30, 2026							
Level 3 Rollforward	Balance at January 1, 2026	Total gains and (losses) included in income	Total gains and (losses) included in surplus	Purchases	Sales	Transfer to Level 3	Transfer out of Level 3	Balance at June 30, 2026
a) Assets								
Bonds - Issuer Credit Obligations	$ 70	$ -	$ -	$ -	$ -	$ -	$ -	$ 70
Common Stock	44,032,764	1,478,127	(4,299,818)	6,403,357	(5,934,424)	-	(1,042,889)	40,637,117
Preferred Stock	13,639,175	429,739	169,517	4,267,104	(1,072,613)	-	-	17,432,922
Other Long Term Assets	363,450	-	(1,074,180)	1,345,197	(2,539)	-	(417,368)	214,560
Derivatives	170,396,075	59,964,837	(4,599,016)	65,789,060	(117,494,590)	1,042,889	-	175,099,255
Separate account	216,239,937	15,129,726	-	-	(1,033,691)	-	-	230,335,972
Total Assets	$ 444,671,471	$ 77,002,429	$ (9,803,497)	$ 77,804,718	$ (125,537,857)	$ 1,042,889	$ (1,460,257)	$ 463,719,896

(4)-(5) Not applicable.

B. Not applicable.

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

	As of June 30, 2026					
Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets:						
Bonds - Issuer Credit Obligations	$ 8,571,884,206	$ 8,870,035,269	$ 86,718,452	$ 6,779,384,268	$ 1,705,781,486	$ -
Bonds - Asset-Backed Securities	8,612,344,860	8,594,954,580	-	6,916,295,213	1,696,049,648	-
Common stock	100,250,000	100,250,000	-	-	-	100,250,000
Preferred stock	507,447	489,732	507,447	-	-	-
Mortgage loans	10,270,910,774	10,270,752,206	-	-	10,270,910,774	-
Real estate	375,052,594	375,052,594	-	-	375,052,594	-
Cash, cash equivalents and short-term investments	626,084,382	626,083,722	611,330,929	1,274,310	13,479,143	-
Other invested assets	304,240,681	279,850,325	-	256,413,095	7,827,585	40,000,000
Total assets	$ 28,861,274,944	$ 29,117,468,428	$ 698,556,828	$ 13,953,366,887	$ 14,069,101,230	$ 140,250,000
Liabilities:						
Policyholder account balances	$ 21,813,834,131	$ 22,217,855,252	$ -	$ -	$ 21,813,834,131	$ -
Separate account	392,429,351	392,429,351	162,093,380	-	230,335,972	-
Total liabilities	$ 22,206,263,482	$ 22,610,284,603	$ 162,093,380	$ -	$ 22,044,170,103	$ -

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

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

D. Not practicable to estimate Fair Value.

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Surplus Note	$ 40,000,000	5.0%	01/4/2036	The fair value of the Company's investment in SNCC's surplus note is not practicable as a quoted market price is not available and it is financially impracticable to develop the valuation model necessary to estimate fair value.
Common Stock	$ 100,250,000	N/A	N/A	The fair value of the Company's investment in FHLB Chicago common stock is not practicable as a quoted market price is not available and it is financially impracticable to develop the valuation model necessary to estimate fair value.

21. OTHER ITEMS

A-E. Not applicable.

F. No significant change.

G-H. Not applicable.

22. EVENTS SUBSEQUENT

The Company follows Statement of Statutory Accounting Principle No. 9, Subsequent Events, which establishes general standards of accounting for and disclosure of events that occur through the balance sheet date but before financial statements are issued or are available to be issued. Financial statements are considered available to be issued when they are complete in a form and format that complies with SAP and all approvals necessary for issuance have been obtained; for example, from management and/or the board of directors. The date through which an entity has evaluated subsequent events and the basis for that date should also be disclosed. The Company has evaluated subsequent events that have occurred for recognition or disclosure through August 12, 2026, the date June 30, 2026, financial statements were available to be issued.

On July 8, 2026, the Company issued a funding agreement to the FHLB Chicago in the principal amount of $1,350,000,000 and repaid a funding agreement previously issued to the FHLB Chicago in the principal amount of $1,350,000,000.

On August 3, 2026, the Company issued a funding agreement to the FHLB Chicago in the principal amount of $900,000,000 and repaid a funding agreement previously issued to the FHLB Chicago in the principal amount of $900,000,000.

23. REINSURANCE No significant change.

24. RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

A – C. Not applicable.

D. No significant change.

E. Not applicable.

25. CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES Not applicable.

26. INTERCOMPANY POOLING ARRANGEMENTS Not applicable.

NOTES TO FINANCIAL STATEMENTS

27. STRUCTURED SETTLEMENTS — Not applicable.

28. HEALTH CARE RECEIVABLES — Not applicable.

29. PARTICIPATING POLICIES — No significant change.

30. PREMIUM DEFICIENCY RESERVES — No significant change.

31. RESERVES FOR LIFE CONTRACTS AND ANNUITY CONTRACTS — No significant change.

32. ANALYSIS OF ANNUITY ACTUARIAL RESERVES AND DEPOSITTYPE LIABILITES BY WITHDRAWAL CHARACTERISTICS — No significant change.

33. ANALYSIS OF LIFE ACTUARIAL RESERVES AND DEPOSITTYPE LIABILITES BY WITHDRAWAL CHARACTERISTICS — No significant change.

34. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED — No significant change.

35. SEPARATE ACCOUNTS — No significant change.

36. LOSS/CLAIM ADJUSTMENT EXPENSES — No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of 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. 1169486

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2022

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. 12/31/2022

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). 06/28/2024

6.4 By what department or departments?
Illinois Department of Insurance .....

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 [ ] No [X]

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

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 [X] No [ ]

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

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 [ ] No [X]

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: .....$.....255,153,972

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

13.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
13.21	Bonds	$ 0	$
13.22	Preferred Stock	$ 0	$
13.23	Common Stock	$ 509,277,461	$ 501,336,035
13.24	Short-Term Investments	$	$
13.25	Mortgage Loans on Real Estate	$ 0	$
13.26	All Other	$ 208,486,771	$ 232,338,628
13.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	$ 717,764,232	$ 733,674,663
13.28	Total Investment in Parent included in Lines 13.21 to 13.26 above	$ 194,129,702	$ 210,181,400

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

14.2 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.
.....

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

15.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ..... $ 0

15.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 0

15.3 Total payable for securities lending reported on the liability page. ..... $ 0

GENERAL INTERROGATORIES

16. 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 [ ]

16.1 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
BNY Mellon Trust Company of Illinois	2 North LaSalle Street Suite 1020, Chicago, Illinois 60602

16.2 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)

16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? ..... Yes [ ] No [X]

16.4 If yes, give full information relating thereto:

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

16.5 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. This includes both primary and sub-advisors. 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
abrdn INC.	U
ACORE Capital, LP	A
ACRES Capital, LLC	U
Allspring Global Investments	U
Bain Capital Credit, LP	U
Balbec Capital LP	U
CBF-D Manager, LLC	U
DoubleLine Capital, LP	U
Eagle Point Credit Management	U
EARNEST Partner Limited, LLC	U
Ellington Global Asset Management, LLC	U
Flaherty & Crumrine Incorporated	U
GC Advisors, LLC	U
Guggenheim Partners Asset Management, LLC	U
H.I.G. Capital, LLC	U
Highbridge Principal Strategies, LLC	U
J.P. Morgan Investment Management, Inc	U
Kayne Senior Credit II Manager, L.P.	U
RCG Longview Management, LLC	U
Oceanview Asset Management, LLC	U
PGIM, INC.	U
Polpo Capital Management LLC	U
Prophet Capital Asset Management, LP	U
Reams Asset Management	U
Saluda Grade Asset Management LLC	U
Serone Capital Management, LLP	U
SIT Fixed Income Advisors II, LLC	U
Sixth Street Insurance Solutions, L.P.	U
TCW ASSET MANAGEMENT COMPANY LLC	U
Tennenbaum Capital Partners, LLC	U
Western Asset Management Company	U
Delphi Capital Management, Inc.	A

16.5097 For those firms/individuals listed in the table for Question 16.5, 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 [ ] N/A [ ]

16.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 16.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [ ] No [X] N/A [ ]

16.6 For those firms or individuals listed in the table for 16.5 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 Registered With	4 Investment Management Agreement (IMA) Filed
111069	abrdn INC.	Securities Exchange Commission	NO
175054	ACORE Capital, LP	Securities Exchange Commission	DS
281190	ACRES Capital, LLC	Securities Exchange Commission	NO
104973	Allspring Global Investments	Securities Exchange Commission	NO
134852	Bain Capital Credit, LP	Securities Exchange Commission	NO
284363	Balbec Capital LP	Securities Exchange Commission	NO
152175	CBF-D Manager, LLC	Securities Exchange Commission	NO
	DoubleLine Capital, LP	Securities Exchange Commission	DS
	Eagle Point Credit Management	Securities Exchange Commission	NO
107926	EARNEST Partner Limited, LLC	Securities Exchange Commission	NO
141772	Ellington Global Asset Management, LLC	Securities Exchange Commission	NO
15499	Flaherty & Crumrine Incorporated	Securities Exchange Commission	NO
	GC Advisors, LLC	Securities Exchange Commission	NO
137432	Guggenheim Partners Asset Management, LLC	Securities Exchange Commission	NO
160711	H.I.G. Capital, LLC	Securities Exchange Commission	NO
282125	Highbridge Principal Strategies, LLC	Securities Exchange Commission	NO
107038	J.P. Morgan Investment Management, Inc	Securities Exchange Commission	NO
104536	Kayne Senior Credit II Manager, L.P.	Securities Exchange Commission	NO
165252	RCG Longview Management, LLC	Securities Exchange Commission	NO

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Registered With	4 Investment Management Agreement (IMA) Filed
157053	Oceanview Asset Management, LLC	Securities Exchange Commission	NO
105676	PGIM, INC.	Securities Exchange Commission	NO
323907	Polpo Capital Management LLC	Securities Exchange Commission	NO
150683	Prophet Capital Asset Management, LP	Securities Exchange Commission	NO
111787	Reams Asset Management	Securities Exchange Commission	DS
304725	Saluda Grade Asset Management LLC	Securities Exchange Commission	NO
174288	Serone Capital Management, LLP	Securities Exchange Commission	NO
105725	SIT Fixed Income Advisors II, LLC	Securities Exchange Commission	NO
317703	Sixth Street Insurance Solutions, L.P.	Securities Exchange Commission	NO
105742	TCW ASSET MANAGEMENT COMPANY LLC	Securities Exchange Commission	NO
113203	Tennenbaum Capital Partners, LLC	Securities Exchange Commission	NO
110441	Western Asset Management Company	Securities Exchange Commission	DS
	Delphi Capital Management, Inc.	N/A	DS

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

17.2 If no, list exceptions:

18. 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 [X] No [ ]

GENERAL INTERROGATORIES

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

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

20. 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 [X] No [ ]

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	$
1.12 Residential Mortgages	$ 5,669,350,218
1.13 Commercial Mortgages	$ 3,679,858,399
1.14 Total Mortgages in Good Standing	$ 9,349,208,617
1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
1.21 Total Mortgages in Good Standing with Restructured Terms	$ 150,388,820
1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
1.31 Farm Mortgages	$
1.32 Residential Mortgages	$ 106,988,004
1.33 Commercial Mortgages	$ 439,764,966
1.34 Total Mortgages with Interest Overdue more than Three Months	$ 546,752,970
1.4 Long-Term Mortgage Loans in Process of Foreclosure	
1.41 Farm Mortgages	$
1.42 Residential Mortgages	$ 76,122,511
1.43 Commercial Mortgages	$ 148,279,289
1.44 Total Mortgages in Process of Foreclosure	$ 224,401,800
1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 10,270,752,207
1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61 Farm Mortgages	$
1.62 Residential Mortgages	$ 4,258,240
1.63 Commercial Mortgages	$
1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 4,258,240

2. Operating Percentages:

2.1 A&H loss percent	68.800 %
2.2 A&H cost containment percent	1.500 %
2.3 A&H expense percent excluding cost containment expenses	34.100 %

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 $

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 $

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
Total	0

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
	AA-1126510	01/01/2026	Lloyd's Syndicate Number 510	GBR	OTH/G	OL	Authorized		
	AA-1120096	01/01/2026	Lloyd's Syndicate Number 1880	GBR	OTH/G	OL	Authorized		
	AA-1126033	01/01/2026	Lloyd's Syndicate Number 033	GBR	OTH/G	OL	Authorized		
	AA-1128001	01/01/2026	Lloyd's Syndicate Number 2001	GBR	OTH/G	OL	Authorized		
	AA-1126510	01/01/2026	Lloyd's Syndicate Number 510	GBR	OTH/G	OL	Authorized		
	AA-1120096	01/01/2026	Lloyd's Syndicate Number 1880	GBR	OTH/G	OL	Authorized		
	AA-1126033	01/01/2026	Lloyd's Syndicate Number 033	GBR	OTH/G	OL	Authorized		
	AA-1128001	01/01/2026	Lloyd's Syndicate Number 2001	GBR	OTH/G	OL	Authorized		

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	4,173,712	32,203,933	7,529,559		43,907,204	
2. Alaska	AK	L	537,212	0	615,924		1,153,136	
3. Arizona	AZ	L	3,969,545	7,803,791	17,865,307		29,638,643	
4. Arkansas	AR	L	1,244,880	7,651,292	2,794,818		11,690,990	
5. California	CA	L	32,538,968	45,595,019	69,265,740		147,399,727	
6. Colorado	CO	L	4,050,106	7,739,225	11,686,152		23,475,483	
7. Connecticut	CT	L	13,153,323	22,313,402	10,719,625		46,186,350	
8. Delaware	DE	L	2,168,340	1,647,822	3,620,723		7,436,885	
9. District of Columbia	DC	L	1,238,115	575,614	2,246,798		4,060,527	
10. Florida	FL	L	16,285,471	91,491,370	35,078,540		142,855,381	
11. Georgia	GA	L	6,993,608	34,976,725	15,016,245		56,986,578	
12. Hawaii	HI	L	851,194	11,471,374	1,518,248		13,840,816	
13. Idaho	ID	L	717,159	1,050,478	2,629,108		4,396,745	
14. Illinois	IL	L	23,605,264	35,461,276	36,152,985		95,219,525	4,500,000,000
15. Indiana	IN	L	9,533,495	40,440,164	27,662,529		77,636,188	
16. Iowa	IA	L	7,190,465	7,695,572	10,229,310		25,115,347	
17. Kansas	KS	L	2,810,271	3,762,931	5,243,593		11,816,795	
18. Kentucky	KY	L	10,602,351	9,784,691	19,086,634		39,473,676	
19. Louisiana	LA	L	3,851,012	11,732,301	11,579,032		27,162,345	
20. Maine	ME	L	821,665	3,271,115	2,499,572		6,592,352	
21. Maryland	MD	L	7,267,398	13,896,421	12,292,965		33,456,784	
22. Massachusetts	MA	L	21,845,118	34,779,821	47,644,674		104,269,613	
23. Michigan	MI	L	7,473,366	51,458,149	11,653,629		70,585,144	
24. Minnesota	MN	L	2,366,501	13,050,704	16,916,968		32,334,173	
25. Mississippi	MS	L	488,593	11,643,619	1,756,342		13,888,554	
26. Missouri	MO	L	5,524,794	7,346,854	10,775,518		23,647,166	
27. Montana	MT	L	308,552	996,749	333,902		1,639,203	
28. Nebraska	NE	L	2,119,662	3,328,317	4,666,215		10,114,194	
29. Nevada	NV	L	1,044,550	2,348,650	4,112,019		7,505,219	
30. New Hampshire	NH	L	2,014,551	9,575,828	3,533,910		15,124,289	
31. New Jersey	NJ	L	13,442,536	59,554,346	24,104,233		97,101,115	
32. New Mexico	NM	L	594,355	287,372	1,038,289		1,920,016	
33. New York	NY	N	5,596	2,548	(39,702)		(31,558)	
34. North Carolina	NC	L	9,619,166	60,374,783	12,278,954		82,272,903	
35. North Dakota	ND	L	1,145,518	933,291	3,288,919		5,367,728	
36. Ohio	OH	L	11,267,084	37,230,400	22,953,791		71,451,275	
37. Oklahoma	OK	L	1,906,743	2,142,590	2,464,181		6,513,514	
38. Oregon	OR	L	1,342,702	2,804,813	4,672,839		8,820,354	
39. Pennsylvania	PA	L	20,407,539	82,201,077	32,977,226		135,585,842	
40. Rhode Island	RI	L	731,754	11,310,395	1,086,645		13,128,794	
41. South Carolina	SC	L	1,105,943	31,459,028	3,263,648		35,828,619	
42. South Dakota	SD	L	900,055	3,276,017	1,946,224		6,122,296	
43. Tennessee	TN	L	11,282,643	27,610,180	32,783,934		71,676,757	
44. Texas	TX	L	14,704,322	27,573,660	34,257,528		76,535,510	
45. Utah	UT	L	3,053,417	5,395,353	4,229,565		12,678,335	
46. Vermont	VT	L	1,413,311	5,804,464	3,115,753		10,333,528	
47. Virginia	VA	L	11,877,416	38,843,292	25,370,455		76,091,163	
48. Washington	WA	L	10,958,808	4,098,009	16,966,878		32,023,695	
49. West Virginia	WV	L	771,842	14,313,590	2,147,771		17,233,203	
50. Wisconsin	WI	L	13,606,852	32,733,665	24,486,368		70,826,885	
51. Wyoming	WY	L	225,667	908,509	384,053		1,518,229	
52. American Samoa	AS	N	0	0	0		0	
53. Guam	GU	L	0	0	0		0	
54. Puerto Rico	PR	L	0	10,529,206	0		10,529,206	
55. U.S. Virgin Islands	VI	L	2,782	0	0		2,782	
56. Northern Mariana Islands	MP	N	0	0	0		0	
57. Canada	CAN	N	0	0	5,265		5,265	
58. Aggregate other alien	OT	XXX	0	0	0	0	0	0
59. Subtotal		XXX	327,155,292	984,479,795	660,509,401	0	1,972,144,488	4,500,000,000
90. Reporting entity contributions for employee benefits plans		XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	10,369				10,369	
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	42,616				42,616	
94. Aggregate or other amounts not allocable by state		XXX	0	0	0	0	0	0
95. Totals (direct business)		XXX	327,208,277	984,479,795	660,509,401	0	1,972,197,473	4,500,000,000
96. Plus reinsurance assumed		XXX	15,187	264,608			279,795	17,978
97 Totals (all business)		XXX	327,223,464	984,744,403	660,509,401	0	1,972,477,268	4,500,017,978
98. Less reinsurance ceded		XXX	193,997,608	560,237	35,740,195		230,298,040	394,912,119
99. Totals (all business) less reinsurance ceded		XXX	133,225,856	984,184,166	624,769,206	0	1,742,179,228	4,105,105,859
DETAILS OF WRITE-INS								
58001.		XXX						
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	0	0	0	0	0	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:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 53
2. R - Registered - Non-domiciled RRGs 0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0
4. Q - Qualified - Qualified or accredited reinsurer 0
5. N - None of the above - Not allowed to write business in the state 4

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

Group Name	Name of Company	Percentage Owned(*)	NAIC Company Code	State of Domicile or Port of Entry	Federal ID Number	Alien ID
Tokio Marine Holdings, Inc.				Japan		
	Tokio Marine & Nichido Fire Insurance Co., Ltd.	100.0%		Japan		AA-1580100
	TM Claims Service, Inc.	100.0%		New York	13-3382776	
	Tokio Marine North America, Inc.	100.0%		Delaware	45-2682016	
	Tokio Marine America Insurance Company	100.0%	10945	New York	13-4032666	
	Trans Pacific Insurance Company	100.0%	41238	New York	13-3118700	
	TM Specialty Insurance Company	100.0%	10738	Arizona	91-1932966	
	Tokio Marine Management, Inc.	100.0%		New York	13-2871816	
	TNUS Insurance Company	100.0%	32301	New York	20-0940754	
	TMNA Services, LLC	100.0%		Delaware	45-2682309	
	Tokio Marine Global Services, LLC	100.0%		Delaware	39-4430025	
	Philadelphia Consolidated Holding Corp.	100.0%		Pennsylvania	23-2202671	
	Tokio Marine Specialty Insurance Company	100.0%	23850	Delaware	23-2423138	
	Philadelphia Indemnity Insurance Company	100.0%	18058	Pennsylvania	23-1738402	
	Riser Topco III, LLC	100.0%		Delaware	93-4046640	
	American Collectors Insurance, LLC	100.0%		Delaware	61-1723442	
	JC Taylor Insurance, LLC	100.0%		Delaware	37-1861723	
	Heacock Classic, LLC	100.0%		Delaware	93-4046640	
	PCHC Investment Corp.	100.0%		Delaware	51-0385989	
	PHLY Insurance Services, Inc.	100.0%		Pennsylvania	23-1609281	
	PHLY E&S Insurance Solutions, Inc.	100.0%		Colorado	84-1181504	
	The Allen J. Flood Companies, Inc.	100.0%		New York	13-1924482	
	Select Communities Risk Purchasing Group, LLC	100.0%		Delaware	82-2604107	
	First Insurance Company of Hawaii, Ltd.	100.0%	41742	Hawaii	99-0218317	
	First Risk Management Services, Inc.	100.0%		Hawaii	13-4267947	
	First Fire and Casualty Insurance of Hawaii, Inc.	100.0%	41726	Hawaii	99-0218320	
	First Indemnity Insurance of Hawaii, Inc.	100.0%	41734	Hawaii	99-0218318	
	First Security Insurance of Hawaii, Inc.	100.0%	10938	Hawaii	99-0335740	
	J.M. Lydgate, Limited	100.0%		Hawaii	99-0046912	
	Tokio Marine GRV Re, Inc.	100.0%	11243	Oklahoma	76-0699782	
	Delphi Financial Group, Inc.	100.0%		Delaware	13-3427277	
	Reliance Standard Life Insurance Company of Texas	100.0%	66575	Texas	74-2281123	
	Reliance Standard Life Insurance Company	100.0%	68381	Illinois	36-0883760	
	First Reliance Standard Life Insurance Company	100.0%	71005	New York	13-3176850	
	The Reliance Matrix Foundation			Pennsylvania	23-2711230	
	Insurance Dedicated Fund LLC	100.0%		Delaware	36-0883760	
	Flat Rock Holdings LLC	78.9%		Delaware	27-3562945	
	Flat Rock Properties LLC	78.9%		Delaware	27-3562945	
	Quercus Mortgage Investment Trust	100.0%		Delaware		
	Riverview Mortgage Investment Trust	100.0%		Delaware		
	Brackenridge Investment Trust	100.0%		Delaware		
	Oakmont Investment Trust	100.0%		Delaware		
	Springdale Investment Trust	100.0%		Delaware		
	Freeport Investment Trust	100.0%		Delaware		
	Standard Security Life Insurance Company of New York	100.0%	69078	New York	13-5679267	
	PEMZ 1 LLC	100.0%		Delaware		
	PEMZ 2 LLC	100.0%		Delaware		
	SIG Holdings, Inc.	100.0%		Delaware	51-0374001	
	Safety National Casualty Corporation	100.0%	15105	Missouri	43-0727872	
	Safety First Insurance Company	100.0%	11123	Missouri	43-1901552	
	Midlands Management Corporation	100.0%		Oklahoma	73-1366980	
	Midlands Claim Administrators, Inc.	100.0%		Oklahoma	73-1446969	
	Midlands Management of Texas, Inc.	100.0%		Texas	75-1298078	
	Safety National Re SPC	100.0%		Cayman Islands		AA-3770149

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

Group Name	Name of Company	Percentage Owned(*)	NAIC Company Code	State of Domicile or Port of Entry	Federal ID Number	Alien ID
	Tokio Marine RSL Re PIC, Ltd.	100.0%		Cayman Islands		AA-3770493
	Safety National Re PIC 1, Ltd.	100.0%		Cayman Islands	98-1516152	
	Tokio Marine Funding Solutions PIC, Ltd.	100.0%		Cayman Islands	13-3427277	
	Safety Specialty Insurance Company	100.0%	13815	Missouri	27-2237608	
	Insurance Data Services Corporation	100.0%		Missouri	45-3123432	
	Sarver Investment Trust	100.0%		Delaware		
	TER I, LLC	100.0%		Delaware	52-2284613	
	PEMZ 3 LLC	100.0%		Delaware		
	Matrix Absence Management, Inc.	100.0%		Delaware	77-0493584	
	Matrix Payroll Services, Inc.	100.0%		California	77-0246850	
	Delphi Capital Management, Inc.	100.0%		Delaware	52-1658222	
	Delphi CRE Funding LLC	100.0%		Delaware	88-0953643	
	Blue Ash Investment Trust	100.0%		Delaware	88-0953643	
	Vandergrift Investment Trust	100.0%		Delaware	88-0953643	
	Cheswick Investment Trust	100.0%		Delaware	88-0953643	
	Nova Investment Trust	100.0%		Delaware	88-0953643	
	Euclid Investment Trust	100.0%		Delaware	88-0953643	
	New Kensington Investment Trust	100.0%		Delaware	88-0953643	
	Acorn Advisory Capital L.P.	100.0%		Delaware	13-3762822	
	Acorn Advisory Capital Management LLC	100.0%		Delaware	20-3475113	
	Build Capital Management LLC	100.0%		Delaware	12-8321876	
	ACORE Capital GP, LLC	79.7%		Delaware	47-3650247	
	ACORE Credit Funds GP, LLC	80.0%		Delaware	82-3381077	
	ACORE Capital, L.P.	80.9%		Delaware	30-0865622	
	ACORE Capital Mortgage GP, LLC	80.9%		Delaware	35-2534511	
	ACORE Capital Mortgage, L.P.	80.9%		Delaware	47-4234841	
	REO Properties Manager, LLC	80.9%		Delaware		
	ACORE Special Servicing, LLC	80.9%		Delaware		
	ACORE Capital GP Holdco, LLC	80.9%		Delaware		
	ACORE Credit IV GP, LP	56.7%		Delaware	82-3381263	
	ACORE Credit Partners II GP, LP	45.3%		Delaware	87-4048284	
	ACORE Capital Special Situations GP, LP	60.0%		Delaware	85-2698487	
	ACORE Opportunistic Credit II GP, LP	53.6%		Delaware	93-2748757	
	ACORE AHIP Promote, LP	61.2%		Delaware	86-3001567	
	ACORE Credit Partners III GP, LP	80.9%		Delaware		
	Tokio Marine Seguradora S.A.	98.6%		Brazil		
	XS3 Seguros S.A.	49.3%		Brazil		
	Tokio Marine Serviços Ltda.	98.6%		Brazil		
	Tokio Marine & Nichido Fire Insurance Co., Ltd. - Escritorio de Representacao no Brasil Ltda.	100.0%		Brazil		
	Tokio Marine Compañía de Seguros, S.A. de C.V.	100.0%		Mexico		
	TM Claims Service Europe Limited	100.0%		UK		
	Tokio Marine Management (Australasia) Pty. Ltd.	100.0%		Australia		
	Bond and Credit Company Pty Ltd	100.0%		Australia		
	BCC Trade Credit Pty Ltd	100.0%		Australia		
	BCC Surety Pty Ltd	100.0%		Australia		
	Accident & Health International Underwriting Pty Ltd	100.0%		Australia		
	TM Claims Service Asia Pte. Limited	100.0%		Singapore		
	Asia General Holdings Pte. Ltd.	99.8%		Singapore		
	Tokio Marine Insurance Singapore Ltd.	99.8%		Singapore		
	Tokio Marine Life Insurance Singapore Pte. Ltd.	99.5%		Singapore		
	Tokio Marine Financial Advisers (Singapore) Private Limited	99.5%		Singapore		
	Tokio Marine Life Insurance Malaysia Bhd.	100.0%		Malaysia		
	PT Tokio Marine Life Insurance Indonesia	97.8%		Indonesia		
	Tokio Marine Kiln Group Limited	100.0%		UK		

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

Group Name	Name of Company	Percentage Owned(*)	NAIC Company Code	State of Domicile or Port of Entry	Federal ID Number	Alien ID
	Tokio Marine Kiln Insurance Limited	100.0%		UK		AA-1121445
	Kiln Underwriting (510) Limited	100.0%		UK		
	R J Kiln & Co (No 2) Limited	100.0%		UK		
	WNC GP, LLC	100.0%		California		
	WNC Holding Company, LP	100.0%		Delaware		
	WNC Insurance Holding Corp.	100.0%		Delaware		
	Tokio Marine Highland Insurance Services, Inc.	100.0%		California		
	Precise Adjustments, Inc.	100.0%		Texas		
	Insurance Management Services, Inc.	100.0%		Texas		
	AMPAC Insurance Marketing, Inc.	100.0%		California		
	Wilshire National Corporation	100.0%		California		
	Kiln Underwriting Limited	100.0%		UK		
	Tokio Marine Kiln Syndicates Limited	100.0%		UK		
	TMK Syndicate 510			UK		AA-1126510
	TMK Syndicate 308			UK		
	TMK Syndicate 1880			UK		AA-1120096
	TMK Syndicate 557			UK		AA-1126557
	R J Kiln & Co (No 1) Limited	100.0%		UK		
	Tokio Marine Kiln Singapore Pte. Limited	100.0%		Singapore		
	Tokio Marine Kiln Insurance Services Limited	100.0%		UK		
	Kiln Pension Guarantee Limited	100.0%		UK		
	R J Kiln & Co (No 4) Limited	100.0%		UK		
	Tokio Marine Underwriting Limited	100.0%		UK		
	Tokio Marine Risk Management Rus, LLC	100.0%		Russia		
	The Tokio Marine & Nichido Fire Insurance Company (China) Limited	100.0%		China		
	Tokio Marine Egypt General Takaful Company	100.0%		Egypt		
	Allianz Hayat ve Emeklilik A.S.	11.0%		Turkey		
	Privilege Underwriters, Inc.	100.0%		Delaware	84-1699173	
	PURE Insurance Company	100.0%	13204	Florida	26-3109178	
	PURE Risk Management, LLC	100.0%		Florida	20-5625284	
	PURE Programs, LLC	100.0%		Delaware	81-2312376	
	Pure Art Services, LLC	100.0%		Delaware	82-1436681	
	Privilege Underwriters Reciprocal Exchange	0%	12873	Florida	20-8287105	
	PURE Specialty Exchange	0%	17148	Arizona	30-1294858	
	PURE Specialty Risk Management, LLC	100.0%		Arizona	87-4545957	
	Tokio Marine Canada Ltd.	100.0%		Canada		
	Tokio Marine Newa Insurance Co., Ltd.	50.2%		Taiwan		
	Guangxin Venture Capital Co., Ltd	10.0%		Taiwan		
	Tokio Marine Asia Pte. Ltd.	100.0%		Singapore		
	The Tokio Marine and Fire Insurance Company (Hong Kong) Limited	100.0%		Hong Kong		AA-5321001
	Tokio Marine Insurance Vietnam Company Limited	51.0%		Vietnam		
	Tokio Marine South East Servicing Company Limited	60.6%		Thailand		
	Tokio Marine Insurance Broker Co., Ltd.	60.6%		Thailand		
	Tokio Management Services (Thailand) Co., Ltd.	100.0%		Thailand		
	TMF Holding (Thailand) Limited	100.0%		Thailand		
	PIM Holding (Thailand) Co., Ltd.	51.0%		Thailand		
	Pannasub Co., Ltd.	100.0%		Thailand		
	Tokio Marine Life Insurance (Thailand) Public Company Limited	100.0%		Thailand		
	NHCT Holding (Thailand) Company Limited	100.0%		Thailand		
	NHCT Company Limited	100.0%		Thailand		
	Tokio Marine Safety Insurance (Thailand) Public Company Limited	99.3%		Thailand		
	Tokio Marine Insurans (Malaysia) Berhad	100.0%		Malaysia		
	PT Asuransi Tokio Marine Indonesia	80.0%		Indonesia		
	IFFCO-TOKIO General Insurance Company Limited	49.0%		India		

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

Group Name	Name of Company	Percentage Owned(*)	NAIC Company Code	State of Domicile or Port of Entry	Federal ID Number	Alien ID
	IFFCO-TOKIO Insurance Services Limited	49.0%		India		
	Malayan Insurance Company, Inc.	19.4%		Philippines		
	Hollard Holdings Proprietary Limited	22.5%		South Africa		
	Hollard International Proprietary Limited	22.5%		South Africa		
	Grand Guardian Tokio Marine General Insurance Company Limited	15.0%		Myanmar		
	The Shinko Building, Ltd.	54.0%		Japan		
	Tokio Marine & Nichido Adjusting Services Co., Ltd.	100.0%		Japan		
	The Tokio Marine Claims Service Co., Ltd.	100.0%		Japan		
	Tokio Marine & Nichido Systems Co., Ltd.	100.0%		Japan		
	Tokio Marine & Nichido Anshin 110 Co., Ltd.	100.0%		Japan		
	Tokio Marine & Nichido Human Resources Academy Co., Ltd.	100.0%		Japan		
	Tokio Marine & Nichido Outsourcing Management Co., Ltd.	100.0%		Japan		
	MMC Insurance Services Co., Ltd.	95.0%		Japan		
	Kudan Insurance Services Co., Ltd.	95.0%		Japan		
	MHI Insurance Services, Ltd.	85.1%		Japan		
	Tokio Marine & Nichido Better Life Services	100.0%		Japan		
	Tokai Nichido Partners Management Co., Ltd.	100.0%		Japan		
	Tokio Marine & Nichido Partners TOKIO Co., Ltd.	100.0%		Japan		
	Tokio Marine & Nichido Partners Chugoku-Shikoku Co., Ltd.	100.0%		Japan		
	Tokio Marine & Nichido Partners Kansai Co., Ltd.	100.0%		Japan		
	Tokio Marine & Nichido Partners Hokkaido Co., Ltd.	100.0%		Japan		
	Tokio Marine & Nichido Partners Tokai-Hokuriku Co., Ltd.	100.0%		Japan		
	Tokio Marine & Nichido Partners Kyushu Co., Ltd.	100.0%		Japan		
	Tokio Marine & Nichido Partners Tohoku Co., Ltd.	100.0%		Japan		
	Tokio Marine & Nichido Partners EAST Co., Ltd.	100.0%		Japan		
	Tokio Marine & Nichido Magokoro Partners Co., Ltd.	100.0%		Japan		
	Tokio Marine & Nichido Finance Co., Ltd.	100.0%		Japan		
	Tokio Marine & Nichido Communications Co., Ltd.	100.0%		Japan		
	Tokio Marine Nichido Auto-support Center Co., Ltd.	100.0%		Japan		
	The Tokio Marine Research Institute	100.0%		Japan		
	Tokio Marine International Assistance Co., Ltd.	100.0%		Japan		
	The Mitsubishi Asset Brains Co., Ltd.	25.0%		Japan		
	MST Insurance Service Co., Ltd.	16.1%		Japan		
	Kaijyosyoji, Inc.	28.4%		Japan		
	Tokio Marine Mezzanine Co., Ltd.	100.0%		Japan		
	Tokio Marine & Nichido Anshin Consulting Co., Ltd.	100.0%		Japan		
	T&N Insurance Services Co., Ltd.	100.0%		Japan		
	Kyoei Service Inc.	63.8%		Japan		
	Tokio Marine X SAST Insurance Co., Ltd.	100.0%		Japan		
	Kyodo Jimu Chosa Service K.K.	80.0%		Japan		
HCC Insurance Holdings, Inc.		100.0%		Delaware	76-0336636	
	Illium, Inc.	100.0%		Delaware	20-3853222	
	Houston Casualty Company	100.0%	42374	Texas	74-2195939	
	U.S. Specialty Insurance Company	100.0%	29599	Texas	52-1504975	
	HCC Life Insurance Company	100.0%	92711	Indiana	35-1817054	
	Lasso Healthcare Insurance Company	100.0%	76503	Indiana	71-0408612	
	US Holdings, Inc.	100.0%		Delaware	23-2445410	
	HCC Captive Solutions Company	100.0%	16805	Tennessee	83-4368150	
	Tokio Marine HCC México Compañía Afianzadora, S.A. de C.V.	100.0%		Mexico	98-1620395	
	IMT Services, LLC	100.0%		Rhode Island	11-3599814	
	NAS Insurance Services, LLC	100.0%		California	95-3952981	
	HCC Intermediate Holdings, Inc.	100.0%		Delaware	76-0585063	
	HCC Underwriting Agency Ltd.	100.0%		UK	30-0454192	
	Lloyds Syndicate 4141 TMHCC			UK		AA-1120086

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

Group Name	Name of Company	Percentage Owned(*)	NAIC Company Code	State of Domicile or Port of Entry	Federal ID Number	Alien ID
	Legacy 777, LP	25.0%		Texas	48-1307787	
	Nameco (No. 808) Limited	100.0%		UK	98-1009459	
	HCC Risk Management Corporation	100.0%		Texas	75-1171384	
	HCC Service Company, Inc.	100.0%		Delaware	76-0551723	
	HCC Service Delaware, LLC	100.0%		Delaware	76-0623081	
	LDG Reinsurance Corporation	100.0%		Massachusetts	04-2810404	
	HCC Casualty Insurance Services, Inc.	100.0%		California	68-0101584	
	On Call International LLC	100.0%		Delaware	04-3373226	
	On Call International Services, LLC	100.0%		Delaware	46-0738616	
	HCC Reinsurance Company Limited	100.0%		Bermuda		AA-3190172
	HCC Re Agency Ltd.	100.0%		Bermuda	98-0388625	
	WGIL1-North Mobile LLC	100.0%		Delaware	30-1263280	
	WGIL2-MLK LLC	100.0%		Delaware	38-4174437	
	TMHCC-EMIR2 LLC	100.0%		Delaware	37-2021265	
	TMHCC Air-1 LLC	100.0%		Delaware	32-0686531	
	TMHCC Air-2 LLC	100.0%		Delaware	92-4011436	
	Avemco Corporation	100.0%		Delaware	52-0733935	
	Avemco Insurance Company	100.0%	10367	Maryland	52-0795746	
	Avemco Insurance Agency, Inc.	100.0%		Maryland	52-1008186	
	HCC Indemnity Guaranty Agency, Inc.	100.0%		New York	11-2514767	
	Tokio Marine HCC Insurance Holdings (International) Limited	100.0%		UK	98-0234131	
	Rattner Mackenzie Limited	100.0%		Jordan	98-0335106	
	HCC International Insurance Company PLC	100.0%		UK		AA-1120982
	Tokio Marine Europe S.A.	100.0%		Luxembourg		AA-1370052
	HCCI Credit Services Limited	100.0%		UK	98-0464134	
	HCC Diversificacion Y Soluciones S.L.	100.0%		Spain	98-1071873	
	Qdos Broker and Underwriting Services Limited	100.0%		UK	98-1461336	
	GCube Underwriting Limited	100.0%		UK	98-1549656	
	Renewable Energy Loss Adjusters Limited	100.0%		UK	98-1550065	
	HCC Acquisition Sub, Inc.	100.0%		New York	76-0695980	
	Professional Indemnity Agency, Inc.	100.0%		New Jersey	13-2918810	
	HCC Specialty Underwriters, Inc.	100.0%		Massachusetts	04-2748570	
	HCC Specialty Underwriters Ltd.	100.0%		Canada	98-1161736	
	MAG Acquisition Sub, Inc.	100.0%		Delaware	04-3716615	
	HCC Global Financial Products, LLC	100.0%		Delaware	06-1504568	
	Surety Associates Holding Co., Inc.	100.0%		New Mexico	93-1030249	
	American Contractors Indemnity Company	100.0%	10216	California	95-4290651	
	Occidental Services, Inc.	100.0%		Delaware	20-2465160	
	USSC Holdings, Inc.	100.0%		Maryland	43-1997476	
	United States Surety Company	100.0%	10656	Maryland	52-1976385	
	HCC Credit Group, Inc.	100.0%		New York	20-3021762	
	G.B. Kenrick & Associates, Inc.	100.0%		Michigan	38-2554454	
	HCC Public Risk Claim Service, Inc.	100.0%		Michigan	38-3002556	
	HCC Medical Insurance Services, LLC	100.0%		Wisconsin	20-3384567	
	Brooklyn Ventures, Inc.	100.0%		Delaware	47-1246008	
	Brooklyn Ventures, LLC	100.0%		Missouri	26-4114320	
	Surety360, Inc.	100.0%		Missouri	33-2203810	
	Producers Ag Insurance Group, Inc.	100.0%		Delaware	20-4103791	
	Pro Ag Transition Services, LLC	100.0%		California	35-2459750	
	Pro Ag Management, Inc.	100.0%		Illinois	37-1108576	
	Producers Agriculture Insurance Company	100.0%	34312	Texas	81-0368291	
	Crop Hail Management, Inc.	100.0%		Texas	75-1493732	
	Producers Lloyds Insurance Company		33170	Texas	75-1494452	
	Gulf Guaranty Employee Benefit Services, Inc.	100.0%		MIssisippi	64-0816870	

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

Group Name	Name of Company	Percentage Owned(*)	NAIC Company Code	State of Domicile or Port of Entry	Federal ID Number	Alien ID
	TMGX Insurance Services, Inc.	100.0%		California	33-0718415	
	Renewable Energy Loss Adjusters, LLC	100.0%		California	81-0967581	
	TMHCC (CI) Insurance SPC Ltd.	100.0%		Cayman Islands		
	Agrihedge, Inc.	100.0%		Delaware		
	CIH Associates, LLC	100.0%		Delaware		
	CIH Insurance Services, LLC	100.0%		Illinois		
	CIH Trading, LLC	100.0%		Illinois		
	Commodity & Ingredient Hedging, L.L.C.	100.0%		Illinois		
	CLRS, LLC	100.0%		Illinois		
	CIH Financial, LLC	100.0%		Delaware		
	Vector3, Inc.	100.0%		Delaware	39-3986046	
	Tokio Marine Asset Management Co., Ltd.	100.0%		Japan		
	Tokio Marine Asset Management (London) Limited	100.0%		UK		
	Tokio Marine Asset Management International Pte. Ltd.	100.0%		Singapore		
	Tokio Marine Asset Management (USA) Ltd.	100.0%		NY		
	MY PRIME PROPERTY GP Inc.	100.0%		Japan		
	PEPJ1 GK	100.0%		Japan		
	Nisshin Fire & Marine Insurance Co., Ltd.	100.0%		Japan		AA-1580070
	Nisshinfire Information System Co., Ltd.	100.0%		Japan		
	Universal Risk Solution Company, Limited	100.0%		Japan		
	Nisshin Fire Insurance Service Company, Limited	100.0%		Japan		
	Tokio Marine & Nichido Life Insurance Co., Ltd.	100.0%		Japan		AA-1580017
	Tokio Marine Anshin Agency Corporation	100.0%		Japan		
	Tokio Marine & Nichido Anshin Support Co.,Ltd.	100.0%		Japan		
	Tokio Marine & Nichido Career Service Co., Ltd.	100.0%		Japan		
	Tokio Marine & Nichido Facilities, Inc.	77.5%		Japan		
	Tokio Marine & Nichido Facility Service, Inc.	77.5%		Japan		
	Tokio Marine & Nichido Lec Service, Inc.	77.5%		Japan		
	Tokio Marine & Nichido Medical Service Co., Ltd.	100.0%		Japan		
	Tokio Marine dR Co., Ltd.	100.0%		Japan		
	Tokio Marine Millea SAST Insurance Co., Ltd.	100.0%		Japan		
	Tokio Marine West SAST Insurance Co., Ltd.	100.0%		Japan		
	Tokio Marine Direct Insurance Co.,Ltd.	100.0%		Japan		
	Tokio Marine Business Support Co., Ltd.	100.0%		Japan		
	Tokio Marine Assistance Co., Ltd.	100.0%		Japan		
	Whitehealthcare Inc.	40.0%		Japan		
	AlgoNaut Inc.	40.0%		Japan		
	I-Resilience Corporation	30.0%		Japan		
	Tokio Marine Healthcare Co., Ltd.	100.0%		Japan		
	Tokio Marine Resilience Co., Ltd.	100.0%		Japan		
	Tokio Marine Smart Mobility Co., Ltd.	100.0%		Japan		
	Tokio Marine SmartGX Co., Ltd.	100.0%		Japan		
	Tokio Marine Well Design Co.,Ltd	100.0%		Japan		
	Tokio Marine Trust SAST Insurance Co.,Ltd.	100.0%		Japan		
	Integrated Design & Engineering Holdings Co., Ltd.	100.0%		Japan		
	NIPPON CIVIC CONSULTING ENGINEERS CO., LTD.	85.3%		Japan		
	Geoplan Namtech Inc.	56.0%		Japan		
	Satellite Data Services Co., Ltd.	16.4%		Japan		
	Koei Research & Consulting Inc.	100.0%		Japan		
	Nippon Koei Latin America-Caribbean Co., Ltd.	100.0%		Japan		
	NIPPON KOEI LAC COLOMBIA INGENIEROS CONSULTORES SAS	100.0%		Colombia		
	NIPPON KOEI LATIN AMERICA – CARIBBEAN, MEXICO S.DE R.L. DE C.V.	100.0%		Mexico		
	NIPPON KOEI LAC, INC.	100.0%		Panama		
	NIPPON KOEI LAC DO BRASIL LTDA.	100.0%		Brazil		

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

Group Name	Name of Company	Percentage Owned(*)	NAIC Company Code	State of Domicile or Port of Entry	Federal ID Number	Alien ID
	NIPPON KOEI MOZAMBIQUE, LTDA.	100.0%		Mozambique		
	NIPPON KOEI INDIA PVT. LTD.	100.0%		India		
	PHILKOEI INTERNATIONAL, INC.	40.0%		Philippines		
	KOEI AFRICA COMPANY LIMITED	100.0%		Kenya		
	NIPPON KOEI MOBILITY SDN. BHD.	100.0%		Malaysia		
	NIPPON KOEI MOBILITY INDIA PRIVATE LIMITED	100.0%		India		
	Nippon Koei Co., Ltd.	100.0%		Japan		
	Miotsukushi Industrial Water Concession Co., Ltd.	25.0%		Japan		
	NIPPON KOEI BANGLADESH LTD.	100.0%		Bangladesh		
	NIPPON KOEI VIETNAM COMPANY LIMITED	100.0%		Vietnam		
	PT. INDOKOEI INTERNATIONAL	80.0%		Indonesia		
	PT. IKI-TOYO	70.0%		Indonesia		
	MYANMAR KOEI INTERNATIONAL Ltd.	70.0%		Myanmar		
	PT. CIKAENGAN TIRTA ENERGI	90.0%		Indonesia		
	VIETNAM EXPRESSWAY CONSULTANT, JSC	25.0%		Vietnam		
	NIPPON KOEI AUSTRALIA PTY LIMITED	100.0%		Australia		
	MIKADO RAIL PTY LTD	80.0%		Australia		
	Nippon Koei Urban Space Co., Ltd.	100.0%		Japan		
	Tamano Ecost Co., Ltd.	83.3%		Japan		
	Kisho Kurokawa Architect & Associates Co., Ltd.	100.0%		Japan		
	BDP Holdings Limited	100.0%		UK		
	BDP AESOP Trustees Limited	100.0%		UK		
	BDP Employee Benefit Trustees Limited	100.0%		UK		
	Building Design Partnership Limited	100.0%		UK		
	BDP Acoustics Limited	100.0%		UK		
	BDP Advanced Technologies Limited	100.0%		UK		
	BDP Architectural Design Consulting (Shanghai) Co. Limited	100.0%		China		
	BDP Canada Inc.	100.0%		Canada		
	BDP Design Engineering Private Limited	100.0%		India		
	BDP Dublin Limited	100.0%		UK		
	BDP Europe Limited	100.0%		UK		
	BDP Landscape Limited	100.0%		UK		
	BDP Lighting Limited	100.0%		UK		
	BDP MENA Consulting Engineers LLC	49.0%		UAE		
	BDP Architects (Southeast Asia) Pte. Ltd.	100.0%		Singapore		
	BDP MENA Limited	100.0%		UK		
	BDP Planning Supervisors Limited	100.0%		UK		
	BDP Rotterdam B.V.	100.0%		Netherlands		
	Building Design Partnership (Architects, Designers, Engineers) Limited	100.0%		Ireland		
	BDP Sport Ltd	100.0%		UK		
	BDP Design Services Inc	100.0%		Delaware		
	BDP Architecture P.C			New York		
	Quadrangle Design Limited	100.0%		Canada		
	Quadrangle Architects Limited	49.0%		Canada		
	Whicheloe Macfarlane Partnership Limited	100.0%		UK		
	BDP Bristol Limited	100.0%		UK		
	Whicheloe Macfarlane MDP Limited	100.0%		UK		
	BDP Leeds Limited	100.0%		UK		
	BDP Pattern Limited	100.0%		UK		
	Building Design Partnership Australasia PTY Limited	100.0%		Australia		
	BDP Nominees (Properties & Subsidiary Operations) Limited	100.0%		UK		
	BDP Belfast Limited	100.0%		UK		
	BDP Cardiff Limited	100.0%		UK		
	BDP Computing Services Limited	100.0%		UK		

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

Group Name	Name of Company	Percentage Owned(*)	NAIC Company Code	State of Domicile or Port of Entry	Federal ID Number	Alien ID
	BDP Design Limited	100.0%		UK		
	BDP Edinburgh Limited	100.0%		UK		
	BDP Engineering Limited	100.0%		UK		
	BDP Glasgow Limited	100.0%		UK		
	BDP International Limited	100.0%		UK		
	BDP Liverpool Limited	100.0%		UK		
	BDP London Limited	100.0%		UK		
	BDP Manchester Limited	100.0%		UK		
	BDP Middle East Limited	100.0%		UK		
	BDP Planning Limited	100.0%		UK		
	BDP Project Management Limited	100.0%		UK		
	BDP Sheffield Limited	100.0%		UK		
	BDP Special Structures Group Limited	100.0%		UK		
	BDP Sustainability Limited	100.0%		UK		
	Building Design Partnership Europe Limited	100.0%		UK		
	Building Design Partnership International Limited	100.0%		UK		
	KOEI SYSTEM INC.	100.0%		JPN		
	SANKOH MACHINERY Co., Ltd.	33.3%		JPN		
	Nippon Koei Energy Solutions Co., Ltd.	100.0%		JPN		
	Nippon Koei Energy (Thailand) Co., Ltd.	74.0%		Thailand		
	PT Nippon Koei Energy Indonesia	100.0%		Indonesia		
	KOEI Energy Co., Ltd.	100.0%		JPN		
	Ohkura Masudama Hydropower Co., Ltd.	46.4%		JPN		
	Akita Mirai Kyosei Denryoku Co., Ltd.	33.4%		JPN		
	Flexible Energy Service Co., Ltd.	100.0%		JPN		
	Nakatsugawa Power Storage LLC	50.1%		JPN		
	NIPPON KOEI ENERGY EUROPE B.V.	100.0%		Netherlands		
	Yuso BV	28.8%		Belgium		
	RNK UK INVESTMENTS LIMITED	80.0%		UK		
	TOLLCUX INVESTMENTS LIMITED	51.2%		UK		
	TOLLCUX FINANCE LIMITED	100.0%		UK		
	TOLLGATE ENERGY STORAGE LIMITED	100.0%		UK		
	CUXTON ENERGY STORAGE LIMITED	100.0%		UK		
	RUIEN ENERGY STORAGE NV	51.0%		Belgium		
	RUIEN ENERGY STORAGE 2 BV	51.0%		Belgium		
	RUIEN ENERGY STORAGE 3 BV	51.0%		Belgium		
	SCHELLE ENERGY STORAGE BV	100.0%		Belgium		
	POWERSOURCE PHILIPPINES DISTRIBUTED POWER HOLDINGS, INC.	37.0%		Philippines		
	Pacific Rim Energy Inc.	50.0%		Delaware		
	Nippon Koei Energy in Asia Co., Ltd.	49.0%		Thailand		
	Nippon Koei Business Partners Co., Ltd.	100.0%		Japan		
	Nikki Corporation	100.0%		Japan		
	Aichi Tamano Information System Co., Ltd.	100.0%		Japan		
	EI Koei Co., Ltd.	100.0%		Japan		
	Premier Aid Inc.	33.4%		Japan		
	Tokio Marine Co-Creation Consulting (Shanghai) Limited	100.0%		China		

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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					0001169486	Tokyo Stock Exchange	Tokio Marine Holdings, Inc.	JPN	UIP					NO	
			AA-1580100				Tokio Marine & Nichido Fire Insurance Co., Ltd.	JPN	UIP	Tokio Marine Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			13-3382776				TM Claims Service, Inc.	NY	NIA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			45-2682016				Tokio Marine North America, Inc.	DE	UIP	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			45-2682309				TMNA Services, LLC	DE	NIA	Tokio Marine North America, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			39-4430025				Tokio Marine Global Services, LLC	DE	NIA	Tokio Marine North America, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
3098	Tokio Marine Holdings, Inc. GRP	10945	13-4032666				Tokio Marine America Insurance Company	NY	IA	Tokio Marine North America, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
3098	Tokio Marine Holdings, Inc. GRP	32301	20-0940754				TNUS Insurance Company	NY	IA	Tokio Marine America Insurance Company	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
3098	Tokio Marine Holdings, Inc. GRP	41238	13-3118700				Trans Pacific Insurance Company	NY	IA	Tokio Marine America Insurance Company	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
3098	Tokio Marine Holdings, Inc. GRP	10738	91-1932966				TM Specialty Insurance Company	AZ	IA	Tokio Marine America Insurance Company	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			13-2871816				Tokio Marine Management, Inc.	NY	NIA	Tokio Marine America Insurance Company	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
3098	Tokio Marine Holdings, Inc. GRP	41742	99-0218317				First Insurance Company of Hawaii, Ltd.	HI	IA	Tokio Marine North America, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			13-4267947				First Risk Management Services, Inc.	HI	NIA	First Insurance Company of Hawaii, Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
3098	Tokio Marine Holdings, Inc. GRP	41726	99-0218320				First Fire and Casualty Insurance of Hawaii, Inc.	HI	IA	First Insurance Company of Hawaii, Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
3098	Tokio Marine Holdings, Inc. GRP	41734	99-0218318				First Indemnity Insurance of Hawaii, Inc.	HI	IA	First Insurance Company of Hawaii, Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
3098	Tokio Marine Holdings, Inc. GRP	10938	99-0335740				First Security Insurance of Hawaii, Inc.	HI	IA	First Insurance Company of Hawaii, Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			99-0046912				J.M. Lydgate, Limited	HI	NIA	First Insurance Company of Hawaii, Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			13-3427277				Delphi Financial Group, Inc.	DE	UIP	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
3098	Tokio Marine Holdings, Inc. GRP	66575	74-2281123				Reliance Standard Life Insurance Company of Texas	TX	UDP	Delphi Financial Group, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	YES	
3098	Tokio Marine Holdings, Inc. GRP	68381	36-0883760				Reliance Standard Life Insurance Company	IL	RE	Reliance Standard Life Insurance Company of Texas	Ownership	1.000	Tokio Marine Holdings, Inc.	YES	
3098	Tokio Marine Holdings, Inc. GRP	71005	13-3176850				First Reliance Standard Life Insurance Company	NY	DS	Reliance Standard Life Insurance Company	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			23-2711230				Delphi Project Foundation	PA	NIA	Reliance Standard Life Insurance Company	Other		Tokio Marine Holdings, Inc.	NO	
			52-2284613				TER I, LLC	DE	NIA	Safety National Casualty Corporation	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			36-0883760				Insurance Dedicated Fund LLC	DE	NIA	Reliance Standard Life Insurance Company	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			27-3562945				Flat Rock Holdings LLC	DE	NIA	Reliance Standard Life Insurance Company	Ownership	0.789	Tokio Marine Holdings, Inc.	NO	
			27-3562945				Flat Rock Properties LLC	DE	NIA	Flat Rock Mortgage Investment Trust	Ownership	0.789	Tokio Marine Holdings, Inc.	NO	
							Quercus Mortgage Investment Trust	DE	NIA	Reliance Standard Life Insurance Company	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Riverview Mortgage Investment Trust	DE	NIA	Reliance Standard Life Insurance Company	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Brackenridge Investment Trust	DE	NIA	Reliance Standard Life Insurance Company	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Oakmont Investment Trust	DE	NIA	Reliance Standard Life Insurance Company	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Springdale Investment Trust	DE	NIA	Reliance Standard Life Insurance Company	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Freeport Investment Trust	DE	NIA	Reliance Standard Life Insurance Company	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
3098	Tokio Marine Holdings, Inc. GRP	69078	13-5679267				Standard Security Life Insurance Company of New York	NY	DS	Reliance Standard Life Insurance Company	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							PEMZ 1 LLC	DE	NIA	Reliance Standard Life Insurance Company	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							PEMZ 2 LLC	DE	NIA	Reliance Standard Life Insurance Company	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			51-0374001				SIG Holdings, Inc.	DE	NIA	Delphi Financial Group, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
3098	Tokio Marine Holdings, Inc. GRP	15105	43-0727872				Safety National Casualty Corporation	MO	IA	SIG Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	YES	
3098	Tokio Marine Holdings, Inc. GRP	11123	43-1901552				Safety First Insurance Company	MO	IA	Safety National Casualty Corporation	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			73-1366980				Midlands Management Corporation	OK	NIA	Safety National Casualty Corporation	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			73-1446969				Midlands Claim Administrators, Inc.	OK	NIA	Midlands Management Corporation	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			75-1298078				Midlands Management of Texas, Inc.	TX	NIA	Midlands Management Corporation	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	

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			AA-3770149				Safety National Re SPC	CYM	IA	Safety National Casualty Corporation	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			98-1516152				Safety National Re PIC 1, Ltd.	CYM	IA	Safety National Re SPC	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			AA-3770493				Tokio Marine RSL Re PIC, Ltd.	CYM	IA	Safety National Re SPC	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			13-3427277				Tokio Marine Funding Solutions PIC, Ltd.	CYM	IA	Safety National Re SPC	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
3098	Tokio Marine Holdings, Inc. GRP	13815	27-2237608				Safety Specialty Insurance Company	MO	IA	Safety National Casualty Corporation	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							PEMZ 3 LLC	DE	NIA	Safety National Casualty Corporation	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			45-3123432				Insurance Data Services Corporation	MO	NIA	Safety National Casualty Corporation	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Sarver Investment Trust	DE	NIA	Safety National Casualty Corporation	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			77-0493584				Matrix Absence Management, Inc.	DE	NIA	Delphi Financial Group, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			77-0246850				Matrix Payroll Services, Inc.	CA	NIA	Matrix Absence Management, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			52-1658222				Delphi Capital Management, Inc.	DE	NIA	Delphi Financial Group, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			88-0953643				Delphi CRE Funding LLC	DE	NIA	Delphi Financial Group, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			88-0953643				Blue Ash Investment Trust	DE	NIA	Delphi CRE Funding LLC	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			88-0953643				Vandergraft Investment Trust	DE	NIA	Delphi CRE Funding LLC	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			88-0953643				Cheswick Investment Trust	DE	NIA	Delphi CRE Funding LLC	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			88-0953643				Nova Investment Trust	DE	NIA	Delphi CRE Funding LLC	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			88-0953643				Euclid Investment Trust	DE	NIA	Delphi CRE Funding LLC	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			88-0953643				New Kensington Investment Trust	DE	NIA	Delphi CRE Funding LLC	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			13-3762822				Acorn Advisory Capital L.P.	DE	NIA	Delphi Financial Group, Inc.	Ownership	0.999	Tokio Marine Holdings, Inc.	NO	
			13-3762822				Acorn Advisory Capital L.P.	DE	NIA	Acorn Advisory Capital Management LLC	Ownership	0.001	Tokio Marine Holdings, Inc.	NO	
			20-3475113				Acorn Advisory Capital Management LLC	DE	NIA	Delphi Financial Group, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			12-8321876				Build Capital Management LLC	DE	NIA	Delphi Financial Group, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			47-3650247				ACORE Capital GP, LLC	DE	NIA	Delphi Financial Group, Inc.	Ownership	0.797	Tokio Marine Holdings, Inc.	NO	
			82-3381077				ACORE Credit Funds GP, LLC	DE	NIA	Delphi Financial Group, Inc.	Ownership	0.800	Tokio Marine Holdings, Inc.	NO	
			30-0865622				ACORE Capital, L.P.	DE	NIA	Delphi Financial Group, Inc.	Ownership	0.809	Tokio Marine Holdings, Inc.	NO	
			35-2534511				ACORE Capital Mortgage GP, LLC	DE	NIA	ACORE Capital, L.P.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			47-4234841				ACORE Capital Mortgage, L.P.	DE	NIA	ACORE Capital, L.P.	Ownership	0.999	Tokio Marine Holdings, Inc.	NO	
							ACORE Capital Mortgage, L.P.	DE	NIA	ACORE Capital Mortgage GP, LLC	Ownership	0.001	Tokio Marine Holdings, Inc.	NO	
							REO Properties Manager, LLC	DE	NIA	ACORE Capital, L.P.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							ACORE Special Servicing, LLC	DE	NIA	ACORE Capital, L.P.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							ACORE Capital GP Holdco, LLC	DE	NIA	ACORE Capital, L.P.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			82-3381263				ACORE Credit IV GP, LP	DE	NIA	ACORE Capital GP Holdco, LLC	Ownership	0.772	Tokio Marine Holdings, Inc.	NO	
			87-4048284				ACORE Credit Partners II GP, LP	DE	NIA	ACORE Capital GP Holdco, LLC	Ownership	0.555	Tokio Marine Holdings, Inc.	NO	
			85-2698487				ACORE Capital Special Situations GP, LP	DE	NIA	ACORE Capital GP Holdco, LLC	Ownership	0.751	Tokio Marine Holdings, Inc.	NO	
			93-2748757				ACORE Opportunistic Credit II GP, LP	DE	NIA	ACORE Capital GP Holdco, LLC	Ownership	0.651	Tokio Marine Holdings, Inc.	NO	
			86-3001567				ACORE AHIP Promote, LP	DE	NIA	ACORE Capital GP Holdco, LLC	Ownership	0.772	Tokio Marine Holdings, Inc.	NO	
							ACORE Credit Partners III GP, LP	DE	NIA	ACORE Capital GP Holdco, LLC	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine Seguradora S.A.	BRA	IA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	0.986	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine & Nichido Fire Insurance Co., Ltd. - Escritorio de Representacao no Brasil Ltda.	BRA	NIA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							XS3 Seguros S.A.	BRA	IA	Tokio Marine Seguradora S.A.	Ownership	0.500	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine Serviços Ltda.	BRA	NIA	Tokio Marine Seguradora S.A.	Ownership	0.990	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine Serviços Ltda.	BRA	NIA	Tokio Marine & Nichido Fire Insurance Co., Ltd. - Escritorio de Representacao no Brasil	Ownership	0.010	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine Compañía de Seguros, S.A. de C.V.	MEX	IA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	

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							TM Claims Service Europe Limited	GBR	NIA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine Management (Australasia) Pty. Ltd.	AUS	NIA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Bond and Credit Company Pty Ltd	AUS	NIA	Tokio Marine Management (Australasia) Pty. Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							BCC Trade Credit Pty Ltd	AUS	NIA	Tokio Marine Management (Australasia) Pty. Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							BCC Surety Pty Ltd	AUS	NIA	Tokio Marine Management (Australasia) Pty. Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Accident & Health International Underwriting Pty Ltd	AUS	NIA	Tokio Marine Management (Australasia) Pty. Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							TM Claims Service Asia Pte. Limited	SGP	NIA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Asia General Holdings Pte. Ltd.	SGP	NIA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	0.998	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine Insurance Singapore Ltd.	SGP	IA	Asia General Holdings Pte. Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine Life Insurance Singapore Pte. Ltd.	SGP	IA	Asia General Holdings Pte. Ltd.	Ownership	0.997	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine Life Insurance Malaysia Bhd.	MYS	IA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine Financial Advisers (Singapore) Private Limited	SGP	IA	Tokio Marine Life Insurance Singapore Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine Kiln Group Limited	GBR	NIA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			AA-1121445				Tokio Marine Kiln Insurance Limited	GBR	IA	Tokio Marine Kiln Group Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Kiln Underwriting (510) Limited	GBR	IA	Tokio Marine Kiln Group Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							R J Kiln & Co (No 2) Limited	GBR	NIA	Tokio Marine Kiln Group Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							WNC GP, LLC	CA	NIA	R J Kiln & Co (No 2) Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							WNC Holding Company, LP	DE	NIA	R J Kiln & Co (No 2) Limited	Ownership	0.990	Tokio Marine Holdings, Inc.	NO	
							WNC Holding Company, LP	DE	NIA	WNC GP, LLC	Ownership	0.010	Tokio Marine Holdings, Inc.	NO	
							WNC Insurance Holding Corp.	DE	NIA	WNC Holding Company, LP	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine Highland Insurance Services, Inc.	CA	NIA	WNC Insurance Holding Corp.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Precise Adjustments, Inc.	TX	NIA	Tokio Marine Highland Insurance Services, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Insurance Management Services, Inc.	TX	NIA	Tokio Marine Highland Insurance Services, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							AMPAC Insurance Marketing, Inc.	CA	NIA	Tokio Marine Highland Insurance Services, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Wilshire National Corporation	CA	NIA	Tokio Marine Highland Insurance Services, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Kiln Underwriting Limited	GBR	IA	Tokio Marine Kiln Group Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine Kiln Syndicates Limited	GBR	NIA	Tokio Marine Kiln Group Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			AA-1126510				TMK Syndicate 510	GBR	IA	Tokio Marine Kiln Syndicates Limited	Management		Tokio Marine Holdings, Inc.	NO	
							TMK Syndicate 308	GBR	IA	Tokio Marine Kiln Syndicates Limited	Management		Tokio Marine Holdings, Inc.	NO	
			AA-1120096				TMK Syndicate 1880	GBR	IA	Tokio Marine Kiln Syndicates Limited	Management		Tokio Marine Holdings, Inc.	NO	
			AA-1126557				TMK Syndicate 557	GBR	IA	Tokio Marine Kiln Syndicates Limited	Management		Tokio Marine Holdings, Inc.	NO	
							R J Kiln & Co (No 1) Limited	GBR	NIA	Tokio Marine Kiln Syndicates Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine Kiln Singapore Pte. Limited	SGP	NIA	Tokio Marine Kiln Syndicates Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine Kiln Insurance Services Limited	GBR	NIA	Tokio Marine Kiln Group Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	

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							Kiln Pension Guarantee Limited	GBR	NIA	Tokio Marine Kiln Group Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							R J Kiln & Co (No 4) Limited	GBR	NIA	Tokio Marine Kiln Group Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine Underwriting Limited	GBR	IA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine Risk Management Rus, LLC	RUS	NIA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							The Tokio Marine & Nichido Fire Insurance Company (China) Limited	CHN	IA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			23-2202671				Philadelphia Consolidated Holding Corp.	PA	NIA	Tokio Marine North America, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
3098	Tokio Marine Holdings, Inc. GRP	23850	23-2423138				Tokio Marine Specialty Insurance Company	DE	IA	Philadelphia Consolidated Holding Corp.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
3098	Tokio Marine Holdings, Inc. GRP	18058	23-1738402				Philadelphia Indemnity Insurance Company	PA	IA	Philadelphia Consolidated Holding Corp.	Ownership	1.000	Tokio Marine Holdings, Inc.	YES	
			93-4046640				Riser Topco III, LLC	DE	NIA	Philadelphia Indemnity Insurance Company	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			61-1723442				American Collectors Insurance, LLC	DE	NIA	Riser Topco III, LLC	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			37-1861723				JC Taylor Insurance, LLC	DE	NIA	Riser Topco III, LLC	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			93-4046640				Heacock Classic, LLC	DE	NIA	Riser Topco III, LLC	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			51-0385989				PCHC Investment Corp.	DE	NIA	Philadelphia Consolidated Holding Corp.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			23-1609281				PHLY Insurance Services, Inc.	PA	NIA	Philadelphia Consolidated Holding Corp.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			84-1181504				PHLY E&S Insurance Solutions, Inc.	CO	NIA	PHLY Insurance Services, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			13-1924482				The Allen J. Flood Companies, Inc.	NY	NIA	PHLY Insurance Services, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			82-2604107				Select Communities Risk Purchasing Group, LLC	DE	NIA	PHLY Insurance Services, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine Egypt General Takaful Company	EGY	IA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Allianz Hayat ve Emeklilik A.S.	TUR	IA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Other		Tokio Marine Holdings, Inc.	NO	
			76-0336636				HCC Insurance Holdings, Inc.	DE	NIA	Tokio Marine Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			20-3853222				Illium, Inc.	DE	NIA	HCC Insurance Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
3098	Tokio Marine Holdings, Inc. GRP	42374	74-2195939				Houston Casualty Company	TX	IA	Illium, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			11-3599814				IMT Services, LLC	RI	NIA	Illium, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
3098	Tokio Marine Holdings, Inc. GRP	29599	52-1504975				U.S. Specialty Insurance Company	TX	IA	Houston Casualty Company	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							TMHCC (CI) Insurance SPC Ltd.	CYM	IA	HCC Insurance Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
3098	Tokio Marine Holdings, Inc. GRP	92711	35-1817054				HCC Life Insurance Company	IN	IA	Houston Casualty Company	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
3098	Tokio Marine Holdings, Inc. GRP	76503	71-0408612				Lasso Healthcare Insurance Company	IN	IA	HCC Life Insurance Company	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			98-1620395				Tokio Marine HCC México Compañía Afianzadora, S.A. de C.V.	MEX	IA	Houston Casualty Company	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			23-2445410				US Holdings, Inc.	DE	NIA	HCC Life Insurance Company	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
3098	Tokio Marine Holdings, Inc. GRP	16805	83-4368150				HCC Captive Solutions Company	TN	IA	HCC Life Insurance Company	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			95-3952981				NAS Insurance Services, LLC	CA	NIA	HCC Insurance Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			76-0585063				HCC Intermediate Holdings, Inc.	DE	NIA	HCC Insurance Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			30-0454192				HCC Underwriting Agency Ltd.	GBR	NIA	HCC Intermediate Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			75-1171384				HCC Risk Management Corporation	TX	NIA	HCC Intermediate Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			AA-1120086				Lloyds Syndicate 4141 TMHCC	GBR	IA	HCC Underwriting Agency Ltd.	Management		Tokio Marine Holdings, Inc.	NO	
			48-1307787				Legacy 777, LP	TX	NIA	HCC Intermediate Holdings, Inc.	Ownership	0.250	Tokio Marine Holdings, Inc.	NO	
			98-1009459				Nameco (No. 808) Limited	GBR	IA	HCC Intermediate Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			76-0551723				HCC Service Company, Inc.	DE	NIA	HCC Insurance Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			76-0623081				HCC Service Delaware, LLC	DE	NIA	HCC Service Company, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			04-2810404				LDG Reinsurance Corporation	MA	NIA	HCC Insurance Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			68-0101584				HCC Casualty Insurance Services, Inc.	CA	NIA	LDG Reinsurance Corporation	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			04-3373226				On Call International LLC	DE	NIA	HCC Insurance Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			46-0738616				On Call International Services, LLC	DE	NIA	On Call International LLC	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	

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			AA-3190172				HCC Reinsurance Company Limited	BMU	IA	HCC Insurance Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			98-0388625				HCC Re Agency Ltd.	BMU	NIA	HCC Reinsurance Company Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			30-1263280				WGIL1-North Mobile LLC	DE	NIA	HCC Reinsurance Company Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			38-4174437				WGIL2-MLK LLC	DE	NIA	HCC Reinsurance Company Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			37-2021265				TMHCC-EMIR2 LLC	DE	NIA	HCC Reinsurance Company Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			32-0686531				TMHCC Air-1 LLC	DE	NIA	HCC Reinsurance Company Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			92-4011436				TMHCC Air-2 LLC	DE	NIA	HCC Reinsurance Company Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			52-0733935				Avemco Corporation	DE	NIA	HCC Insurance Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
3098	Tokio Marine Holdings, Inc. GRP	10367	52-0795746				Avemco Insurance Company	MD	IA	Avemco Corporation	Ownership	1.000	Tokio Marine Holdings, Inc.	YES	
3098	Tokio Marine Holdings, Inc. GRP	11243	76-0699782				Tokio Marine GRV Re, Inc.	OK	IA	Tokio Marine North America, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			52-1008186				Avemco Insurance Agency, Inc.	MD	NIA	Avemco Insurance Company	Ownership	1.000	Tokio Marine Holdings, Inc.	YES	
			11-2514767				HCC Indemnity Guaranty Agency, Inc.	NY	NIA	Avemco Corporation	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			98-0234131				Tokio Marine HCC Insurance Holdings (International) Limited	GBR	NIA	HCC Insurance Holdings, Inc.	Ownership	0.988	Tokio Marine Holdings, Inc.	NO	
			98-0234131				Tokio Marine HCC Insurance Holdings (International) Limited	GBR	NIA	HCC Global Financial Products, LLC	Ownership	0.012	Tokio Marine Holdings, Inc.	NO	
			98-0335106				Rattner Mackenzie Limited	JOR	NIA	Tokio Marine HCC Insurance Holdings (International) Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			AA-1120982				HCC International Insurance Company PLC	GBR	IA	Tokio Marine HCC Insurance Holdings (International) Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			AA-1370052				Tokio Marine Europe S.A.	LUX	IA	HCC International Insurance Company PLC	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			98-0464134				HCCI Credit Services Limited	GBR	NIA	HCC International Insurance Company PLC	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			98-1071873				HCC Diversificacion Y Soluciones S.L.	ESP	NIA	HCC International Insurance Company PLC	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			98-1461336				Qdos Broker and Underwriting Services Limited	GBR	NIA	HCC International Insurance Company PLC	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			98-1549656				GCube Underwriting Limited	GBR	NIA	HCC International Insurance Company PLC	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			98-1550065				Renewable Energy Loss Adjusters Limited	GBR	NIA	HCC International Insurance Company PLC	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			76-0695980				HCC Acquisition Sub, Inc.	NY	NIA	HCC Insurance Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			13-2918810				Professional Indemnity Agency, Inc.	NJ	NIA	HCC Acquisition Sub, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			04-2748570				HCC Specialty Underwriters, Inc.	MA	NIA	HCC Acquisition Sub, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			98-1161736				HCC Specialty Underwriters Ltd.	CAN	NIA	HCC Insurance Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			04-3716615				MAG Acquisition Sub, Inc.	DE	NIA	HCC Insurance Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			06-1504568				HCC Global Financial Products, LLC	DE	NIA	MAG Acquisition Sub, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			93-1030249				Surety Associates Holding Co., Inc.	NM	NIA	HCC Insurance Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
3098	Tokio Marine Holdings, Inc. GRP	10216	95-4290651				American Contractors Indemnity Company	CA	IA	Surety Associates Holding Co., Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			20-2465160				Occidental Services, Inc.	DE	NIA	Surety Associates Holding Co., Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			43-1997476				USSC Holdings, Inc.	MD	NIA	HCC Insurance Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
3098	Tokio Marine Holdings, Inc. GRP	10656	52-1976385				United States Surety Company	MD	IA	USSC Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			20-3021762				HCC Credit Group, Inc.	NY	NIA	HCC Insurance Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			38-2554454				G.B. Kenrick & Associates, Inc.	MI	NIA	HCC Insurance Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			38-3002556				HCC Public Risk Claim Service, Inc.	MI	NIA	G.B. Kenrick & Associates, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			20-3384567				HCC Medical Insurance Services, LLC	WI	NIA	HCC Insurance Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			47-1246008				Brooklyn Ventures, Inc.	DE	NIA	HCC Insurance Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			26-4114320				Brooklyn Ventures, LLC	MO	NIA	Brooklyn Ventures, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Surety360, Inc.	MO	NIA	HCC Insurance Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			20-4103791				Producers Ag Insurance Group, Inc.	DE	NIA	HCC Insurance Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			35-2459750				Pro Ag Transition Services, LLC	CA	NIA	Producers Ag Insurance Group, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			37-1108576				Pro Ag Management, Inc.	IL	NIA	Producers Ag Insurance Group, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
3098	Tokio Marine Holdings, Inc. GRP	34312	81-0368291				Producers Agriculture Insurance Company	TX	IA	Pro Ag Management, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			75-1493732				Crop Hail Management, Inc.	TX	NIA	Producers Agriculture Insurance Company	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	

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3098	Tokio Marine Holdings, Inc. GRP	33170	75-1494452				Producers Lloyds Insurance Company	TX	IA	Producers Agriculture Insurance Company	Management		Tokio Marine Holdings, Inc.	NO	
			64-0816870				Gulf Guaranty Employee Benefit Services, Inc.	MS	NIA	HCC Insurance Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			84-1699173				Privilege Underwriters, Inc.	DE	NIA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
3098	Tokio Marine Holdings, Inc. GRP	13204	26-3109178				PURE Insurance Company	FL	IA	Privilege Underwriters, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			20-5625284				PURE Risk Management, LLC	FL	NIA	Privilege Underwriters, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			81-2312376				PURE Programs, LLC	DE	NIA	Privilege Underwriters, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			82-1436681				PURE Art Services, LLC	DE	NIA	Privilege Underwriters, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
3098	Tokio Marine Holdings, Inc. GRP	12873	20-8287105				Privilege Underwriters Reciprocal Exchange	FL	IA	Subscriber's Advisory Committee	Attorney-In-Fact			NO	
			33-0718415				TMGX Insurance Services, Inc.	CA	NIA	HCC Insurance Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
3098	Tokio Marine Holdings, Inc. GRP	17148	30-1294858				PURE Specialty Exchange	AZ	IA	Subscriber's Advisory Committee	Attorney-In-Fact			NO	
			87-4545957				PURE Specialty Risk Management, LLC	AZ	NIA	Privilege Underwriters, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			81-0967581				Renewable Energy Loss Adjusters, LLC	CA	NIA	TMGX Insurance Services, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine Canada Ltd.	CAN	IA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine Asia Pte. Ltd.	SGP	NIA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			AA-5321001				The Tokio Marine and Fire Insurance Company (Hong Kong) Limited	HKG	IA	Tokio Marine Asia Pte. Ltd	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine Newa Insurance Co., Ltd.	TWN	IA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	0.502	Tokio Marine Holdings, Inc.	NO	
							Guangxin Venture Capital Co., Ltd	TWN	NIA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	0.200	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine Insurance Vietnam Company Limited	VNM	IA	Tokio Marine Asia Pte. Ltd	Ownership	0.510	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine South East Servicing Company Limited	THA	NIA	Tokio Marine Asia Pte. Ltd	Ownership	0.451	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine South East Servicing Company Limited	THA	NIA	TMF Holding (Thailand) Limited	Ownership	0.155	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine Insurance Broker Co., Ltd.	THA	NIA	Tokio Marine South East Servicing Company Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Tokio Management Services (Thailand) Co., Ltd.	THA	NIA	Tokio Marine Asia Pte. Ltd	Ownership	0.490	Tokio Marine Holdings, Inc.	NO	
							TMF Holding (Thailand) Limited	THA	NIA	Tokio Management Service (Thailand) Co., Ltd.	Ownership	0.510	Tokio Marine Holdings, Inc.	NO	
							TMF Holding (Thailand) Limited	THA	NIA	Tokio Marine Asia Pte. Ltd	Ownership	0.490	Tokio Marine Holdings, Inc.	NO	
							NHCT Holding (Thailand) Company Limited	THA	NIA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	0.490	Tokio Marine Holdings, Inc.	NO	
							NHCT Holding (Thailand) Company Limited	THA	NIA	Tokio Marine Asia Pte. Ltd	Management		Tokio Marine Holdings, Inc.	NO	
							NHCT Holding (Thailand) Company Limited	THA	NIA	TMF Holding (Thailand) Limited	Ownership	0.510	Tokio Marine Holdings, Inc.	NO	
							NHCT Company Limited	THA	NIA	NHCT Holding (Thailand) Company Limited	Ownership	0.510	Tokio Marine Holdings, Inc.	NO	
							NHCT Company Limited	THA	NIA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	0.490	Tokio Marine Holdings, Inc.	NO	
							NHCT Company Limited	THA	NIA	Tokio Marine Asia Pte. Ltd	Management		Tokio Marine Holdings, Inc.	NO	
							Tokio Marine Safety Insurance (Thailand) Public Company Limited	THA	IA	NHCT Company Limited	Ownership	0.505	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine Safety Insurance (Thailand) Public Company Limited	THA	IA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	0.488	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine Safety Insurance (Thailand) Public Company Limited	THA	IA	Tokio Marine Asia Pte. Ltd	Ownership	0.000	Tokio Marine Holdings, Inc.	NO	

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							PIM Holding (Thailand) Co., Ltd.	THA	NIA	TMF Holding (Thailand) Limited	Ownership	0.510	Tokio Marine Holdings, Inc.	NO	
							Pannasub Co., Ltd.	THA	NIA	Tokio Management Service (Thailand) Co., Ltd.	Ownership	0.510	Tokio Marine Holdings, Inc.	NO	
							Pannasub Co., Ltd.	THA	NIA	Tokio Marine Asia Pte. Ltd	Ownership	0.490	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine Life Insurance (Thailand) Public Company Limited	THA	IA	Pannasub Co., Ltd	Ownership	0.510	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine Life Insurance (Thailand) Public Company Limited	THA	IA	Tokio Marine Asia Pte. Ltd	Ownership	0.490	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine Insurans (Malaysia) Berhad	MYS	IA	Tokio Marine Asia Pte. Ltd	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							PT Asuransi Tokio Marine Indonesia	IDN	IA	Tokio Marine Asia Pte. Ltd	Ownership	0.800	Tokio Marine Holdings, Inc.	NO	
							IFFCO-TOKIO General Insurance Company Limited	IND	IA	Tokio Marine Asia Pte. Ltd	Ownership	0.490	Tokio Marine Holdings, Inc.	NO	
							IFFCO-TOKIO Insurance Services Limited	IND	NIA	IFFCO-TOKIO General Insurance Company, Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Malayan Insurance Company, Inc.	PHL	IA	Tokio Marine Asia Pte. Ltd	Ownership	0.194	Tokio Marine Holdings, Inc.	NO	
							Hollard Holdings Proprietary Limited	ZAF	NIA	Tokio Marine Asia Pte. Ltd	Ownership	0.225	Tokio Marine Holdings, Inc.	NO	
							Hollard International Proprietary Limited	ZAF	NIA	Tokio Marine Asia Pte. Ltd	Ownership	0.225	Tokio Marine Holdings, Inc.	NO	
							PT Tokio Marine Life Insurance Indonesia	IDN	IA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	0.978	Tokio Marine Holdings, Inc.	NO	
							Grand Guardian Tokio Marine General Insurance Company Limited	MMR	IA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	0.150	Tokio Marine Holdings, Inc.	NO	
			AA-1580070				Nisshin Fire & Marine Insurance Co., Ltd.	JPN	IA	Tokio Marine Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Nisshinfire Information System Co., Ltd.	JPN	NIA	Nisshin Fire & Marine Insurance Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Universal Risk Solution Company, Limited	JPN	NIA	Nisshin Fire & Marine Insurance Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Nisshin Fire Insurance Service Co., Ltd.	JPN	NIA	Nisshin Fire & Marine Insurance Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
			AA-1580017				Tokio Marine & Nichido Life Insurance Co., Ltd.	JPN	IA	Tokio Marine Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine Anshin Agency Corporation	JPN	NIA	Tokio Marine & Nichido Life Insurance Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine & Nichido Anshin Consulting Co., Ltd.	JPN	NIA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine & Nichido Anshin Support Co.,Ltd.	JPN	NIA	Tokio Marine & Nichido Life Insurance Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							T&N Insurance Services Co., Ltd.	JPN	NIA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine & Nichido Career Service Co., Ltd.	JPN	NIA	Tokio Marine Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine & Nichido Facilities, Inc.	JPN	NIA	Tokio Marine Holdings, Inc.	Ownership	0.750	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine & Nichido Facilities, Inc.	JPN	NIA	Nisshin Fire & Marine Insurance Co., Ltd.	Ownership	0.025	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine & Nichido Facility Service, Inc.	JPN	NIA	Tokio Marine & Nichido Facilities, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine & Nichido Lec Service, Inc.	JPN	NIA	Tokio Marine & Nichido Facilities, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine & Nichido Medical Service Co., Ltd.	JPN	NIA	Tokio Marine Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine dR Co., Ltd.	JPN	NIA	Tokio Marine Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine Millea SAST Insurance Co., Ltd.	JPN	IA	Tokio Marine Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine West SAST Insurance Co., Ltd.	JPN	IA	Tokio Marine Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine Direct Insurance Co.,Ltd.	JPN	IA	Tokio Marine Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine Business Support Co., Ltd.	JPN	NIA	Tokio Marine Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	

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							The Shinko Building, Ltd.	JPN	NIA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	0.540	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine & Nichido Adjusting Services Co., Ltd.	JPN	NIA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							The Tokio Marine Claims Service Co., Ltd.	JPN	NIA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine & Nichido Systems Co., Ltd.	JPN	NIA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine & Nichido Anshin 110 Co., Ltd.	JPN	NIA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine & Nichido Human Resources Academy Co., Ltd.	JPN	NIA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine Asset Management Co., Ltd.	JPN	NIA	Tokio Marine Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine Asset Management (London) Limited	GBR	NIA	Tokio Marine Asset Management Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine Asset Management International Pte. Ltd.	SGP	NIA	Tokio Marine Asset Management Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine Asset Management (USA) Ltd.	NY	NIA	Tokio Marine Asset Management Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							MY PRIME PROPERTY GP Inc.	JPN	NIA	Tokio Marine Asset Management Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							PEPJ1 GK	JPN	NIA	Tokio Marine Asset Management Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine & Nichido Outsourcing Management Co., Ltd.	JPN	NIA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							MMC Insurance Services Co., Ltd.	JPN	NIA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	0.950	Tokio Marine Holdings, Inc.	NO	
							Kudan Insurance Services Co., Ltd.	JPN	NIA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	0.950	Tokio Marine Holdings, Inc.	NO	
							MHI Insurance Services, Ltd.	JPN	NIA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	0.851	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine & Nichido Better Life Services	JPN	NIA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Tokai Nichido Partners Management Co., Ltd.	JPN	NIA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine & Nichido Partners TOKIO Co., Ltd.	JPN	NIA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine & Nichido Partners Chugoku-Shikoku Co., Ltd.	JPN	NIA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine & Nichido Partners Kansai Co., Ltd.	JPN	NIA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine & Nichido Partners Hokkaido Co., Ltd.	JPN	NIA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine & Nichido Partners Tokai-Hokuriku Co., Ltd.	JPN	NIA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine & Nichido Partners Kyushu Co., Ltd.	JPN	NIA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine & Nichido Partners Tohoku Co., Ltd	JPN	NIA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine & Nichido Partners EAST Co., Ltd.	JPN	NIA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine & Nichido Magokoro Partners Co., Ltd.	JPN	NIA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine & Nichido Finance Co., Ltd.	JPN	NIA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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							Tokio Marine & Nichido Communications Co., Ltd.	JPN	NIA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine Nichido Auto-support Center Co., Ltd.	JPN	NIA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							The Tokio Marine Research Institute	JPN	NIA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine International Assistance Co., Ltd.	JPN	NIA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							The Mitsubishi Asset Brains Co., Ltd.	JPN	NIA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	0.250	Tokio Marine Holdings, Inc.	NO	
							MST Insurance Service Co., Ltd.	JPN	NIA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	0.161	Tokio Marine Holdings, Inc.	NO	
							Kaijyosyoji, Inc.	JPN	NIA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	0.284	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine Mezzanine Co., Ltd.	JPN	NIA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine Assistance Co., Ltd.	JPN	NIA	Tokio Marine Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Whitehealthcare Inc.	JPN	NIA	Tokio Marine Holdings, Inc.	Ownership	0.400	Tokio Marine Holdings, Inc.	NO	
							AlgoNaut Inc.	JPN	NIA	Tokio Marine Holdings, Inc.	Ownership	0.400	Tokio Marine Holdings, Inc.	NO	
							Kyoei Service Inc.	JPN	NIA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	0.638	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine X SAST Insurance Co., Ltd.	JPN	NIA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							I-Resilience Corporation	JPN	NIA	Tokio Marine Holdings, Inc.	Ownership	0.300	Tokio Marine Holdings, Inc.	NO	
							Kyodo Jimu Chosa Service K.K.	JPN	NIA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	0.800	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine Healthcare Co., Ltd.	JPN	NIA	Tokio Marine Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine Resilience Co., Ltd.	JPN	NIA	Tokio Marine Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine Smart Mobility Co., Ltd.	JPN	NIA	Tokio Marine Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine SmartGX Co., Ltd.	JPN	NIA	Tokio Marine Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine Well Design Co.,Ltd	JPN	NIA	Tokio Marine Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine Trust SAST Insurance Co.,Ltd.	JPN	NIA	Tokio Marine Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Integrated Design & Engineering Holdings Co., Ltd.	JPN	NIA	Tokio Marine Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Nippon Koei Co., Ltd.	JPN	NIA	Integrated Design & Engineering Holdings Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							NIPPON CIVIC CONSULTING ENGINEERS CO., LTD.	JPN	NIA	Integrated Design & Engineering Holdings Co., Ltd.	Ownership	0.853	Tokio Marine Holdings, Inc.	NO	
							Geoplan Namtech Inc.	JPN	NIA	Integrated Design & Engineering Holdings Co., Ltd.	Ownership	0.560	Tokio Marine Holdings, Inc.	NO	
							Satellite Data Services Co., Ltd.	JPN	NIA	Integrated Design & Engineering Holdings Co., Ltd.	Ownership	0.164	Tokio Marine Holdings, Inc.	NO	
							Miotsukushi Industrial Water Concession Co., Ltd.	JPN	NIA	Nippon Koei Co., Ltd.	Ownership	0.250	Tokio Marine Holdings, Inc.	NO	
							Koei Research & Consulting Inc.	JPN	NIA	Integrated Design & Engineering Holdings Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Nippon Koei Latin America-Caribbean Co., Ltd.	JPN	NIA	Integrated Design & Engineering Holdings Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							NIPPON KOEI LAC, INC.	PAN	NIA	Nippon Koei Latin America-Caribbean Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							NIPPON KOEI LATIN AMERICA CARIBBEAN, MEXICO S.DE R.L. DE C.V.	MEX	NIA	Nippon Koei Latin America-Caribbean Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	

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							NIPPON KOEI LAC DO BRASIL LTDA.	BRA	NIA	NIPPON KOEI LAC, INC.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							NIPPON KOEI MOZAMBIQUE, LTDA.	MOZ	NIA	NIPPON KOEI LAC, INC.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							NIPPON KOEI INDIA PVT. LTD.	IND	NIA	Integrated Design & Engineering Holdings Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							NIPPON KOEI BANGLADESH LTD.	BGD	NIA	Nippon Koei Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							NIPPON KOEI VIETNAM COMPANY LIMITED	VNM	NIA	Nippon Koei Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							PHILKOEI INTERNATIONAL, INC.	PHL	NIA	Integrated Design & Engineering Holdings Co., Ltd.	Ownership	0.400	Tokio Marine Holdings, Inc.	NO	
							PT. INDOKOEI INTERNATIONAL	IDN	NIA	Nippon Koei Co., Ltd.	Ownership	0.800	Tokio Marine Holdings, Inc.	NO	
							MYANMAR KOEI INTERNATIONAL Ltd.	MMR	NIA	Nippon Koei Co., Ltd.	Ownership	0.700	Tokio Marine Holdings, Inc.	NO	
							KOEI AFRICA COMPANY LIMITED	KEN	NIA	Integrated Design & Engineering Holdings Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							PT. CIKAENGAN TIRTA ENERGI	IDN	NIA	Nippon Koei Co., Ltd.	Ownership	0.900	Tokio Marine Holdings, Inc.	NO	
							NIPPON KOEI MOBILITY SDN. BHD.	MYS	NIA	Integrated Design & Engineering Holdings Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							NIPPON KOEI MOBILITY INDIA PRIVATE LIMITED	IND	NIA	NIPPON KOEI MOBILITY SDN. BHD.	Ownership	0.750	Tokio Marine Holdings, Inc.	NO	
							PT. IKI-TOYO	IDN	NIA	PT. INDOKOEI INTERNATIONAL	Ownership	0.700	Tokio Marine Holdings, Inc.	NO	
							VIETNAM EXPRESSWAY CONSULTANT, JSC	VNM	NIA	Nippon Koei Co., Ltd.	Ownership	0.250	Tokio Marine Holdings, Inc.	NO	
							Nippon Koei Urban Space Co., Ltd.	JPN	NIA	Integrated Design & Engineering Holdings Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Tamano Ecost Co., Ltd.	JPN	NIA	Nippon Koei Urban Space Co., Ltd.	Ownership	0.833	Tokio Marine Holdings, Inc.	NO	
							Kisho Kurokawa Architect & Associates Co., Ltd.	JPN	NIA	Integrated Design & Engineering Holdings Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							BDP Acoustics Limited	GBR	NIA	Building Design Partnership Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							BDP Advanced Technologies Limited	GBR	NIA	Building Design Partnership Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							BDP AESOP Trustees Limited	GBR	NIA	BDP Holdings Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							BDP Architects (Southeast Asia) Pte. Ltd.	SGP	NIA	Building Design Partnership Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							BDP Architectural Design Consulting (Shanghai) Co. Limited	CHN	NIA	Building Design Partnership Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							BDP Architecture P.C	NY	NIA	BDP Design Services Inc	Other		Tokio Marine Holdings, Inc.	NO	
							BDP Belfast Limited	GBR	NIA	BDP Nominees (Properties & Subsidiary Operations) Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							BDP Bristol Limited	GBR	NIA	Whicheloe Macfarlane Partnership Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							BDP Canada Inc.	CAN	NIA	Building Design Partnership Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							BDP Cardiff Limited	GBR	NIA	BDP Nominees (Properties & Subsidiary Operations) Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							BDP Computing Services Limited	GBR	NIA	BDP Nominees (Properties & Subsidiary Operations) Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							BDP Design Engineering Private Limited	IND	NIA	Building Design Partnership Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							BDP Design Limited	GBR	NIA	BDP Nominees (Properties & Subsidiary Operations) Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							BDP Design Services Inc	DE	NIA	Building Design Partnership Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							BDP Dublin Limited	GBR	NIA	Building Design Partnership Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							BDP Edinburgh Limited	GBR	NIA	BDP Nominees (Properties & Subsidiary Operations) Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							BDP Employee Benefit Trustees Limited	GBR	NIA	BDP Nominees (Properties & Subsidiary Operations) Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							BDP Engineering Limited	GBR	NIA	BDP Holdings Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							BDP Europe Limited	GBR	NIA	Building Design Partnership Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	

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							BDP Glasgow Limited	GBR	NIA	BDP Nominees (Properties & Subsidiary Operations) Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							BDP Holdings Limited	GBR	NIA	Integrated Design & Engineering Holdings Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							BDP International Limited	GBR	NIA	BDP Nominees (Properties & Subsidiary Operations) Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							BDP Landscape Limited	GBR	NIA	Building Design Partnership Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							BDP Leeds Limited	GBR	NIA	Whicheloe Macfarlane Partnership Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							BDP Lighting Limited	GBR	NIA	Building Design Partnership Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							BDP Liverpool Limited	GBR	NIA	BDP Nominees (Properties & Subsidiary Operations) Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							BDP London Limited	GBR	NIA	BDP Nominees (Properties & Subsidiary Operations) Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							BDP Manchester Limited	GBR	NIA	BDP Nominees (Properties & Subsidiary Operations) Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							BDP MENA Consulting Engineers LLC		NIA	Building Design Partnership Limited	Ownership	0.490	Tokio Marine Holdings, Inc.	NO	
							BDP MENA Limited	GBR	NIA	Building Design Partnership Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							BDP Middle East Limited	GBR	NIA	BDP Nominees (Properties & Subsidiary Operations) Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							BDP Nominees (Properties & Subsidiary Operations) Limited	GBR	NIA	Building Design Partnership Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							BDP Pattern Limited	GBR	NIA	Building Design Partnership Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							BDP Planning Limited	GBR	NIA	BDP Nominees (Properties & Subsidiary Operations) Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							BDP Planning Supervisors Limited	GBR	NIA	Building Design Partnership Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							BDP Project Management Limited	GBR	NIA	BDP Nominees (Properties & Subsidiary Operations) Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							BDP Rotterdam B.V.	NLD	NIA	Building Design Partnership Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							BDP Sheffield Limited	GBR	NIA	BDP Nominees (Properties & Subsidiary Operations) Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							BDP Special Structures Group Limited	GBR	NIA	BDP Nominees (Properties & Subsidiary Operations) Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							BDP Sport Ltd	GBR	NIA	Building Design Partnership Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							BDP Sustainability Limited	GBR	NIA	BDP Nominees (Properties & Subsidiary Operations) Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Building Design Partnership (Architects, Designers, Engineers) Limited	IRL	NIA	Building Design Partnership Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Building Design Partnership Australasia PTY Limited	AUS	NIA	Building Design Partnership Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Building Design Partnership Europe Limited	GBR	NIA	BDP Nominees (Properties & Subsidiary Operations) Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Building Design Partnership International Limited	GBR	NIA	BDP Nominees (Properties & Subsidiary Operations) Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Building Design Partnership Limited	GBR	NIA	BDP Holdings Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Quadrangle Architects Limited	CAN	NIA	Quadrangle Design Limited	Ownership	0.490	Tokio Marine Holdings, Inc.	NO	
							Quadrangle Design Limited	CAN	NIA	Building Design Partnership Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Whicheloe Macfarlane MDP Limited	GBR	NIA	Whicheloe Macfarlane Partnership Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Whicheloe Macfarlane Partnership Limited	GBR	NIA	Building Design Partnership Limited	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Nippon Koei Energy Solutions Co., Ltd.	JPN	NIA	Integrated Design & Engineering Holdings Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Nippon Koei Energy (Thailand) Co., Ltd.	THA	NIA	Nippon Koei Energy Solutions Co., Ltd.	Ownership	0.740	Tokio Marine Holdings, Inc.	NO	
							PT Nippon Koei Energy Indonesia	IDN	NIA	Nippon Koei Energy Solutions Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	

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							Nippon Koei Energy in Asia Co., Ltd.	THA	NIA	Nippon Koei Energy Solutions Co., Ltd.	Ownership	0.490	Tokio Marine Holdings, Inc.	NO	
							KOEI SYSTEM INC.	JPN	NIA	Integrated Design & Engineering Holdings Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							SANKOH MACHINERY Co., Ltd.	JPN	NIA	Integrated Design & Engineering Holdings Co., Ltd.	Ownership	0.333	Tokio Marine Holdings, Inc.	NO	
							KOEI Energy Co., Ltd.	JPN	NIA	Nippon Koei Energy Solutions Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Ohkura Masudama Hydropower Co., Ltd.	JPN	NIA	KOEI Energy Co., Ltd.	Ownership	0.464	Tokio Marine Holdings, Inc.	NO	
							Akita Mirai Kyosei Denryoku Co., Ltd.	JPN	NIA	Nippon Koei Energy Solutions Co., Ltd.	Ownership	0.334	Tokio Marine Holdings, Inc.	NO	
							NIPPON KOEI ENERGY EUROPE B.V.	NLD	NIA	Nippon Koei Energy Solutions Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Yuso BV	BEL	NIA	NIPPON KOEI ENERGY EUROPE B.V.	Ownership	0.288	Tokio Marine Holdings, Inc.	NO	
							RNK UK INVESTMENTS LIMITED	GBR	NIA	NIPPON KOEI ENERGY EUROPE B.V.	Ownership	0.800	Tokio Marine Holdings, Inc.	NO	
							TOLLCUX INVESTMENTS LIMITED	GBR	NIA	RNK UK INVESTMENTS LIMITED	Ownership	0.512	Tokio Marine Holdings, Inc.	NO	
							TOLLCUX FINANCE LIMITED	GBR	NIA	TOLLCUX INVESTMENTS LIMITED	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							TOLLGATE ENERGY STORAGE LIMITED	GBR	NIA	TOLLCUX FINANCE LIMITED	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							CUXTON ENERGY STORAGE LIMITED	GBR	NIA	TOLLCUX FINANCE LIMITED	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							RUIEN ENERGY STORAGE NV	BEL	NIA	NIPPON KOEI ENERGY EUROPE B.V.	Ownership	0.510	Tokio Marine Holdings, Inc.	NO	
							RUIEN ENERGY STORAGE 2 BV	BEL	NIA	NIPPON KOEI ENERGY EUROPE B.V.	Ownership	0.510	Tokio Marine Holdings, Inc.	NO	
							RUIEN ENERGY STORAGE 3 BV	BEL	NIA	NIPPON KOEI ENERGY EUROPE B.V.	Ownership	0.510	Tokio Marine Holdings, Inc.	NO	
							SCHELLE ENERGY STORAGE BV	BEL	NIA	NIPPON KOEI ENERGY EUROPE B.V.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Flexible Energy Service Co., Ltd.	JPN	NIA	Nippon Koei Energy Solutions Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							POWERSOURCE PHILIPPINES DISTRIBUTED POWER HOLDINGS, INC.	PHL	NIA	Nippon Koei Energy Solutions Co., Ltd.	Ownership	0.370	Tokio Marine Holdings, Inc.	NO	
							Pacific Rim Energy Inc.	DE	NIA	Nippon Koei Energy Solutions Co., Ltd.	Ownership	0.500	Tokio Marine Holdings, Inc.	NO	
							Nippon Koei Business Partners Co., Ltd.	JPN	NIA	Integrated Design & Engineering Holdings Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Nikki Corporation	JPN	NIA	Integrated Design & Engineering Holdings Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Aichi Tamano Information System Co., Ltd.	JPN	NIA	Integrated Design & Engineering Holdings Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							EI Koei Co., Ltd.	JPN	NIA	Integrated Design & Engineering Holdings Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							NIPPON KOEI AUSTRALIA PTY LIMITED	AUS	NIA	Nippon Koei Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Nakatsugawa Power Storage LLC	JPN	NIA	Nippon Koei Energy Solutions Co., Ltd.	Ownership	0.501	Tokio Marine Holdings, Inc.	NO	
							Vector3, Inc.	DE	NIA	HCC Insurance Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Tokio Marine Co-Creation Consulting (Shanghai) Limited	CHN	NIA	Tokio Marine Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Agrihedge, Inc.	DE	NIA	HCC Insurance Holdings, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							CIH Associates, LLC	DE	NIA	Agrihedge, Inc.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							CIH Insurance Services, LLC	IL	NIA	CIH Associates, LLC	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							CIH Trading, LLC	IL	NIA	CIH Associates, LLC	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Commodity & Ingredient Hedging, L.L.C.	IL	NIA	CIH Associates, LLC	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							CLRS, LLC	IL	NIA	CIH Associates, LLC	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							CIH Financial, LLC	DE	NIA	CIH Associates, LLC	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							Premier Aid Inc.	JPN	NIA	Tokio Marine & Nichido Fire Insurance Co., Ltd.	Ownership	1.000	Tokio Marine Holdings, Inc.	NO	
							MIKADO RAIL PTY LTD	AUS	NIA	Nippon Koei Co., Ltd.	Ownership	0.800	Tokio Marine Holdings, Inc.	NO	
							NIPPON KOEI LAC COLOMBIA INGENIEROS CONSULTORES SAS	COL	NIA	Nippon Koei Latin America-Caribbean Co., Ltd.	Ownership	0.990	Tokio Marine Holdings, Inc.	NO	
							NIPPON KOEI LAC COLOMBIA INGENIEROS CONSULTORES SAS	COL	NIA	Nippon Koei Co., Ltd.	Ownership	0.010	Tokio Marine Holdings, Inc.	NO	

NONE

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

Explanation:

1.

2.

3.

5.

6.

7.

8. The State of Illinois Department of Insurance has approved the Company's PBR Exemption.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]

6 8 3 8 1 2 0 2 6 4 9 0 0 0 0 0 2

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

6 8 3 8 1 2 0 2 6 3 6 5 0 0 0 0 2

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

6 8 3 8 1 2 0 2 6 4 4 5 0 0 0 0 2

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

6 8 3 8 1 2 0 2 6 4 4 7 0 0 0 0 2

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

6 8 3 8 1 2 0 2 6 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 8 3 8 1 2 0 2 6 4 4 9 0 0 0 0 2

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504. Miscellaneous accounts receivable	1,211,904	0	1,211,904	1,205,197
2505. Other assets nonadmitted	48,395	48,395	0	0
2597. Summary of remaining write-ins for Line 25 from overflow page	1,260,299	48,395	1,211,904	1,205,197

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	323,273,412	191,478,509
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	57,048,437	163,544,636
	2.2 Additional investment made after acquisition		2,073,074
3.	Current year change in encumbrances		0
4.	Total gain (loss) on disposals	(883,477)	(7,618,092)
5.	Deduct amounts received on disposals	4,385,278	22,828,943
6.	Total foreign exchange change in book/adjusted carrying value		0
7.	Deduct current year's other than temporary impairment recognized		3,375,772
8.	Deduct current year's depreciation		0
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	375,053,094	323,273,412
10.	Deduct total nonadmitted amounts	499	499
11.	Statement value at end of current period (Line 9 minus Line 10)	375,052,595	323,272,913

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	10,498,086,824	10,108,628,073
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	1,098,548,387	3,151,540,365
	2.2 Additional investment made after acquisition	0	0
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	13,087,239	33,507,399
5.	Unrealized valuation increase/(decrease)	0	0
6.	Total gain (loss) on disposals	(2,266,480)	(21,535,201)
7.	Deduct amounts received on disposals	1,319,857,431	2,644,727,610
8.	Deduct amortization of premium and mortgage interest points and commitment fees	16,846,334	24,363,435
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10.	Deduct current year's other than temporary impairment recognized	0	104,962,766
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	10,270,752,205	10,498,086,824
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	10,270,752,205	10,498,086,824
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	10,270,752,205	10,498,086,824

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	1,253,104,495	962,746,046
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	295,824,415	299,810,487
	2.2 Additional investment made after acquisition	120,009,271	237,562,122
3.	Capitalized deferred interest and other	0	
4.	Accrual of discount	25,824	233,587
5.	Unrealized valuation increase/(decrease)	(24,435,676)	9,908,060
6.	Total gain (loss) on disposals	(422,192)	(2,632,006)
7.	Deduct amounts received on disposals	101,741,179	228,484,926
8.	Deduct amortization of premium, depreciation and proportional amortization	13,485,195	10,685,557
9.	Total foreign exchange change in book/adjusted carrying value	(52,533)	380,630
10.	Deduct current year's other than temporary impairment recognized	17,942,000	15,733,948
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,510,885,230	1,253,104,495
12.	Deduct total nonadmitted amounts	0	
13.	Statement value at end of current period (Line 11 minus Line 12)	1,510,885,230	1,253,104,495

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	17,081,882,667	14,265,665,953
2.	Cost of bonds and stocks acquired	4,314,559,131	7,602,396,322
3.	Accrual of discount	35,614,698	71,090,865
4.	Unrealized valuation increase/(decrease)	(13,191,597)	(190,326)
5.	Total gain (loss) on disposals	(1,058,240)	(2,720,247)
6.	Deduct consideration for bonds and stocks disposed of	3,121,166,637	4,904,407,528
7.	Deduct amortization of premium	7,987,478	16,218,916
8.	Total foreign exchange change in book/adjusted carrying value	(31,916,120)	99,036,538
9.	Deduct current year's other than temporary impairment recognized	16,543,022	32,874,578
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	1,528,731	104,585
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	18,241,722,133	17,081,882,667
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	18,241,722,133	17,081,882,667

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
	ISSUER CREDIT OBLIGATIONS (ICO)								
1.	NAIC 1 (a)	3,977,705,379	120,781,047	184,376,807	(13,307,292)	3,977,705,379	3,900,802,327	0	3,908,403,796
2.	NAIC 2 (a)	2,757,562,198	248,348,534	196,824,700	20,364,108	2,757,562,198	2,829,450,140	0	2,693,064,293
3.	NAIC 3 (a)	700,598,356	89,233,609	69,083,870	(5,162,394)	700,598,356	715,585,701	0	746,159,650
4.	NAIC 4 (a)	745,609,123	58,365,444	77,438,409	(4,012,968)	745,609,123	722,523,190	0	814,991,497
5.	NAIC 5 (a)	645,607,106	103,646,669	60,443,907	(12,204,732)	645,607,106	676,605,136	0	497,414,053
6.	NAIC 6 (a)	33,065,953	6,251,394	9,428,115	16,323,306	33,065,953	46,212,538	0	35,830,084
7.	Total ICO	8,860,148,115	626,626,697	597,595,808	2,000,028	8,860,148,115	8,891,179,032	0	8,695,863,373
	ASSET-BACKED SECURITIES (ABS)								
8.	NAIC 1	5,174,028,156	840,157,357	628,556,710	26,895,557	5,174,028,156	5,412,524,360	0	4,984,639,205
9.	NAIC 2	2,389,816,836	549,030,496	247,913,195	(33,940,569)	2,389,816,836	2,656,993,568	0	2,187,044,939
10.	NAIC 3	140,152,103	21,653,210	15,947,098	1,042,732	140,152,103	146,900,947	0	146,511,590
11.	NAIC 4	172,320,317	1,890,174	7,770,310	(4,916,094)	172,320,317	161,524,087	0	196,256,521
12.	NAIC 5	105,126,248	35,785,759	30,514,898	(2,225,898)	105,126,248	108,171,211	0	61,444,398
13.	NAIC 6	122,851,284	68,801,544	21,936,137	5,929,923	122,851,284	175,646,614	0	119,456,515
14.	Total ABS	8,104,294,943	1,517,318,540	952,638,348	(7,214,349)	8,104,294,943	8,661,760,786	0	7,695,353,167
	PREFERRED STOCK								
15.	NAIC 1	0	0	0	0			0	
16.	NAIC 2	40,137,674	(552,500)	14,000,000	(1,938,466)	40,137,674	23,646,708	0	26,543,068
17.	NAIC 3	13,967,081	0	4,000,000	2,112,436	13,967,081	12,079,517	0	15,163,364
18.	NAIC 4	134,466	0	0	(2,664)	134,466	131,802	0	1,195,929
19.	NAIC 5	15,263,084	3,283,257	642,874	(470,540)	15,263,084	17,432,927	0	12,549,864
20.	NAIC 6	0	0	0	0			0	
21.	Total Preferred Stock	69,502,305	2,730,757	18,642,874	(299,234)	69,502,305	53,290,954	0	55,452,225
22.	Total ICO, ABS & Preferred Stock	17,033,945,363	2,146,675,994	1,568,877,030	(5,513,555)	17,033,945,363	17,606,230,773	0	16,446,668,765

(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 $ 903,917 ; NAIC 2 $ 0 ; NAIC 3 $ 462,701 NAIC 4 $ 1,112,920 ; NAIC 5 $ 10,503,524 ; NAIC 6 $ 1,769,731

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	14,752,793	XXX	14,744,235	402,796	5,954

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	17,277,386	49,212,859
2.	Cost of short-term investments acquired	16,067,349	37,501,131
3.	Accrual of discount	252,589	1,020,657
4.	Unrealized valuation increase/(decrease)	0	
5.	Total gain (loss) on disposals	26	(2,058,467)
6.	Deduct consideration received on disposals	18,354,742	67,593,843
7.	Deduct amortization of premium	136,331	324,301
8.	Total foreign exchange change in book/adjusted carrying value	(7,182)	241,371
9.	Deduct current year's other than temporary impairment recognized	346,303	722,021
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	14,752,792	17,277,386
11.	Deduct total nonadmitted amounts	0	
12.	Statement value at end of current period (Line 10 minus Line 11)	14,752,792	17,277,386

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)	139,850,890
2.	Cost paid/(consideration received) on additions	65,016,050
3.	Unrealized valuation increase/(decrease)	(26,032,099)
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	51,672,592
6.	Considerations received/(paid) on terminations	108,832,393
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	39,495,463
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)	161,170,503
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	161,170,503

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31 of prior year (Line 6, prior year)				392,883
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				1,166,980
3.1	Add:				
	Change in variation margin on open contracts - highly effective hedges				
	3.11 Section 1, Column 15, current year to date minus				
	3.12 Section 1, Column 15, prior year				
	Change in variation margin on open contracts - all other				
	3.13 Section 1, Column 18, current year to date minus	(249,810)			
	3.14 Section 1, Column 18, prior year	172,099	(421,909)	(421,909)	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	(249,810)			
	3.24 Section 1, Column 19, prior year plus	172,099			
	3.25 SSAP No. 108 adjustments	0	(421,909)	(421,909)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year		1,034,019		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item	0			
	4.22 Amount recognized	1,034,019			
	4.23 SSAP No. 108 adjustments	0	1,034,019		
4.3	Subtotal (Line 4.1 minus Line 4.2)				
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)				1,559,863
7.	Deduct total nonadmitted amounts				0
8.	Statement value at end of current period (Line 6 minus Line 7)				1,559,863

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	161,170,504	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	1,559,864	
3.	Total (Line 1 plus Line 2)		162,730,368
4.	Part D, Section 1, Column 6	347,288,795	
5.	Part D, Section 1, Column 7	(184,558,427)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

			Fair Value Check
7.	Part A, Section 1, Column 16	152,751,101	
8.	Part B, Section 1, Column 13	(46,573)	
9.	Total (Line 7 plus Line 8)		152,704,528
10.	Part D, Section 1, Column 9	345,775,728	
11.	Part D, Section 1, Column 10	(193,071,200)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

			Potential Exposure Check
13.	Part A, Section 1, Column 21	28,828,803	
14.	Part B, Section 1, Column 20	1,559,864	
15.	Part D, Section 1, Column 12	30,388,667	
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	428,356,936	343,272,372
2.	Cost of cash equivalents acquired	4,000,880,103	6,774,046,601
3.	Accrual of discount	0	44,077
4.	Unrealized valuation increase/(decrease)	0	
5.	Total gain (loss) on disposals	0	86,679
6.	Deduct consideration received on disposals	3,931,964,354	6,689,092,793
7.	Deduct amortization of premium	281	
8.	Total foreign exchange change in book/adjusted carrying value	0	
9.	Deduct current year's other than temporary impairment recognized	0	
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	497,272,404	428,356,936
11.	Deduct total nonadmitted amounts	0	
12.	Statement value at end of current period (Line 10 minus Line 11)	497,272,404	428,356,936

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
JOLIET IL - CONV - 30 FIXED	JOLIET	IL	03/30/2026	INTERNAL TRANSFER	279,864		279,864	
MCDONOUGH GA - CONV - 40 FIXED	MCDONOUGH	GA	05/30/2026	INTERNAL TRANSFER	354,773		354,773	
LA MARQUE TX - USDA - 40 FIXED	LA MARQUE	TX	03/30/2026	INTERNAL TRANSFER	213,304		213,304	
NATCHEZ MS - USDA - 40 FIXED	NATCHEZ	MS	03/30/2026	INTERNAL TRANSFER	96,287		96,287	
KISSIMMEE FL - FHA - 30 FIXED	KISSIMMEE	FL	05/30/2026	INTERNAL TRANSFER	9,187		9,187	
VICKSBURG MS - USDA - 40 FIXED	VICKSBURG	MS	03/30/2026	INTERNAL TRANSFER	97,204		97,204	
COVINGTON GA - RTL - 1.5 FLOATING	COVINGTON	GA	04/29/2026	INTERNAL TRANSFER	17,346		17,346	
ENGLEWOOD FL - NQM - 30 FIXED	ENGLEWOOD	FL	05/30/2026	INTERNAL TRANSFER	219,942		219,942	
CONROE TX - NQM - 30 FIXED	CONROE	TX	04/29/2026	INTERNAL TRANSFER	466,466		466,466	
COVINGTON GA - NQM - 30 FIXED	COVINGTON	GA	04/29/2026	INTERNAL TRANSFER	184,327		184,327	
COVINGTON GA - NQM - 30 FIXED	COVINGTON	GA	04/29/2026	INTERNAL TRANSFER	177,285		177,285	
TOWSON MD - NQM - 30 FIXED	TOWSON	MD	05/30/2026	INTERNAL TRANSFER	104,513		104,513	
CYPRESS TX - NQM - 30 FIXED	CYPRESS	TX	05/30/2026	INTERNAL TRANSFER	240,215		240,215	
ARLINGTON TX - NQM - 30 FIXED	ARLINGTON	TX	04/29/2026	INTERNAL TRANSFER	237,401		237,401	
SAINT JAMES MO - NQM - 40 FIXED	SAINT JAMES	MO	05/30/2026	INTERNAL TRANSFER	124,996		124,996	
SAN ANTONIO TX - NQM - 30 FIXED	SAN ANTONIO	TX	05/30/2026	INTERNAL TRANSFER	733,824		733,824	
SAINT PAUL MN - NQM - 30 FIXED	SAINT PAUL	MN	04/29/2026	INTERNAL TRANSFER	313,802		313,802	
SAINT PAUL MN - NQM - 30 FIXED	SAINT PAUL	MN	05/30/2026	INTERNAL TRANSFER	245,427		245,427	
KANSAS CITY MO - NQM - 30 FIXED	KANSAS CITY	MO	04/29/2026	INTERNAL TRANSFER	142,073		142,073	
0299999. Acquired by internal transfer					4,258,240	0	4,258,240	0
0399999 - Totals					4,258,240	0	4,258,240	0

E01

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
MINNEAPOLIS MN - CONV - 30 FIXED	MINNEAPOLIS	MN	04/30/2026	DIRECT	358,938						0			371,134		12,196	12,196	15,770	
FORT WORTH TX - - 30 FIXED	FORT WORTH	TX	05/31/2026	DIRECT	141,911						0			126,050		(15,861)	(15,861)		
POWDER SPRINGS GA - CONV - 30 FIXED	POWDER SPRINGS	GA	04/30/2026	DIRECT	184,037						0			166,100		(17,937)	(17,937)		
LAKE CHARLES LA - CONV - 15 FIXED	LAKE CHARLES	LA	04/30/2026	DIRECT	0						0			17,900		17,900	17,900		
HOUSTON AR - USDA - 40 FIXED	HOUSTON	AR	06/30/2026	DIRECT	69,676						0			69,676		0	0		
ALEXANDRIA LA - USDA - 30 FIXED	ALEXANDRIA	LA	04/30/2026	DIRECT	37,293						0			37,293		0	0		
KISSIMMEE FL - FHA - 30 FIXED	KISSIMMEE	FL	05/31/2026	DIRECT	9,187						0			9,187		0	0		
MABANK TX - NQM - 30 FIXED	MABANK	TX	05/31/2026	DIRECT	895,979						0			366,183		(529,796)	(529,796)	131,739	
MIDLOTHIAN VA - NQM - 30 FIXED	MIDLOTHIAN	VA	05/31/2026	DIRECT	526,325						0			424,102		(102,223)	(102,223)	66,575	
0199999. Property disposed					2,223,347	0	0	0	0	0	0	0	0	1,587,626	0	(635,721)	(635,721)	214,084	0
NEW BEDFORD MA - CONV - 30 FIXED	NEW BEDFORD	MA	06/30/2026	DIRECT	329,271						0			329,271		0	0		
0299999. Property transferred					329,271	0	0	0	0	0	0	0	0	329,271	0	0	0	0	0
0399999 - Totals					2,552,618	0	0	0	0	0	0	0	0	1,916,897	0	(635,721)	(635,721)	214,084	0

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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
000237414	MINNEAPOLIS	MN		05/15/2026	5.300	10,171	0	229,210
000237864	WAUPUN	WI		05/15/2026	5.300	503	0	93,000
000238007	BEDFORD	IN		05/15/2026	5.300	4,115	0	111,500
000238501	WEBSTER CITY	IA		05/15/2026	5.300	31	0	75,000
000238580	MCCOMB	MS		05/15/2026	5.300	253	0	97,998
000238717	ZEBULON	NC		05/15/2026	5.300	28,258	0	344,000
000238850	BLACK DIAMOND	WA		04/15/2026	5.300	562	0	486,820
000239392	WELLINGTON	FL		05/15/2026	5.300	12,835	0	691,839
000239853	TIPTON	IA		05/15/2026	5.300	13,768	0	110,000
000240196	CHATTANOOGA	TN		05/15/2026	5.300	16,552	0	285,000
000240479	JOPLIN	MO		05/15/2026	5.300	3,472	0	80,000
000241616	CHICAGO	IL		05/15/2026	5.300	11,018	0	350,920
000241648	WICHITA	KS		05/01/2026	5.300	2,399	0	198,259
000242044	ELMONT	NY		05/15/2026	5.300	18,674	0	571,632
000242057	PHILADELPHIA	PA		05/15/2026	5.300	17,110	0	279,000
000242167	BELTON	TX		05/01/2026	5.300	33,085	0	615,000
000242265	JACKSONVILLE	FL		05/15/2026	5.300	102	0	361,092
000242468	LANSDALE	PA		04/30/2026	5.300	40,663	0	402,000
000242481	BESSEMER	AL		05/01/2026	5.300	10,807	0	232,000
000242493	BURLINGTON	NJ		05/15/2026	5.300	9,004	0	169,121
000243185	PRESCOTT	AR		05/15/2026	5.300	149	0	50,000
000243729	DECATUR	GA		05/15/2026	5.300	23,995	0	290,000
000243883	EAST ORANGE	NJ		04/15/2026	5.300	22,501	0	477,480
000244026	BEL AIR	MD		05/15/2026	5.300	12,832	0	312,307
000244219	KATY	TX		05/01/2026	5.300	5,703	0	199,078
000244425	CORVALLIS	OR		05/15/2026	5.300	20,236	0	432,466
000244651	OAK FOREST	IL		05/15/2026	5.300	20,934	0	269,366
000244656	OMAHA	NE		05/15/2026	5.300	11,827	0	284,894
000244693	IOWA CITY	IA		04/15/2026	5.300	20,508	0	203,000
000249057	FORNEY	TX		05/01/2026	5.300	393	0	264,711
300068807	RYDAL	GA		05/01/2026	3.625	4,747	0	456,000
BB1181890	SAN TAN VALLEY	AZ		05/21/2026	6.456	18,714	0	370,000
BB1640907	LAS VEGAS	NV		04/02/2026	6.778	400,886	0	655,000
BB1682479	FREEPORT	TX		04/09/2026	4.212	81,582	0	145,000
BB1682503	BULVERDE	TX		04/09/2026	4.191	394,807	0	725,000
BB1692692	TAMPA	FL		04/02/2026	8.618	376,895	0	385,000
BB1714017	ADEL	GA		04/27/2026	7.053	187,920	0	212,000
BB1714025	BIRMINGHAM	AL		04/27/2026	6.784	315,730	0	472,000
BB1718356	HENDERSON	NV		05/21/2026	6.393	510,968	0	530,000
BB1718372	SAINT PETERSBURG	FL		05/21/2026	6.750	223,761	0	335,000
BB1720261	DESTIN	FL		06/25/2026	5.419	341,403	0	520,000
BB1720899	TYLER	TX		06/25/2026	6.129	121,998	0	395,000
BB1720907	OLNEY	MD		06/25/2026	6.097	306,334	0	750,000
0299999. Mortgages in good standing - residential mortgages-insured or guaranteed						3,658,205	0	14,516,693
000009888	PHOENIX	AZ		06/29/2026	6.542	256,521	0	550,000
000018938	CENTER POINT	AL		05/21/2026	8.254	111	0	194,000
000039616	PALM BAY	FL		05/21/2026	6.670	500	0	344,000
000058348	MADEIRA BEACH	FL		06/23/2026	6.261	307,656	0	380,000
000066574	WILLITS	CA		06/23/2026	6.287	783,633	0	1,040,000
000069597	HONOLULU	HI		06/23/2026	6.330	507,810	0	957,000
000070107	ACCOKEEK	MD		06/23/2026	6.955	294,629	0	370,000
000070642	HALIFAX	PA		06/23/2026	7.186	82,372	0	341,000
000070724	WHITEVILLE	NC		06/23/2026	6.656	117,761	0	162,000
000070965	CLANTON	AL		06/23/2026	6.638	116,594	0	150,000
000071797	NAPA	CA		06/23/2026	6.340	465,852	0	800,000

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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
000073012	MEMPHIS	TN		06/23/2026	7.073	200,555	0	277,000
000073159	GARFIELD HEIGHTS	OH		06/23/2026	6.514	126,374	0	175,000
000073211	LAKEVIEW	AR		06/23/2026	6.385	403,007	0	640,000
000073428	CONROE	TX		06/23/2026	6.510	344,046	0	680,000
000073766	BIRMINGHAM	AL		06/23/2026	6.461	114,393	0	150,000
000073925	PURCELLVILLE	VA		06/23/2026	6.109	623,320	0	880,000
000074562	REDWAY	CA		06/23/2026	8.036	272,645	0	350,000
000074779	VALLEY CENTER	CA		06/23/2026	6.451	713,860	0	875,000
000074818	CHICO	CA		06/23/2026	6.496	518,198	0	629,000
000074911	PALOS VERDES PENINSULA	CA		06/23/2026	6.568	2,040,974	0	2,500,000
000075200	ATLANTA	GA		06/23/2026	6.654	356,804	0	490,000
000075434	HOUSTON	TX		06/23/2026	6.979	193,292	0	260,000
000075554	PALM SPRINGS	CA		06/23/2026	5.933	457,202	0	600,000
000075611	ROMA	TX		06/23/2026	7.436	213,688	0	365,000
000075682	MIAMI	FL		06/23/2026	6.133	501,277	0	660,000
000075746	COTTONWOOD	AZ		06/23/2026	6.914	552,292	0	710,000
000075811	MIAMI	FL		06/23/2026	6.912	203,202	0	230,000
000075835	HAZEL PARK	MI		06/23/2026	6.988	119,683	0	155,000
000075881	LUBBOCK	TX		06/23/2026	6.734	158,415	0	492,500
000075919	PEPPERELL	MA		06/23/2026	6.008	678,174	0	850,000
000075929	PITTSBURGH	PA		06/23/2026	6.982	106,164	0	275,000
000075960	PHILADELPHIA	MS		06/23/2026	7.175	134,035	0	170,000
000076026	LAGUNA HILLS	CA		06/23/2026	7.062	1,228,949	0	1,318,500
000076092	TALLAHASSEE	FL		06/23/2026	6.649	546,353	0	710,000
000076157	MANITOU BEACH	MI		06/23/2026	6.600	774,444	0	1,250,000
000076159	HUNTSVILLE	AL		06/23/2026	7.306	128,498	0	159,000
000076181	HAVERTOWN	PA		06/23/2026	6.255	370,390	0	642,000
000076218	SAINT LOUIS	MO		06/23/2026	6.288	116,711	0	160,000
000076264	WEST HAVEN	CT		06/23/2026	6.223	386,615	0	540,000
000076291	HUNTSVILLE	AL		06/23/2026	7.302	113,431	0	145,000
000076447	MONTGOMERY	TX		06/23/2026	6.642	961,713	0	1,250,000
000076456	SANTA ANA	CA		06/23/2026	5.944	617,683	0	1,050,000
000076564	MIAMI	FL		06/23/2026	7.165	521,422	0	550,000
000076565	HOUSTON	TX		06/23/2026	7.139	632,849	0	715,000
000076583	MIRAMAR BEACH	FL		06/23/2026	6.537	290,070	0	387,000
000076707	MIAMI GARDENS	FL		06/23/2026	5.896	525,094	0	855,000
000076728	SAN ANTONIO	TX		06/23/2026	6.203	532,598	0	652,650
000076804	HOUSTON	TX		06/23/2026	6.145	215,891	0	367,000
000076880	PHOENIX	AZ		06/23/2026	6.356	479,048	0	715,000
000076960	HIALEAH GARDENS	FL		06/23/2026	6.157	459,832	0	560,000
000076979	AMISSVILLE	VA		06/23/2026	6.791	160,710	0	270,000
000076998	SAINT ANN	MO		06/23/2026	7.280	149,673	0	210,000
000077025	ESTERO	FL		06/23/2026	6.325	526,424	0	645,000
000077060	ALBUQUERQUE	NM		06/23/2026	6.239	167,487	0	460,000
000077076	CARMICHAEL	CA		06/23/2026	7.641	1,190,874	0	1,275,000
000077127	LOOKOUT MOUNTAIN	TN		06/23/2026	7.031	1,575,650	0	2,526,000
000077135	CARLISLE	PA		06/23/2026	6.713	244,195	0	315,000
000077144	CARLISLE	PA		06/23/2026	6.793	190,941	0	245,000
000077199	COLONIA	NJ		06/23/2026	5.935	532,940	0	758,000
000077217	COLONIA	NJ		06/23/2026	5.934	532,945	0	758,000
000077274	CHILOQUIN	OR		06/23/2026	5.999	152,127	0	225,000
000077320	DALLAS	TX		06/23/2026	7.606	205,292	0	260,000
000077327	MONROVIA	MD		06/23/2026	6.335	622,287	0	1,018,000
000077384	LINDSAY	CA		06/23/2026	6.557	155,752	0	253,000
000077394	HENRICO	VA		06/23/2026	6.300	502,348	0	655,000

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	2	3						
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000077401	ORLANDO	FL		06/23/2026	6.182	153,393	0	392,000
000077405	RIVIERA BEACH	FL		06/23/2026	6.188	1,602,621	0	2,997,000
000077410	MACON	GA		06/23/2026	6.791	109,381	0	145,000
000077422	FORT WORTH	TX		06/23/2026	7.484	1,141,215	0	1,200,000
000077497	MONTGOMERY	AL		06/23/2026	6.447	163,393	0	197,000
000077502	SAINT LOUIS	MO		06/23/2026	6.853	125,662	0	171,500
000077519	SAN BERNARDINO	CA		06/23/2026	6.391	574,164	0	690,000
000077533	FORT PIERCE	FL		06/23/2026	7.398	132,829	0	157,500
000077548	COVINGTON	KY		06/23/2026	6.885	216,144	0	275,000
000077553	PHARR	TX		06/23/2026	6.598	206,575	0	250,000
000077646	LAKE HAVASU CITY	AZ		06/23/2026	6.271	792,359	0	980,000
000077669	TUCSON	AZ		06/23/2026	6.846	462,213	0	588,000
000077742	MEMPHIS	TN		06/23/2026	6.911	117,277	0	146,000
000077744	GUNTER	TX		06/23/2026	7.341	1,306,011	0	1,489,987
000077776	HOPEWELL	NJ		06/23/2026	6.030	446,757	0	1,300,000
000077805	COTTONWOOD	AZ		06/23/2026	6.594	26,217	0	517,000
000077882	GREENDALE	IN		06/23/2026	6.982	127,407	0	160,000
000077887	FORT MYERS	FL		06/23/2026	7.008	702,822	0	749,000
000077889	HARKER HEIGHTS	TX		06/23/2026	7.109	185,092	0	215,000
000077947	PALM DESERT	CA		06/23/2026	6.037	486,459	0	677,250
000077958	TAUNTON	MA		06/23/2026	6.627	502,117	0	740,000
000077961	LONG BEACH	CA		06/23/2026	6.568	863,162	0	1,350,000
000077967	CINCINNATI	OH		06/23/2026	6.325	399,896	0	499,000
000077973	SCOTTSDALE	AZ		06/23/2026	6.976	549,554	0	700,000
000077982	BOYERTOWN	PA		06/23/2026	6.158	282,227	0	620,000
000078011	KAILUA	HI		06/23/2026	6.635	210,103	0	1,255,000
000078045	HIALEAH	FL		06/23/2026	7.640	2,070,704	0	2,650,000
000078062	BIRMINGHAM	AL		06/23/2026	6.638	156,354	0	190,000
000078107	ENFIELD	CT		06/23/2026	6.456	381,103	0	460,000
000078121	BOSTON	MA		06/23/2026	7.217	350,671	0	425,000
000078138	THORNTON	CO		06/23/2026	6.618	399,864	0	517,534
000078167	BETHESDA	MD		06/23/2026	6.533	1,040,564	0	1,325,000
000078177	FRIDLEY	MN		06/23/2026	6.520	253,029	0	352,000
000078185	CHULA VISTA	CA		06/23/2026	6.700	1,279,770	0	1,650,000
000078219	ROYAL PALM BEACH	FL		06/23/2026	6.807	217,233	0	275,000
000078250	WORCESTER	MA		06/23/2026	6.718	596,655	0	810,000
000078293	PORTLAND	OR		06/23/2026	6.290	252,648	0	985,000
000078301	PORTLAND	OR		06/23/2026	6.396	212,923	0	820,000
000078390	SAN CLEMENTE	CA		06/23/2026	7.321	2,278,598	0	3,550,000
000078408	WELLINGTON	FL		06/23/2026	6.630	309,824	0	400,000
000078429	VERO BEACH	FL		06/23/2026	7.493	182,155	0	230,000
000078516	DETROIT	MI		06/23/2026	8.010	179,090	0	230,000
000078517	INDIANAPOLIS	IN		06/23/2026	6.896	125,183	0	180,000
000078609	LAKE WORTH	FL		06/23/2026	6.158	492,343	0	635,000
000078637	HUMBLE	TX		06/23/2026	7.345	232,969	0	274,500
000078680	SANTA ROSA BEACH	FL		06/23/2026	6.150	346,758	0	675,000
000078779	BURBANK	CA		06/23/2026	6.608	1,283,193	0	1,950,000
000078781	WHITELAW	WI		06/23/2026	7.502	359,936	0	455,000
000078790	OMAHA	NE		06/23/2026	6.598	216,363	0	295,000
000078843	NORTH HIGHLANDS	CA		06/23/2026	6.276	188,949	0	449,000
000078928	CONROE	TX		06/23/2026	6.558	194,665	0	370,000
000079136	OVERLAND PARK	KS		06/23/2026	6.806	322,916	0	415,000
000113758	CONROE	TX		05/21/2026	7.213	2,583	0	687,000
000163156	LOUISVILLE	KY		06/18/2026	6.430	191,739	0	250,000
000170931	BLOOMINGDALE	NJ		05/27/2026	6.790	381,071	0	500,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
000178188	SAN ANDREAS	CA		04/09/2026	7.042	216,720	0	320,000
000181500	MOUNT VERNON	WA		05/14/2026	7.107	673,102	0	920,000
000185047	WESLACO	TX		05/14/2026	6.578	620,301	0	800,000
000185206	WEST HAVEN	UT		04/22/2026	8.362	619,224	0	710,000
000185640	HOBBS	NM		05/14/2026	7.413	727,635	0	770,000
000185695	GULFPORT	MS		04/22/2026	7.479	193,242	0	250,000
000185763	SIMI VALLEY	CA		04/22/2026	6.369	934,619	0	1,150,000
000185804	BALDWIN PARK	CA		06/09/2026	6.544	503,264	0	810,000
000185876	SILVERADO	CA		04/22/2026	6.165	2,018,143	0	2,500,000
000185950	PENSACOLA	FL		04/22/2026	7.120	178,035	0	210,000
000186019	APACHE JUNCTION	AZ		04/09/2026	6.414	450,813	0	877,000
000186201	JOLIET	IL		04/22/2026	8.288	201,731	0	260,000
000186577	ENNIS	MT		04/22/2026	7.775	652,941	0	775,000
000186960	NAPA	CA		05/14/2026	6.666	388,511	0	655,000
000187368	WACO	TX		05/27/2026	6.629	527,284	0	720,000
000187396	ALEXANDRIA	VA		04/22/2026	6.232	1,042,279	0	1,625,000
000187521	KANSAS CITY	KS		04/22/2026	7.930	97,777	0	137,000
000187627	OPELOUSAS	LA		04/09/2026	6.455	278,109	0	340,000
000187662	BOISE	ID		05/14/2026	6.420	197,561	0	430,000
000187862	RIVERTON	UT		04/09/2026	6.552	860,111	0	1,065,000
000187944	APTOS	CA		04/22/2026	6.616	1,332,349	0	1,780,000
000188362	EL PASO	TX		06/09/2026	6.995	284,987	0	363,000
000188476	ATHENS	GA		05/01/2026	6.718	235,685	0	330,000
000188555	ATHENS	GA		04/22/2026	6.705	224,965	0	315,000
000188571	VIRGINIA BEACH	VA		05/01/2026	6.386	380,711	0	500,000
000188624	LOUISVILLE	KY		05/01/2026	7.563	354,704	0	375,000
000188686	ANAHEIM	CA		04/22/2026	6.917	394,956	0	475,000
000188777	TEMECULA	CA		05/14/2026	6.287	1,713,457	0	2,125,000
000188800	WOODSIDE	CA		05/27/2026	6.604	1,811,492	0	2,390,000
000189051	BILOXI	MS		06/29/2026	7.595	356,762	0	485,000
000189062	COMMERCE CITY	CO		04/22/2026	6.594	473,604	0	637,000
000189177	SPRING	TX		05/27/2026	7.455	561,283	0	724,000
000189202	ARCADIA	CA		05/14/2026	6.604	525,944	0	1,400,000
000189246	HENDERSON	NV		05/01/2026	6.608	269,051	0	372,000
000189451	STANHOPE	NJ		04/22/2026	7.323	684,531	0	725,000
000189545	ST MARIES	ID		05/01/2026	6.465	518,870	0	1,050,000
000189563	MERCED	CA		05/01/2026	6.451	305,955	0	380,000
000189584	CLAREMONT	CA		04/22/2026	6.593	997,584	0	1,225,000
000189693	PALMER	AK		05/01/2026	7.047	420,524	0	505,000
000189784	LUMBERTON	TX		04/22/2026	8.069	271,858	0	285,000
000189851	POMONA	CA		05/14/2026	7.441	600,445	0	700,000
000189878	BRISBANE	CA		06/09/2026	6.425	1,767,562	0	2,300,000
000189950	BOISE	ID		04/09/2026	6.860	569,770	0	689,000
000189977	PRINCETON	TX		04/22/2026	6.783	237,377	0	325,000
000189993	SACRAMENTO	CA		05/14/2026	7.006	392,862	0	510,000
000190002	SACRAMENTO	CA		05/27/2026	7.030	419,690	0	511,000
000190263	MC FARLAND	CA		05/14/2026	6.326	165,649	0	325,000
000190332	LAS VEGAS	NV		05/14/2026	6.145	839,000	0	1,125,000
000190362	NORTH LAS VEGAS	NV		05/27/2026	6.113	480,432	0	640,000
000190367	LAS VEGAS	NV		05/14/2026	6.096	345,373	0	460,000
000190370	LAS VEGAS	NV		05/14/2026	6.071	339,032	0	450,000
000190388	TEMPE	AZ		05/14/2026	6.810	466,979	0	620,000
000190488	KAMUELA	HI		05/27/2026	6.656	683,347	0	1,700,000
000190510	JEFFERSONVILLE	IN		05/27/2026	7.033	356,036	0	434,000
000190589	MC KINNEY	TX		05/14/2026	6.409	398,811	0	486,500

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	2	3						
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000190730	NORTH RICHLAND HILLS	TX		04/22/2026	6.465	421,680	0	740,000
000190819	PALM DESERT	CA		05/14/2026	6.284	762,993	0	1,008,000
000190835	FAIRPLAY	CO		05/27/2026	6.896	698,603	0	850,000
000190843	DENVER	CO		05/01/2026	6.653	380,667	0	560,000
000190942	MOBILE	AL		05/01/2026	6.676	205,420	0	267,000
000191011	FAIRFAX	VA		04/22/2026	6.545	1,028,886	0	1,255,600
000191112	TWENTYNINE PALMS	CA		05/27/2026	6.330	275,709	0	360,000
000191238	PISMO BEACH	CA		05/01/2026	6.596	1,509,704	0	1,850,000
000191364	BURBANK	CA		05/14/2026	6.364	1,277,819	0	1,575,000
000191538	OAKLEY	UT		06/09/2026	6.534	1,101,787	0	2,141,000
000191624	CHICO	CA		04/22/2026	6.445	428,954	0	525,000
000191698	ALTADENA	CA		04/22/2026	6.463	1,468,570	0	1,800,000
000191738	QUEEN CREEK	AZ		05/14/2026	6.352	568,848	0	700,000
000195238	TAYLORSVILLE	KY		06/09/2026	6.696	171,263	0	206,000
000195689	DES MOINES	IA		06/18/2026	7.113	168,421	0	215,000
000196139	EASLEY	SC		06/18/2026	6.854	159,959	0	191,000
000196363	HILTON HEAD ISLAND	SC		06/29/2026	6.694	651,619	0	980,000
000196739	ANGLETON	TX		06/09/2026	6.984	425,732	0	515,000
000197616	PASO ROBLES	CA		06/29/2026	6.578	371,287	0	999,000
000197724	BAKERSVILLE	NC		06/29/2026	6.862	189,893	0	302,000
000198032	JURUPA VALLEY	CA		06/18/2026	6.556	735,223	0	900,000
000198409	DELMAR	MD		06/18/2026	6.754	197,353	0	270,000
000198865	BUCKEYE	AZ		06/29/2026	6.509	365,364	0	860,000
000198961	INDIANAPOLIS	IN		06/18/2026	7.560	328,729	0	397,500
000198976	PORTERVILLE	CA		06/18/2026	6.508	225,262	0	292,000
000199216	BRUNSWICK	GA		06/18/2026	6.496	141,211	0	179,900
000199335	STONE MOUNTAIN	GA		06/29/2026	6.574	228,373	0	420,000
000199344	POTTSTOWN	PA		06/18/2026	7.663	433,886	0	590,000
000199821	MCALLEN	TX		06/18/2026	6.635	138,759	0	215,000
000199836	SOUTH JORDAN	UT		06/18/2026	7.213	349,745	0	458,000
000199837	CANTON	GA		06/29/2026	7.180	190,911	0	245,000
000199928	BOWIE	TX		06/18/2026	6.738	158,218	0	216,000
000200071	TOANO	VA		06/18/2026	6.765	849,221	0	973,000
000200980	PHOENIX	AZ		06/18/2026	7.075	270,864	0	380,000
000201058	AMMON	ID		06/09/2026	6.663	290,757	0	420,000
000201106	SADDLE BROOK	NJ		06/29/2026	7.407	807,106	0	970,000
000201347	EL DORADO HILLS	CA		06/18/2026	6.689	803,755	0	1,050,000
000201935	BOYNTON BEACH	FL		06/29/2026	7.334	202,113	0	275,000
000202424	CHARLOTTE	NC		06/18/2026	6.916	515,195	0	620,000
000202629	LOUISVILLE	KY		06/29/2026	7.102	229,939	0	274,000
000202984	BEACH HAVEN	NJ		06/29/2026	7.058	431,197	0	2,400,000
000203588	MANSFIELD	TX		06/18/2026	6.834	361,785	0	500,000
000204029	HALLANDALE BEACH	FL		06/29/2026	6.965	296,922	0	410,000
000204488	WEST DES MOINES	IA		06/18/2026	7.299	237,799	0	282,750
000204535	DES MOINES	IA		06/29/2026	8.098	188,888	0	255,000
000204558	MOBILE	AL		06/29/2026	6.998	407,996	0	480,000
000205374	BAKERSFIELD	CA		06/29/2026	6.693	251,483	0	328,000
000205615	CONVERSE	TX		06/29/2026	7.083	119,951	0	163,000
000205640	LAS VEGAS	NV		06/29/2026	6.455	102,210	0	134,000
000206013	LITTLETON	CO		06/29/2026	6.676	215,317	0	785,000
000206363	BAKERSFIELD	CA		06/18/2026	7.278	319,944	0	385,000
000206445	LANEXA	VA		06/29/2026	6.049	332,346	0	470,000
000206589	VINEYARD	UT		06/29/2026	6.462	311,800	0	382,000
000206646	SAINT MARIES	ID		06/29/2026	6.454	156,231	0	200,700
000206820	TIGARD	OR		06/29/2026	7.205	517,471	0	625,000

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000206971	BRUNSWICK	MD		06/29/2026	6.538	196,937	0	300,000
014000090	BELTON	MO		06/03/2026	6.584	270,880	0	328,750
026020375	TOMS RIVER	NJ		06/01/2026	6.276	645,434	0	825,000
026020555	JOHNSBURG	IL		05/15/2026	6.281	282,250	0	541,000
026030205	MODESTO	CA		05/21/2026	7.244	586,503	0	700,500
026030223	RIVERSIDE	CA		05/21/2026	7.177	820,230	0	876,500
026030246	SPOKANE	WA		05/21/2026	6.622	226,213	0	293,999
026030278	KAILUA KONA	HI		05/15/2026	5.957	328,221	0	435,000
026030354	SEDONA	AZ		06/01/2026	6.510	784,661	0	965,000
026030371	WALLINGFORD	CT		05/15/2026	7.032	563,112	0	600,000
026030386	CITY OF LOS ANGELES AREA OF VAN NUYS	CA		05/15/2026	6.734	977,366	0	1,050,000
041010809	SOUTH PORTLAND	ME		06/03/2026	6.652	612,454	0	795,000
084000654	WICHITA	KS		06/03/2026	6.706	133,665	0	172,000
093000093	KATY	TX		06/03/2026	6.035	254,630	0	314,990
124001450	ROGERS	AR		06/03/2026	6.098	226,103	0	340,000
124001508	BENTONVILLE	AR		06/03/2026	6.261	262,651	0	339,900
125059243	HACKENSACK	NJ		05/29/2026	7.416	799,219	0	975,000
125060038	MAYWOOD	NJ		05/29/2026	7.366	688,628	0	835,000
125113314	FAIR LAWN	NJ		05/29/2026	7.030	635,122	0	773,000
125113315	MAYWOOD	NJ		05/29/2026	7.071	844,449	0	1,033,000
141000396	BELMONT	NC		06/03/2026	6.349	309,279	0	380,178
142005453	VALLEY PARK	MO		06/03/2026	6.472	166,874	0	215,000
191000799	DES MOINES	WA		06/03/2026	6.466	367,701	0	562,000
214039947	KNOXVILLE	TN		05/21/2026	6.299	1,527	0	372,000
214557235	HOUSTON	TX		05/21/2026	6.111	19	0	322,000
226014976	BROOKLYN	NY		05/29/2026	6.604	1,477,115	0	2,650,000
226025299	MAIDEN	NC		05/29/2026	6.571	272,616	0	350,000
226025591	BROOKLYN	NY		05/29/2026	6.777	965,286	0	1,285,000
226025761	BROOKLYN	NY		05/29/2026	6.414	721,936	0	1,100,000
226036004	SUFFERN	NY		05/29/2026	6.868	561,090	0	680,000
226036601	MOUNTAIN DALE	NY		05/29/2026	6.692	452,029	0	630,000
230725657	MOUNT PLEASANT	SC		04/21/2026	9.134	436	0	985,000
231020651	SUN CITY CENTER	FL		05/21/2026	7.918	234	0	355,000
231021816	MANASSAS	VA		05/21/2026	8.483	443	0	835,000
231024230	RAPHINE	VA		05/21/2026	8.785	1,633	0	665,000
231025525	CHULA VISTA	CA		05/21/2026	10.167	9,675	0	1,300,000
232013170	PHOENIX	OR		06/03/2026	6.471	254,146	0	308,750
240486381	SAN ANTONIO	TX		05/21/2026	8.766	339	0	667,500
240596304	MORGANVILLE	NJ		05/21/2026	6.635	6,265	0	1,250,000
240597823	GRAHAM	NC		05/21/2026	7.797	950	0	173,000
241028204	FAIRBORN	OH		05/21/2026	8.914	1,303	0	207,500
241031180	TRUCKEE	CA		05/01/2026	6.804	385	0	2,122,035
241052406	SAVANNAH	GA		05/01/2026	8.989	1,749	0	258,000
250867793	DETROIT	MI		05/21/2026	6.959	9,500	0	205,000
251032630	ATLANTIC CITY	NJ		05/21/2026	7.275	1,958	0	290,000
251032725	PALM DESERT	CA		05/21/2026	7.542	543	0	379,000
251217279	LA SALLE	CO		04/02/2026	6.749	615,883	0	829,000
260121645	OXFORD	PA		04/16/2026	6.216	388,435	0	600,000
260124706	JONESBORO	AR		04/16/2026	7.424	347,052	0	485,000
260126073	LOS ANGELES	CA		04/16/2026	6.577	319,119	0	750,000
260126305	TONOPAH	AZ		04/16/2026	6.942	384,555	0	412,500
260127402	MARYSVILLE	OH		05/20/2026	8.842	143,800	0	309,000
260130034	PALM HARBOR	FL		04/02/2026	7.500	409,192	0	495,000
260231089	CITRUS SPRINGS	FL		04/02/2026	7.250	175,651	0	256,000
260231592	SOUTH HAVEN	MI		04/02/2026	7.000	542,336	0	662,000

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260232038	PATERSON	NJ		04/16/2026	6.341	660,011	0	850,000
260232095	LOGAN	OH		04/16/2026	6.813	207,385	0	520,000
260233473	WASHINGTON COURT HOUSE	OH		04/16/2026	6.593	217,730	0	300,000
260233606	DORCHESTER	MA		04/16/2026	6.342	772,262	0	1,263,000
260234299	PALMYRA	NJ		04/16/2026	6.215	317,825	0	409,000
260234604	SARASOTA	FL		04/23/2026	7.858	1,119,722	0	1,192,500
260234695	JENSEN BEACH	FL		04/16/2026	6.218	496,082	0	715,000
260234927	MADISON	TN		04/23/2026	6.550	304,986	0	365,000
260235528	COLORADO SPRINGS	CO		04/02/2026	6.500	483,505	0	730,000
260236039	LOVELAND	OH		04/16/2026	6.595	241,008	0	310,000
260236120	GULF SHORES	AL		04/16/2026	6.243	1,086,772	0	1,400,000
260236534	BROOKLYN	NY		04/16/2026	6.867	795,022	0	960,000
260236898	TALLAHASSEE	FL		04/23/2026	6.521	225,728	0	360,000
260237326	CITRUS SPRINGS	FL		04/02/2026	7.250	187,730	0	275,000
260237565	LUSBY	MD		04/02/2026	6.125	821,010	0	1,200,000
260237581	SEVIERVILLE	TN		05/20/2026	8.874	651	0	1,600,000
260237763	SCOTT	AR		04/02/2026	7.875	362,183	0	389,900
260238126	ENTERPRISE	OR		04/02/2026	7.750	279,144	0	300,000
260238472	LOMBARD	IL		04/02/2026	7.000	586,717	0	710,000
260239264	QUEEN CREEK	AZ		04/02/2026	6.500	227,538	0	530,000
260239561	PAWLEYS ISLAND	SC		04/16/2026	5.743	227,662	0	410,000
260239835	GARFIELD HEIGHTS	OH		04/16/2026	6.825	134,706	0	173,000
260239934	GARFIELD HEIGHTS	OH		04/16/2026	6.822	120,894	0	156,000
260239942	MILLERSBURG	PA		04/16/2026	6.075	116,860	0	150,000
260239983	HENDERSON	NV		04/02/2026	6.250	221,345	0	370,000
260240114	GARFIELD HEIGHTS	OH		04/16/2026	6.824	128,498	0	165,000
260240395	DELPHOS	OH		04/16/2026	6.931	181,520	0	250,000
260240585	HONOLULU	HI		04/16/2026	6.261	1,103,325	0	1,640,000
260240932	RAMONA	CA		04/16/2026	6.222	906,239	0	1,030,000
260241104	WYTHEVILLE	VA		04/16/2026	6.817	273,597	0	330,000
260241211	AUGUSTA	KS		04/16/2026	7.814	363,605	0	390,000
260241237	WACO	TX		04/23/2026	6.553	442,383	0	565,000
260241385	COVINGTON	KY		04/23/2026	6.158	196,007	0	250,000
260341862	CLOVER	SC		04/16/2026	7.432	1,233,811	0	1,402,500
260342001	DUNKIRK	MD		04/02/2026	6.999	293,594	0	355,000
260342126	CLARKSVILLE	TN		04/16/2026	6.354	253,940	0	350,000
260342241	CINCINNATI	OH		04/16/2026	6.939	310,842	0	400,000
260342340	THORNTON	CO		04/23/2026	7.609	338,357	0	405,000
260342571	LORAIN	OH		04/16/2026	7.164	132,378	0	170,000
260342639	CLARKSVILLE	TN		04/16/2026	6.354	253,940	0	350,000
260342670	KILLEEN	TX		04/16/2026	6.795	105,221	0	136,000
260342688	CLARKSVILLE	TN		04/16/2026	6.358	371,261	0	512,000
260342977	NOVATO	CA		04/16/2026	5.743	760,881	0	1,160,000
260343561	RICHMOND	TX		04/16/2026	6.701	436,232	0	468,000
260343660	MEMPHIS	TN		04/16/2026	7.084	316,170	0	359,000
260343991	BURLINGTON	NJ		04/16/2026	6.932	187,417	0	278,000
260344536	MYRTLE BEACH	SC		04/23/2026	6.530	517,730	0	620,000
260344825	JEFFERSON CITY	TN		04/16/2026	6.090	240,491	0	295,000
260345715	MCKINNEY	TX		04/16/2026	8.271	479,995	0	515,000
260345905	WARRINGTON	PA		04/16/2026	6.358	414,299	0	610,000
260346473	CHARLOTTE	NC		04/23/2026	5.676	211,650	0	270,000
260347208	HAMMOND	IN		04/16/2026	7.641	114,066	0	122,000
260347307	PARKER	CO		04/23/2026	7.375	769,108	0	818,942
260347513	CHESTERFIELD	VA		04/16/2026	6.946	684,840	0	735,000
260348842	MASON	OH		04/16/2026	6.934	211,523	0	272,000

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260350525	NEW LONDON	NC		04/23/2026	7.124	244,500	0	260,000
260353818	NEW ORLEANS	LA		04/16/2026	7.186	529,137	0	700,000
260354204	DUNCANVILLE	TX		04/16/2026	6.576	275,925	0	355,000
260354378	CHATTANOOGA	TN		05/20/2026	8.874	127,013	0	265,000
260454657	CHICAGO	IL		05/29/2026	8.750	213,295	0	735,000
260455043	MIRAMAR BEACH	FL		05/20/2026	8.600	461,275	0	660,000
260461603	SPRING	TX		05/20/2026	8.237	108,000	0	230,000
260574330	CANAL WINCHESTER	OH		06/25/2026	6.303	250,122	0	320,000
260575287	GALVESTON	TX		06/25/2026	7.150	277,428	0	355,000
260575717	LOXAHATCHEE	FL		06/25/2026	7.642	842,111	0	899,000
260678453	PANAMA CITY BEACH	FL		06/25/2026	6.186	338,671	0	425,000
260678966	GREENE	ME		06/25/2026	7.645	364,872	0	390,000
260680830	ORLANDO	FL		06/25/2026	6.298	177,255	0	220,000
261039839	WASHINGTON	DC		05/28/2026	7.505	1,287,601	0	2,000,000
261039907	CHARLOTTE	NC		04/28/2026	7.004	1,329,800	0	1,495,000
261039927	NORTH BAY VILLAGE	FL		05/28/2026	7.463	271,413	0	340,000
261040138	WEST WARWICK	RI		04/28/2026	7.955	480,867	0	560,000
261040215	CHICAGO	IL		06/12/2026	8.874	923,027	0	3,600,000
261040299	MIAMI	FL		05/06/2026	6.740	237,660	0	377,400
261040435	VICTORIA	MN		05/06/2026	7.014	895,061	0	1,048,770
261040650	WARWICK	RI		04/28/2026	7.352	382,851	0	430,000
261040822	CHAMPAIGN	IL		04/28/2026	6.270	343,105	0	400,000
261040830	EAGLEVILLE	PA		05/06/2026	6.141	406,650	0	475,000
261040843	BEDFORD	NH		04/28/2026	7.000	1,651,726	0	1,925,000
261040845	SAN DIEGO	CA		05/28/2026	7.021	2,279,362	0	3,050,000
261040865	FORT MYERS	FL		04/28/2026	6.373	142,047	0	165,000
261040877	HOUSTON	TX		05/28/2026	6.861	234,092	0	310,000
261040903	LA JOLLA	CA		05/28/2026	7.359	2,705,649	0	4,325,000
261040916	ONTARIO	CA		05/06/2026	6.772	607,520	0	710,000
261040941	LAKEWOOD	CA		04/28/2026	7.599	1,224,449	0	1,950,000
261040972	MANCHESTER	NH		05/06/2026	6.622	445,122	0	520,000
261040984	FOREST GROVE	OR		05/06/2026	6.870	777,066	0	904,000
261041014	ARLINGTON	VA		04/28/2026	6.759	1,530,324	0	1,900,000
261041019	GRAHAM	NC		05/28/2026	6.751	296,468	0	345,000
261041025	CARVER	MA		05/28/2026	6.750	385,629	0	480,000
261041059	PRINCEVILLE	HI		04/28/2026	6.268	350,725	0	955,000
261041082	BROOKLYN	NY		05/06/2026	6.626	754,125	0	1,600,000
261041090	OAK RIDGE	NJ		05/06/2026	6.625	594,595	0	630,000
261041119	MIAMI	FL		05/06/2026	6.260	336,505	0	393,000
261041137	AURORA	CO		05/06/2026	6.502	361,348	0	420,000
261041138	ALAMEDA	CA		05/06/2026	6.120	131,520	0	495,000
261041145	PANAMA CITY BEACH	FL		04/28/2026	8.209	286,193	0	333,000
261041157	SAN TAN VALLEY	AZ		04/28/2026	7.119	1,111,997	0	1,250,000
261041159	GAINESVILLE	GA		05/06/2026	6.622	449,183	0	524,750
261041162	PORT ORANGE	FL		05/06/2026	6.383	477,371	0	555,000
261041180	MIRAMAR BEACH	FL		05/28/2026	7.591	314,463	0	640,000
261041197	NEW KENT	VA		04/28/2026	7.707	272,849	0	319,000
261041203	MARICOPA	AZ		05/06/2026	6.623	481,666	0	560,000
261041225	PANAMA CITY	FL		05/06/2026	6.857	262,589	0	305,000
261041243	PANAMA CITY BEACH	FL		05/06/2026	6.624	558,129	0	649,000
261041260	LONGVIEW	WA		05/06/2026	6.503	428,459	0	500,000
261041301	SAN ANTONIO	TX		05/06/2026	6.620	339,870	0	395,000
261041313	MILLCREEK	UT		04/28/2026	7.356	353,911	0	413,000
261041337	WELLINGTON	FL		05/06/2026	7.711	836,121	0	975,000
261041350	WAIMEA	HI		05/28/2026	7.355	942,358	0	1,249,000

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261041370	PRINCEVILLE	HI		05/06/2026	6.774	938,680	0	1,100,000
261041377	LISLE	IL		05/06/2026	8.192	994,975	0	1,163,198
261041381	SOUTHLAKE	TX		06/12/2026	8.374	179,460	0	3,300,000
261041386	WEST BRIDGEWATER	MA		05/28/2026	6.747	374,153	0	875,000
261041388	SAN DIEGO	CA		05/28/2026	6.754	757,814	0	965,000
261041399	HUNTINGTON BEACH	CA		05/28/2026	7.721	968,561	0	1,380,000
261041417	EL CAJON	CA		05/06/2026	6.621	387,325	0	935,000
261041447	PANAMA CITY BEACH	FL		05/06/2026	7.448	172,380	0	200,000
261041472	NASHVILLE	TN		05/28/2026	7.482	1,302,392	0	1,555,000
261041482	SEATTLE	WA		05/06/2026	6.991	1,414,972	0	5,200,000
261041504	YORBA LINDA	CA		04/28/2026	7.234	521,243	0	610,000
261041525	MORENO VALLEY	CA		05/06/2026	7.226	525,985	0	590,000
261041527	COEUR D ALENE	ID		05/06/2026	6.857	266,413	0	530,000
261041540	BURNSVILLE	MN		04/28/2026	8.555	525,471	0	612,000
261041549	SPRING	TX		05/28/2026	7.116	1,208,469	0	1,425,000
261041556	NAPLES	FL		05/28/2026	6.625	334,085	0	375,000
261041568	MIAMI-DADE	FL		05/28/2026	7.697	151,110	0	288,000
261041580	RAPID CITY	SD		05/28/2026	6.511	616,435	0	833,000
261041588	DALLAS	TX		06/12/2026	8.624	1,189,450	0	2,150,000
261041594	SCOTTSDALE	AZ		05/28/2026	6.999	943,405	0	1,060,000
261041598	SAN ANTONIO	TX		05/06/2026	7.700	283,389	0	299,990
261041599	CHARLOTTE	NC		05/28/2026	6.967	137,580	0	282,000
261041601	LOUISVILLE	TN		05/06/2026	7.224	421,527	0	490,000
261041606	COLORADO CITY	CO		05/28/2026	7.350	311,625	0	365,000
261041613	SEDONA	AZ		06/12/2026	8.249	970,476	0	1,920,000
261041649	MOORESVILLE	NC		05/28/2026	7.342	234,092	0	248,000
261041650	PARRISH	FL		05/28/2026	6.636	778,844	0	875,000
261041669	DAYTONA BEACH	FL		05/28/2026	6.989	311,872	0	350,000
261041684	BOISE	ID		05/28/2026	7.839	636,284	0	675,000
261041687	DALLAS	TX		05/28/2026	7.234	756,606	0	850,000
261041695	DAYTON	WA		05/28/2026	7.476	497,053	0	580,000
261041700	UNIONTOWN	PA		05/28/2026	7.327	105,901	0	140,000
261041715	HOMER	AK		05/06/2026	6.622	420,668	0	489,000
261041730	SPOKANE	WA		05/28/2026	8.198	1,297,369	0	1,549,000
261041737	BLANCHARD	OK		05/06/2026	7.337	248,157	0	460,000
261041738	SNELLVILLE	GA		05/28/2026	6.058	642,292	0	748,000
261041763	LAFAYETTE	LA		05/06/2026	7.220	317,736	0	371,000
261041792	CAPE CORAL	FL		05/06/2026	6.863	379,002	0	425,000
261041799	MYRTLE BEACH	SC		05/28/2026	7.099	225,551	0	430,000
261041812	ROYSE CITY	TX		05/06/2026	7.463	337,681	0	378,600
261041861	PLANO	TX		05/28/2026	6.509	371,870	0	434,990
261041863	GRAYSLAKE	IL		05/28/2026	7.709	420,931	0	515,000
261041866	ROANOKE	VA		05/28/2026	8.311	303,814	0	322,000
261041891	COEUR D ALENE	ID		05/28/2026	7.467	358,456	0	727,000
261041894	THE VILLAGES	FL		05/28/2026	7.231	312,202	0	365,000
261041896	PANAMA CITY BEACH	FL		05/28/2026	6.628	481,104	0	560,000
261041900	CHARLES TOWN	WV		05/28/2026	7.358	678,667	0	720,000
261041908	OCALA	FL		05/28/2026	6.871	382,001	0	404,999
261041938	OLATHE	KS		05/28/2026	7.347	256,721	0	272,000
261041972	LAKE ORION	MI		05/28/2026	6.732	122,869	0	142,700
261041974	OCALA	FL		05/06/2026	7.214	223,047	0	258,975
261041981	ATLANTA	GA		05/28/2026	6.504	232,736	0	300,000
261041985	LOS ANGELES	CA		05/28/2026	6.995	1,245,358	0	1,525,000
261041993	BOCA RATON	FL		05/28/2026	7.215	184,685	0	230,000
261042024	GARDEN RIDGE	TX		05/28/2026	7.117	600,940	0	675,000

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261042027	CAVE CREEK	AZ		05/28/2026	7.355	897,609	0	1,071,500
261042029	CHARLESTON	SC		05/28/2026	6.851	161,846	0	350,000
261042042	SANDY	UT		05/28/2026	6.751	443,426	0	550,000
261042047	CLOVIS	CA		05/28/2026	6.995	995,353	0	1,165,000
261042065	BLACK HAWK	CO		05/28/2026	7.589	432,233	0	550,000
261042070	CHARLOTTE	NC		05/28/2026	6.627	315,753	0	370,000
261042091	SPRINGFIELD	MO		05/28/2026	7.705	291,566	0	340,000
261042118	VISTA	CA		05/28/2026	6.513	983,840	0	1,160,000
261042168	SPRING VALLEY	CA		05/28/2026	7.474	662,066	0	781,000
261042261	NEW ORLEANS	LA		06/12/2026	8.749	132,859	0	334,000
261042366	HOUSTON	TX		06/12/2026	8.499	128,900	0	265,000
261042600	KERMAN	CA		06/12/2026	8.499	276,189	0	632,000
271000176	SPRING	TX		06/03/2026	6.624	306,290	0	390,000
304383163	SELDEN	NY		05/21/2026	7.483	368	0	550,000
304437921	DAVENPORT	FL		05/21/2026	6.842	328	0	305,000
322001812	SAN ANTONIO	TX		06/03/2026	6.219	156,017	0	255,000
326014765	MONTICELLO	NY		05/29/2026	6.721	310,272	0	400,000
352002466	SACRAMENTO	CA		06/03/2026	6.195	402,992	0	770,000
384000393	OAK GROVE	KY		06/03/2026	6.841	168,048	0	230,000
391000408	MIAMI	FL		06/03/2026	6.385	164,717	0	213,000
401054011	FALLING WATERS	WV		05/21/2026	6.428	528	0	254,900
402001345	FOND DU LAC	WI		06/03/2026	6.258	135,286	0	175,000
410023089	CHARLOTTE	NC		06/03/2026	6.340	144,351	0	199,000
421001495	TUCSON	AZ		06/03/2026	6.238	206,723	0	425,000
463000251	TAMPA	FL		06/03/2026	6.589	269,241	0	515,000
472603011	CHICAGO	IL		05/21/2026	6.206	882,286	0	1,150,000
483000773	GODDARD	KS		06/03/2026	5.942	242,692	0	490,000
483000775	POOLER	GA		06/03/2026	6.160	236,565	0	467,415
483000776	POOLER	GA		06/03/2026	6.160	230,315	0	455,070
516339488	LAKEWOOD	OH		05/21/2026	6.226	163	0	90,000
516392610	HARDYSTON	NJ		05/21/2026	7.144	265	0	502,000
526036143	JACKSON	NJ		05/29/2026	6.658	1,081,193	0	1,315,000
526036386	HIGHLAND	NY		05/29/2026	6.340	169,063	0	439,900
5340-RC	NORTH PORT	FL		06/29/2026	8.500	15,857	0	354,000
5353-R	CLEARWATER	FL		06/10/2026	8.499	91,440	0	250,000
5368-R	READING	PA		06/10/2026	8.624	76,125	0	180,000
5385-RC	AZLE	TX		06/10/2026	8.013	162,540	0	600,000
5386-R	FORT WORTH	TX		06/10/2026	7.895	202,800	0	312,000
5391-R	ORLANDO	FL		06/10/2026	8.248	183,590	0	325,000
5473-RC	NORTH PORT	FL		06/30/2026	8.725	56,901	0	324,000
5475-R	RALEIGH	NC		06/30/2026	8.849	229,500	0	565,000
5478-R	MARKHAM	IL		06/30/2026	8.226	26,755	0	168,500
5489-RC	HOUSTON	TX		06/30/2026	8.600	30,302	0	435,000
5497-RC	ORLANDO	FL		06/30/2026	8.475	90,959	0	950,000
592013622	LONGVIEW	TX		06/03/2026	6.163	160,199	0	225,000
633000932	P C BEACH	FL		06/03/2026	6.558	159,969	0	199,900
641004945	SEVIERVILLE	TN		06/03/2026	6.275	447,605	0	590,000
641005077	GLENOLDEN	PA		06/03/2026	6.783	177,141	0	350,000
652008097	SHREWSBURY	MA		06/03/2026	6.516	316,929	0	440,000
652009107	DUDLEY	MA		06/03/2026	6.683	471,102	0	614,000
671000150	MINNEAPOLIS	MN		06/03/2026	7.082	258,938	0	339,000
701059139	THORNTON	CO		06/03/2026	6.541	283,896	0	346,000
731002373	SPARKS	NV		06/03/2026	6.569	440,200	0	715,000
741000075	ALEXANDRIA	VA		06/03/2026	6.330	181,599	0	700,000
742002594	FOND DU LAC	WI		06/03/2026	6.172	146,170	0	190,000

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74248	SCOTTSDALE	AZ		05/29/2026	10.416	657,543	0	16,975,000
74270	COVINGTON	GA		04/01/2026	0.000	17,346	0	22,784,648
74381	CALABASH	NC		05/22/2026	10.741	5,800	0	18,205,200
74527	KATY	TX		06/02/2026	10.894	350	0	780,000
74611	KIRKLAND	WA		05/22/2026	10.469	216,570	0	8,765,000
74643	SAN JOSE	CA		05/29/2026	10.980	1,485,247	0	50,485,957
74811	PALM SPRINGS	CA		05/22/2026	10.001	2,487,826	0	16,480,200
74848	MCGREGOR	TX		05/22/2026	10.969	1,050	0	7,760,000
74945	EAGLE POINT	OR		05/22/2026	10.219	1,750	0	7,314,231
75046	LAKE HAVASU CITY	AZ		05/22/2026	10.263	337,450	0	2,700,000
75069	SAN DIEGO	CA		05/29/2026	10.541	1,250	0	4,765,000
75130	SAN ANTONIO	TX		05/22/2026	10.789	246,955	0	58,838,000
75326	LAKE HAVASU CITY	AZ		05/22/2026	10.290	337,402	0	3,900,000
75347	TRAVERSE CITY	MI		05/22/2026	10.490	1,584,196	0	17,387,111
75398	WAIMEA	HI		05/22/2026	10.718	441,000	0	6,454,000
75840	VAIL	CO		05/22/2026	10.749	1,309,322	0	31,090,000
76151	MIAMI BEACH	FL		05/22/2026	10.401	271,435	0	6,000,000
76304	BOTHELL	WA		05/22/2026	9.559	1,697,676	0	14,340,000
76454	SAN GABRIEL	CA		05/01/2026	10.540	5,500	0	11,470,001
77253	SPLENDORA	TX		05/22/2026	9.380	160,120	0	2,820,000
77838	MIDDLETON	ID		05/22/2026	9.580	504,133	0	2,590,000
77864	NASHVILLE	TN		05/22/2026	9.800	337,436	0	7,600,000
78033	GARDEN CITY	ID		05/22/2026	9.500	452,763	0	9,855,000
781028323	MOUNT VERNON	WA		06/03/2026	6.268	815,723	0	1,007,000
78262	WESTFIELD	NJ		05/22/2026	10.241	427,950	0	2,900,000
78389	RICHLAND	WA		06/09/2026	10.201	7,997,571	0	14,635,955
78483	CORNELIUS	NC		05/22/2026	8.250	179,100	0	7,800,000
802003154	MAPLETON	UT		06/03/2026	6.220	194,792	0	325,000
802003519	MAPLETON	UT		06/03/2026	6.372	188,116	0	290,997
802003521	MAPLETON	UT		06/03/2026	6.292	193,415	0	292,857
802003570	GAINESVILLE	GA		06/03/2026	6.445	298,946	0	390,000
832008014	WIMBERLEY	TX		06/03/2026	6.530	241,243	0	289,000
843000156	APPLE VALLEY	CA		06/03/2026	6.145	152,866	0	420,000
881000017	KNOXVILLE	TN		06/03/2026	6.781	191,570	0	230,000
892001587	PHOENIX	AZ		06/03/2026	6.307	476,714	0	665,000
922000505	KAHULUI	HI		06/03/2026	6.522	971,258	0	1,200,000
952008470	KATY	TX		06/03/2026	6.353	103,449	0	280,000
BB0048256	TAYLORS	SC		05/21/2026	4.906	34,048	0	229,000
BB1026527	PHILADELPHIA	PA		05/21/2026	3.444	3,404	0	195,000
BB1169130	MIDDLEBURG	FL		05/21/2026	6.584	11,071	0	385,000
BB1170780	BIG RAPIDS	MI		05/21/2026	7.041	648	0	195,000
BB1182480	EFFINGHAM	SC		05/21/2026	7.134	10,369	0	180,000
BB1183380	DELTONA	FL		05/21/2026	4.623	1,374	0	422,000
BB1183820	GOFFSTOWN	NH		05/21/2026	6.843	31,748	0	475,000
BB1215570	LOS ANGELES	CA		05/21/2026	5.403	2,377	0	1,200,000
BB1241140	MIAMI	FL		05/21/2026	8.262	57	0	725,000
BB1242060	HOMESTEAD	FL		05/21/2026	6.788	1,227	0	509,000
BB1338630	TEGA CAY	SC		05/21/2026	7.039	7,300	0	400,000
BB1520987	VALENCIA	CA		05/01/2026	5.760	7,178	0	738,000
BB1523764	GRAND TERRACE	CA		06/23/2026	6.393	490,174	0	615,000
BB1523939	PALMDALE	CA		06/23/2026	6.810	529,237	0	549,000
BB1548675	SUNDERLAND	MD		05/21/2026	4.233	425	0	280,000
BB1637879	STOCKBRIDGE	GA		05/21/2026	6.509	430	0	426,000
BB1640923	CROMWELL	CT		04/02/2026	6.679	392,340	0	425,000
BB1640931	DENTON	TX		04/02/2026	8.124	219,075	0	475,000

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BB1640956	STAFFORD	VA		04/02/2026	7.501	296,508	0	500,000
BB1640972	DOWNEY	CA		04/02/2026	6.534	363,808	0	740,000
BB1640980	CARSON	CA		04/02/2026	8.292	687,138	0	810,000
BB1641012	CINCINNATI	OH		04/02/2026	6.878	239,894	0	605,000
BB1641020	PALMERTON	PA		04/02/2026	7.890	166,675	0	193,000
BB1650971	RIDGE	NY		05/21/2026	7.001	1,588	0	490,000
BB1669021	LAKEWOOD	CA		05/01/2026	6.994	656,372	0	840,000
BB1672249	MIAMI	FL		04/09/2026	6.968	523,700	0	940,000
BB1672272	SILVERTON	OR		04/09/2026	7.422	336,421	0	595,000
BB1672280	TOMBALL	TX		04/09/2026	6.899	358,340	0	389,000
BB1672298	ANDERSON	SC		04/09/2026	7.502	152,298	0	155,000
BB1672306	CLINTON TOWNSHIP	MI		04/09/2026	6.811	298,648	0	380,000
BB1676406	SAN JUAN	TX		04/22/2026	7.057	254,852	0	292,500
BB1682461	SAN ANTONIO	TX		04/09/2026	6.632	209,968	0	252,000
BB1682487	OGDEN	UT		04/09/2026	7.227	366,358	0	473,000
BB1682495	GALLATIN	TN		04/09/2026	6.816	505,472	0	530,000
BB1682511	LAKELAND	FL		04/09/2026	7.046	203,919	0	210,000
BB1683220	AMARILLO	TX		04/17/2026	7.347	185,484	0	220,000
BB1683238	TRUMBULL	CT		04/17/2026	7.409	594,126	0	650,000
BB1683253	SMITHVILLE	OK		04/17/2026	7.353	167,801	0	263,000
BB1683261	BUFFALO	NY		04/17/2026	6.839	219,194	0	255,000
BB1683279	SHELTON	WA		04/17/2026	6.610	323,043	0	405,000
BB1683287	NORWALK	CT		04/17/2026	7.120	707,766	0	850,000
BB1683295	AUSTIN	TX		04/17/2026	7.810	303,773	0	425,000
BB1683857	TWIN FALLS	ID		05/01/2026	6.875	39	0	290,000
BB1686769	JACKSONVILLE	FL		06/02/2026	7.743	232,902	0	415,000
BB1686777	PALM BEACH GARDENS	FL		06/02/2026	6.528	173,544	0	260,000
BB1686785	VIRGINIA BEACH	VA		06/02/2026	7.409	90,561	0	165,000
BB1686793	WILLIAMSBURG	VA		06/02/2026	7.375	377,971	0	420,000
BB1687684	SIGNAL HILL	CA		05/08/2026	7.001	311,907	0	560,000
BB1687692	OAK PARK	IL		05/08/2026	6.771	134,357	0	178,000
BB1687718	TAMPA	FL		05/08/2026	7.061	372,656	0	382,798
BB1687742	BROADBENT	OR		05/08/2026	6.799	209,381	0	232,550
BB1687759	PORTLAND	OR		05/08/2026	6.914	377,779	0	389,500
BB1687775	OMAHA	NE		05/08/2026	6.757	162,281	0	180,000
BB1687825	OCEANSIDE	CA		05/08/2026	6.720	415,680	0	675,000
BB1687833	MONROE	NY		05/28/2026	6.202	496,577	0	620,000
BB1687890	SOUTH HAVEN	MN		05/13/2026	6.680	170,310	0	195,000
BB1687916	MCDONOUGH	GA		05/13/2026	7.189	458,799	0	465,100
BB1687957	ADA	OK		05/13/2026	6.061	133,835	0	160,000
BB1687965	CONCORD	CA		05/13/2026	6.930	343,346	0	440,000
BB1691843	IMPERIAL	MO		05/22/2026	7.334	195,463	0	350,000
BB1691868	WASILLA	AK		05/22/2026	7.948	305,940	0	410,000
BB1691884	MURFREESBORO	TN		05/22/2026	6.094	447,504	0	570,000
BB1691926	LAKE HAVASU CITY	AZ		05/22/2026	6.989	792,637	0	1,000,000
BB1691934	POMPANO BEACH	FL		05/22/2026	6.191	431,534	0	500,000
BB1691942	ROSHARON	TX		05/22/2026	6.699	335,136	0	385,000
BB1691959	CORBIN	KY		05/22/2026	6.390	341,732	0	369,900
BB1691967	RIO RICO	AZ		05/22/2026	7.520	288,521	0	275,000
BB1692007	LINCOLN	CA		05/22/2026	9.699	114,606	0	540,000
BB1692015	HOUSTON	TX		05/22/2026	6.717	436,261	0	560,000
BB1692627	HOUSTON	TX		04/02/2026	6.962	524,626	0	590,000
BB1692676	RANCHO CUCAMONGA	CA		04/02/2026	6.679	727,957	0	965,000
BB1692684	KENNER	LA		04/02/2026	7.636	100,442	0	124,430
BB1693385	ARLINGTON	WA		04/24/2026	7.971	331,254	0	450,000

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BB1693393	STATEN ISLAND	NY		04/24/2026	8.365	110,033	0	255,000
BB1693401	SALT LAKE CITY	UT		04/24/2026	8.431	378,094	0	410,000
BB1693427	LAURENS	SC		04/24/2026	8.406	196,992	0	225,000
BB1693443	SAINT CHARLES	IL		04/24/2026	8.303	342,360	0	380,000
BB1693450	HALF MOON BAY	CA		04/24/2026	7.209	577,350	0	808,000
BB1695059	PORTLAND	OR		05/21/2026	6.971	294,884	0	405,000
BB1695067	BRUNSWICK	GA		05/21/2026	7.146	321,659	0	387,000
BB1695083	CONCORD	CA		05/21/2026	6.240	346,711	0	440,000
BB1696792	BURLINGTON	WA		04/14/2026	6.875	536,715	0	635,000
BB1696800	LIBERTY	NY		04/14/2026	6.250	234,574	0	325,000
BB1696826	SPRING VALLEY	NY		04/14/2026	6.250	590,359	0	760,000
BB1696834	PHOENIX	AZ		04/14/2026	6.000	411,308	0	445,000
BB1696842	ANDOVER	KS		04/14/2026	5.177	1,155,373	0	1,285,000
BB1696859	LAS VEGAS	NV		04/14/2026	6.125	362,053	0	450,000
BB1696867	SACRAMENTO	CA		04/14/2026	6.250	733,625	0	820,000
BB1698889	NAPLES	FL		06/25/2026	6.911	265,903	0	275,000
BB1698905	ORLANDO	FL		06/25/2026	7.049	230,129	0	240,000
BB1698939	LAS VEGAS	NV		06/25/2026	7.040	320,502	0	345,000
BB1698947	ELK CITY	OK		06/25/2026	7.946	267,488	0	290,000
BB1698962	CHICAGO	IL		06/25/2026	6.648	271,348	0	530,000
BB1705270	SAINT JOSEPH	MO		06/24/2026	7.222	214,148	0	240,000
BB1705312	LAREDO	TX		06/24/2026	6.524	166,460	0	150,000
BB1705585	NIXA	MO		06/24/2026	6.746	610,725	0	725,000
BB1705643	MACEDON	NY		06/24/2026	7.445	251,436	0	310,000
BB1705692	WEBSTER	NY		06/24/2026	6.737	130,876	0	265,000
BB1705767	CENTERTON	AR		06/24/2026	6.579	285,930	0	355,000
BB1705783	ATCHISON	KS		06/24/2026	7.738	199,205	0	235,000
BB1705858	FARMINGTON	NY		06/24/2026	7.256	260,175	0	265,000
BB1713993	WALLA WALLA	WA		04/27/2026	6.871	294,111	0	335,000
BB1714009	GREENSBORO	NC		04/27/2026	7.348	251,957	0	275,000
BB1714033	OMAHA	NE		04/27/2026	7.040	245,144	0	260,000
BB1714074	HYATTSVILLE	MD		06/09/2026	6.565	253,757	0	310,000
BB1714082	ALLEN	TX		06/09/2026	7.902	242,967	0	461,000
BB1714132	KAUKAUNA	WI		06/09/2026	12.075	94,913	0	150,000
BB1714181	TOOL	TX		06/09/2026	6.813	269,055	0	826,000
BB1718240	MESA	AZ		05/21/2026	6.669	469,967	0	470,000
BB1718257	PITTSBURGH	PA		05/21/2026	6.407	99,804	0	105,000
BB1718315	MIAMI GARDENS	FL		05/21/2026	6.316	357,202	0	486,000
BB1718323	MARKSVILLE	LA		05/21/2026	6.018	181,617	0	199,900
BB1718364	MITCHELL	IN		05/21/2026	7.930	193,028	0	190,000
BB1718398	ENFIELD	CO		05/21/2026	6.500	373,261	0	360,000
BB1718414	MANVEL	TX		05/21/2026	7.704	621,827	0	600,000
BB1719271	HARPERS FERRY	WV		04/21/2026	6.714	321,279	0	388,253
BB1719289	DUNKIRK	MD		04/21/2026	6.391	514,584	0	568,500
BB1719297	HYATTSVILLE	MD		04/21/2026	6.996	505,242	0	600,000
BB1719990	GREENVILLE	SC		05/22/2026	7.942	1,293,583	0	1,300,000
BB1720048	CARMEL	IN		05/22/2026	7.115	586,813	0	670,000
BB1720055	HOLLIS	NY		05/22/2026	5.950	467,504	0	794,000
BB1720162	JACKSONVILLE	NC		05/22/2026	6.765	141,895	0	195,000
BB1720220	DAVIE	FL		06/25/2026	5.307	240,529	0	340,000
BB1720279	GLENVIEW	IL		06/25/2026	5.316	175,337	0	560,000
BB1720337	BOISE CITY	ID		06/25/2026	4.207	331,623	0	715,000
BB1720402	SPRING HILL	FL		06/25/2026	6.252	211,529	0	350,000
BB1720410	IRVINGTON	NJ		06/25/2026	10.447	165,296	0	430,000
BB1720428	DALLASTOWN	PA		06/25/2026	6.423	159,370	0	190,200

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BB1720436	CONCORD	CA		06/25/2026	6.648	229,787	0	475,000
BB1720469	MILWAUKEE	WI		06/25/2026	7.046	77,405	0	105,000
BB1720485	COOKEVILLE	TN		06/25/2026	6.930	234,075	0	365,000
BB1720709	HARTFORD	CT		06/25/2026	5.502	141,313	0	530,000
BB1720717	TRENTON	NJ		06/25/2026	10.904	18,980	0	200,000
BB1720766	ELKRIDGE	MD		06/25/2026	4.344	335,228	0	584,000
BB1720782	SALEM	VA		06/25/2026	8.001	36,107	0	194,000
BB1720832	NESCONSET	NY		06/25/2026	6.734	47,479	0	720,000
BB1720857	HAMPTON	VA		06/25/2026	10.466	69,800	0	2,500,000
BB1720865	FORT WORTH	TX		06/25/2026	5.159	407,920	0	485,000
BB1720873	PLACERVILLE	CA		06/25/2026	8.137	210,544	0	355,000
BB1720881	UTICA	IL		06/25/2026	8.073	84,486	0	160,000
BB1721053	MURRIETA	CA		06/25/2026	4.216	436,344	0	710,000
BB1721061	OAKLAND	CA		06/25/2026	4.300	280,615	0	580,000
BB1721103	CHAMPAIGN	IL		06/25/2026	7.048	122,259	0	190,000
BB1721129	GREENSBURG	PA		06/25/2026	6.267	308,132	0	320,000
BB1721152	SIMI VALLEY	CA		06/25/2026	4.946	425,436	0	1,025,000
BB1721202	SAN ANTONIO	TX		06/25/2026	5.137	291,799	0	346,000
BB1721210	THREE LAKES	FL		06/25/2026	7.170	325,523	0	410,000
BB1721228	DORNSIFE	PA		06/25/2026	7.304	325,362	0	425,900
BB1721236	LAKE ODESSA	MI		06/25/2026	7.383	204,688	0	243,000
BB1725781	LEHIGH ACRES	FL		06/03/2026	7.122	380,504	0	425,000
BB1725799	WEST PALM BEACH	FL		06/03/2026	7.170	494,032	0	540,000
BB1725807	WEST PALM BEACH	FL		06/16/2026	8.692	406,986	0	457,000
BB1725815	WEST PALM BEACH	FL		06/03/2026	6.872	468,881	0	483,000
BB1725823	THE ACREAGE	FL		06/03/2026	8.065	546,119	0	630,000
BB1725831	LANTANA	FL		06/03/2026	7.564	419,659	0	470,000
BB1725849	LAKE WORTH	FL		06/03/2026	7.545	520,510	0	508,000
BB1726888	LINCOLN	NE		05/14/2026	6.863	211,739	0	278,750
BB1726896	GARNER	NC		05/14/2026	6.656	323,097	0	337,000
BB1726904	HAYMARKET	VA		05/14/2026	6.979	1,362,737	0	2,295,000
BB1728058	CHARLOTTESVILLE	VA		06/12/2026	7.618	277,597	0	305,000
BB1728066	PUNTA GORDA	FL		06/12/2026	6.556	618,043	0	900,000
BB1728082	LORAIN	OH		06/12/2026	8.608	72,957	0	123,000
BB1728116	SILVER SPRING	MD		06/12/2026	7.138	268,109	0	490,000
BB1749005	SPRINGFIELD	IL		06/26/2026	7.657	48,480	0	65,000
BB1749013	NEWNAN	GA		06/26/2026	7.387	283,727	0	520,000
BB1749039	EDGEWATER	NJ		06/26/2026	6.341	445,215	0	660,000
BB1764277	MIAMI	FL		06/30/2026	6.663	243,830	0	468,000
BB1764285	NEW YORK	NY		06/30/2026	8.253	699,959	0	1,330,000
BB1764368	OMAHA	NE		06/30/2026	7.567	131,376	0	233,000
BB1764434	DEARBORN	MI		06/30/2026	7.921	142,803	0	190,000
BB1764517	GROVE CITY	OH		06/30/2026	7.385	461,605	0	600,000
BB1764624	COLORADO SPRINGS	CO		06/30/2026	7.503	440,592	0	575,000
BB1764632	PAWTUCKET	RI		06/30/2026	8.809	278,215	0	640,000
BB1764640	WISCONSIN RAPIDS	WI		06/30/2026	7.725	95,241	0	125,000
BB1764665	CHENEY	WA		06/30/2026	6.611	233,123	0	460,000
BB1764699	MIAMI	FL		06/30/2026	8.210	134,036	0	225,000
BB1764723	BENNETT	CO		06/30/2026	7.641	506,687	0	515,000
BB1764756	ELLICOTT CITY	MD		06/30/2026	7.596	389,192	0	600,000
BB1764772	FULTONVILLE	NY		06/30/2026	7.676	284,215	0	350,000
BB1764855	REYNOLDSBURG	OH		06/30/2026	7.754	167,060	0	222,000
BB1764871	BROADALBIN	NY		06/30/2026	7.595	84,335	0	170,000
BB2328094	LYNCHBURG	VA		05/21/2026	4.057	148	0	205,000
BB2742832	BEDFORD	OH		05/21/2026	6.009	118	0	92,000

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EL1125102	FORT LAUDERDALE	FL		05/29/2026	6.443	1,187,573	0	1,450,000
EL1125102	MAYWOOD	NJ		05/29/2026	7.038	673,049	0	820,000
EL2000064	CHICAGO	IL		06/23/2026	6.596	200,739	0	260,000
EL2000072	WORCESTER	MA		06/23/2026	6.969	186,071	0	222,000
EL2226057	MIAMI BEACH	FL		05/29/2026	6.376	421,159	0	2,500,000
EL4451000	CARSON CITY	NV		06/03/2026	6.199	245,275	0	400,000
EL7000184	WEST HAVEN	UT		04/09/2026	8.326	579,457	0	660,000
EL7000184	WILLIAMSTOWN	NJ		05/14/2026	6.502	306,103	0	372,300
EL7000184	LAKE VILLA	IL		05/14/2026	7.084	3,046,764	0	3,825,000
EL7000192	PALMDALE	CA		06/09/2026	7.464	429,619	0	455,000
EL7000192	DUBLIN	CA		06/18/2026	6.585	2,036,444	0	3,395,472
EL7000192	ORANGEBURG	SC		06/29/2026	7.536	159,626	0	199,000
EL7000200	OAK POINT	TX		06/18/2026	6.779	306,805	0	375,000
EL7000200	SPRING	TX		06/18/2026	6.427	440,289	0	538,000
EL7000200	BRIDGEPORT	CT		06/18/2026	6.710	291,129	0	385,000
EL7000200	LOXAHATCHEE	FL		06/18/2026	6.323	566,359	0	740,000
EL7000200	WASILLA	AK		06/29/2026	7.170	228,853	0	275,000
EL7000200	JERSEY CITY	NJ		06/29/2026	7.268	699,801	0	851,000
EL7000200	APACHE JUNCTION	AZ		06/29/2026	6.857	635,077	0	799,900
EL7000200	DALLAS	TX		06/29/2026	6.727	295,927	0	365,000
EL8561010	KAILUA KONA	HI		06/03/2026	6.526	694,139	0	1,137,000
EL9203000	WICHITA	KS		06/03/2026	6.897	176,884	0	212,000
EL9612002	PAYETTE	ID		06/03/2026	6.305	258,143	0	315,000
NCL24-120	DURHAM	NC		05/21/2026	10.900	28,513	0	700,000
OV2547767	SPRING	TX		05/01/2026	5.281	43	0	360,000
OV2660477	VALLEJO	CA		05/28/2026	4.997	1,118	0	370,000
OV2718000	LAS VEGAS	NV		05/28/2026	6.209	255,369	0	407,000
OV2983473	CHICAGO	IL		05/28/2026	5.063	351,083	0	800,000
OV3053862	TRACY	CA		05/28/2026	3.423	531	0	315,000
OV3225312	KIRKLAND	WA		05/28/2026	5.154	717,136	0	1,075,000
OV3250900	NASHVILLE	TN		05/28/2026	3.974	315	0	268,000
OV3255477	TORRANCE	CA		05/28/2026	4.373	2,956	0	1,100,000
OV3258379	WALDWICK	NJ		05/28/2026	3.981	8	0	700,000
OV3262459	AGUA DULCE	CA		05/28/2026	4.014	227	0	760,000
OV3294845	SALT LAKE CITY	UT		05/28/2026	6.128	301,355	0	396,000
OV3563189	PALM COAST	FL		05/28/2026	10.182	222,411	0	328,000
OV3570668	MCKINNEY	TX		05/28/2026	8.858	265,053	0	349,000
OV3570981	SAN ANTONIO	FL		05/28/2026	7.279	255,899	0	305,000
OV3632664	BISHOPVILLE	SC		05/28/2026	8.922	159,465	0	289,000
OV3641358	OCEAN SPRINGS	MS		05/28/2026	10.262	136,220	0	205,000
OV3647955	PRINCETON	NJ		05/28/2026	7.446	443,792	0	442,000
OV3679621	CHATTANOOGA	TN		05/28/2026	7.228	344,352	0	420,000
OV3686081	LAKEWOOD RANCH	FL		06/29/2026	7.346	628,839	0	750,000
OV3748518	NEW ORLEANS	LA		05/28/2026	8.579	859,079	0	1,250,000
OV3778503	PORT ARANSAS	TX		05/28/2026	8.281	349,067	0	492,000
OV3991901	LELAND	NC		06/29/2026	6.699	1,404,568	0	1,815,000
OV4111378	VALPARAISO	IN		04/29/2026	7.161	134,579	0	160,000
OV4115534	TUCSON	AZ		04/29/2026	6.629	222,708	0	275,000
OV4129905	PITTSFIELD	MA		04/29/2026	6.631	107,217	0	133,000
OV4129912	SAINT AUGUSTINE	FL		04/29/2026	6.399	435,198	0	540,000
OV4130633	TAYLORS	SC		04/29/2026	6.777	230,434	0	369,000
OV4130973	AMARILLO	TX		04/29/2026	6.582	167,986	0	205,200
OV4130994	BAKERSFIELD	CA		04/29/2026	6.394	649,073	0	885,000
OV4131000	ALHAMBRA	CA		04/29/2026	6.372	594,848	0	1,400,000
OV4131001	BROKEN BOW	OK		04/29/2026	6.830	571,941	0	800,000

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0V4131499	CASA GRANDE	AZ		04/29/2026	6.844	197,963	0	235,500
0V4131518	LAS VEGAS	NV		04/29/2026	6.589	384,433	0	450,000
0V4134814	ABILENE	TX		04/29/2026	6.688	144,839	0	184,000
0V4136130	HIGHLAND	IL		04/29/2026	6.903	158,949	0	205,600
0V4136140	SHREVEPORT	LA		04/29/2026	6.923	101,619	0	140,000
0V4136161	SHARPS CHAPEL	TN		04/29/2026	6.718	448,646	0	510,000
0V4136164	SPRINGFIELD	MO		04/29/2026	6.905	213,164	0	242,000
0V4136166	GLEN BURNIE	MD		04/29/2026	6.915	248,057	0	280,000
0V4136654	TEMPLE TERRACE	FL		04/29/2026	6.838	113,568	0	135,000
0V4136657	JACKSON	MI		04/29/2026	6.641	140,483	0	168,000
0V4137285	PANAMA CITY	FL		04/29/2026	7.033	188,525	0	215,000
0V4137289	GENEVA	OH		04/29/2026	6.735	146,605	0	180,000
0V4137753	HAYESVILLE	NC		04/29/2026	6.578	377,775	0	413,000
0V4137756	ELGIN	AZ		04/29/2026	7.278	479,444	0	590,000
0V4137757	KNOXVILLE	TN		04/29/2026	6.624	403,393	0	460,000
0V4137801	CARTHAGE	MO		04/29/2026	7.011	145,552	0	162,000
0V4137809	LUBBOCK	TX		04/29/2026	6.732	121,861	0	145,000
0V4138562	CARLSBAD	CA		04/29/2026	6.848	1,123,949	0	1,250,000
0V4138576	DANVILLE	VA		04/29/2026	6.768	153,202	0	172,500
0V4140614	MYRTLE BEACH	SC		04/29/2026	6.899	137,852	0	165,000
0V4141262	LAS VEGAS	NV		04/29/2026	6.703	427,408	0	550,000
0V4142623	MADISON	AL		04/29/2026	6.935	187,530	0	232,000
0V4143142	ANAHEIM	CA		04/29/2026	7.295	1,045,566	0	1,260,000
0V4143998	BATON ROUGE	LA		04/29/2026	7.219	134,257	0	160,000
0V4144007	LOVES PARK	IL		04/29/2026	7.085	134,479	0	160,000
0V4144009	ODESSA	TX		04/29/2026	6.589	188,087	0	250,000
0V4159680	LAREDO	TX		04/29/2026	6.769	174,380	0	226,000
0V4159703	JACKSONVILLE	FL		04/29/2026	6.960	113,376	0	125,000
0V4160427	MILLCREEK	UT		04/29/2026	7.082	244,715	0	295,000
0V4160431	NEW SMYRNA BEACH	FL		04/29/2026	6.528	234,126	0	325,000
0V4160437	PENSACOLA	FL		04/29/2026	7.030	196,787	0	227,500
0V4160439	COLUMBUS	OH		04/29/2026	7.086	191,984	0	218,000
0V4160493	FORT WORTH	TX		04/29/2026	6.691	149,606	0	195,000
0V4161151	DELRAY BEACH	FL		04/29/2026	6.342	126,458	0	165,000
0V4161185	CHEYENNE	WY		04/29/2026	7.531	290,629	0	345,000
0V4161700	PLYMOUTH	MN		04/29/2026	6.733	99,749	0	119,000
0V4161709	WILLITS	CA		04/29/2026	7.810	442,769	0	570,000
0V4185615	EDINBURG	TX		05/28/2026	6.149	373,420	0	530,000
0V4185616	COCOA BEACH	FL		05/28/2026	7.041	632,769	0	810,000
0V4186233	PHILADELPHIA	PA		05/28/2026	7.306	151,802	0	195,000
0V4187334	OSCODA	MI		06/29/2026	6.902	75,102	0	97,000
0V4187345	SHELBY	NC		06/29/2026	7.203	81,093	0	103,000
0V4187381	OCEAN CITY	MD		05/28/2026	6.784	237,078	0	272,000
0V4189884	BONITA SPRINGS	FL		05/28/2026	6.623	160,179	0	197,000
0V4190485	MIDLAND	TX		06/29/2026	6.470	186,128	0	238,000
0V4190505	LEWISVILLE	TX		05/28/2026	7.105	191,683	0	230,000
0V4195231	OREGON	WI		05/28/2026	7.030	569,725	0	805,000
0V4195241	DAYTON	OH		06/29/2026	6.585	55,823	0	69,000
0V4195289	OAK ISLAND	NC		05/28/2026	6.444	671,623	0	792,000
0V4238302	BUCKLEY	MI		06/29/2026	6.996	216,667	0	280,000
0V4238305	MONTGOMERY	TX		06/29/2026	6.540	211,151	0	274,000
0V4238318	PUNTA GORDA	FL		06/29/2026	7.083	126,062	0	155,000
0V4238331	ABILENE	TX		06/29/2026	6.753	259,651	0	315,000
0V4238338	THACKERVILLE	OK		06/29/2026	7.371	246,858	0	315,000
0V4238339	LINCOLN	IL		06/29/2026	6.764	72,926	0	89,000

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					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
0V4240196	SHALLOTTE	NC		06/29/2026	6.756	366,302	0	445,000
0V4240201	MOBILE	AL		06/29/2026	6.754	189,567	0	240,000
0V4240206	WILKES BARRE	PA		06/29/2026	6.759	135,903	0	165,000
0V4254474	COCOA	FL		06/29/2026	6.863	227,320	0	250,000
0V4254478	SPRING	TX		06/29/2026	7.177	193,980	0	246,000
0V4254488	PALMETTO	FL		06/29/2026	6.429	272,173	0	315,000
0V4254492	OLD HICKORY	TN		06/29/2026	7.011	333,652	0	360,000
0V4254494	AMARILLO	TX		06/29/2026	6.520	225,476	0	280,000
0V4255262	LUBBOCK	TX		06/29/2026	6.799	120,833	0	163,000
0V4269530	SEGUIN	TX		06/29/2026	6.787	392,421	0	525,000
0V4269540	SUGARLOAF	CA		06/29/2026	7.254	293,195	0	335,000
0V4269542	SAN ANTONIO	TX		06/29/2026	7.075	189,924	0	216,000
0V4269548	NORFOLK	VA		06/29/2026	6.315	204,120	0	290,000
0V4269883	DENVER	CO		06/29/2026	6.911	217,945	0	280,000
0V4269905	SEBRING	FL		06/29/2026	7.166	130,204	0	145,000
0V4269910	LITTLE RIVER	SC		06/29/2026	7.071	153,200	0	161,616
0V4270753	SCOTTSDALE	AZ		06/29/2026	6.981	499,673	0	645,000
0399999. Mortgages in good standing - residential mortgages-all other						350,457,237	0	848,444,397
LN0004364	LOS ANGELES	CA		05/12/2026	6.240	62,697	0	165,000,000
LN0010979	WASHINGTON	DC		05/15/2026	6.140	71,624	0	189,220,329
LN0011691	WASHINGTON	DC		05/15/2026	10.198	7,923	0	189,220,329
LN0013379	LOS ANGELES	CA		05/12/2026	6.240	99,667	0	165,000,000
LN0016276	PLANO	TX		05/12/2026	11.195	329,820	0	146,400,000
LN0016277	PLANO	TX		05/12/2026	17.599	143,244	0	146,400,000
LN0016985	DALLAS	TX		05/12/2026	7.066	750,936	0	116,027,543
LN0016986	DALLAS	TX		05/12/2026	16.685	319,127	0	116,027,543
LN0017670	LOS ANGELES	CA		05/08/2026	0.000	152,494	0	66,415,207
LN0018470	LOS ANGELES	CA		05/22/2026	0.000	38,124	0	66,415,207
LN0019360	AUSTIN	TX		05/14/2026	0.000	49,773	0	126,437,011
LN0019477	AUSTIN	TX		05/14/2026	0.000	199,093	0	126,437,011
LN0020257	RALEIGH	NC		05/12/2026	9.760	6,061,076	0	130,000,000
LN0020483	PHILADELPHIA	PA		05/12/2026	0.000	7,788	0	41,742,857
LN0022040	WALNUT CREEK	CA		05/12/2026	0.000	582,362	0	77,580,000
LN0022041	WALNUT CREEK	CA		05/12/2026	0.000	18,786	0	77,580,000
LN0022042	WALNUT CREEK	CA		05/12/2026	0.000	18,786	0	77,580,000
LN0023157	RALEIGH	NC		05/12/2026	17.358	2,297,551	0	130,000,000
LN0024098	LOS ANGELES	CA		05/08/2026	6.090	550,655	0	76,543,413
LN0024101	LOS ANGELES	CA		05/08/2026	15.222	36,251	0	76,543,413
LN0024104	LOS ANGELES	CA		05/08/2026	11.163	152,359	0	76,543,413
LN0024108	LOS ANGELES	CA		05/08/2026	19.978	15,223	0	76,543,413
LN0025880	SCOTTSDALE	AZ		05/14/2026	10.280	387,945	0	61,611,066
LN0025881	SCOTTSDALE	AZ		05/14/2026	15.119	147,152	0	61,611,066
LN0027558	PHILADELPHIA	PA		05/08/2026	13.120	134,275	0	46,450,000
LN0027666	MORRISVILLE	NC		05/20/2026	7.458	3,860,541	0	48,450,000
LN0027667	MORRISVILLE	NC		05/20/2026	14.225	1,274,694	0	48,450,000
LN0027672	PHOENIX	AZ		05/08/2026	15.138	71,492	0	13,443,541
LN0027783	PHILADELPHIA	PA		05/08/2026	7.097	403,445	0	46,450,000
LN0028466	SAN DIEGO	CA		05/20/2026	7.626	3,487,956	0	102,350,000
LN0028467	SAN DIEGO	CA		05/20/2026	12.436	1,878,130	0	102,350,000
LN0028533	BOULDER	CO		05/08/2026	7.161	2,048,602	0	85,500,000
LN0028534	BOULDER	CO		05/08/2026	12.731	872,443	0	85,500,000
LN0028569	NEW YORK CITY	NY		05/14/2026	3.144	145,553	0	28,542,614
LN0028570	NEW YORK CITY	NY		05/14/2026	7.579	68,792	0	28,542,614
LN0029166	SCOTTSDALE	AZ		05/14/2026	15.119	151,247	0	61,611,066
LN0029553	SAN PEDRO	CA		05/08/2026	7.292	3,157,623	0	423,080,000

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					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
LN0029554	SAN PEDRO	CA		05/08/2026	14.341	1,403,388	0	423,080,000
LN0029606	ATLANTA	GA		05/15/2026	6.262	726,003	0	95,701,149
LN0029622	ATLANTA	GA		05/15/2026	10.920	239,569	0	95,701,149
LN0029623	CAMPBELL	CA		05/12/2026	0.000	87,577	0	47,238,579
LN0029745	DALLAS	TX		05/14/2026	5.852	582,870	0	71,723,186
LN0029746	DALLAS	TX		05/14/2026	10.550	182,132	0	71,723,186
LN0029841	BROOKLYN	NY		05/29/2026	7.639	1,537,954	0	53,550,000
LN0029842	BROOKLYN	NY		05/29/2026	12.241	659,123	0	53,550,000
LN0029843	BROOKLYN	NY		05/29/2026	7.254	351,875	0	53,550,000
LN0029844	BROOKLYN	NY		05/29/2026	11.840	150,803	0	53,550,000
LN0030317	NEWPORT	RI		05/29/2026	6.255	3,108,691	0	125,250,000
LN0030318	NEWPORT	RI		05/29/2026	11.350	1,332,296	0	125,250,000
LN0030610	HERNDON	VA		05/15/2026	12.542	861,990	0	153,850,000
LN0031433	MALDEN	MA		05/12/2026	6.500	347,411	0	145,423,583
LN0031434	MALDEN	MA		05/12/2026	12.639	114,640	0	145,423,583
LN0031643	LEBANON	TN		06/30/2026	6.829	499,747	0	77,550,000
LN0031644	LEBANON	TN		06/30/2026	11.468	143,464	0	77,550,000
LN0031855	HERNDON	VA		05/15/2026	7.002	2,028,341	0	153,850,000
LN0031943	WENATCHEE	WA		05/18/2026	12.373	565,446	0	94,335,000
LN0032043	BROOKLYN	NY		05/12/2026	7.830	92,493	0	42,466,666
LN0032415	WENATCHEE	WA		05/18/2026	6.160	1,696,338	0	94,335,000
LN0032754	BOSTON	MA		04/09/2026	19.238	1,453,439	0	77,400,000
LN0033559	WASHINGTON	DC		05/12/2026	5.770	428,565	0	58,415,000
LN0033560	WASHINGTON	DC		05/12/2026	11.480	123,029	0	58,415,000
LN0034712	BROOKLYN	NY		06/09/2026	8.200	132,643	0	42,466,666
0599999. Mortgages in good standing - commercial mortgages-all other						48,905,079	0	6,194,946,403
DREXBROOK	DREXEL HILL	PA		05/19/2026	13.193	32,075	0	9,463,687
LN0011692	WASHINGTON	DC		05/15/2026	12.735	19,780	0	189,220,329
LN0021498	WALNUT CREEK	CA		05/12/2026	0.000	129,608	0	77,580,000
LN0021828	RALEIGH	NC		05/12/2026	17.358	214,324	0	130,000,000
LN0024109	LOS ANGELES	CA		05/08/2026	11.163	51,379	0	76,543,413
LN0024111	LOS ANGELES	CA		05/08/2026	19.978	5,134	0	76,543,413
LN0026445	MIAMI BEACH	FL		05/19/2026	14.889	533,948	0	62,476,903
LN0029692	SAN PEDRO	CA		05/08/2026	14.341	116,949	0	423,080,000
LN0034902	LOS ANGELES	CA		04/10/2026	12.173	1,611,326	0	76,543,413
UNONST655	BROOKLYN	NY		05/19/2026	12.185	243,271	0	2,325,741
0699999. Mortgages in good standing - mezzanine loans						2,957,794	0	1,123,776,899
0899999. Total mortgages in good standing						405,978,315	0	8,181,684,392
LN0016274	GREENBELT	MD		05/18/2026	5.474	224,482	0	53,400,856
LN0017651	GREENBELT	MD		05/18/2026	15.000	66,835	0	53,400,856
1399999. Restructured mortgages - commercial mortgages-all other						291,317	0	106,801,713
LN0017652	GREENBELT	MD		05/18/2026	15.000	7,426	0	53,400,856
1499999. Restructured mortgages - mezzanine loans						7,426	0	53,400,856
1699999. Total - restructured mortgages						298,744	0	160,202,569
000237497	LITTLE ROCK	AR		05/15/2026	5.300	56	0	105,084
000238350	CONLEY	GA		04/15/2026	5.300	128	0	326,878
000240649	LUGOFF	SC		05/15/2026	5.300	130	0	212,000
000241057	LAPEER	MI		05/01/2026	5.300	419	0	108,000
000241994	NEW HAVEN	CT		05/15/2026	5.300	204	0	247,780
000243754	STATESVILLE	NC		05/15/2026	5.300	556	0	366,607
1899999. Mortgages with overdue interest over 90 days-residential mortgages-insured or guaranteed						1,494	0	1,366,349
000036215	LUCAS	TX		04/21/2026	8.600	1,089	0	2,025,000
000037823	LATHROP	CA		05/21/2026	8.905	973	0	890,518
230300873	BALTIMORE	MD		04/21/2026	9.157	89	0	190,000

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
230616468	STEVENSON RANCH	CA		05/21/2026	7.549	1,071	0	1,630,000
230616559	ROCKWALL	TX		04/21/2026	8.207	574	0	950,000
231023548	BURNSVILLE	MN		04/21/2026	8.553	880	0	1,450,000
240492520	GEORGETOWN	TX		04/21/2026	9.700	501	0	539,900
240596742	SUGAR LAND	TX		05/01/2026	8.624	404	0	830,000
240609107	DELRAY BEACH	FL		04/21/2026	9.549	395	0	433,000
251032691	MARANA	AZ		05/21/2026	8.732	227	0	520,000
304471114	BEALETON	VA		05/21/2026	7.526	299	0	267,000
37339	PASADENA	CA		05/21/2026	7.635	1,174	0	2,070,000
BB1672264	GLENDALE	CA		04/09/2026	7.561	1,065,601	0	1,270,000
BB1687973	POMPANO BEACH	FL		05/13/2026	6.021	343,400	0	570,000
BB1691900	BRONX	NY		05/22/2026	7.699	507,586	0	700,000
BB1695075	KENNEWICK	WA		05/21/2026	7.809	204,855	0	295,000
1999999. Mortgages with overdue interest over 90 days-residential mortgages-all other						2,129,120	0	14,630,418
2499999. Total - mortgages with overdue interest over 90 days						2,130,613	0	15,996,767
000237747	DANVILLE	IN		04/15/2026	5.300	84	0	220,000
000238024	MONROE	WA		05/15/2026	5.300	356	0	595,000
000239034	DAMASCUS	MD		04/15/2026	5.300	114	0	463,000
000243083	CHALMETTE	LA		04/15/2026	5.300	434	0	232,503
2699999. Mortgages in process of foreclosure-residential mortgages-insured or guaranteed						989	0	1,510,503
230403412	KISSIMMEE	FL		05/21/2026	7.640	1,570	0	474,900
250534716	TROY	OH		05/21/2026	7.599	170	0	364,000
250534724	TROY	OH		05/21/2026	7.584	170	0	364,000
250758307	MILWAUKEE	WI		04/21/2026	7.779	132	0	290,000
250760428	DETROIT	MI		04/21/2026	7.421	189	0	370,000
BB1240580	NEW BEDFORD	MA		04/01/2026	6.875	329,271	0	375,000
2799999. Mortgages in process of foreclosure-residential mortgages-all other						331,502	0	2,237,900
3299999. Total - mortgages in the process of foreclosure						332,491	0	3,748,403
3399999 - Totals						408,740,162	0	8,361,632,131

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
000018322	DORAL	FL		05/25/2023	04/21/2026	537,273	0	(12,538)	0	0	(12,538)	0	524,735	524,735	0	0	0
000018597	CLINTON	MA		05/25/2023	06/22/2026	298,060	0	(7,254)	0	0	(7,254)	0	290,806	290,806	0	0	0
000019202	NORTH LAUDERDALE	FL		05/25/2023	05/21/2026	95,758	0	(2,591)	0	0	(2,591)	0	93,167	93,167	0	0	0
000019331	SACRAMENTO	CA		05/25/2023	05/21/2026	139,367	0	(3,572)	0	0	(3,572)	0	135,796	135,796	0	0	0
000019470	SAN DIEGO	CA		05/25/2023	06/22/2026	657,691	0	(15,339)	0	0	(15,339)	0	642,352	642,352	0	0	0
000036980	TAMPA	FL		08/29/2024	04/21/2026	10,976	0	(464)	0	0	(464)	0	10,512	10,512	0	0	0
000037651	FLOWER MOUND	TX		11/08/2024	04/21/2026	228,335	0	(10,762)	0	0	(10,762)	0	217,573	217,573	0	0	0
000037819	MANSFIELD	TX		11/21/2024	04/21/2026	1,126,748	0	(47,869)	0	0	(47,869)	0	1,078,878	1,078,878	0	0	0
000038060	CLINTON TOWNSHIP	MI		11/21/2024	05/21/2026	311,326	0	(13,480)	0	0	(13,480)	0	297,846	297,846	0	0	0
000038505	YORK	PA		11/08/2024	06/22/2026	243,655	0	(11,355)	0	0	(11,355)	0	232,299	232,299	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
000038649	COLUMBIA	TN		11/21/2024	06/22/2026	435,799	0	(18,799)	0	0	(18,799)	0	417,000	417,000	0	0	0
000038713	SAN DIEGO	CA		11/21/2024	06/22/2026	1,164,747	0	(49,892)	0	0	(49,892)	0	1,114,855	1,114,855	0	0	0
000038882	OAKLAND	CA		11/21/2024	06/22/2026	316,285	0	(13,741)	0	0	(13,741)	0	302,545	302,545	0	0	0
000040196	SCOTTSDALE	AZ		11/21/2024	05/21/2026	773,721	0	(32,907)	0	0	(32,907)	0	740,814	740,814	0	0	0
000116342	FAIRVIEW	NJ		05/16/2025	05/21/2026	622,995	0	(11,909)	0	0	(11,909)	0	611,086	611,086	0	0	0
000117901	BELLEVUE	WA		05/28/2025	05/21/2026	994,468	0	(16,708)	0	0	(16,708)	0	977,760	977,760	0	0	0
000118683	BUCKEYE	AZ		05/16/2025	04/21/2026	271,391	0	(4,472)	0	0	(4,472)	0	266,919	266,919	0	0	0
000121588	PALM COAST	FL		07/22/2025	06/22/2026	352,286	0	(13,999)	0	0	(13,999)	0	338,287	338,287	0	0	0
000128618	ANAHEIM	CA		07/22/2025	04/21/2026	1,194,304	0	(31,589)	0	0	(31,589)	0	1,162,715	1,162,715	0	0	0
000130549	GLENDALE	AZ		07/22/2025	04/21/2026	588,920	0	(16,816)	0	0	(16,816)	0	572,104	572,104	0	0	0
000130749	LOXAHATCHEE	FL		07/22/2025	06/22/2026	712,893	0	(24,885)	0	0	(24,885)	0	688,007	688,007	0	0	0
000237357	LAGRANGE	KY		10/23/2019	04/15/2026	196,659	0	10,718	0	0	10,718	0	207,377	207,377	0	0	0
000237807	FLOMATON	AL		10/23/2019	04/15/2026	29,204	0	1,523	0	0	1,523	0	30,726	30,726	0	0	0
000237821	CALHOUN	GA		10/23/2019	04/15/2026	(10)	0	601	0	0	601	0	591	591	0	0	0
000237828	CALDWELL	OH		10/23/2019	05/15/2026	22,905	0	4,444	0	0	4,444	0	27,349	27,349	0	0	0
000238434	CHASE CITY	VA		10/23/2019	06/15/2026	31,249	0	41,618	0	0	41,618	0	72,868	72,868	0	0	0
000238808	HEARTLAND	TX		10/23/2019	06/15/2026	93,873	0	8,050	0	0	8,050	0	101,924	101,924	0	0	0
000239263	TRAVERSE CITY	MI		10/23/2019	06/15/2026	94,598	0	(5,344)	0	0	(5,344)	0	89,254	89,254	0	0	0
000239455	MANCHESTER	NH		10/23/2019	04/15/2026	157,783	0	1,500	0	0	1,500	0	159,284	159,284	0	0	0
000239694	THATCHER	AZ		10/23/2019	05/15/2026	76,969	0	9,090	0	0	9,090	0	86,059	86,059	0	0	0
000239870	WALKER	LA		10/23/2019	05/15/2026	105,000	0	(11,767)	0	0	(11,767)	0	93,233	93,233	0	0	0
000240040	BAY	AR		10/23/2019	04/15/2026	100,542	0	3,490	0	0	3,490	0	104,032	104,032	0	0	0
000240327	LYNBROOK	NY		10/23/2019	06/15/2026	329,030	0	5,511	0	0	5,511	0	334,540	334,540	0	0	0
000240348	DERBY	KS		10/23/2019	06/15/2026	55,080	0	7,061	0	0	7,061	0	62,141	62,141	0	0	0
000240502	FLORENCE	AZ		10/23/2019	06/15/2026	95,531	0	(5,105)	0	0	(5,105)	0	90,426	90,426	0	0	0
000240517	SALTILLO	MS		10/23/2019	05/15/2026	186,000	0	13,350	0	0	13,350	0	199,350	199,350	0	0	0
000240612	LANCASTER	KY		10/23/2019	06/15/2026	70,897	0	(316)	0	0	(316)	0	70,581	70,581	0	0	0
000240699	MILAN	TN		10/23/2019	05/15/2026	113,164	0	7,146	0	0	7,146	0	120,310	120,310	0	0	0
000240830	BUTLER	NJ		10/23/2019	06/15/2026	52,772	0	11,128	0	0	11,128	0	63,901	63,901	0	0	0
000240994	BRONX	NY		10/23/2019	05/15/2026	268,416	0	13,673	0	0	13,673	0	282,089	282,089	0	0	0
000241585	SOMERESET	NJ		10/23/2019	04/15/2026	186,615	0	(38,048)	0	0	(38,048)	0	148,567	148,567	0	0	0
000241948	CHATTANOOGA	TN		10/23/2019	06/30/2026	0	0	727	0	0	727	0	715	715	0	0	0
000242004	TUNICA	MS		10/23/2019	06/15/2026	62,466	0	5,298	0	0	5,298	0	67,763	76,173	0	8,409	8,409
000242134	VIRGINIA BEACH	VA		10/23/2019	06/15/2026	160,102	0	(13,197)	0	0	(13,197)	0	146,905	146,905	0	0	0
000242454	HOPE MILLS	NC		10/23/2019	05/15/2026	101,498	0	(9,876)	0	0	(9,876)	0	91,622	91,622	0	0	0
000242660	VINE GROVE	KY		10/23/2019	06/15/2026	184,532	0	(1,805)	0	0	(1,805)	0	182,727	182,727	0	0	0
000242840	GRAY	LA		10/23/2019	06/15/2026	76,468	0	(1,784)	0	0	(1,784)	0	74,683	74,683	0	0	0
000242898	DIXFIELD	ME		10/23/2019	05/15/2026	65,707	0	1,178	0	0	1,178	0	66,884	66,884	0	0	0
000242958	MIDDLETON	TN		10/23/2019	06/15/2026	41,687	0	5,475	0	0	5,475	0	47,162	47,162	0	0	0
000243145	TYRONE	PA		10/23/2019	05/15/2026	50,453	0	6,141	0	0	6,141	0	56,595	56,595	0	0	0
000243176	KINGS MOUNTAIN	NC		10/23/2019	05/15/2026	51,178	0	2,393	0	0	2,393	0	53,571	53,571	0	0	0
000243180	LAJOSE	PA		10/23/2019	06/15/2026	40,333	0	5,128	0	0	5,128	0	45,461	45,461	0	0	0
000243458	MYERSTOWN	PA		10/23/2019	04/15/2026	131,679	0	23,634	0	0	23,634	0	155,313	155,313	0	0	0
000243731	CHARLOTTE	NC		10/23/2019	06/15/2026	73,199	0	2,311	0	0	2,311	0	75,510	75,510	0	0	0
000243867	ARLINGTON	VA		10/23/2019	05/15/2026	2	0	1,727	0	0	1,727	0	1,729	1,729	0	0	0
000244167	ELKHART	IN		10/23/2019	06/15/2026	59,431	0	1,155	0	0	1,155	0	60,586	60,586	0	0	0
000244359	SENECA	SC		10/23/2019	05/15/2026	28	0	1,141	0	0	1,141	0	1,169	1,169	0	0	0
000244672	BLANDFORD	MA		10/23/2019	06/15/2026	73,072	0	16,177	0	0	16,177	0	89,249	89,249	0	0	0
000249092	HILLSBORO	OH		10/23/2019	05/15/2026	73,024	0	7,061	0	0	7,061	0	80,085	80,085	0	0	0
020103877	PAYSON	AZ		01/20/2026	06/22/2026	0	0	(293)	0	0	(293)	0	595,855	595,855	0	0	0
023020266	HOLLYWOOD	FL		04/27/2023	04/21/2026	857,603	0	(22,840)	0	0	(22,840)	0	834,762	834,762	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
023030111	HAYWARD	CA		07/20/2023	06/22/2026	817,194	0	(13,365)	0	0	(13,365)	0	803,829	803,829	0	0	0
023040087	SUN CITY	AZ		07/07/2023	06/22/2026	183,006	0	(1,580)	0	0	(1,580)	0	181,425	181,425	0	0	0
023040216	RICHMOND	VA		07/20/2023	06/22/2026	111,274	0	(1,889)	0	0	(1,889)	0	109,385	109,385	0	0	0
023050107	TAMPA	FL		07/07/2023	06/22/2026	423,387	0	(3,643)	0	0	(3,643)	0	419,745	419,745	0	0	0
023120084	(WEST HILLS), LOS ANGELES	CA		04/12/2024	04/21/2026	989,419	0	(17,066)	0	0	(17,066)	0	972,353	972,353	0	0	0
023120265	FLOWER MOUND	TX		03/12/2024	05/21/2026	1,487,480	0	(27,294)	0	0	(27,294)	0	1,460,186	1,460,186	0	0	0
023120384	PINEHURST	ID		03/12/2024	04/21/2026	1,046,040	0	(23,133)	0	0	(23,133)	0	1,022,907	1,022,907	0	0	0
024010029	BEDFORD	TX		02/23/2024	04/21/2026	305,115	0	(6,705)	0	0	(6,705)	0	298,410	298,410	0	0	0
024010436	PALATINE	IL		04/12/2024	04/21/2026	151,945	0	(4,495)	0	0	(4,495)	0	147,450	147,450	0	0	0
024010464	BEECHER	IL		03/12/2024	04/21/2026	259,841	0	(5,875)	0	0	(5,875)	0	253,966	253,966	0	0	0
024020094	SPRING	TX		04/03/2024	05/21/2026	506,976	0	(12,823)	0	0	(12,823)	0	494,153	494,153	0	0	0
024020206	BROOMFIELD	CO		03/26/2024	04/21/2026	484,273	0	(14,378)	0	0	(14,378)	0	469,895	469,895	0	0	0
024020322	WEST PALM BEACH	FL		04/23/2024	06/22/2026	471,534	0	(12,963)	0	0	(12,963)	0	458,572	458,572	0	0	0
024030152	HICKORY HILLS	IL		04/26/2024	04/21/2026	344,242	0	(10,815)	0	0	(10,815)	0	333,427	333,427	0	0	0
024030298	LOS ANGELES	CA		05/09/2024	04/21/2026	1,075,103	0	(27,532)	0	0	(27,532)	0	1,047,571	1,047,571	0	0	0
024040077	AVOCA	PA		07/01/2024	06/22/2026	207,544	0	(3,734)	0	0	(3,734)	0	203,811	203,811	0	0	0
024040240	GOLD CANYON	AZ		07/10/2024	06/22/2026	837,583	0	(22,321)	0	0	(22,321)	0	815,263	815,263	0	0	0
024040256	LAKE PLACID	FL		07/01/2024	04/21/2026	530,026	0	(9,554)	0	0	(9,554)	0	520,472	520,472	0	0	0
024040387	GILBERT	AZ		07/26/2024	04/21/2026	507,028	0	(16,283)	0	0	(16,283)	0	490,745	490,745	0	0	0
024040440	WEST PALM BEACH	FL		06/10/2024	04/21/2026	230,908	0	(7,112)	0	0	(7,112)	0	223,796	223,796	0	0	0
024080187	FOUNTAIN VALLEY	CA		09/27/2024	05/21/2026	1,641,199	0	(21,644)	0	0	(21,644)	0	1,619,556	1,619,556	0	0	0
024080311	SAINT MARIES	ID		10/01/2024	04/21/2026	384,277	0	(9,123)	0	0	(9,123)	0	375,154	375,154	0	0	0
024110422	HOUSTON	TX		01/28/2025	06/22/2026	1,140,146	0	(29,868)	0	0	(29,868)	0	1,110,278	1,110,278	0	0	0
024110565	DOUGLAS	MA		01/28/2025	04/21/2026	348,936	0	(9,277)	0	0	(9,277)	0	339,659	339,659	0	0	0
025030156	RATHDRUM	ID		05/12/2025	04/21/2026	811,773	0	(12,706)	0	0	(12,706)	0	799,067	799,067	0	0	0
040023779	KING	WA		06/11/2025	04/21/2026	2,194,847	0	(46,797)	0	0	(46,797)	0	2,148,050	2,148,050	0	0	0
052943943	PALM DESERT	CA		06/30/2025	05/21/2026	512,387	0	(26,924)	0	0	(26,924)	0	485,464	485,464	0	0	0
052944090	EDISON	NJ		06/30/2025	04/21/2026	1,395,373	0	(63,278)	0	0	(63,278)	0	1,332,095	1,332,095	0	0	0
052945971	BROOKLYN	NY		06/30/2025	05/21/2026	844,268	0	(44,268)	0	0	(44,268)	0	800,000	800,000	0	0	0
052948695	EDWARDS	CO		06/30/2025	04/21/2026	1,719,480	0	(90,384)	0	0	(90,384)	0	1,629,096	1,629,096	0	0	0
052965770	YORBA LINDA	CA		08/27/2025	04/21/2026	2,064,625	0	(74,954)	0	0	(74,954)	0	1,989,671	1,989,671	0	0	0
052977773	BUENA PARK	CA		08/12/2025	04/21/2026	685,292	0	(9,440)	0	0	(9,440)	0	675,852	675,852	0	0	0
052978646	COTO DE CAZA	CA		09/24/2025	06/22/2026	1,664,298	0	(59,922)	0	0	(59,922)	0	1,604,376	1,604,376	0	0	0
052979320	HOWELL	NJ		08/12/2025	04/21/2026	653,885	0	(25,069)	0	0	(25,069)	0	628,816	628,816	0	0	0
081018449	SHERIDAN	WY		05/06/2025	04/21/2026	260,837	0	(8,860)	0	0	(8,860)	0	251,977	251,977	0	0	0
081018886	KIRKLAND	WA		05/30/2025	04/21/2026	1,068,189	0	(28,189)	0	0	(28,189)	0	1,040,000	1,040,000	0	0	0
081018971	BIG PINE KEY	FL		05/06/2025	04/21/2026	705,592	0	(23,953)	0	0	(23,953)	0	681,639	681,639	0	0	0
081019437	TAMPA	FL		05/30/2025	04/21/2026	1,235,589	0	(32,491)	0	0	(32,491)	0	1,203,097	1,203,097	0	0	0
081019668	WHITTIER	CA		05/30/2025	04/21/2026	611,464	0	(16,096)	0	0	(16,096)	0	595,368	595,368	0	0	0
081020006	RICHMOND	CA		05/30/2025	04/21/2026	406,831	0	(10,701)	0	0	(10,701)	0	396,130	396,130	0	0	0
081020112	GLENDALE	CA		05/30/2025	06/22/2026	1,793,054	0	(47,163)	0	0	(47,163)	0	1,745,891	1,745,891	0	0	0
100008940	WHITTIER	NC		05/06/2025	06/22/2026	710,391	0	(24,141)	0	0	(24,141)	0	686,250	686,250	0	0	0
105804094	SEVIERVILLE	TN		12/23/2025	04/22/2026	0	0	1,995	0	0	1,995	0	1,995	1,995	0	0	0
117279	ST. ROSE	LA		04/26/2024	04/21/2026	34,264	0	6,681	0	0	6,681	0	40,945	40,945	0	0	0
125058669	JACKSON	NJ		06/27/2025	04/21/2026	563,016	0	(13,016)	0	0	(13,016)	0	550,000	550,000	0	0	0
1481186	FLAGSTAFF	AZ		12/19/2025	05/21/2026	607,093	0	(9,778)	0	0	(9,778)	0	597,314	597,314	0	0	0
1761-RC	CAPE CORAL	FL		03/15/2024	04/01/2026	188,686	0	0	0	0	0	0	221,012	221,012	0	0	0
191530244	ORLANDO	FL		11/21/2025	05/21/2026	518,406	0	(16,791)	0	0	(16,791)	0	501,616	501,616	0	0	0
191552112	RIVERVIEW	FL		12/09/2025	05/21/2026	400,169	0	(16,152)	0	0	(16,152)	0	384,017	384,017	0	0	0
191561435	ASHEVILLE	NC		12/09/2025	06/22/2026	459,236	0	(5,477)	0	0	(5,477)	0	453,759	453,759	0	0	0
191592873	WASHINGTON	DC		12/23/2025	05/21/2026	785,950	0	(11,766)	0	0	(11,766)	0	774,184	774,184	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
191621238	FAIRFAX	VA		12/18/2025	04/21/2026	492,964	0	(15,548)	0	0	(15,548)	0	477,415	477,415	0	0	0
191706746	MARCO ISLAND	FL		02/04/2026	05/21/2026	0	0	(6,461)	0	0	(6,461)	0	321,459	321,459	0	0	0
191735910	PARKER	CO		02/04/2026	06/22/2026	0	0	(6,136)	0	0	(6,136)	0	485,497	485,497	0	0	0
213305153	MIDLOTHIAN	VA		12/09/2025	06/30/2026	0	0	18,782	0	0	18,782	0	18,782	18,782	0	0	0
213561416	HERNDON	VA		12/09/2025	06/22/2026	745,033	0	745	0	0	745	0	745,778	745,778	0	0	0
213664504	SUGARLOAF	CA		12/09/2025	05/21/2026	327,795	0	(14,008)	0	0	(14,008)	0	313,787	313,787	0	0	0
213705645	HOSCHTON	GA		12/18/2025	05/21/2026	431,320	0	(16,422)	0	0	(16,422)	0	414,898	414,898	0	0	0
213768080	NEW ORLEANS	LA		12/18/2025	06/22/2026	325,607	0	(16,015)	0	0	(16,015)	0	309,592	309,592	0	0	0
213776233	MANSON	NC		12/09/2025	04/21/2026	353,681	0	(17,418)	0	0	(17,418)	0	336,263	336,263	0	0	0
213809754	REINA SIERRA VISTA	AZ		11/21/2025	05/21/2026	294,473	0	(14,280)	0	0	(14,280)	0	280,193	280,193	0	0	0
213818542	GRANTSVILLE	UT		11/21/2025	06/22/2026	154,476	0	(5,197)	0	0	(5,197)	0	149,279	149,279	0	0	0
213818569	WILLIAMSTOWN	NJ		12/09/2025	05/21/2026	286,534	0	(11,597)	0	0	(11,597)	0	274,937	274,937	0	0	0
213820415	UNION	NJ		11/21/2025	05/21/2026	641,242	0	(11,927)	0	0	(11,927)	0	629,315	629,315	0	0	0
213820514	DENVER	CO		11/21/2025	04/21/2026	634,185	0	(16,137)	0	0	(16,137)	0	618,048	618,048	0	0	0
213824213	OSHKOSH	WI		01/09/2026	06/22/2026	0	0	(15,548)	0	0	(15,548)	0	367,155	367,155	0	0	0
213871534	COLUMBIA	MD		12/09/2025	05/21/2026	564,309	0	(16,971)	0	0	(16,971)	0	547,866	547,866	0	0	0
213871588	MOULTONBOROUGH	NH		12/09/2025	06/22/2026	748,655	0	(30,610)	0	0	(30,610)	0	718,044	718,044	0	0	0
213872065	BOILING SPRINGS	SC		12/09/2025	06/22/2026	288,559	0	(13,566)	0	0	(13,566)	0	274,993	274,993	0	0	0
213872326	LARAMIE	WY		12/09/2025	04/21/2026	207,228	0	(9,973)	0	0	(9,973)	0	197,255	197,255	0	0	0
213872678	MANAHAWKIN	NJ		12/09/2025	04/21/2026	1,058,988	0	(22,578)	0	0	(22,578)	0	1,036,410	1,036,410	0	0	0
213873086	CAROL STREAM	IL		12/09/2025	05/21/2026	232,575	0	(13,218)	0	0	(13,218)	0	219,357	219,357	0	0	0
213873124	SEASIDE HEIGHTS	NJ		12/09/2025	04/21/2026	541,450	0	(23,299)	0	0	(23,299)	0	518,150	518,150	0	0	0
213873250	SNOHOMISH	WA		12/09/2025	04/21/2026	776,682	0	(19,135)	0	0	(19,135)	0	757,547	757,547	0	0	0
213873682	SELBYVILLE	DE		12/09/2025	06/30/2026	0	0	12,643	0	0	12,643	0	12,643	12,643	0	0	0
213937382	CALEDONIA	IL		01/09/2026	04/21/2026	0	0	(4,562)	0	0	(4,562)	0	261,784	261,784	0	0	0
213994123	NAMPA	ID		12/18/2025	05/21/2026	357,235	0	(16,066)	0	0	(16,066)	0	341,169	341,169	0	0	0
214010740	CHANDLER	AZ		12/18/2025	06/22/2026	664,045	0	(9,929)	0	0	(9,929)	0	654,117	654,117	0	0	0
214029219	CHARLOTTE	NC		12/18/2025	06/22/2026	294,177	0	453	0	0	453	0	294,630	294,630	0	0	0
214029584	WILMINGTON	NC		12/18/2025	05/21/2026	245,044	0	580	0	0	580	0	245,624	245,624	0	0	0
214036459	STUART	FL		12/18/2025	05/21/2026	591,671	0	(3,666)	0	0	(3,666)	0	588,005	588,005	0	0	0
214095853	BRUNSWICK	MD		02/04/2026	06/22/2026	0	0	(12,921)	0	0	(12,921)	0	232,653	232,653	0	0	0
214102003	HOUSTON	TX		01/09/2026	06/22/2026	0	0	2,307	0	0	2,307	0	240,740	240,740	0	0	0
214104518	LAUREL	MD		12/18/2025	06/30/2026	0	0	12,341	0	0	12,341	0	12,341	12,341	0	0	0
214191129	THE VILLAGES	FL		01/09/2026	04/21/2026	0	0	(9,515)	0	0	(9,515)	0	239,029	239,029	0	0	0
214197664	WILLIAMSBURG	VA		01/09/2026	06/22/2026	0	0	(22,045)	0	0	(22,045)	0	618,995	618,995	0	0	0
214221443	SUMMERVILLE	SC		01/09/2026	06/22/2026	0	0	(13,490)	0	0	(13,490)	0	246,632	246,632	0	0	0
214452308	WINCHESTER	CA		01/20/2026	06/30/2026	0	0	8,815	0	0	8,815	0	8,815	8,815	0	0	0
214452427	NAPLES	FL		01/20/2026	05/21/2026	0	0	(17,520)	0	0	(17,520)	0	435,070	435,070	0	0	0
214470298	SELBYVILLE	DE		01/20/2026	06/30/2026	0	0	18,800	0	0	18,800	0	18,800	18,800	0	0	0
214618945	WILMINGTON	NC		02/04/2026	05/21/2026	0	0	(15,831)	0	0	(15,831)	0	537,170	537,170	0	0	0
230186504	TAMPA	FL		03/31/2023	04/21/2026	196,543	0	(3,418)	0	0	(3,418)	0	193,125	193,125	0	0	0
230187981	MIAMI	FL		03/10/2023	06/22/2026	526,172	0	(16,103)	0	0	(16,103)	0	510,069	510,069	0	0	0
230188245	WINNECONNE	WI		03/24/2023	05/21/2026	154,830	0	(4,969)	0	0	(4,969)	0	149,861	149,861	0	0	0
230188534	DECATUR	GA		03/01/2023	04/21/2026	413,777	0	(12,669)	0	0	(12,669)	0	401,108	401,108	0	0	0
230290769	MYRTLE BEACH	SC		03/10/2023	05/21/2026	567,680	0	(17,387)	0	0	(17,387)	0	550,293	550,293	0	0	0
230293367	OCALA	FL		04/06/2023	05/21/2026	226,962	0	(3,129)	0	0	(3,129)	0	223,833	223,833	0	0	0
230293383	BRIDGEWATER	NJ		04/21/2023	04/21/2026	558,999	0	(8,997)	0	0	(8,997)	0	550,002	550,002	0	0	0
230394504	GREENSBORO	NC		07/14/2023	05/21/2026	181,161	0	(4,455)	0	0	(4,455)	0	176,706	176,706	0	0	0
230395295	MIAMI	FL		05/12/2023	04/21/2026	571,952	0	(19,907)	0	0	(19,907)	0	552,046	552,046	0	0	0
230395584	MIAMI	FL		05/12/2023	04/21/2026	484,933	0	(19,191)	0	0	(19,191)	0	465,742	465,742	0	0	0
230397721	HUNTINGTON BEACH	CA		05/12/2023	06/22/2026	1,116,867	0	(13,144)	0	0	(13,144)	0	1,103,723	1,103,723	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
230397945	SYLVANIA	OH		05/02/2023	06/22/2026	308,539	0	(9,539)	0	0	(9,539)	0	299,000	299,000	0	0	0
230401168	LUTZ	FL		07/10/2023	04/21/2026	1,853,111	0	(49,584)	0	0	(49,584)	0	1,803,527	1,803,527	0	0	0
230403594	ODENTON	MD		06/02/2023	04/21/2026	335,968	0	(8,865)	0	0	(8,865)	0	327,102	327,102	0	0	0
230403701	LOS FRESNOS	TX		05/18/2023	06/22/2026	232,083	0	(8,907)	0	0	(8,907)	0	223,176	223,176	0	0	0
230405417	HIALEAH	FL		06/09/2023	05/21/2026	361,887	0	(10,003)	0	0	(10,003)	0	351,884	351,884	0	0	0
230507261	ATLANTA	GA		06/02/2023	04/21/2026	312,142	0	(8,259)	0	0	(8,259)	0	303,882	303,882	0	0	0
230507519	COCONUT CREEK	FL		07/10/2023	06/22/2026	428,604	0	(11,474)	0	0	(11,474)	0	417,130	417,130	0	0	0
230508715	INDIAN SHORES	FL		06/16/2023	06/22/2026	347,572	0	(8,172)	0	0	(8,172)	0	339,400	339,400	0	0	0
230509887	KENOSHA	WI		07/14/2023	04/21/2026	131,379	0	(2,711)	0	0	(2,711)	0	128,668	128,668	0	0	0
230510398	PENSACOLA	FL		07/14/2023	04/21/2026	217,020	0	(4,461)	0	0	(4,461)	0	212,559	212,559	0	0	0
230510406	PENSACOLA	FL		07/14/2023	04/21/2026	203,010	0	(4,173)	0	0	(4,173)	0	198,837	198,837	0	0	0
230510513	MYRTLE BEACH	SC		07/10/2023	05/21/2026	641,714	0	(17,104)	0	0	(17,104)	0	624,610	624,610	0	0	0
230512899	LAKELAND	FL		07/21/2023	04/21/2026	369,348	0	(13,724)	0	0	(13,724)	0	355,624	355,624	0	0	0
230513012	MARGATE CITY	NJ		09/22/2023	04/21/2026	1,977,674	0	(71,174)	0	0	(71,174)	0	1,906,500	1,906,500	0	0	0
230513400	PALM COAST	FL		07/10/2023	06/22/2026	218,415	0	(5,818)	0	0	(5,818)	0	212,597	212,597	0	0	0
230514150	KISSIMMEE	FL		07/14/2023	06/22/2026	254,211	0	(5,223)	0	0	(5,223)	0	248,989	248,989	0	0	0
230514200	KISSIMMEE	FL		07/14/2023	06/22/2026	249,227	0	(5,120)	0	0	(5,120)	0	244,107	244,107	0	0	0
230514341	FAYETTEVILLE	NC		08/04/2023	05/21/2026	148,706	0	(2,672)	0	0	(2,672)	0	146,034	146,034	0	0	0
230616153	ELKIN	NC		08/04/2023	05/21/2026	153,742	0	(2,774)	0	0	(2,774)	0	150,968	150,968	0	0	0
230616476	PAWLEYS ISLAND	SC		08/18/2023	05/21/2026	458,238	0	(14,178)	0	0	(14,178)	0	444,060	444,060	0	0	0
230617870	SYRACUSE	NY		09/22/2023	04/21/2026	138,046	0	(5,244)	0	0	(5,244)	0	132,802	132,802	0	0	0
230619074	CLEARWATER BEACH	FL		07/10/2023	06/22/2026	0	0	259	0	0	259	0	259	259	0	0	0
230621831	BALTIMORE	MD		08/04/2023	04/21/2026	517,827	0	(9,299)	0	0	(9,299)	0	508,529	508,529	0	0	0
230723959	MINT HILL	NC		08/23/2023	05/21/2026	442,330	0	(10,878)	0	0	(10,878)	0	431,452	431,452	0	0	0
230725103	BRYN MAWR	PA		09/01/2023	04/21/2026	257,368	0	(7,368)	0	0	(7,368)	0	250,000	250,000	0	0	0
230725657	MOUNT PLEASANT	SC		09/22/2023	04/21/2026	0	0	(436)	0	0	(436)	0	0	0	0	0	0
230726176	HOUSTON	TX		08/23/2023	06/22/2026	212,906	0	(5,413)	0	0	(5,413)	0	207,493	207,493	0	0	0
230829152	MONSON	MA		09/15/2023	05/21/2026	258,767	0	(9,142)	0	0	(9,142)	0	249,625	249,625	0	0	0
230830804	FRISCO	CO		09/15/2023	04/21/2026	85,333	0	(2,993)	0	0	(2,993)	0	82,341	82,341	0	0	0
230836009	SOUTH DENNIS	MA		12/08/2023	06/22/2026	111,607	0	(3,628)	0	0	(3,628)	0	107,979	107,979	0	0	0
230939563	HARRISON	TN		11/30/2023	05/21/2026	111,416	0	(3,221)	0	0	(3,221)	0	108,195	108,195	0	0	0
230940199	MOUNT PLEASANT	SC		01/25/2024	04/21/2026	969,742	0	(31,720)	0	0	(31,720)	0	938,022	938,022	0	0	0
231020446	SLATYFORK	WV		05/10/2023	06/22/2026	205,462	0	(4,684)	0	0	(4,684)	0	200,778	200,778	0	0	0
231020678	SEASIDE	OR		05/10/2023	06/22/2026	47,756	0	(1,070)	0	0	(1,070)	0	46,686	46,686	0	0	0
231021198	SALT LAKE CITY	UT		06/05/2023	04/30/2026	247,068	0	(4,008)	0	0	(4,008)	0	243,061	243,061	0	0	0
231021213	DAVIE	FL		08/11/2023	04/21/2026	748,472	0	(20,877)	0	0	(20,877)	0	727,595	727,595	0	0	0
231021245	LAS VEGAS	NV		06/30/2023	06/22/2026	158,130	0	(5,493)	0	0	(5,493)	0	152,637	152,637	0	0	0
231021322	LABELLE	FL		06/30/2023	05/21/2026	354,445	0	(11,667)	0	0	(11,667)	0	342,777	342,777	0	0	0
231021628	LOS ALAMITOS	CA		06/30/2023	04/21/2026	994,547	0	(32,047)	0	0	(32,047)	0	962,500	962,500	0	0	0
231021665	SARASOTA	FL		07/21/2023	04/21/2026	234,935	0	(6,810)	0	0	(6,810)	0	228,125	228,125	0	0	0
231021971	HOUSTON	TX		07/21/2023	06/22/2026	249,781	0	(7,096)	0	0	(7,096)	0	242,686	242,686	0	0	0
231022059	SANTA ROSA BEACH	FL		08/11/2023	04/21/2026	757,797	0	(21,347)	0	0	(21,347)	0	736,450	736,450	0	0	0
231022226	GRANTS PASS	OR		08/11/2023	06/22/2026	100,763	0	(3,094)	0	0	(3,094)	0	97,669	97,669	0	0	0
231022238	NEW RIVER	AZ		07/21/2023	05/21/2026	572,849	0	(15,864)	0	0	(15,864)	0	556,985	556,985	0	0	0
231022293	FARMINGTON	UT		07/21/2023	06/22/2026	1,164,982	0	(31,691)	0	0	(31,691)	0	1,133,291	1,133,291	0	0	0
231022428	ALAMO	CA		08/11/2023	04/21/2026	1,135,843	0	(33,238)	0	0	(33,238)	0	1,102,605	1,102,605	0	0	0
231022529	SPOKANE	WA		08/11/2023	04/21/2026	252,078	0	(7,275)	0	0	(7,275)	0	244,803	244,803	0	0	0
231022594	MIRAMAR BEACH	FL		08/11/2023	04/21/2026	231,937	0	(6,871)	0	0	(6,871)	0	225,066	225,066	0	0	0
231022694	NASHVILLE	TN		08/11/2023	06/22/2026	363,369	0	(10,457)	0	0	(10,457)	0	352,912	352,912	0	0	0
231022879	LOS ANGELES	CA		09/18/2023	04/21/2026	3,055,777	0	(100,213)	0	0	(100,213)	0	2,955,564	2,955,564	0	0	0
231023046	DALLAS	TX		09/18/2023	04/21/2026	224,759	0	(7,805)	0	0	(7,805)	0	216,954	216,954	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
231023171	CAPE CANAVERAL	FL		09/18/2023	04/21/2026	355,711	0	(12,101)	0	0	(12,101)	0	343,611	343,611	0	0	0
231023227	RENTON	WA		09/18/2023	05/21/2026	963,536	0	(31,741)	0	0	(31,741)	0	931,796	931,796	0	0	0
231023246	TRENTON	NJ		10/27/2023	05/21/2026	119,410	0	(4,957)	0	0	(4,957)	0	114,453	114,453	0	0	0
231023403	LAS VEGAS	NV		09/18/2023	05/21/2026	480,682	0	(16,113)	0	0	(16,113)	0	464,569	464,569	0	0	0
231023653	TEHACHAPI	CA		10/27/2023	05/21/2026	671,985	0	(25,434)	0	0	(25,434)	0	646,551	646,551	0	0	0
231024090	EUREKA	CA		11/15/2023	05/21/2026	97,353	0	(3,493)	0	0	(3,493)	0	93,860	93,860	0	0	0
231024248	SPRING	TX		11/15/2023	06/22/2026	211,908	0	(7,859)	0	0	(7,859)	0	204,049	204,049	0	0	0
231024628	WINTER HAVEN	FL		12/01/2023	05/21/2026	351,948	0	(12,075)	0	0	(12,075)	0	339,874	339,874	0	0	0
231024798	LAS VEGAS	NV		12/01/2023	06/22/2026	1,044,985	0	(34,827)	0	0	(34,827)	0	1,010,158	1,010,158	0	0	0
231024943	DICKINSON	TX		12/01/2023	06/22/2026	226,420	0	(7,999)	0	0	(7,999)	0	218,421	218,421	0	0	0
231025026	NORTH ADAMS	MA		12/29/2023	05/21/2026	182,498	0	(6,442)	0	0	(6,442)	0	176,057	176,057	0	0	0
231025058	HAYESVILLE	NC		12/29/2023	06/22/2026	220,471	0	(7,634)	0	0	(7,634)	0	212,837	212,837	0	0	0
231025200	PROSPER	TX		12/29/2023	05/21/2026	1,059,931	0	(35,190)	0	0	(35,190)	0	1,024,741	1,024,741	0	0	0
231025354	NAMPA	ID		12/29/2023	04/21/2026	290,607	0	(10,012)	0	0	(10,012)	0	280,595	280,595	0	0	0
231025439	LAS VEGAS	NV		12/29/2023	05/21/2026	493,926	0	(16,631)	0	0	(16,631)	0	477,296	477,296	0	0	0
231025441	ELGIN	IL		12/29/2023	04/21/2026	362,960	0	(12,297)	0	0	(12,297)	0	350,662	350,662	0	0	0
231025575	JIM THORPE	PA		12/29/2023	06/22/2026	164,022	0	(5,772)	0	0	(5,772)	0	158,250	158,250	0	0	0
231025714	MIAMI BEACH	FL		01/31/2024	04/21/2026	388,766	0	(11,875)	0	0	(11,875)	0	376,891	376,891	0	0	0
231025732	MILFORD	CT		03/08/2024	04/21/2026	524,619	0	(17,818)	0	0	(17,818)	0	506,801	506,801	0	0	0
231025762	FRISCO	TX		01/31/2024	06/22/2026	756,424	0	(22,584)	0	0	(22,584)	0	733,841	733,841	0	0	0
231043803	LAKESIDE	CA		11/09/2023	05/21/2026	954,957	0	(24,743)	0	0	(24,743)	0	930,214	930,214	0	0	0
231046160	FAYETTEVILLE	NC		12/08/2023	04/21/2026	418,125	0	(12,372)	0	0	(12,372)	0	405,754	405,754	0	0	0
231047689	LYNCHBURG	VA		11/30/2023	04/21/2026	267,179	0	(7,179)	0	0	(7,179)	0	260,000	260,000	0	0	0
231048323	SIMI VALLEY	CA		12/08/2023	05/21/2026	563,878	0	(16,518)	0	0	(16,518)	0	547,360	547,360	0	0	0
231151424	LONE TREE	CO		12/14/2023	06/22/2026	831,344	0	(30,493)	0	0	(30,493)	0	800,852	800,852	0	0	0
231152083	PHOENIX	AZ		03/14/2024	04/21/2026	249,057	0	(8,557)	0	0	(8,557)	0	240,500	240,500	0	0	0
231258062	MYRTLE BEACH	SC		01/18/2024	04/21/2026	170,056	0	(5,820)	0	0	(5,820)	0	164,236	164,236	0	0	0
231259284	PANAMA CITY	FL		02/22/2024	06/22/2026	430,524	0	(15,144)	0	0	(15,144)	0	415,381	415,381	0	0	0
240163626	HARTFORD	CT		03/21/2024	06/22/2026	290,784	0	(7,715)	0	0	(7,715)	0	283,070	283,070	0	0	0
240165134	STAMFORD	CT		02/28/2024	05/21/2026	190,428	0	(6,501)	0	0	(6,501)	0	183,927	183,927	0	0	0
240166744	LOUISVILLE	KY		02/28/2024	05/21/2026	136,873	0	(4,816)	0	0	(4,816)	0	132,057	132,057	0	0	0
240167346	MIAMI	FL		02/28/2024	04/21/2026	652,727	0	(21,016)	0	0	(21,016)	0	631,712	631,712	0	0	0
240167585	FORT WORTH	TX		03/28/2024	06/22/2026	694,799	0	(19,838)	0	0	(19,838)	0	674,961	674,961	0	0	0
240168351	WILMINGTON	NC		04/04/2024	04/21/2026	719,562	0	(25,029)	0	0	(25,029)	0	694,534	694,534	0	0	0
240168880	NEW PORT RICHEY	FL		03/28/2024	04/21/2026	366,493	0	(10,730)	0	0	(10,730)	0	355,763	355,763	0	0	0
240270835	SATELLITE BEACH	FL		03/28/2024	05/21/2026	692,294	0	(19,909)	0	0	(19,909)	0	672,385	672,385	0	0	0
240378539	NAMPA	ID		04/25/2024	06/22/2026	419,846	0	(10,718)	0	0	(10,718)	0	409,128	409,128	0	0	0
240380188	NEWBERG	OR		04/11/2024	05/21/2026	406,752	0	(12,497)	0	0	(12,497)	0	394,254	394,254	0	0	0
240382150	MYRTLE BEACH	SC		04/19/2024	06/22/2026	121,924	0	(2,367)	0	0	(2,367)	0	119,557	119,557	0	0	0
240382440	FORT LAUDERDALE	FL		04/19/2024	06/22/2026	300,364	0	(5,110)	0	0	(5,110)	0	295,254	295,254	0	0	0
240382705	SAN ANGELO	TX		04/25/2024	06/22/2026	283,501	0	(7,359)	0	0	(7,359)	0	276,142	276,142	0	0	0
240405548	DUNDALK	MD		08/09/2024	05/21/2026	168,772	0	(6,026)	0	0	(6,026)	0	162,747	162,747	0	0	0
240488205	MURRELLS INLET	SC		05/31/2024	06/22/2026	177,891	0	(5,275)	0	0	(5,275)	0	172,616	172,616	0	0	0
240490474	TOMS RIVER	NJ		05/31/2024	04/21/2026	973,811	0	(26,888)	0	0	(26,888)	0	946,923	946,923	0	0	0
240490979	HUNTERSVILLE	NC		05/16/2024	04/21/2026	440,333	0	(13,302)	0	0	(13,302)	0	427,031	427,031	0	0	0
240491886	JOHNS ISLAND	SC		05/31/2024	04/21/2026	998,517	0	(27,470)	0	0	(27,470)	0	971,047	971,047	0	0	0
240501395	WELLINGTON	FL		06/20/2024	06/22/2026	485,541	0	(14,929)	0	0	(14,929)	0	470,612	470,612	0	0	0
240502401	CARRABASSETT VALLEY	ME		07/11/2024	05/21/2026	522,138	0	(23,259)	0	0	(23,259)	0	498,879	498,879	0	0	0
240503136	MYRTLE BEACH	SC		07/11/2024	05/21/2026	187,879	0	(8,613)	0	0	(8,613)	0	179,267	179,267	0	0	0
240503656	COLUMBUS	OH		09/12/2024	04/21/2026	332,156	0	(11,229)	0	0	(11,229)	0	320,927	320,927	0	0	0
240503847	SPRING VALLEY	CA		07/02/2024	05/21/2026	667,008	0	(22,963)	0	0	(22,963)	0	644,044	644,044	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
240597252	FRESNO	CA		06/20/2024	04/21/2026	679,123	0	(20,972)	0	0	(20,972)	0	658,150	658,150	0	0	0
240598508	CAROLINA SHORES	NC		06/26/2024	05/21/2026	242,888	0	(10,821)	0	0	(10,821)	0	232,067	232,067	0	0	0
240604116	SEMINOLE	FL		08/09/2024	05/21/2026	13,557	0	(336)	0	0	(336)	0	13,220	13,220	0	0	0
240609289	MYRTLE BEACH	SC		08/15/2024	04/21/2026	213,597	0	(7,783)	0	0	(7,783)	0	205,814	205,814	0	0	0
240609479	NORTH MYRTLE BEACH	SC		09/20/2024	04/21/2026	317,233	0	(11,518)	0	0	(11,518)	0	305,714	305,714	0	0	0
240700237	DOUGLASVILLE	GA		08/27/2024	05/21/2026	191,433	0	(4,734)	0	0	(4,734)	0	186,699	186,699	0	0	0
240718494	LEXINGTON	NC		08/22/2024	04/21/2026	92,700	0	(2,951)	0	0	(2,951)	0	89,749	89,749	0	0	0
240719500	HILLSBORO BEACH	FL		09/05/2024	04/21/2026	5,310	0	(146)	0	0	(146)	0	5,164	5,164	0	0	0
240900936	LAS VEGAS	NV		12/09/2024	05/21/2026	399,354	0	(4,132)	0	0	(4,132)	0	395,222	395,222	0	0	0
240937292	MANHATTAN BEACH	CA		11/27/2024	06/22/2026	1,586,985	0	(63,842)	0	0	(63,842)	0	1,523,144	1,523,144	0	0	0
240939645	WORCESTER	MA		10/24/2024	06/22/2026	454,652	0	(16,719)	0	0	(16,719)	0	437,933	437,933	0	0	0
240939892	LAS VEGAS	NV		12/05/2024	04/21/2026	219,405	0	(6,045)	0	0	(6,045)	0	213,360	213,360	0	0	0
240944827	MAYS LANDING	NJ		11/20/2024	04/21/2026	485,190	0	(11,634)	0	0	(11,634)	0	473,556	473,556	0	0	0
240945550	MARGATE	FL		11/06/2024	05/21/2026	464,972	0	(15,394)	0	0	(15,394)	0	449,578	449,578	0	0	0
241025994	NEW SMYRNA BEACH	FL		01/31/2024	05/21/2026	297,042	0	(9,177)	0	0	(9,177)	0	287,865	287,865	0	0	0
241026069	DALLAS	TX		03/20/2024	06/22/2026	519,513	0	(15,615)	0	0	(15,615)	0	503,898	503,898	0	0	0
241026123	PANAMA CITY BEACH	FL		03/20/2024	04/21/2026	85,258	0	(2,839)	0	0	(2,839)	0	82,419	82,419	0	0	0
241026135	HENDERSON	NV		03/08/2024	06/22/2026	170,088	0	(6,020)	0	0	(6,020)	0	164,068	164,068	0	0	0
241026146	PALOS HILLS	IL		02/29/2024	04/21/2026	1,401	0	(48)	0	0	(48)	0	1,353	1,353	0	0	0
241026219	HUTCHINSON ISLAND	FL		03/20/2024	04/21/2026	577,648	0	(18,691)	0	0	(18,691)	0	558,957	558,957	0	0	0
241026318	SMOKE RISE	GA		02/29/2024	04/21/2026	378,029	0	(13,094)	0	0	(13,094)	0	364,935	364,935	0	0	0
241026420	EFFINGHAM	IL		03/27/2024	04/21/2026	132,000	0	(4,973)	0	0	(4,973)	0	127,027	127,027	0	0	0
241026535	DALLAS	TX		04/29/2024	04/21/2026	413,831	0	(11,597)	0	0	(11,597)	0	402,233	402,233	0	0	0
241026575	LAHAINA	HI		03/27/2024	05/21/2026	364,523	0	(12,780)	0	0	(12,780)	0	351,743	351,743	0	0	0
241026624	SANDY	UT		03/27/2024	05/21/2026	706,233	0	(24,459)	0	0	(24,459)	0	681,773	681,773	0	0	0
241026693	COVINGTON	KY		04/03/2024	06/22/2026	218,565	0	(7,325)	0	0	(7,325)	0	211,240	211,240	0	0	0
241026718	HOOKSETT	NH		03/20/2024	06/22/2026	268,842	0	(8,742)	0	0	(8,742)	0	260,100	260,100	0	0	0
241026841	NORTH PALM BEACH	FL		03/27/2024	06/22/2026	145,617	0	(5,249)	0	0	(5,249)	0	140,367	140,367	0	0	0
241026938	ROMEOVILLE	IL		04/29/2024	06/22/2026	267,091	0	(7,507)	0	0	(7,507)	0	259,584	259,584	0	0	0
241026943	MANVEL	TX		04/29/2024	06/22/2026	520,646	0	(14,122)	0	0	(14,122)	0	506,524	506,524	0	0	0
241027225	GRANGER	IN		04/29/2024	04/21/2026	139,081	0	(4,133)	0	0	(4,133)	0	134,948	134,948	0	0	0
241027235	AURORA	CO		04/29/2024	06/22/2026	202,410	0	(5,702)	0	0	(5,702)	0	196,707	196,707	0	0	0
241027250	RICHLAND	WA		04/30/2024	06/22/2026	259,354	0	(7,489)	0	0	(7,489)	0	251,865	251,865	0	0	0
241027341	LAKE WORTH	FL		06/04/2024	04/21/2026	45,152	0	(1,435)	0	0	(1,435)	0	43,717	43,717	0	0	0
241027366	SCOTTSDALE	AZ		05/21/2024	04/21/2026	2,043,480	0	(68,627)	0	0	(68,627)	0	1,974,853	1,974,853	0	0	0
241027419	FRESNO	CA		05/21/2024	04/21/2026	638,127	0	(20,303)	0	0	(20,303)	0	617,823	617,823	0	0	0
241027473	ARVADA	CO		05/21/2024	05/21/2026	326,859	0	(10,675)	0	0	(10,675)	0	318,556	318,556	0	0	0
241027543	LOS ANGELES	CA		06/04/2024	04/21/2026	469,797	0	(14,933)	0	0	(14,933)	0	454,864	454,864	0	0	0
241027556	GEORGETOWN	TN		05/21/2024	04/21/2026	982,824	0	(33,116)	0	0	(33,116)	0	949,707	949,707	0	0	0
241027644	WILDWOOD	FL		06/18/2024	04/21/2026	233,052	0	(8,832)	0	0	(8,832)	0	224,220	224,220	0	0	0
241027778	KEYSTONE	CO		05/21/2024	06/22/2026	1,537,739	0	(51,513)	0	0	(51,513)	0	1,486,226	1,486,226	0	0	0
241028047	SCOTTSDALE	AZ		06/28/2024	04/21/2026	136,553	0	(3,979)	0	0	(3,979)	0	132,575	132,575	0	0	0
241028206	PALM DESERT	CA		06/18/2024	04/21/2026	626,262	0	(22,964)	0	0	(22,964)	0	603,298	603,298	0	0	0
241028276	EL CERRITO	CA		06/18/2024	05/21/2026	859,762	0	(31,603)	0	0	(31,603)	0	828,158	828,158	0	0	0
241028551	NILES	IL		07/01/2024	05/21/2026	322,368	0	(8,942)	0	0	(8,942)	0	313,426	313,426	0	0	0
241028618	PORTLAND	OR		07/30/2024	06/22/2026	362,144	0	(13,199)	0	0	(13,199)	0	348,946	348,946	0	0	0
241028798	SAN MARCOS	CA		07/30/2024	05/21/2026	995,627	0	(35,627)	0	0	(35,627)	0	960,000	960,000	0	0	0
241028803	COTTONWOOD	AZ		07/01/2024	06/22/2026	328,043	0	(9,008)	0	0	(9,008)	0	319,035	319,035	0	0	0
241028890	LOS ALAMITOS	CA		07/30/2024	04/21/2026	943,032	0	(26,138)	0	0	(26,138)	0	916,894	916,894	0	0	0
241028952	WESTMINSTER	SC		07/30/2024	04/21/2026	233,817	0	(8,733)	0	0	(8,733)	0	225,084	225,084	0	0	0
241029030	SPIRIT LAKE	ID		07/30/2024	04/21/2026	49,866	0	(1,874)	0	0	(1,874)	0	47,992	47,992	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
241029187	KAILUA KONA	HI		07/30/2024	06/22/2026	1,244,425	0	(44,127)	0	0	(44,127)	0	1,200,297	1,200,297	0	0	0
241029188	WAIMEA	HI		08/23/2024	06/22/2026	817,328	0	(23,039)	0	0	(23,039)	0	794,289	794,289	0	0	0
241029222	FORT MITCHELL	KY		09/30/2024	04/21/2026	849,644	0	(23,519)	0	0	(23,519)	0	826,125	826,125	0	0	0
241029245	ROSLINDALE	MA		07/30/2024	06/22/2026	749,757	0	(26,771)	0	0	(26,771)	0	722,985	722,985	0	0	0
241029264	PITTSBURGH	PA		08/23/2024	04/21/2026	273,510	0	(8,495)	0	0	(8,495)	0	265,015	265,015	0	0	0
241029393	MC CLELLANVILLE	SC		09/30/2024	05/21/2026	807,162	0	(22,375)	0	0	(22,375)	0	784,787	784,787	0	0	0
241029403	NESKOWIN	OR		08/23/2024	06/22/2026	1,058,150	0	(31,359)	0	0	(31,359)	0	1,026,791	1,026,791	0	0	0
241029433	POWELL	OH		09/25/2024	05/21/2026	363,129	0	(12,135)	0	0	(12,135)	0	350,994	350,994	0	0	0
241029460	ESCONDIDO	CA		08/29/2024	06/22/2026	1,260,344	0	(38,506)	0	0	(38,506)	0	1,221,838	1,221,838	0	0	0
241029468	MEDINA	WA		09/25/2024	04/21/2026	3,054,456	0	(98,264)	0	0	(98,264)	0	2,956,192	2,956,192	0	0	0
241029531	WILLIS	TX		09/25/2024	04/21/2026	261,948	0	(8,867)	0	0	(8,867)	0	253,080	253,080	0	0	0
241029573	INDIO	CA		08/29/2024	06/22/2026	510,031	0	(15,903)	0	0	(15,903)	0	494,128	494,128	0	0	0
241029761	MURRIETA	CA		08/23/2024	04/21/2026	488,243	0	(14,735)	0	0	(14,735)	0	473,508	473,508	0	0	0
241029987	BENICIA	CA		09/25/2024	04/21/2026	474,455	0	(15,657)	0	0	(15,657)	0	458,798	458,798	0	0	0
241030011	KANSAS CITY	MO		09/25/2024	06/22/2026	276,364	0	(9,565)	0	0	(9,565)	0	266,799	266,799	0	0	0
241030029	BAKERSFIELD	CA		09/30/2024	05/21/2026	389,843	0	(11,162)	0	0	(11,162)	0	378,681	378,681	0	0	0
241030156	HARRISBURG	PA		10/30/2024	04/21/2026	348,633	0	(11,427)	0	0	(11,427)	0	337,207	337,207	0	0	0
241030713	KALAMA	WA		10/30/2024	06/22/2026	613,437	0	(19,655)	0	0	(19,655)	0	593,782	593,782	0	0	0
241030791	PANAMA CITY BEACH	FL		11/26/2024	05/21/2026	164,598	0	(6,600)	0	0	(6,600)	0	157,998	157,998	0	0	0
241030899	JACKSON	GA		12/26/2024	05/21/2026	243,579	0	(9,650)	0	0	(9,650)	0	233,929	233,929	0	0	0
241030972	COLORADO SPRINGS	CO		11/26/2024	06/22/2026	1,068,271	0	(40,665)	0	0	(40,665)	0	1,027,605	1,027,605	0	0	0
241031029	FRANKLIN PARK	IL		10/30/2024	04/21/2026	272,583	0	(8,958)	0	0	(8,958)	0	263,625	263,625	0	0	0
241031270	SAN JACINTO	CA		01/30/2025	04/21/2026	446,516	0	(18,036)	0	0	(18,036)	0	428,480	428,480	0	0	0
241031413	GREAT FALLS	VA		11/26/2024	05/21/2026	1,440,912	0	(56,064)	0	0	(56,064)	0	1,384,848	1,384,848	0	0	0
241031420	PARK CITY	UT		11/26/2024	05/21/2026	597,211	0	(23,461)	0	0	(23,461)	0	573,750	573,750	0	0	0
241031584	CHICAGO	IL		12/26/2024	06/22/2026	498,739	0	(19,145)	0	0	(19,145)	0	479,594	479,594	0	0	0
241031609	LA JOLLA	CA		12/26/2024	06/22/2026	2,551,962	0	(96,542)	0	0	(96,542)	0	2,455,420	2,455,420	0	0	0
241031706	CORNELIUS	NC		12/30/2024	05/21/2026	2,266,932	0	(69,176)	0	0	(69,176)	0	2,197,756	2,197,756	0	0	0
241031943	BIG BEAR LAKE	CA		12/26/2024	04/30/2026	657,003	0	(25,256)	0	0	(25,256)	0	631,746	631,746	0	0	0
241031955	NEW ORLEANS	LA		12/26/2024	04/21/2026	284,731	0	(11,057)	0	0	(11,057)	0	273,674	273,674	0	0	0
241032184	NOVATO	CA		12/30/2024	04/21/2026	181,020	0	(5,662)	0	0	(5,662)	0	175,358	175,358	0	0	0
241032337	BRISTOL	PA		02/18/2025	04/21/2026	330,702	0	(13,245)	0	0	(13,245)	0	317,457	317,457	0	0	0
241047414	DETROIT	MI		11/06/2024	06/22/2026	146,849	0	(3,850)	0	0	(3,850)	0	142,999	142,999	0	0	0
241048347	ROGERSVILLE	MO		11/06/2024	04/21/2026	210,646	0	(5,328)	0	0	(5,328)	0	205,318	205,318	0	0	0
241050442	SCOTTSDALE	AZ		11/14/2024	05/21/2026	497,879	0	(13,779)	0	0	(13,779)	0	484,100	484,100	0	0	0
241052539	TAMPA	FL		11/14/2024	04/21/2026	766,814	0	(38,531)	0	0	(38,531)	0	728,283	728,283	0	0	0
241053511	MORENO VALLEY	CA		01/02/2025	04/21/2026	223,268	0	(5,755)	0	0	(5,755)	0	217,513	217,513	0	0	0
241053941	CLAY TWP	MI		11/20/2024	05/21/2026	315,253	0	(11,226)	0	0	(11,226)	0	304,027	304,027	0	0	0
241056233	INGLEWOOD	CA		01/09/2025	06/22/2026	665,739	0	(20,739)	0	0	(20,739)	0	645,000	645,000	0	0	0
241102011	SCOTTSDALE	AZ		12/27/2024	04/21/2026	521,461	0	(13,648)	0	0	(13,648)	0	507,813	507,813	0	0	0
241102995	ORLANDO	FL		02/25/2025	04/21/2026	475,788	0	(7,044)	0	0	(7,044)	0	468,745	468,745	0	0	0
241159466	JESSUP	PA		12/05/2024	04/21/2026	168,412	0	(4,959)	0	0	(4,959)	0	163,453	163,453	0	0	0
241160027	FAIRFIELD	CT		12/19/2024	05/21/2026	365,161	0	(11,913)	0	0	(11,913)	0	353,248	353,248	0	0	0
241162627	KINGFIELD	ME		12/19/2024	04/21/2026	671,748	0	(21,387)	0	0	(21,387)	0	650,361	650,361	0	0	0
241164151	JACKSONVILLE	FL		01/02/2025	04/21/2026	1,088,518	0	(25,077)	0	0	(25,077)	0	1,063,442	1,063,442	0	0	0
241164318	CAMANO	WA		01/16/2025	04/21/2026	395,150	0	(16,262)	0	0	(16,262)	0	378,887	378,887	0	0	0
241164680	FRACKVILLE	PA		12/12/2024	06/22/2026	126,447	0	(5,115)	0	0	(5,115)	0	121,331	121,331	0	0	0
241273986	OMAHA	NE		03/06/2025	06/22/2026	462,200	0	(17,793)	0	0	(17,793)	0	444,407	444,407	0	0	0
250183233	TRENTON	MI		04/03/2025	06/22/2026	146,831	0	(4,026)	0	0	(4,026)	0	142,805	142,805	0	0	0
250184124	CARSON	CA		03/20/2025	06/22/2026	688,499	0	(19,318)	0	0	(19,318)	0	669,181	669,181	0	0	0
250184298	MISSION VIEJO	CA		03/06/2025	06/22/2026	1,767,439	0	(66,580)	0	0	(66,580)	0	1,700,859	1,700,859	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
250184348	ROANOKE	TX		03/06/2025	04/21/2026	406,833	0	(15,734)	0	0	(15,734)	0	391,099	391,099	0	0	0
250186087	STAMFORD	CT		03/06/2025	06/22/2026	876,193	0	(33,287)	0	0	(33,287)	0	842,906	842,906	0	0	0
250186640	LOMA	CO		03/27/2025	05/21/2026	496,242	0	(15,631)	0	0	(15,631)	0	480,612	480,612	0	0	0
250287844	WESLEY CHAPEL	FL		03/06/2025	05/21/2026	403,575	0	(15,613)	0	0	(15,613)	0	387,963	387,963	0	0	0
250288388	CHANDLER	AZ		03/13/2025	05/21/2026	712,419	0	(26,248)	0	0	(26,248)	0	686,171	686,171	0	0	0
250296134	MIDDLETOWN	CT		05/02/2025	05/21/2026	267,745	0	(8,404)	0	0	(8,404)	0	259,340	259,340	0	0	0
250296936	NEWPORT BEACH	CA		03/27/2025	04/21/2026	2,534,337	0	(78,087)	0	0	(78,087)	0	2,456,250	2,456,250	0	0	0
250300233	MIAMISBURG	OH		06/27/2025	06/22/2026	215,645	0	(6,799)	0	0	(6,799)	0	208,846	208,846	0	0	0
250303625	MILWAUKEE	WI		05/02/2025	06/22/2026	237,841	0	(7,510)	0	0	(7,510)	0	230,331	230,331	0	0	0
250305307	BEND	OR		05/08/2025	04/21/2026	901,512	0	(26,864)	0	0	(26,864)	0	874,648	874,648	0	0	0
250309978	SEA CLIFF	NY		05/16/2025	05/21/2026	640,981	0	(20,981)	0	0	(20,981)	0	620,000	620,000	0	0	0
250327866	PALM BAY	FL		07/25/2025	04/21/2026	783,944	0	(37,284)	0	0	(37,284)	0	746,661	746,661	0	0	0
250411873	CRESTED BUTTE	CO		05/22/2025	05/21/2026	2,537,910	0	(73,719)	0	0	(73,719)	0	2,464,192	2,464,192	0	0	0
250415254	DAVIE	FL		05/16/2025	04/21/2026	426,393	0	(13,975)	0	0	(13,975)	0	412,419	412,419	0	0	0
250419322	THORNTON	CO		05/22/2025	05/21/2026	458,481	0	(13,777)	0	0	(13,777)	0	444,704	444,704	0	0	0
250419934	EVERETT	WA		06/27/2025	04/21/2026	658,827	0	(27,858)	0	0	(27,858)	0	630,969	630,969	0	0	0
250420593	SAN MARCOS	CA		06/27/2025	05/21/2026	455,390	0	(18,500)	0	0	(18,500)	0	436,889	436,889	0	0	0
250524741	WILMINGTON	NC		06/26/2025	05/21/2026	648,626	0	(23,214)	0	0	(23,214)	0	625,412	625,412	0	0	0
250529310	HYPOLUXO	FL		06/13/2025	05/21/2026	857,125	0	(34,993)	0	0	(34,993)	0	822,132	822,132	0	0	0
250529593	SAINT GEORGE	UT		08/27/2025	04/21/2026	451,320	0	(8,983)	0	0	(8,983)	0	442,338	442,338	0	0	0
250531043	MANSFIELD	TX		07/24/2025	06/22/2026	1,382,985	0	(49,457)	0	0	(49,457)	0	1,333,528	1,333,528	0	0	0
250532942	NASHVILLE	TN		08/14/2025	05/21/2026	1,940,232	0	(73,354)	0	0	(73,354)	0	1,866,878	1,866,878	0	0	0
250637618	SCOTTSDALE	AZ		07/10/2025	06/22/2026	1,258,108	0	(46,608)	0	0	(46,608)	0	1,211,500	1,211,500	0	0	0
250639788	HUNTINGTON BEACH	CA		07/10/2025	04/21/2026	987,646	0	(32,482)	0	0	(32,482)	0	955,164	955,164	0	0	0
250643525	LAHAINA	HI		08/08/2025	05/21/2026	463,015	0	(14,638)	0	0	(14,638)	0	448,377	448,377	0	0	0
250645983	PROVIDENCE	RI		08/22/2025	06/22/2026	298,185	0	(10,734)	0	0	(10,734)	0	287,451	287,451	0	0	0
250754348	JERSEY CITY	NJ		09/04/2025	05/21/2026	604,674	0	(17,942)	0	0	(17,942)	0	586,733	586,733	0	0	0
250865961	EDISTO ISLAND	SC		09/19/2025	05/21/2026	493,064	0	(15,001)	0	0	(15,001)	0	478,062	478,062	0	0	0
251032661	NORTHLAKE	TX		03/03/2025	04/21/2026	1,261,863	0	(43,210)	0	0	(43,210)	0	1,218,653	1,218,653	0	0	0
251032700	SUNSET BEACH	NC		03/03/2025	06/22/2026	194,217	0	(7,107)	0	0	(7,107)	0	187,109	187,109	0	0	0
251032861	GULF SHORES	AL		02/18/2025	06/22/2026	138,211	0	(6,228)	0	0	(6,228)	0	131,982	131,982	0	0	0
251032926	EAST HAVEN	CT		03/03/2025	04/21/2026	185,570	0	(6,813)	0	0	(6,813)	0	178,757	178,757	0	0	0
251032944	DENVER	CO		03/14/2025	04/21/2026	669,120	0	(26,736)	0	0	(26,736)	0	642,384	642,384	0	0	0
251032965	GIG HARBOR	WA		03/14/2025	06/22/2026	595,724	0	(24,024)	0	0	(24,024)	0	571,700	571,700	0	0	0
251033051	BOISE	ID		03/14/2025	06/22/2026	328,353	0	(12,354)	0	0	(12,354)	0	316,000	316,000	0	0	0
251033107	HIGH RIDGE	MO		03/14/2025	04/21/2026	378,093	0	(15,493)	0	0	(15,493)	0	362,599	362,599	0	0	0
251033161	GULF BREEZE	FL		03/14/2025	05/21/2026	457,502	0	(18,583)	0	0	(18,583)	0	438,919	438,919	0	0	0
251033248	DANA POINT	CA		04/01/2025	06/22/2026	2,545,840	0	(92,116)	0	0	(92,116)	0	2,453,724	2,453,724	0	0	0
251033386	LEWISBURG	WV		04/01/2025	04/21/2026	386,830	0	(14,457)	0	0	(14,457)	0	372,373	372,373	0	0	0
251033642	HOLLADAY	UT		05/13/2025	04/21/2026	1,333,352	0	(53,358)	0	0	(53,358)	0	1,279,994	1,279,994	0	0	0
251033850	RIVER FOREST	IL		06/17/2025	04/21/2026	280,160	0	(11,359)	0	0	(11,359)	0	268,800	268,800	0	0	0
251033935	DUNEDIN	FL		04/15/2025	05/21/2026	102,891	0	(3,424)	0	0	(3,424)	0	99,467	99,467	0	0	0
251034245	CULLEOKA	TN		05/15/2025	05/21/2026	222,702	0	(8,635)	0	0	(8,635)	0	214,067	214,067	0	0	0
251034267	SAN CLEMENTE	CA		05/01/2025	06/22/2026	734,101	0	(24,991)	0	0	(24,991)	0	709,110	709,110	0	0	0
251034761	HARDEEVILLE	SC		07/01/2025	06/22/2026	676,902	0	(27,686)	0	0	(27,686)	0	649,216	649,216	0	0	0
251034881	DURYEA	PA		06/17/2025	04/21/2026	160,721	0	(6,609)	0	0	(6,609)	0	154,112	154,112	0	0	0
251034970	COLORADO SPRINGS	CO		07/01/2025	04/21/2026	244,280	0	(10,319)	0	0	(10,319)	0	233,961	233,961	0	0	0
251035202	CHINO HILLS	CA		07/01/2025	05/21/2026	658,923	0	(26,874)	0	0	(26,874)	0	632,049	632,049	0	0	0
251035255	MOUNT PLEASANT	SC		07/02/2025	04/21/2026	1,129,476	0	(46,822)	0	0	(46,822)	0	1,082,654	1,082,654	0	0	0
251035384	ALPENA	MI		07/02/2025	06/22/2026	141,484	0	(6,195)	0	0	(6,195)	0	135,289	135,289	0	0	0
251035474	WINDERMERE	FL		08/01/2025	05/21/2026	1,185,407	0	(47,342)	0	0	(47,342)	0	1,138,065	1,138,065	0	0	0

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251035679	PROVIDENCE	RI		09/05/2025	04/21/2026	279,804	0	(12,938)	0	0	(12,938)	0	266,866	266,866	0	0	0
251035838	WHITEFISH	MT		08/01/2025	06/22/2026	994,943	0	(39,848)	0	0	(39,848)	0	955,095	955,095	0	0	0
251037225	BETHESDA	MD		10/31/2025	06/22/2026	1,143,086	0	(34,769)	0	0	(34,769)	0	1,108,317	1,108,317	0	0	0
251037290	ELLICOTT CITY	MD		10/15/2025	06/22/2026	658,393	0	(24,326)	0	0	(24,326)	0	634,067	634,067	0	0	0
251037377	SANTA ANA	CA		10/15/2025	04/21/2026	716,615	0	(26,391)	0	0	(26,391)	0	690,223	690,223	0	0	0
260239264	QUEEN CREEK	AZ		04/02/2026	05/21/2026	0	0	(470)	0	0	(470)	0	227,068	227,068	0	0	0
304391183	WESTLAKE	FL		03/28/2025	06/22/2026	601,094	0	(25,257)	0	0	(25,257)	0	575,837	575,837	0	0	0
304397874	RANCHO SANTA FE	CA		03/28/2025	04/21/2026	2,989,737	0	(32,854)	0	0	(32,854)	0	2,956,883	2,956,883	0	0	0
304401909	LOS ANGELES	CA		03/28/2025	06/22/2026	587,939	0	(20,508)	0	0	(20,508)	0	567,431	567,431	0	0	0
304419134	DETROIT	MI		03/28/2025	06/22/2026	53,692	0	(2,188)	0	0	(2,188)	0	51,504	51,504	0	0	0
304423234	WAHPETON	ND		03/28/2025	04/21/2026	213,887	0	(10,519)	0	0	(10,519)	0	203,368	203,368	0	0	0
304438540	DETROIT	MI		03/28/2025	06/22/2026	82,597	0	(4,432)	0	0	(4,432)	0	78,165	78,165	0	0	0
304442979	CORPUS CHRISTI	TX		03/28/2025	06/22/2026	172,695	0	(5,137)	0	0	(5,137)	0	167,557	167,557	0	0	0
304443592	EUGENE	OR		03/28/2025	05/21/2026	262,759	0	(5,560)	0	0	(5,560)	0	257,199	257,199	0	0	0
304443603	FERNDALE	MI		03/28/2025	05/21/2026	270,456	0	(9,409)	0	0	(9,409)	0	261,047	261,047	0	0	0
304460978	HOUSTON	TX		03/28/2025	05/21/2026	182,322	0	(4,215)	0	0	(4,215)	0	178,107	178,107	0	0	0
304472724	MIAMI	FL		03/28/2025	05/21/2026	332,130	0	(14,827)	0	0	(14,827)	0	317,303	317,303	0	0	0
304481278	TAMPA	FL		03/28/2025	04/21/2026	158,484	0	(8,516)	0	0	(8,516)	0	149,968	149,968	0	0	0
304481670	MONTGOMERY	AL		03/28/2025	06/22/2026	71,551	0	(4,483)	0	0	(4,483)	0	67,068	67,068	0	0	0
36251	BIG BEAR CITY	CA		08/29/2024	05/21/2026	255,616	0	(10,711)	0	0	(10,711)	0	244,906	244,906	0	0	0
401046013	PROVIDENCE	RI		11/21/2025	06/22/2026	220,487	0	(11,165)	0	0	(11,165)	0	209,322	209,322	0	0	0
401049174	STOCKTON	CA		11/21/2025	05/21/2026	244,234	0	(8,613)	0	0	(8,613)	0	235,621	235,621	0	0	0
401059019	SACRAMENTO	CA		12/23/2025	04/22/2026	0	0	19,337	0	0	19,337	0	19,337	19,337	0	0	0
401059636	TUCSON	AZ		01/28/2026	04/21/2026	0	0	22	0	0	22	0	320,202	320,202	0	0	0
407124634	COCOA BEACH	FL		09/24/2024	04/21/2026	437,491	0	(17,620)	0	0	(17,620)	0	419,871	419,871	0	0	0
503150475	ORANGE BEACH	AL		05/15/2025	04/21/2026	522,334	0	(15,343)	0	0	(15,343)	0	506,991	506,991	0	0	0
503152457	EL MONTE	CA		05/29/2025	04/21/2026	580,702	0	(21,201)	0	0	(21,201)	0	559,501	559,501	0	0	0
504152968	HERMOSA BEACH	CA		05/29/2025	05/21/2026	982,111	0	(23,559)	0	0	(23,559)	0	958,552	958,552	0	0	0
504153076	BOULDER	CO		07/01/2025	04/21/2026	1,412,380	0	1,125	0	0	1,125	0	1,413,504	1,413,504	0	0	0
516322153	NASHVILLE	TN		12/10/2025	05/21/2026	441,966	0	(14,219)	0	0	(14,219)	0	427,747	427,747	0	0	0
516364171	HOBART	WI		12/10/2025	06/22/2026	459,712	0	(19,477)	0	0	(19,477)	0	440,235	440,235	0	0	0
516364890	NORTHBROOK	IL		01/29/2026	06/22/2026	0	0	(9,203)	0	0	(9,203)	0	315,647	315,647	0	0	0
516384682	LAKESIDE	AZ		12/10/2025	04/30/2026	413,503	0	(15,162)	0	0	(15,162)	0	398,341	398,341	0	0	0
516464757	STILLWATER	MN		12/10/2025	06/22/2026	494,475	0	(12,161)	0	0	(12,161)	0	482,314	482,314	0	0	0
516464914	LITTLE FALLS	MN		01/29/2026	04/21/2026	0	0	(11,927)	0	0	(11,927)	0	310,171	310,171	0	0	0
600356046	WURTSBORO	NY		12/23/2025	04/22/2026	0	0	2,512	0	0	2,512	0	2,512	2,512	0	0	0
641054937	RICHMOND	TX		12/15/2025	04/21/2026	324,437	0	(6,481)	0	0	(6,481)	0	317,956	317,956	0	0	0
641227376	SEQUIM	WA		12/15/2025	04/21/2026	264,023	0	(13,108)	0	0	(13,108)	0	250,915	250,915	0	0	0
641228127	PARADISE	TX		12/15/2025	04/08/2026	0	0	13,121	0	0	13,121	0	13,121	13,121	0	0	0
641234984	FARMERSVILLE	TX		11/19/2025	06/22/2026	250,978	0	(4,744)	0	0	(4,744)	0	246,234	246,234	0	0	0
641322540	OVERGAARD	AZ		11/19/2025	04/21/2026	326,561	0	(16,336)	0	0	(16,336)	0	310,225	310,225	0	0	0
641337142	SALIDA	CO		12/15/2025	05/21/2026	562,961	0	(23,190)	0	0	(23,190)	0	539,771	539,771	0	0	0
641344965	RENTON	WA		12/15/2025	04/08/2026	0	0	29,321	0	0	29,321	0	29,321	29,321	0	0	0
641378096	ALBANY	NH		12/15/2025	04/21/2026	536,821	0	(604)	0	0	(604)	0	536,217	536,217	0	0	0
641396742	WOODWAY	TX		12/15/2025	04/08/2026	0	0	15,915	0	0	15,915	0	15,915	15,915	0	0	0
641399480	DEERWOOD	MN		12/15/2025	05/21/2026	235,905	0	(13,156)	0	0	(13,156)	0	222,749	222,749	0	0	0
641403191	RENO	NV		11/25/2025	04/08/2026	0	0	14,798	0	0	14,798	0	14,798	14,798	0	0	0
641408513	TRUCKEE	CA		11/19/2025	06/22/2026	596,330	0	(13,073)	0	0	(13,073)	0	583,257	583,257	0	0	0
641413380	DOWAGIAC	MI		11/19/2025	05/21/2026	245,327	0	(12,933)	0	0	(12,933)	0	232,394	232,394	0	0	0
641447487	MESA	AZ		12/15/2025	06/30/2026	797,145	0	(831)	0	0	(831)	0	796,314	796,314	0	0	0
641451943	PINETOP	AZ		12/15/2025	06/22/2026	602,781	0	(12,587)	0	0	(12,587)	0	590,194	590,194	0	0	0

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641457577	OCEAN GATE	NJ		11/19/2025	04/08/2026	0	0	19,229	0	0	19,229	0	19,229	19,229	0	0	0
641459318	SPARKS	NV		11/19/2025	05/21/2026	87,023	0	(3,971)	0	0	(3,971)	0	83,052	83,052	0	0	0
691713145	GILBERTSVILLE	PA		02/04/2026	05/21/2026	0	0	(8,068)	0	0	(8,068)	0	261,213	261,213	0	0	0
691742139	SACRAMENTO	CA		02/04/2026	05/21/2026	0	0	(5,712)	0	0	(5,712)	0	369,790	369,790	0	0	0
75069	SAN DIEGO	CA		02/24/2025	05/31/2026	2,477,666	0	0	0	0	0	0	2,477,666	2,477,666	0	0	0
BB0312586	BURKE	VA		05/02/2022	06/22/2026	342,335	0	19,736	0	0	19,736	0	362,071	362,071	0	0	0
BB0379334	NORFOLK	VA		05/02/2022	06/22/2026	269,896	0	19,259	0	0	19,259	0	289,156	289,156	0	0	0
BB0860391	EAST CANTON	OH		02/28/2022	04/30/2026	87,536	0	7,156	0	0	7,156	0	94,692	94,692	0	0	0
BB1026217	WESTERVILLE	OH		02/28/2022	06/22/2026	133,072	0	(13,972)	0	0	(13,972)	0	119,101	119,101	0	0	0
BB1093940	SUPERIOR	CO		08/03/2023	06/22/2026	403,982	0	81,883	0	0	81,883	0	485,866	485,866	0	0	0
BB1147030	LONGPORT	NJ		01/30/2024	05/21/2026	345,544	0	105,427	0	0	105,427	0	450,971	450,971	0	0	0
BB1177690	WATERTOWN	SD		04/09/2024	04/21/2026	265,376	0	4,773	0	0	4,773	0	270,150	270,150	0	0	0
BB1178370	ROOSEVELT	NY		05/02/2024	04/21/2026	331,357	0	10,488	0	0	10,488	0	341,845	341,845	0	0	0
BB1180290	SAN DIEGO	CA		04/24/2024	04/21/2026	544,872	0	15,272	0	0	15,272	0	560,144	560,144	0	0	0
BB1180330	SOUTH GATE	CA		04/24/2024	04/21/2026	403,004	0	22,160	0	0	22,160	0	425,164	425,164	0	0	0
BB1185220	HOMESTEAD	FL		05/10/2024	06/30/2026	331,933	0	(2,562)	0	0	(2,562)	0	329,370	329,370	0	0	0
BB1186840	CUTLER BAY	FL		07/19/2024	04/30/2026	197,389	0	53,747	0	0	53,747	0	251,136	251,136	0	0	0
BB1194820	STUART	FL		07/11/2024	05/21/2026	155,048	0	37,566	0	0	37,566	0	192,614	192,614	0	0	0
BB1209560	DURHAM	NC		07/31/2024	04/21/2026	160,409	0	9,229	0	0	9,229	0	169,639	169,639	0	0	0
BB1211330	ORANGE BEACH	AL		08/16/2024	06/22/2026	142,720	0	40,595	0	0	40,595	0	183,315	183,315	0	0	0
BB1212780	MEMPHIS	TN		08/19/2024	04/21/2026	33,955	0	5,373	0	0	5,373	0	39,328	39,328	0	0	0
BB1217130	LEANDER	TX		09/13/2024	06/22/2026	205,993	0	2,359	0	0	2,359	0	208,351	208,351	0	0	0
BB1225490	SANFORD	NC		07/31/2024	06/22/2026	258,733	0	5,325	0	0	5,325	0	264,058	264,058	0	0	0
BB1241100	WOODSTOCK	GA		03/26/2025	06/22/2026	278,547	0	42,286	0	0	42,286	0	320,833	320,833	0	0	0
BB1244370	COLUMBUS	OH		11/01/2024	05/21/2026	201,811	0	384	0	0	384	0	202,195	202,195	0	0	0
BB1271570	SAINT CHARLES	MO		11/25/2024	06/22/2026	59,274	0	5,035	0	0	5,035	0	64,309	64,309	0	0	0
BB1279200	WAUCONDA	IL		11/19/2024	04/21/2026	198,830	0	5,961	0	0	5,961	0	204,791	204,791	0	0	0
BB1308330	VESTAVIA HILLS	AL		01/22/2025	05/21/2026	414,028	0	8,695	0	0	8,695	0	422,723	422,723	0	0	0
BB1323300	SHELBIANA	KY		02/19/2025	05/21/2026	474,128	0	4,365	0	0	4,365	0	478,493	478,493	0	0	0
BB1333480	ULM	MT		04/03/2025	05/21/2026	168,096	0	9,487	0	0	9,487	0	177,584	177,584	0	0	0
BB1352180	WEATHERFORD	TX		04/17/2025	04/21/2026	420,865	0	(5,687)	0	0	(5,687)	0	415,178	415,178	0	0	0
BB1359120	LATHROP	CA		04/02/2025	06/22/2026	740,608	0	28,167	0	0	28,167	0	768,775	768,775	0	0	0
BB1392650	GLASSBORO	NJ		05/23/2025	06/22/2026	300,477	0	6,354	0	0	6,354	0	306,831	306,831	0	0	0
BB1395910	SANDSTONE	MN		06/27/2025	04/30/2026	34,755	0	7,080	0	0	7,080	0	41,835	41,835	0	0	0
BB1508650	MADERA	CA		09/10/2025	04/30/2026	370,971	0	(674)	0	0	(674)	0	370,297	370,297	0	0	0
BB1511360	BOTHELL	WA		09/15/2025	06/22/2026	652,575	0	(4,081)	0	0	(4,081)	0	648,494	648,494	0	0	0
BB1518510	DESTIN	FL		10/17/2025	04/30/2026	476,706	0	11,372	0	0	11,372	0	488,078	488,078	0	0	0
BB1518590	LAKE FOREST	CA		09/30/2025	04/21/2026	352,193	0	4,335	0	0	4,335	0	356,528	356,528	0	0	0
BB1518792	DURHAM	NC		05/25/2022	04/21/2026	109,635	0	2,621	0	0	2,621	0	112,256	112,256	0	0	0
BB1519083	LOS BANOS	CA		05/25/2022	06/22/2026	21,002	0	(24)	0	0	(24)	0	20,978	20,978	0	0	0
BB1519563	MILFORD	MA		05/25/2022	05/21/2026	254,188	0	6,481	0	0	6,481	0	260,669	260,669	0	0	0
BB1520510	SOLSBERRY	IN		11/18/2025	04/21/2026	135,035	0	3,247	0	0	3,247	0	138,282	138,282	0	0	0
BB1521173	HARRISBURG	NC		05/25/2022	05/21/2026	204,996	0	(7,455)	0	0	(7,455)	0	197,541	197,541	0	0	0
BB1521430	HOLLAND	MI		05/25/2022	06/22/2026	60,731	0	2,138	0	0	2,138	0	62,869	62,869	0	0	0
BB1526210	GLENARDEN	MD		09/30/2025	04/30/2026	396,895	0	56,623	0	0	56,623	0	453,518	453,518	0	0	0
BB1537020	TWIN LAKES	WI		12/19/2025	06/22/2026	513,741	0	202	0	0	202	0	513,943	513,943	0	0	0
BB1537509	ANTIOCH	TN		12/19/2025	06/22/2026	335,367	0	(5,644)	0	0	(5,644)	0	329,724	329,724	0	0	0
BB1537681	BUXTON	ME		12/19/2025	06/22/2026	293,022	0	(4,997)	0	0	(4,997)	0	288,025	288,025	0	0	0
BB1539109	LAKE CHARLES	LA		12/22/2025	04/21/2026	519,517	0	10,222	0	0	10,222	0	529,740	529,740	0	0	0
BB1539700	HILTON HEAD ISLAND	SC		11/21/2025	05/21/2026	536,182	0	(3,642)	0	0	(3,642)	0	532,540	532,540	0	0	0
BB1540040	MOSES LAKE	WA		12/12/2025	04/21/2026	34,841	0	12,774	0	0	12,774	0	47,615	47,615	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
BB1540120	IRONDALE	AL		11/21/2025	05/21/2026	0	0	314	0	0	314	0	314	314	0	0	0
BB1541400	OCEAN CITY	MD		11/17/2025	04/21/2026	254,228	0	1,083	0	0	1,083	0	255,311	255,311	0	0	0
BB1615073	FONTANA	CA		12/18/2025	04/21/2026	0	0	946	0	0	946	0	946	946	0	0	0
BB1623100	YORKVILLE	IL		11/26/2025	06/22/2026	511,072	0	5,826	0	0	5,826	0	516,898	516,898	0	0	0
BB1631575	GILBERT	AZ		12/23/2025	04/21/2026	694,697	0	(2,477)	0	0	(2,477)	0	692,220	692,220	0	0	0
BB1637168	WINDER	GA		12/12/2025	04/21/2026	0	0	528	0	0	528	0	528	528	0	0	0
BB1637176	LAS VEGAS	NV		12/12/2025	05/21/2026	355,590	0	(663)	0	0	(663)	0	354,927	354,927	0	0	0
BB1637218	MAPLEWOOD	NJ		12/26/2025	04/21/2026	534,822	0	1,065	0	0	1,065	0	535,887	535,887	0	0	0
BB1637564	THATCHER	AZ		01/15/2026	06/22/2026	0	0	625	0	0	625	0	284,154	284,154	0	0	0
BB1638300	WAUSAU	WI		12/08/2025	06/22/2026	192,310	0	372	0	0	372	0	192,682	192,682	0	0	0
BB1647704	HENRY	SD		01/09/2026	06/22/2026	0	0	5,527	0	0	5,527	0	69,516	69,516	0	0	0
BB1648116	CHINA GROVE	NC		12/30/2025	05/21/2026	178,276	0	14,449	0	0	14,449	0	192,725	192,725	0	0	0
BB1648124	PICKERINGTON	OH		12/30/2025	04/21/2026	409,836	0	(5,055)	0	0	(5,055)	0	404,781	404,781	0	0	0
BB1650807	CHICAGO	IL		02/20/2026	06/22/2026	0	0	10,201	0	0	10,201	0	290,624	290,624	0	0	0
BB1659113	OCEAN CITY	NJ		12/30/2025	06/22/2026	751,190	0	24,810	0	0	24,810	0	776,000	776,000	0	0	0
BB1667132	MIDDLETOWN	NY		01/20/2026	04/21/2026	0	0	23,338	0	0	23,338	0	413,058	413,058	0	0	0
BB1667140	BUFFALO	NY		01/20/2026	06/22/2026	0	0	3,758	0	0	3,758	0	211,142	211,142	0	0	0
BB2390318	MISSOURI CITY	TX		02/28/2022	04/30/2026	110,024	0	(8,542)	0	0	(8,542)	0	101,482	101,482	0	0	0
BB7600269	COLUMBUS	OH		02/28/2022	06/22/2026	71,091	0	(5,650)	0	0	(5,650)	0	65,441	65,441	0	0	0
BB7601556	SPOKANE VALLEY	WA		02/28/2022	06/22/2026	26,174	0	(850)	0	0	(850)	0	25,324	25,324	0	0	0
EL1052942	LAWRENCE	MA		08/12/2025	06/22/2026	991,015	0	(36,290)	0	0	(36,290)	0	954,725	954,725	0	0	0
EL7000127	NORCO	CA		07/22/2025	04/21/2026	764,035	0	(18,477)	0	0	(18,477)	0	745,558	745,558	0	0	0
EL8214198	SURFSIDE BEACH	SC		01/09/2026	06/22/2026	0	0	(13,159)	0	0	(13,159)	0	406,683	406,683	0	0	0
EL8214214	TODD	NC		01/09/2026	05/21/2026	0	0	(5,135)	0	0	(5,135)	0	321,146	321,146	0	0	0
GAL24-055	SCOTTSDALE	GA		03/26/2024	05/21/2026	210,000	0	0	0	0	0	0	210,000	210,000	0	0	0
LEGENDCG9	CHAMPIONS GATE	FL		07/08/2021	06/22/2026	0	0	0	0	0	0	0	6,864,300	6,864,300	0	0	0
LN0011648	ITHACA	NY		06/21/2019	05/29/2026	1,322,115	0	0	0	0	0	0	1,322,115	1,322,115	0	0	0
LN0011649	ITHACA	NY		06/21/2019	05/29/2026	1,488,178	0	0	0	0	0	0	1,488,178	1,488,178	0	0	0
LN0011650	ITHACA	NY		06/21/2019	05/29/2026	127,739	0	0	0	0	0	0	127,739	127,739	0	0	0
LN0011758	ITHACA	NY		04/14/2020	05/29/2026	143,709	0	0	0	0	0	0	143,709	143,709	0	0	0
LN0011759	ITHACA	NY		04/14/2020	05/29/2026	175,644	0	0	0	0	0	0	175,644	175,644	0	0	0
LN0014941	PORTLAND	OR		03/14/2022	06/04/2026	32,570,708	0	0	0	0	0	0	32,570,708	32,570,708	0	0	0
LN0015546	PORTLAND	OR		03/14/2022	06/04/2026	15,327,392	0	0	0	0	0	0	15,327,392	15,327,392	0	0	0
LN0017029	BELLEVUE	WA		03/10/2023	06/04/2026	25,152,728	0	0	0	0	0	0	25,152,728	25,152,728	0	0	0
LN0017030	BELLEVUE	WA		03/10/2023	06/04/2026	12,110,573	0	0	0	0	0	0	12,110,573	12,110,573	0	0	0
LN0017326	LOS ANGELES	CA		08/20/2021	05/27/2026	9,831,948	0	0	0	0	0	0	9,831,948	9,831,948	0	0	0
LN0017327	LOS ANGELES	CA		08/20/2021	05/27/2026	4,733,901	0	0	0	0	0	0	4,733,901	4,733,901	0	0	0
LN0021001	LINDEN	NJ		03/18/2022	04/10/2026	21,127,507	0	18,685	0	0	18,685	0	21,450,000	21,450,000	0	0	0
LN0021002	LINDEN	NJ		03/18/2022	04/10/2026	13,203,975	0	12,395	0	0	12,395	0	13,406,250	13,406,250	0	0	0
LN0021003	LINDEN	NJ		03/18/2022	04/10/2026	880,265	0	826	0	0	826	0	893,750	893,750	0	0	0
LN0021862	MENLO PARK	CA		05/11/2022	05/01/2026	35,480,741	0	0	0	0	0	0	35,480,741	35,480,741	0	0	0
LN0021863	MENLO PARK	CA		05/06/2022	05/01/2026	20,325,602	0	0	0	0	0	0	20,325,602	20,325,602	0	0	0
LN0021864	MENLO PARK	CA		05/11/2022	05/01/2026	3,032,953	0	0	0	0	0	0	3,032,953	3,032,953	0	0	0
LN0021865	MENLO PARK	CA		05/11/2022	05/01/2026	1,819,772	0	0	0	0	0	0	1,819,772	1,819,772	0	0	0
LN0021866	MENLO PARK	CA		05/11/2022	05/01/2026	3,630,703	0	0	0	0	0	0	3,630,703	3,630,703	0	0	0
LN0024527	JARRELL	TX		02/22/2023	04/02/2026	22,009,098	0	48,608	0	0	48,608	0	22,057,706	22,057,706	0	0	0
LN0024528	JARRELL	TX		02/22/2023	04/02/2026	12,038,132	0	18,976	0	0	18,976	0	12,057,108	12,057,108	0	0	0
LN0025076	MIDLAND	TX		04/25/2023	04/02/2026	25,137,455	0	33,745	0	0	33,745	0	25,171,200	25,171,200	0	0	0
LN0025077	MIDLAND	TX		04/25/2023	04/02/2026	13,532,505	0	21,218	0	0	21,218	0	13,553,723	13,553,723	0	0	0
LN0027171	PLANO	TX		09/15/2022	05/13/2026	41,528,823	0	0	0	0	0	0	41,528,823	41,528,823	0	0	0
LN0027172	PLANO	TX		09/15/2022	05/13/2026	3,692,556	0	0	0	0	0	0	3,692,556	3,692,556	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
METROWEST	ORLANDO	FL		07/14/2021	06/30/2026	0	0	0	0	0	0	0	7,725,600	7,725,600	0	0	0
NCL24-120	DURHAM	NC		03/28/2024	06/22/2026	434,141	0	0	0	0	0	0	462,654	462,654	0	0	0
OV0792939	PITTSBURGH	PA		08/28/2020	05/28/2026	172,605	0	(6,128)	0	0	(6,128)	0	166,477	166,477	0	0	0
OV0794652	PANAMA CITY BEACH	FL		10/30/2020	06/29/2026	172,171	0	(11,000)	0	0	(11,000)	0	161,170	161,170	0	0	0
OV0813379	CELINA	TX		08/30/2021	05/28/2026	154,425	0	578	0	0	578	0	155,003	155,003	0	0	0
OV0813408	SAN JOSE	CA		07/29/2021	05/28/2026	860,087	0	(5,356)	0	0	(5,356)	0	854,730	854,730	0	0	0
OV2543562	AUSTIN	TX		12/18/2019	05/28/2026	177,991	0	(7,493)	0	0	(7,493)	0	170,498	170,498	0	0	0
OV2559107	OROVILLE	CA		06/29/2020	04/21/2026	144,595	0	(9,915)	0	0	(9,915)	0	134,680	134,680	0	0	0
OV2569128	MATTESON	IL		10/30/2020	04/21/2026	116,022	0	(5,456)	0	0	(5,456)	0	110,566	110,566	0	0	0
OV2576831	NASHVILLE	TN		10/30/2020	05/28/2026	21,927	0	(1,139)	0	0	(1,139)	0	20,788	20,788	0	0	0
OV2577501	PRESCOTT	AZ		10/30/2020	06/29/2026	84,087	0	(3,442)	0	0	(3,442)	0	80,644	80,644	0	0	0
OV2597899	STOCKTON	CA		12/18/2019	04/21/2026	393,048	0	(16,141)	0	0	(16,141)	0	376,907	376,907	0	0	0
OV2603033	MEMPHIS	TN		10/30/2020	06/29/2026	105,225	0	(5,048)	0	0	(5,048)	0	100,176	100,176	0	0	0
OV2610153	MILTON	WA		05/28/2020	06/29/2026	212,630	0	10,830	0	0	10,830	0	223,460	223,460	0	0	0
OV2610196	SEVIERVILLE	TN		12/18/2019	06/29/2026	273,505	0	(8,379)	0	0	(8,379)	0	265,126	265,126	0	0	0
OV2617753	CLAREMONT	NH		12/18/2019	05/28/2026	96,899	0	(3,589)	0	0	(3,589)	0	93,310	93,310	0	0	0
OV2632681	KISSIMMEE	FL		12/18/2019	04/21/2026	106,237	0	(4,207)	0	0	(4,207)	0	102,030	102,030	0	0	0
OV2633251	VISALIA	CA		10/30/2020	05/28/2026	42,009	0	(2,633)	0	0	(2,633)	0	39,376	39,376	0	0	0
OV2649437	ROWLETT	TX		12/18/2019	05/28/2026	148,572	0	(5,553)	0	0	(5,553)	0	143,020	143,020	0	0	0
OV2660477	VALLEJO	CA		12/18/2019	05/28/2026	265,127	0	(7,955)	0	0	(7,955)	0	259,223	259,223	0	0	0
OV2667415	JERSEY CITY	NJ		12/18/2019	04/21/2026	362,961	0	(11,738)	0	0	(11,738)	0	351,223	351,223	0	0	0
OV2700777	SOUTH GATE	CA		12/18/2019	05/28/2026	441,967	0	(8,604)	0	0	(8,604)	0	433,363	433,363	0	0	0
OV2762136	MEDFORD	MA		05/28/2021	04/21/2026	589,818	0	3,412	0	0	3,412	0	593,231	593,231	0	0	0
OV2818169	RIDGECREST	CA		07/27/2022	06/29/2026	129,954	0	15,369	0	0	15,369	0	145,323	145,323	0	0	0
OV2835184	SAINT HELENS	OR		10/30/2020	04/21/2026	192,273	0	(10,948)	0	0	(10,948)	0	181,325	181,325	0	0	0
OV2962391	KING WILLIAM	VA		12/28/2020	06/29/2026	195,197	0	(5,571)	0	0	(5,571)	0	189,626	189,626	0	0	0
OV2995208	CLEVELAND	OH		04/29/2021	05/28/2026	53,686	0	(604)	0	0	(604)	0	53,081	53,081	0	0	0
OV3028787	LA QUINTA	CA		05/28/2021	05/28/2026	254,262	0	(6,192)	0	0	(6,192)	0	248,070	248,070	0	0	0
OV3085638	ELLIJAY	GA		12/29/2021	05/28/2026	214,511	0	(5,334)	0	0	(5,334)	0	209,176	209,176	0	0	0
OV3154984	BRIDGEPORT	CT		11/29/2021	06/29/2026	215,079	0	(4,726)	0	0	(4,726)	0	210,353	210,353	0	0	0
OV3159342	JANESVILLE	WI		11/29/2021	05/28/2026	216,265	0	(3,480)	0	0	(3,480)	0	212,785	212,785	0	0	0
OV3163280	NAMPA	ID		11/29/2021	06/29/2026	210,216	0	(3,118)	0	0	(3,118)	0	207,098	207,098	0	0	0
OV3175268	RIALTO	CA		01/31/2022	05/28/2026	392,885	0	(3,194)	0	0	(3,194)	0	389,691	389,691	0	0	0
OV3250662	TEMPE	AZ		02/28/2022	04/21/2026	344,531	0	(5,688)	0	0	(5,688)	0	338,843	338,843	0	0	0
OV3250895	HOLYOKE	MA		04/29/2022	04/21/2026	212,474	0	5,804	0	0	5,804	0	218,278	218,278	0	0	0
OV3252839	KNOXVILLE	TN		06/30/2022	06/29/2026	257,117	0	14,339	0	0	14,339	0	271,456	271,456	0	0	0
OV3266396	TOPEKA	KS		03/31/2022	06/29/2026	106,732	0	369	0	0	369	0	107,101	107,101	0	0	0
OV3284629	OCEAN BREEZE	FL		06/30/2022	06/29/2026	59,812	0	2,737	0	0	2,737	0	62,548	62,548	0	0	0
OV3394986	MURRELLS INLET	SC		11/30/2022	04/21/2026	11,342	0	19	0	0	19	0	11,361	11,361	0	0	0
OV3474441	BIGFORK	MT		09/28/2023	05/28/2026	209,807	0	5,602	0	0	5,602	0	215,409	215,409	0	0	0
OV3476855	KENSINGTON	OH		01/29/2024	04/21/2026	271,040	0	(1,619)	0	0	(1,619)	0	269,421	269,421	0	0	0
OV3494330	KEMAH	TX		12/28/2023	05/28/2026	219,272	0	(3,024)	0	0	(3,024)	0	216,248	216,248	0	0	0
OV3494335	TOBYHANNA	PA		12/28/2023	05/28/2026	237,055	0	(1,253)	0	0	(1,253)	0	235,802	235,802	0	0	0
OV3519747	LEXINGTON	KY		11/26/2025	06/29/2026	290,667	0	(9,107)	0	0	(9,107)	0	281,560	281,560	0	0	0
OV3520238	BRIAN HEAD	UT		04/29/2024	06/29/2026	546,610	0	(4,906)	0	0	(4,906)	0	541,704	541,704	0	0	0
OV3558801	QUEEN CREEK	AZ		11/26/2025	05/28/2026	408,045	0	(19,080)	0	0	(19,080)	0	388,965	388,965	0	0	0
OV3562596	ORLANDO	FL		03/28/2024	05/28/2026	276,783	0	(5,679)	0	0	(5,679)	0	271,103	271,103	0	0	0
OV3577429	STONE MOUNTAIN	GA		06/27/2024	05/28/2026	157,861	0	(6,627)	0	0	(6,627)	0	151,234	151,234	0	0	0
OV3615336	PERRY	FL		10/28/2024	04/21/2026	300,486	0	(5,559)	0	0	(5,559)	0	294,928	294,928	0	0	0
OV3634319	BROKEN ARROW	OK		10/29/2025	05/28/2026	130,996	0	(6,282)	0	0	(6,282)	0	124,713	124,713	0	0	0
OV3649320	MONTEVALLO	AL		11/26/2024	06/29/2026	195,147	0	(4,242)	0	0	(4,242)	0	190,905	190,905	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
OV3656756	ORIENTAL	NC		11/26/2024	06/29/2026	199,330	0	(4,026)	0	0	(4,026)	0	195,303	195,303	0	0	0
OV3675893	FREDERICKSBURG	TX		11/26/2024	04/21/2026	565,793	0	(661)	0	0	(661)	0	565,132	565,132	0	0	0
OV3681722	PETAL	MS		11/26/2024	06/29/2026	191,417	0	(3,907)	0	0	(3,907)	0	187,510	187,510	0	0	0
OV3691250	HOUSTON	TX		11/26/2024	05/28/2026	75,184	0	(1,961)	0	0	(1,961)	0	73,224	73,224	0	0	0
OV3724285	EAGLE	NE		05/28/2025	06/29/2026	74,326	0	(2,410)	0	0	(2,410)	0	71,916	71,916	0	0	0
OV3738437	OSSINING	NY		05/28/2025	05/28/2026	420,691	0	(12,049)	0	0	(12,049)	0	408,643	408,643	0	0	0
OV3749550	MILWAUKEE	WI		04/28/2025	05/28/2026	271,254	0	(8,267)	0	0	(8,267)	0	262,987	262,987	0	0	0
OV3750318	OLEY	PA		04/28/2025	05/28/2026	279,847	0	(12,951)	0	0	(12,951)	0	266,895	266,895	0	0	0
OV3753776	LITHIA	FL		04/28/2025	04/21/2026	372,505	0	(13,882)	0	0	(13,882)	0	358,623	358,623	0	0	0
OV3754612	COPPELL	TX		04/28/2025	04/21/2026	350,209	0	(15,221)	0	0	(15,221)	0	334,988	334,988	0	0	0
OV3774061	LINDEN	NJ		05/28/2025	04/21/2026	483,872	0	(11,083)	0	0	(11,083)	0	472,789	472,789	0	0	0
OV3775706	SANTA FE	TX		05/28/2025	04/21/2026	339,658	0	(6,161)	0	0	(6,161)	0	333,497	333,497	0	0	0
OV3775726	TALLAHASSEE	FL		05/28/2025	04/21/2026	231,013	0	(8,138)	0	0	(8,138)	0	222,875	222,875	0	0	0
OV3779069	LOS ANGELES	CA		05/28/2025	06/29/2026	679,748	0	(14,716)	0	0	(14,716)	0	665,032	665,032	0	0	0
OV3782088	JERSEY CITY	NJ		05/28/2025	04/21/2026	544,906	0	(8,790)	0	0	(8,790)	0	536,116	536,116	0	0	0
OV3918755	INDIANAPOLIS	IN		09/29/2025	04/21/2026	141,414	0	(7,659)	0	0	(7,659)	0	133,755	133,755	0	0	0
0199999. Mortgages closed by repayment						588,807,860	0	(6,413,063)	0	0	(6,413,063)	0	606,071,930	606,080,339	0	8,409	8,409
LN6512849	DALLAS	TX		06/19/2017		0	0	0	0	0	0	0	3,610,360	3,610,360	0	0	0
LN6512856	DALLAS	TX		06/19/2017		0	0	0	0	0	0	0	306,394	306,394	0	0	0
LN6512864	DALLAS	TX		06/19/2017		0	0	0	0	0	0	0	306,394	306,394	0	0	0
LN6512872	DALLAS	TX		06/19/2017		0	0	0	0	0	0	0	306,394	306,394	0	0	0
LN6512880	DALLAS	TX		06/19/2017		0	0	0	0	0	0	0	735,345	735,345	0	0	0
LN0008773	DALLAS	TX		08/15/2018		0	0	0	0	0	0	0	37,979	37,979	0	0	0
LN0008774	DALLAS	TX		02/27/2019		0	0	0	0	0	0	0	7,955	7,955	0	0	0
LN0008775	DALLAS	TX		08/15/2018		0	0	0	0	0	0	0	13,123	13,123	0	0	0
FLIGHTDEN	DENVER	CO		02/07/2019		0	0	0	0	0	0	0	33,967	33,967	0	0	0
LN0010641	WASHINGTON	DC		03/19/2019		0	0	0	0	0	0	0	96,680	96,680	0	0	0
LN0010769	WASHINGTON	DC		04/08/2021		0	0	0	0	0	0	0	4,246	4,246	0	0	0
LN0010640	WASHINGTON	DC		04/08/2021		0	0	0	0	0	0	0	9,600	9,600	0	0	0
LN0010639	WASHINGTON	DC		03/19/2019		0	0	0	0	0	0	0	236,833	236,833	0	0	0
LN0008994	MIAMI	FL		03/26/2019		0	0	79	0	0	79	0	164,638	164,638	0	0	0
LN0010760	MIAMI	FL		03/26/2019		0	0	0	0	0	0	0	292	292	0	0	0
LN0010758	MIAMI	FL		02/14/2020		0	0	10	0	0	10	0	16,303	16,303	0	0	0
LN0010761	MIAMI	FL		02/14/2020		0	0	0	0	0	0	0	29	29	0	0	0
LN0011736	IRVINE	CA		07/29/2019		0	0	66	0	0	66	0	428,641	428,641	0	0	0
LN0012299	CHICAGO	IL		08/30/2019		0	0	261	0	0	261	0	950,926	950,926	0	0	0
LN0012306	CHICAGO	IL		08/30/2019		0	0	101	0	0	101	0	367,508	367,508	0	0	0
000239898	COLUMBUS	IN		10/23/2019		0	0	3	0	0	3	0	792	792	0	0	0
000237906	PORT WENTWORTH	GA		10/23/2019		0	0	10	0	0	10	0	1,627	1,627	0	0	0
000240078	ELYRIA	OH		10/23/2019		0	0	0	0	0	0	0	288	288	0	0	0
000244743	GARLAND	TX		10/23/2019		0	0	8	0	0	8	0	946	946	0	0	0
000243939	COLUMBUS	OH		10/23/2019		0	0	9	0	0	9	0	1,100	1,100	0	0	0
000243550	MCKEE	KY		10/23/2019		0	0	(11)	0	0	(11)	0	927	927	0	0	0
000244267	RICHMOND	TX		10/23/2019		0	0	4	0	0	4	0	824	824	0	0	0
000243883	EAST ORANGE	NJ		10/23/2019		0	0	2	0	0	2	0	275	275	0	0	0
000239370	SEYMOUR	IN		10/23/2019		0	0	1	0	0	1	0	939	939	0	0	0
000242413	MACON	GA		10/23/2019		0	0	(10)	0	0	(10)	0	613	613	0	0	0
000238905	PERRYTON	TX		10/23/2019		0	0	0	0	0	0	0	115	115	0	0	0
000242607	LOGANVILLE	GA		10/23/2019		0	0	6	0	0	6	0	1,490	1,490	0	0	0
000239371	MIRAMAR	FL		10/23/2019		0	0	3	0	0	3	0	1,391	1,391	0	0	0
000238371	MORROW	GA		10/23/2019		0	0	4	0	0	4	0	773	773	0	0	0

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	2	3					8	9	10	11	12	13					
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000243607	WILDERSVILLE	TN		10/23/2019		0	0	(5)	0	0	(5)	0	582	582	0	0	0
000240415	NEWARK	DE		10/23/2019		0	0	4	0	0	4	0	800	800	0	0	0
000241886	MEMPHIS	TN		10/23/2019		0	0	0	0	0	0	0	35	35	0	0	0
000240886	PENSAOCLA	FL		10/23/2019		0	0	0	0	0	0	0	93	93	0	0	0
000243938	PEQUOT LAKES	MN		10/23/2019		0	0	(88)	0	0	(88)	0	4,010	4,010	0	0	0
000242414	KILLEEN	TX		10/23/2019		0	0	6	0	0	6	0	2,670	2,670	0	0	0
000239904	BOGALUSA	LA		10/23/2019		0	0	3	0	0	3	0	651	651	0	0	0
000237429	FORT WORTH	TX		10/23/2019		0	0	(1)	0	0	(1)	0	221	221	0	0	0
000244127	BALTIMORE	MD		10/23/2019		0	0	2	0	0	2	0	1,313	1,313	0	0	0
000238898	JACKSON	GA		10/23/2019		0	0	1	0	0	1	0	202	202	0	0	0
000239233	LOCUST	NC		10/23/2019		0	0	(6)	0	0	(6)	0	689	689	0	0	0
000244604	DAYTON	NV		10/23/2019		0	0	8	0	0	8	0	1,496	1,496	0	0	0
000244599	DOVER	DE		10/23/2019		0	0	11	0	0	11	0	1,095	1,095	0	0	0
000241416	NASHVILLE	NC		10/23/2019		0	0	5	0	0	5	0	618	618	0	0	0
000239710	ORTING	WA		10/23/2019		0	0	15	0	0	15	0	1,507	1,507	0	0	0
000242608	EL PASO	TX		10/23/2019		0	0	(13)	0	0	(13)	0	1,144	1,144	0	0	0
000243882	NORWOOD	PA		10/23/2019		0	0	13	0	0	13	0	1,037	1,037	0	0	0
000241749	JACKSONVILLE	FL		10/23/2019		0	0	3	0	0	3	0	1,324	1,324	0	0	0
000240609	NEVADA	OH		10/23/2019		0	0	2	0	0	2	0	494	494	0	0	0
000240076	PITMAN	NJ		10/23/2019		0	0	4	0	0	4	0	706	706	0	0	0
000241554	WINNSBORO	SC		10/23/2019		0	0	(1)	0	0	(1)	0	1,462	1,462	0	0	0
000237710	HOUSTON	TX		10/23/2019		0	0	3	0	0	3	0	582	582	0	0	0
000243268	BOONEVILLE	MS		10/23/2019		0	0	5	0	0	5	0	706	706	0	0	0
000239230	TRAVERSE CITY	MI		10/23/2019		0	0	0	0	0	0	0	590	590	0	0	0
000239901	URBANA	OH		10/23/2019		0	0	0	0	0	0	0	196	196	0	0	0
000244745	DECATUR	GA		10/23/2019		0	0	1	0	0	1	0	777	777	0	0	0
000237908	FESTUS	MO		10/23/2019		0	0	0	0	0	0	0	622	622	0	0	0
000244074	BETHLEHEM	PA		10/23/2019		0	0	10	0	0	10	0	1,194	1,194	0	0	0
000238850	BLACK DIAMOND	WA		10/23/2019		0	0	2	0	0	2	0	3,966	3,966	0	0	0
000244269	MOODY	AL		10/23/2019		0	0	1	0	0	1	0	724	724	0	0	0
000240552	LAPEER	MI		10/23/2019		0	0	9	0	0	9	0	1,562	1,562	0	0	0
000242077	BROOKLYN	NY		10/23/2019		0	0	11	0	0	11	0	2,493	2,493	0	0	0
000243885	HASLET	TX		10/23/2019		0	0	0	0	0	0	0	1,554	1,554	0	0	0
000240690	FOWLER	IL		10/23/2019		0	0	1	0	0	1	0	1,022	1,022	0	0	0
000242748	ORLEANS	MI		10/23/2019		0	0	4	0	0	4	0	804	804	0	0	0
000241417	ORLANDO	FL		10/23/2019		0	0	(4)	0	0	(4)	0	378	378	0	0	0
000242609	CHARLOTTE	NC		10/23/2019		0	0	2	0	0	2	0	423	423	0	0	0
000242553	BROOKLYN	NY		10/23/2019		0	0	(10)	0	0	(10)	0	3,587	3,587	0	0	0
000240075	MUSKEGON	MI		10/23/2019		0	0	1	0	0	1	0	312	312	0	0	0
000238373	JAMAICA	NY		10/23/2019		0	0	(54)	0	0	(54)	0	1,765	1,765	0	0	0
000244412	MARKHAM	IL		10/23/2019		0	0	2	0	0	2	0	1,007	1,007	0	0	0
000242220	GETTYSBURG	PA		10/23/2019		0	0	(24)	0	0	(24)	0	1,554	1,554	0	0	0
000238040	ANTHONY	FL		10/23/2019		0	0	(1)	0	0	(1)	0	1,450	1,450	0	0	0
000242416	PLAINVIEW	TX		10/23/2019		0	0	1	0	0	1	0	577	577	0	0	0
000238429	LOCKHART	TX		10/23/2019		0	0	(34)	0	0	(34)	0	1,812	1,812	0	0	0
000243884	DOUGLASVILLE	GA		10/23/2019		0	0	(1)	0	0	(1)	0	961	961	0	0	0
000244606	CARTERET	NJ		10/23/2019		0	0	4	0	0	4	0	1,703	1,703	0	0	0
000243746	VALE	NC		10/23/2019		0	0	4	0	0	4	0	558	558	0	0	0
000240745	COWETA	OK		10/23/2019		0	0	1	0	0	1	0	702	702	0	0	0
000237850	MCMINNVILLE	TN		10/23/2019		0	0	(18)	0	0	(18)	0	1,537	1,537	0	0	0
000242887	THEODORE	AL		10/23/2019		0	0	(1)	0	0	(1)	0	443	443	0	0	0

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000239426	APISON	TN		10/23/2019		0	0	7	0	0	7	0	1,118	1,118	0	0	0
000249169	QUEENS VILLAGE	NY		10/23/2019		0	0	16	0	0	16	0	2,102	2,102	0	0	0
000240412	NEW CASTLE	DE		10/23/2019		0	0	0	0	0	0	0	1,029	1,029	0	0	0
000241418	LAKELAND	FL		10/23/2019		0	0	0	0	0	0	0	456	456	0	0	0
000240883	GRAYSON	GA		10/23/2019		0	0	4	0	0	4	0	625	625	0	0	0
000244411	KATY	TX		10/23/2019		0	0	6	0	0	6	0	347	347	0	0	0
000237569	MERIDEN	CT		10/23/2019		0	0	3	0	0	3	0	762	762	0	0	0
000242417	REX	GA		10/23/2019		0	0	1	0	0	1	0	46	46	0	0	0
000241557	ELGIN	SC		10/23/2019		0	0	4	0	0	4	0	1,204	1,204	0	0	0
000244609	VALLEY CENTER	KS		10/23/2019		0	0	2,282	0	0	2,282	0	115,029	115,029	0	0	0
000239279	TWENTYNINE PALMS	CA		10/23/2019		0	0	11	0	0	11	0	2,417	2,417	0	0	0
000237902	BATESVILLE	AR		10/23/2019		0	0	0	0	0	0	0	592	592	0	0	0
000237897	CONOVER	NC		10/23/2019		0	0	10	0	0	10	0	817	817	0	0	0
000241700	SANTA CLARITA	CA		10/23/2019		0	0	6	0	0	6	0	1,751	1,751	0	0	0
000243416	MULLINS	SC		10/23/2019		0	0	3	0	0	3	0	174	174	0	0	0
000237426	MAUMEE	OH		10/23/2019		0	0	4	0	0	4	0	488	488	0	0	0
000243749	HAMPTON	VA		10/23/2019		0	0	(10)	0	0	(10)	0	621	621	0	0	0
000242360	CLOVER	SC		10/23/2019		0	0	3	0	0	3	0	535	535	0	0	0
000240882	DECATUR	GA		10/23/2019		0	0	(11)	0	0	(11)	0	1,085	1,085	0	0	0
000242888	STELLA	MO		10/23/2019		0	0	0	0	0	0	0	459	459	0	0	0
000242079	BARNESVILLE	PA		10/23/2019		0	0	0	0	0	0	0	525	525	0	0	0
000249125	HOMESTEAD	PA		10/23/2019		0	0	(2)	0	0	(2)	0	2,635	2,635	0	0	0
000241419	MEMPHIS	TN		10/23/2019		0	0	(1)	0	0	(1)	0	478	478	0	0	0
000238756	ALICEVILLE	AL		10/23/2019		0	0	(9)	0	0	(9)	0	1,024	1,024	0	0	0
000238085	SHERIDAN	AR		10/23/2019		0	0	(3)	0	0	(3)	0	804	804	0	0	0
000243691	VENUS	TX		10/23/2019		0	0	0	0	0	0	0	118	118	0	0	0
000238894	SAFFORD	AZ		10/23/2019		0	0	11	0	0	11	0	1,218	1,218	0	0	0
000242418	STEDMAN	NC		10/23/2019		0	0	(1)	0	0	(1)	0	38	38	0	0	0
000238561	DOWAGIAC	MI		10/23/2019		0	0	2	0	0	2	0	590	590	0	0	0
000237563	SPRING HILL	FL		10/23/2019		0	0	1	0	0	1	0	148	148	0	0	0
000240938	CLARKSVILLE	TN		10/23/2019		0	0	2	0	0	2	0	166	166	0	0	0
000243415	VILLE PLATTE	LA		10/23/2019		0	0	1	0	0	1	0	235	235	0	0	0
000243077	COPE	SC		10/23/2019		0	0	0	0	0	0	0	694	694	0	0	0
000241696	TROY	NY		10/23/2019		0	0	3	0	0	3	0	584	584	0	0	0
000239618	PILOT GROVE	MO		10/23/2019		0	0	3	0	0	3	0	449	449	0	0	0
000237901	HAUGHTON	LA		10/23/2019		0	0	3	0	0	3	0	1,368	1,368	0	0	0
000237896	WAYNESBURG	KY		10/23/2019		0	0	(1)	0	0	(1)	0	725	725	0	0	0
000242223	COLUMBIA	SC		10/23/2019		0	0	4	0	0	4	0	293	293	0	0	0
000243748	PORT ORANGE	FL		10/23/2019		0	0	(2)	0	0	(2)	0	1,096	1,096	0	0	0
000240881	DECATUR	GA		10/23/2019		0	0	2	0	0	2	0	773	773	0	0	0
000243692	TUSCALOOSA	AL		10/23/2019		0	0	(1)	0	0	(1)	0	906	906	0	0	0
000241031	JOPLIN	MO		10/23/2019		0	0	2	0	0	2	0	335	335	0	0	0
000237619	LITTLE ROCK	AR		10/23/2019		0	0	0	0	0	0	0	776	776	0	0	0
000242556	SUMMERTOWN	TN		10/23/2019		0	0	0	0	0	0	0	1,078	1,078	0	0	0
000243889	ERLANGER	KY		10/23/2019		0	0	8	0	0	8	0	1,664	1,664	0	0	0
000238759	NEOSHO	MO		10/23/2019		0	0	5	0	0	5	0	812	812	0	0	0
000240128	GOODYEAR	AZ		10/23/2019		0	0	4	0	0	4	0	734	734	0	0	0
000239948	ALBERTVILLE	AL		10/23/2019		0	0	2	0	0	2	0	412	412	0	0	0
000244693	IOWA CITY	IA		10/23/2019		0	0	0	0	0	0	0	54	54	0	0	0
000244360	CLEVELAND	OH		10/23/2019		0	0	1,143	0	0	1,143	0	1,159	1,159	0	0	0
000237904	ATHOL	MA		10/23/2019		0	0	4	0	0	4	0	1,690	1,690	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
000242701	WEST JEFFERSON	OH		10/23/2019		0	0	3	0	0	3	0	493	493	0	0	0
000237428	SAINT ALBANS	NY		10/23/2019		0	0	12	0	0	12	0	721	721	0	0	0
000242030	WILLIAMSBURG	OH		10/23/2019		0	0	4	0	0	4	0	278	278	0	0	0
000240604	BROOKLYN	WI		10/23/2019		0	0	10	0	0	10	0	1,621	1,621	0	0	0
000239753	ROSEAU	MN		10/23/2019		0	0	1	0	0	1	0	588	588	0	0	0
000239277	FRANKLIN	KY		10/23/2019		0	0	(11)	0	0	(11)	0	1,121	1,121	0	0	0
000244555	KUNA	ID		10/23/2019		0	0	3	0	0	3	0	648	648	0	0	0
000239083	SAUGUS	MA		10/23/2019		0	0	(10)	0	0	(10)	0	597	597	0	0	0
000238231	SOMERSET	PA		10/23/2019		0	0	1	0	0	1	0	534	534	0	0	0
000243362	POOLER	GA		10/23/2019		0	0	8	0	0	8	0	1,490	1,490	0	0	0
000244416	COLUMBUS	GA		10/23/2019		0	0	0	0	0	0	0	448	448	0	0	0
000249123	NEW HAVEN	IN		10/23/2019		0	0	(7)	0	0	(7)	0	721	721	0	0	0
000239892	WENATCHEE	WA		10/23/2019		0	0	7	0	0	7	0	1,277	1,277	0	0	0
000244749	MEMPHIS	TN		10/23/2019		0	0	6	0	0	6	0	812	812	0	0	0
000243700	WINSTON SALEM	NC		10/23/2019		0	0	4	0	0	4	0	351	351	0	0	0
000241032	SEVIERVILLE	TN		10/23/2019		0	0	3	0	0	3	0	859	859	0	0	0
000243555	TICKFAW	LA		10/23/2019		0	0	1	0	0	1	0	557	557	0	0	0
000238758	MONROE	WA		10/23/2019		0	0	13	0	0	13	0	2,208	2,208	0	0	0
000240598	BELL BUCKLE	TN		10/23/2019		0	0	1	0	0	1	0	821	821	0	0	0
000243888	WEST ORANGE	NJ		10/23/2019		0	0	5	0	0	5	0	1,597	1,597	0	0	0
000243079	COLUMBIAVILLE	MI		10/23/2019		0	0	(11)	0	0	(11)	0	2,627	2,627	0	0	0
000244077	TUCSON	AZ		10/23/2019		0	0	0	0	0	0	0	82	82	0	0	0
000241703	PALMYRA	NJ		10/23/2019		0	0	9	0	0	9	0	1,475	1,475	0	0	0
000239616	CLIO	MI		10/23/2019		0	0	(1)	0	0	(1)	0	233	233	0	0	0
000242364	SELBYVILLE	DE		10/23/2019		0	0	7	0	0	7	0	1,367	1,367	0	0	0
000244554	NORTH LAS VEGAS	NV		10/23/2019		0	0	2	0	0	2	0	443	443	0	0	0
000240265	CAROLINA BEACH	NC		10/23/2019		0	0	21	0	0	21	0	2,500	2,500	0	0	0
000239755	NEWFANE	NY		10/23/2019		0	0	2	0	0	2	0	605	605	0	0	0
000239422	EVERETT	MA		10/23/2019		0	0	1	0	0	1	0	79	79	0	0	0
000242558	FOND DU LAC	WI		10/23/2019		0	0	7	0	0	7	0	1,219	1,219	0	0	0
000237759	RUTHER GLEN	VA		10/23/2019		0	0	2	0	0	2	0	749	749	0	0	0
000244748	BALTIMORE	MD		10/23/2019		0	0	1	0	0	1	0	470	470	0	0	0
000243694	JACKSON	MS		10/23/2019		0	0	1	0	0	1	0	366	366	0	0	0
000242032	HUNTSVILLE	AL		10/23/2019		0	0	2	0	0	2	0	603	603	0	0	0
000241981	MOBILE	AL		10/23/2019		0	0	2	0	0	2	0	660	660	0	0	0
000239522	NATCHEZ	MS		10/23/2019		0	0	0	0	0	0	0	1,141	1,141	0	0	0
000242841	LE SUEUR	MN		10/23/2019		0	0	3	0	0	3	0	452	452	0	0	0
000240126	BRONX	NY		10/23/2019		0	0	6	0	0	6	0	3,514	3,514	0	0	0
000239046	LAREDO	TX		10/23/2019		0	0	1	0	0	1	0	67	67	0	0	0
000238718	SPRING HILL	KS		10/23/2019		0	0	0	0	0	0	0	1,389	1,389	0	0	0
000240740	VILONIA	AR		10/23/2019		0	0	4	0	0	4	0	868	868	0	0	0
000243840	FORT WORTH	TX		10/23/2019		0	0	(12)	0	0	(12)	0	1,794	1,794	0	0	0
000242227	MIDWEST CITY	OK		10/23/2019		0	0	3	0	0	3	0	859	859	0	0	0
000239184	SHELBYVILLE	MO		10/23/2019		0	0	(3)	0	0	(3)	0	583	583	0	0	0
000240264	DAYTON	OH		10/23/2019		0	0	(1)	0	0	(1)	0	350	350	0	0	0
000242703	MADISONVILLE	KY		10/23/2019		0	0	(2)	0	0	(2)	0	563	563	0	0	0
000238856	ST MARTINVILLE	LA		10/23/2019		0	0	(59)	0	0	(59)	0	1,712	1,712	0	0	0
000242559	SALT POINT	NY		10/23/2019		0	0	5	0	0	5	0	1,508	1,508	0	0	0
000241705	HARLEYSVILLE	PA		10/23/2019		0	0	13	0	0	13	0	1,631	1,631	0	0	0
000241172	LUGOFF	SC		10/23/2019		0	0	3	0	0	3	0	500	500	0	0	0
000243226	GONZALES	LA		10/23/2019		0	0	2	0	0	2	0	1,259	1,259	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
000243559	POOLER	GA		10/23/2019		0	0	(4)	0	0	(4)	0	1,338	1,338	0	0	0
000237525	SAINT LOUIS	MO		10/23/2019		0	0	(2)	0	0	(2)	0	505	505	0	0	0
000239717	LEADVILLE	CO		10/23/2019		0	0	1	0	0	1	0	1,087	1,087	0	0	0
000244361	ALBION	MI		10/23/2019		0	0	(49)	0	0	(49)	0	5,807	5,807	0	0	0
000239856	TROY	TX		10/23/2019		0	0	6	0	0	6	0	295	295	0	0	0
000239047	COTTAGE GROVE	MN		10/23/2019		0	0	(5)	0	0	(5)	0	2,395	2,395	0	0	0
000240596	MANOR	TX		10/23/2019		0	0	(9)	0	0	(9)	0	1,736	1,736	0	0	0
000242033	BELLMORE	NY		10/23/2019		0	0	(13)	0	0	(13)	0	3,171	3,171	0	0	0
000238717	ZEBULON	NC		10/23/2019		0	0	(6)	0	0	(6)	0	759	759	0	0	0
000238379	BALDWYN	MS		10/23/2019		0	0	(11)	0	0	(11)	0	617	617	0	0	0
000243419	LANARK	IL		10/23/2019		0	0	5	0	0	5	0	1,131	1,131	0	0	0
000239994	AYDEN	NC		10/23/2019		0	0	5	0	0	5	0	757	757	0	0	0
000242704	ORANGEBURG	SC		10/23/2019		0	0	9	0	0	9	0	2,434	2,434	0	0	0
000238184	EATON RAPIDS	MI		10/23/2019		0	0	2	0	0	2	0	551	551	0	0	0
000239662	BASTROP	LA		10/23/2019		0	0	2	0	0	2	0	499	499	0	0	0
000243030	MADISON	OH		10/23/2019		0	0	1	0	0	1	0	835	835	0	0	0
000243701	HOUSTON	TX		10/23/2019		0	0	0	0	0	0	0	1,267	1,267	0	0	0
000240319	AUBURN	WA		10/23/2019		0	0	(4)	0	0	(4)	0	2,135	2,135	0	0	0
000243363	VERO BEACH	FL		10/23/2019		0	0	3	0	0	3	0	904	904	0	0	0
000241511	HOUSTON	TX		10/23/2019		0	0	(10)	0	0	(10)	0	1,300	1,300	0	0	0
000238660	MARION	VA		10/23/2019		0	0	4	0	0	4	0	986	986	0	0	0
000240124	BRIDGEPORT	NY		10/23/2019		0	0	0	0	0	0	0	76	76	0	0	0
000243558	PENCIL BLUFF	AR		10/23/2019		0	0	1	0	0	1	0	252	252	0	0	0
000243225	RANTOUL	IL		10/23/2019		0	0	2	0	0	2	0	519	519	0	0	0
000237995	RED OAK	TX		10/23/2019		0	0	1	0	0	1	0	666	666	0	0	0
000239182	RANCHOS DE TAOS	NM		10/23/2019		0	0	2	0	0	2	0	598	598	0	0	0
000242367	MANAKIN SABOT	VA		10/23/2019		0	0	2	0	0	2	0	928	928	0	0	0
000239853	TIPTON	IA		10/23/2019		0	0	(31)	0	0	(31)	0	928	928	0	0	0
000240595	CHAMBERSBURG	PA		10/23/2019		0	0	0	0	0	0	0	804	804	0	0	0
000244031	KANNAPOLIS	NC		10/23/2019		0	0	(5)	0	0	(5)	0	923	923	0	0	0
000243980	EGG HARBOR TOWNSHIP	NJ		10/23/2019		0	0	1	0	0	1	0	594	594	0	0	0
000244559	HAMMONTON	NJ		10/23/2019		0	0	(4)	0	0	(4)	0	2,647	2,647	0	0	0
000241512	HOUSTON	TX		10/23/2019		0	0	5	0	0	5	0	1,530	1,530	0	0	0
000237471	RALEIGH	NC		10/23/2019		0	0	5	0	0	5	0	2,073	2,073	0	0	0
000243033	SHREVEPORT	LA		10/23/2019		0	0	6	0	0	6	0	1,224	1,224	0	0	0
000243842	MYRTLE BEACH	SC		10/23/2019		0	0	35	0	0	35	0	2,571	2,571	0	0	0
000240789	CATAWISSA	MO		10/23/2019		0	0	1	0	0	1	0	720	720	0	0	0
000243704	LUBBOCK	TX		10/23/2019		0	0	0	0	0	0	0	607	607	0	0	0
000243228	CUMMING	GA		10/23/2019		0	0	9	0	0	9	0	1,623	1,623	0	0	0
000243699	WINSTON SALEM	NC		10/23/2019		0	0	1	0	0	1	0	615	615	0	0	0
000238187	TUCSON	AZ		10/23/2019		0	0	4	0	0	4	0	873	873	0	0	0
000240123	NEW CASTLE	IN		10/23/2019		0	0	3	0	0	3	0	1,140	1,140	0	0	0
000238663	MCCOMB	MS		10/23/2019		0	0	(5)	0	0	(5)	0	1,277	1,277	0	0	0
000237527	ROME	NY		10/23/2019		0	0	0	0	0	0	0	128	128	0	0	0
000238330	PORT WENTWORTH	GA		10/23/2019		0	0	6	0	0	6	0	1,124	1,124	0	0	0
000244030	MISSOURI CITY	TX		10/23/2019		0	0	19	0	0	19	0	1,907	1,907	0	0	0
000241513	HOUSTON	TX		10/23/2019		0	0	0	0	0	0	0	22	22	0	0	0
000239045	LAS VEGAS	NV		10/23/2019		0	0	12	0	0	12	0	1,933	1,933	0	0	0
000243170	FT MOHAVE	AZ		10/23/2019		0	0	2	0	0	2	0	574	574	0	0	0
000239521	ZIMMERMAN	MN		10/23/2019		0	0	3	0	0	3	0	811	811	0	0	0
000237470	PORT SAINT LUCIE	FL		10/23/2019		0	0	5	0	0	5	0	991	991	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
000238048	TIFFIN	OH		10/23/2019		0	0	0	0	0	0	0	55	55	0	0	0
000240788	BLUFFTON	SC		10/23/2019		0	0	7	0	0	7	0	1,330	1,330	0	0	0
000243698	FORT SMITH	AR		10/23/2019		0	0	(6)	0	0	(6)	0	595	595	0	0	0
000238857	PERRY	GA		10/23/2019		0	0	3	0	0	3	0	1,006	1,006	0	0	0
000243365	CHOWCHILLA	CA		10/23/2019		0	0	(2)	0	0	(2)	0	554	554	0	0	0
000243703	TAMARAC	FL		10/23/2019		0	0	3	0	0	3	0	790	790	0	0	0
000237664	CHARLOTTE	NC		10/23/2019		0	0	9	0	0	9	0	1,092	1,092	0	0	0
000243227	WAYNESBURG	KY		10/23/2019		0	0	3	0	0	3	0	522	522	0	0	0
000238662	MANISTEE	MI		10/23/2019		0	0	2	0	0	2	0	1,268	1,268	0	0	0
000237526	SPARTANBURG	SC		10/23/2019		0	0	4	0	0	4	0	847	847	0	0	0
000240931	CHARLOTTE	NC		10/23/2019		0	0	2	0	0	2	0	157	157	0	0	0
000243173	HALSTEAD	KS		10/23/2019		0	0	2	0	0	2	0	452	452	0	0	0
000241514	HOUSTON	TX		10/23/2019		0	0	5	0	0	5	0	1,162	1,162	0	0	0
000238043	PATASKALA	OH		10/23/2019		0	0	1	0	0	1	0	1,613	1,613	0	0	0
000242369	BRENTWOOD	NY		10/23/2019		0	0	(7)	0	0	(7)	0	3,033	3,033	0	0	0
000238991	GOODRICH	MI		10/23/2019		0	0	(3)	0	0	(3)	0	725	725	0	0	0
000240649	LUGOFF	SC		10/23/2019		0	0	1	0	0	1	0	130	130	0	0	0
000237715	KATY	TX		10/23/2019		0	0	9	0	0	9	0	1,459	1,459	0	0	0
000239237	HAMMOND	LA		10/23/2019		0	0	8	0	0	8	0	1,307	1,307	0	0	0
000242650	FOUNTAIN INN	SC		10/23/2019		0	0	(9)	0	0	(9)	0	1,699	1,699	0	0	0
000238237	MARICOPA	AZ		10/23/2019		0	0	8	0	0	8	0	388	388	0	0	0
000240592	CORNISH	ME		10/23/2019		0	0	0	0	0	0	0	912	912	0	0	0
000240930	PROVIDENCE FORGE	VA		10/23/2019		0	0	1	0	0	1	0	592	592	0	0	0
000243983	COVINGTON	GA		10/23/2019		0	0	(21)	0	0	(21)	0	2,458	2,458	0	0	0
000242845	MONROE	LA		10/23/2019		0	0	0	0	0	0	0	480	480	0	0	0
000242983	MOUNT SHASTA	CA		10/23/2019		0	0	9	0	0	9	0	1,428	1,428	0	0	0
000241709	LONG POND	PA		10/23/2019		0	0	3	0	0	3	0	894	894	0	0	0
000243650	MURFREESBORO	TN		10/23/2019		0	0	4	0	0	4	0	803	803	0	0	0
000239181	PINEVILLE	MO		10/23/2019		0	0	(14)	0	0	(14)	0	1,350	1,350	0	0	0
000242790	NORTH ROSE	NY		10/23/2019		0	0	1	0	0	1	0	513	513	0	0	0
000243981	DALLAS	TX		10/23/2019		0	0	1,479	0	0	1,479	0	1,513	1,513	0	0	0
000237991	LILLINGTON	NC		10/23/2019		0	0	4	0	0	4	0	882	882	0	0	0
000244032	DOW	IL		10/23/2019		0	0	(10)	0	0	(10)	0	752	752	0	0	0
000239990	SHAFER	MN		10/23/2019		0	0	6	0	0	6	0	928	928	0	0	0
000237520	MEMPHIS	TN		10/23/2019		0	0	3	0	0	3	0	451	451	0	0	0
000237853	BLACK ROCK	AR		10/23/2019		0	0	3	0	0	3	0	380	380	0	0	0
000241653	CHARLOTTE	MI		10/23/2019		0	0	2	0	0	2	0	535	535	0	0	0
000243843	MEHERRIN	VA		10/23/2019		0	0	(1)	0	0	(1)	0	278	278	0	0	0
000241986	FEDERALSBURG	MD		10/23/2019		0	0	5	0	0	5	0	1,185	1,185	0	0	0
000240786	CYNTHIANA	KY		10/23/2019		0	0	(6)	0	0	(6)	0	2,324	2,324	0	0	0
000240453	SAVANNAH	TN		10/23/2019		0	0	4	0	0	4	0	446	446	0	0	0
000243229	STANFORD	KY		10/23/2019		0	0	(5)	0	0	(5)	0	827	827	0	0	0
000243982	MESQUITE	TX		10/23/2019		0	0	0	0	0	0	0	262	262	0	0	0
000239714	AYLETT	VA		10/23/2019		0	0	0	0	0	0	0	276	276	0	0	0
000244698	GLEN ROCK	PA		10/23/2019		0	0	10	0	0	10	0	1,260	1,260	0	0	0
000239852	ROCKY MOUNT	VA		10/23/2019		0	0	7	0	0	7	0	1,378	1,378	0	0	0
000242846	BRANDYWINE	MD		10/23/2019		0	0	10	0	0	10	0	983	983	0	0	0
000244703	WICHITA	KS		10/23/2019		0	0	(4)	0	0	(4)	0	186	186	0	0	0
000241178	WINTERVILLE	GA		10/23/2019		0	0	(2)	0	0	(2)	0	178	178	0	0	0
000241849	WOODLAWN	TN		10/23/2019		0	0	4	0	0	4	0	920	920	0	0	0
000240647	HARTLAND	MI		10/23/2019		0	0	(6)	0	0	(6)	0	454	454	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
000243513	SENATOBIA	MS		10/23/2019		0	0	(1)	0	0	(1)	0	538	538	0	0	0
000237856	MONETT	MO		10/23/2019		0	0	0	0	0	0	0	316	316	0	0	0
000239905	LONG POINT	IL		10/23/2019		0	0	4	0	0	4	0	819	819	0	0	0
000240509	CHIPPEWA FALLS	WI		10/23/2019		0	0	2	0	0	2	0	374	374	0	0	0
000238045	BRAIDWOOD	IL		10/23/2019		0	0	(2)	0	0	(2)	0	35	35	0	0	0
000241987	LAUREL	MD		10/23/2019		0	0	12	0	0	12	0	1,901	1,901	0	0	0
000244174	PLYMPTON	MA		10/23/2019		0	0	10	0	0	10	0	1,932	1,932	0	0	0
000242653	HEPHZIBAH	GA		10/23/2019		0	0	(1)	0	0	(1)	0	723	723	0	0	0
000242320	BATESVILLE	MS		10/23/2019		0	0	5	0	0	5	0	879	879	0	0	0
000244035	UNION CITY	GA		10/23/2019		0	0	(1)	0	0	(1)	0	553	553	0	0	0
000243708	MEMPHIS	TN		10/23/2019		0	0	(2)	0	0	(2)	0	915	915	0	0	0
000239234	COLUMBIANA	OH		10/23/2019		0	0	(7)	0	0	(7)	0	1,026	1,026	0	0	0
000238183	DUNLAP	TN		10/23/2019		0	0	4	0	0	4	0	1,026	1,026	0	0	0
000242514	MAYFIELD HEIGHTS	OH		10/23/2019		0	0	15	0	0	15	0	2,207	2,207	0	0	0
000243652	EL PASO	TX		10/23/2019		0	0	11	0	0	11	0	1,320	1,320	0	0	0
000243790	SAN ANTONIO	TX		10/23/2019		0	0	3	0	0	3	0	592	592	0	0	0
000244368	BIRMINGHAM	AL		10/23/2019		0	0	2	0	0	2	0	278	278	0	0	0
000241655	MIDDLETOWN	OH		10/23/2019		0	0	2	0	0	2	0	231	231	0	0	0
000242985	HOPKINS	MI		10/23/2019		0	0	0	0	0	0	0	370	370	0	0	0
000243514	LAKE BUTLER	FL		10/23/2019		0	0	3	0	0	3	0	581	581	0	0	0
000237661	KENNER	LA		10/23/2019		0	0	(4)	0	0	(4)	0	1,172	1,172	0	0	0
000249075	GRANBURY	TX		10/23/2019		0	0	2	0	0	2	0	731	731	0	0	0
000243985	ROMEOVILLE	IL		10/23/2019		0	0	3	0	0	3	0	898	898	0	0	0
000242847	OZARK	MO		10/23/2019		0	0	(2)	0	0	(2)	0	1,058	1,058	0	0	0
000237993	ODENVILLE	AL		10/23/2019		0	0	(2)	0	0	(2)	0	602	602	0	0	0
000242792	SHAFTER	CA		10/23/2019		0	0	15	0	0	15	0	1,385	1,385	0	0	0
000242987	CALHOUN	GA		10/23/2019		0	0	(3)	0	0	(3)	0	980	980	0	0	0
000243036	NEW CASTLE	IN		10/23/2019		0	0	3	0	0	3	0	542	542	0	0	0
000238377	COLUMBUS	MS		10/23/2019		0	0	1	0	0	1	0	98	98	0	0	0
000244034	CHICAGO	IL		10/23/2019		0	0	(12)	0	0	(12)	0	1,285	1,285	0	0	0
000238520	CLAYTON	NC		10/23/2019		0	0	0	0	0	0	0	864	864	0	0	0
000238182	ARLINGTON	TN		10/23/2019		0	0	2	0	0	2	0	512	512	0	0	0
000240313	BEDFORD	OH		10/23/2019		0	0	0	0	0	0	0	317	317	0	0	0
000244511	ERIE	PA		10/23/2019		0	0	0	0	0	0	0	412	412	0	0	0
000242848	MARLOW	OK		10/23/2019		0	0	(1)	0	0	(1)	0	427	427	0	0	0
000239712	BRASELTON	GA		10/23/2019		0	0	5	0	0	5	0	1,050	1,050	0	0	0
000240507	TRUMANN	AR		10/23/2019		0	0	10	0	0	10	0	1,258	1,258	0	0	0
000249074	EXETER	MO		10/23/2019		0	0	4	0	0	4	0	441	441	0	0	0
000239850	JASPER	IN		10/23/2019		0	0	1	0	0	1	0	353	353	0	0	0
000244705	CONVERSE	IN		10/23/2019		0	0	0	0	0	0	0	186	186	0	0	0
000243175	WINTER GARDEN	FL		10/23/2019		0	0	12	0	0	12	0	2,457	2,457	0	0	0
000238238	DIXON	IL		10/23/2019		0	0	(2)	0	0	(2)	0	720	720	0	0	0
000242642	RICHMOND	VA		10/23/2019		0	0	(6)	0	0	(6)	0	968	968	0	0	0
000240796	MONROE	LA		10/23/2019		0	0	5	0	0	5	0	1,590	1,590	0	0	0
000240801	ROUND ROCK	TX		10/23/2019		0	0	3	0	0	3	0	674	674	0	0	0
000239812	CARENCRO	LA		10/23/2019		0	0	8	0	0	8	0	1,010	1,010	0	0	0
000238952	CARTHAGE	MO		10/23/2019		0	0	0	0	0	0	0	368	368	0	0	0
000239003	HUBBARD	OH		10/23/2019		0	0	0	0	0	0	0	463	463	0	0	0
000241782	BRONX	NY		10/23/2019		0	0	11	0	0	11	0	2,751	2,751	0	0	0
000239141	VAN BUREN	AR		10/23/2019		0	0	(1)	0	0	(1)	0	292	292	0	0	0
000238337	PARSONS	KS		10/23/2019		0	0	3	0	0	3	0	628	628	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
000239280	URBANA	OH		10/23/2019		0	0	3	0	0	3	0	595	595	0	0	0
000244025	RALEIGH	NC		10/23/2019		0	0	1	0	0	1	0	696	696	0	0	0
000241168	TALBOTT	TN		10/23/2019		0	0	4	0	0	4	0	899	899	0	0	0
000237477	JACKSONVILLE	FL		10/23/2019		0	0	(3)	0	0	(3)	0	617	617	0	0	0
000240795	HOWELL	MI		10/23/2019		0	0	4	0	0	4	0	1,118	1,118	0	0	0
000244162	POWDER SPRINGS	GA		10/23/2019		0	0	6	0	0	6	0	1,496	1,496	0	0	0
000240800	PULASKI	NY		10/23/2019		0	0	1	0	0	1	0	1,183	1,183	0	0	0
000239337	WINTERSVILLE	OH		10/23/2019		0	0	3	0	0	3	0	689	689	0	0	0
000244500	HUDSON	NH		10/23/2019		0	0	3	0	0	3	0	140	140	0	0	0
000241839	DALLAS	TX		10/23/2019		0	0	7	0	0	7	0	901	901	0	0	0
000238669	OCONTO FALLS	WI		10/23/2019		0	0	0	0	0	0	0	504	504	0	0	0
000242029	LOUISVILLE	KY		10/23/2019		0	0	(1)	0	0	(1)	0	344	344	0	0	0
000239475	COPIAGUE	NY		10/23/2019		0	0	3	0	0	3	0	1,014	1,014	0	0	0
000238003	HEBRON	KY		10/23/2019		0	0	4	0	0	4	0	2,804	2,804	0	0	0
000239951	BEARDEN	AR		10/23/2019		0	0	4	0	0	4	0	469	469	0	0	0
000239952	GERVAIS	OR		10/23/2019		0	0	2	0	0	2	0	253	253	0	0	0
000244689	FLORISSANT	MO		10/23/2019		0	0	2	0	0	2	0	310	310	0	0	0
000243973	MARIETTA	GA		10/23/2019		0	0	2	0	0	2	0	840	840	0	0	0
000241978	LYNBROOK	NY		10/23/2019		0	0	(4)	0	0	(4)	0	2,333	2,333	0	0	0
000241507	SAN ANTONIO	TX		10/23/2019		0	0	1	0	0	1	0	487	487	0	0	0
000244024	BALTIMORE	MD		10/23/2019		0	0	0	0	0	0	0	211	211	0	0	0
000242028	EUCLID	OH		10/23/2019		0	0	(2)	0	0	(2)	0	425	425	0	0	0
000242310	CLINTON	NC		10/23/2019		0	0	(2)	0	0	(2)	0	85	85	0	0	0
000241645	EVERGREEN PARK	IL		10/23/2019		0	0	(2)	0	0	(2)	0	1,841	1,841	0	0	0
000238621	BUDA	TX		10/23/2019		0	0	7	0	0	7	0	1,092	1,092	0	0	0
000238283	FAYETTEVILLE	NC		10/23/2019		0	0	6	0	0	6	0	1,025	1,025	0	0	0
000240461	RACCOON	KY		10/23/2019		0	0	6	0	0	6	0	1,102	1,102	0	0	0
000241784	LEVITTOWN	PA		10/23/2019		0	0	3	0	0	3	0	1,190	1,190	0	0	0
000242644	PHARR	TX		10/23/2019		0	0	(12)	0	0	(12)	0	1,520	1,520	0	0	0
000239001	RIVERSIDE	OH		10/23/2019		0	0	(2)	0	0	(2)	0	682	682	0	0	0
000243310	HYRUM	UT		10/23/2019		0	0	2	0	0	2	0	790	790	0	0	0
000237761	ERIE	PA		10/23/2019		0	0	(6)	0	0	(6)	0	822	822	0	0	0
000237622	EAST LANSDOWNE	PA		10/23/2019		0	0	5	0	0	5	0	1,153	1,153	0	0	0
000238339	BUCKEYE	AZ		10/23/2019		0	0	9	0	0	9	0	777	777	0	0	0
000241508	FLORESVILLE	TX		10/23/2019		0	0	(12)	0	0	(12)	0	1,412	1,412	0	0	0
000243838	LANCASTER	TX		10/23/2019		0	0	(1)	0	0	(1)	0	151	151	0	0	0
000240179	NORTHAMPTON	PA		10/23/2019		0	0	(4)	0	0	(4)	0	704	704	0	0	0
000243167	ASHLAND	AL		10/23/2019		0	0	0	0	0	0	0	785	785	0	0	0
000238477	LA VICTORIA	TX		10/23/2019		0	0	5	0	0	5	0	698	698	0	0	0
000239334	MCKENZIE	TN		10/23/2019		0	0	1	0	0	1	0	988	988	0	0	0
000241979	JEFFERSONVILLE	IN		10/23/2019		0	0	6	0	0	6	0	821	821	0	0	0
000242782	LEXINGTON	SC		10/23/2019		0	0	9	0	0	9	0	1,517	1,517	0	0	0
000237817	VERONA	KY		10/23/2019		0	0	(36)	0	0	(36)	0	1,939	1,939	0	0	0
000244497	GIBSONTON	FL		10/23/2019		0	0	4	0	0	4	0	1,161	1,161	0	0	0
000244502	BRIDGETON	MO		10/23/2019		0	0	1	0	0	1	0	738	738	0	0	0
000238951	HARRISBURG	AR		10/23/2019		0	0	2	0	0	2	0	516	516	0	0	0
000239811	LANSING	MI		10/23/2019		0	0	2	0	0	2	0	304	304	0	0	0
000239140	THOMSON	GA		10/23/2019		0	0	2	0	0	2	0	388	388	0	0	0
000240849	CORPUS CHRISTI	TX		10/23/2019		0	0	2	0	0	2	0	512	512	0	0	0
000241452	PETAL	MS		10/23/2019		0	0	4	0	0	4	0	573	573	0	0	0
000243166	HOUMA	LA		10/23/2019		0	0	0	0	0	0	0	1,020	1,020	0	0	0

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	2	3					8	9	10	11	12	13					
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000241509	PEARSALL	TX		10/23/2019		0	0	3	0	0	3	0	599	599	0	0	0
000237621	CHICAGO	IL		10/23/2019		0	0	(2)	0	0	(2)	0	195	195	0	0	0
000238476	PORT WENTWORTH	GA		10/23/2019		0	0	5	0	0	5	0	1,103	1,103	0	0	0
000243499	DE WITT	IA		10/23/2019		0	0	3	0	0	3	0	443	443	0	0	0
000244026	BEL AIR	MD		10/23/2019		0	0	(65)	0	0	(65)	0	2,805	2,805	0	0	0
000241647	FISHERS	IN		10/23/2019		0	0	2	0	0	2	0	956	956	0	0	0
000242645	HAVELOCK	NC		10/23/2019		0	0	8	0	0	8	0	1,727	1,727	0	0	0
000242508	BERKELEY	IL		10/23/2019		0	0	7	0	0	7	0	1,248	1,248	0	0	0
000243783	MONROE	LA		10/23/2019		0	0	3	0	0	3	0	659	659	0	0	0
000237473	SAVANNAH	GA		10/23/2019		0	0	(1)	0	0	(1)	0	449	449	0	0	0
000237811	MEDFORD	MN		10/23/2019		0	0	(11)	0	0	(11)	0	1,109	1,109	0	0	0
000238000	DELAND	FL		10/23/2019		0	0	(2)	0	0	(2)	0	253	253	0	0	0
000243169	LUFKIN	TX		10/23/2019		0	0	0	0	0	0	0	645	645	0	0	0
000249160	WESTVILLE	NJ		10/23/2019		0	0	5	0	0	5	0	555	555	0	0	0
000239526	BRUCE	MS		10/23/2019		0	0	3	0	0	3	0	1,028	1,028	0	0	0
000243978	WILMLINGTON	DE		10/23/2019		0	0	5	0	0	5	0	426	426	0	0	0
000237668	INDIANAPOLIS	IN		10/23/2019		0	0	2	0	0	2	0	387	387	0	0	0
000240848	ALLEN	TX		10/23/2019		0	0	6	0	0	6	0	1,301	1,301	0	0	0
000240653	HARVEST	AL		10/23/2019		0	0	3	0	0	3	0	1,672	1,672	0	0	0
000239527	MOODY	AL		10/23/2019		0	0	2	0	0	2	0	967	967	0	0	0
000244643	MERRILLVILLE	IN		10/23/2019		0	0	5	0	0	5	0	630	630	0	0	0
000239998	LINDEN	MI		10/23/2019		0	0	2	0	0	2	0	1,050	1,050	0	0	0
000242451	ATLANTA	GA		10/23/2019		0	0	2	0	0	2	0	679	679	0	0	0
000239189	GREENVILLE	SC		10/23/2019		0	0	3	0	0	3	0	385	385	0	0	0
000237529	PHILADELPHIA	PA		10/23/2019		0	0	5	0	0	5	0	706	706	0	0	0
000241648	WICHITA	KS		10/23/2019		0	0	(2)	0	0	(2)	0	259	259	0	0	0
000240791	LYMAN	SC		10/23/2019		0	0	4	0	0	4	0	829	829	0	0	0
000242646	HUMBLE	TX		10/23/2019		0	0	(13)	0	0	(13)	0	888	888	0	0	0
000244029	HEPHZIBAH	GA		10/23/2019		0	0	3	0	0	3	0	979	979	0	0	0
000239332	STARK CITY	MO		10/23/2019		0	0	2	0	0	2	0	1,511	1,511	0	0	0
000240320	BROCKTON	MA		10/23/2019		0	0	(1)	0	0	(1)	0	233	233	0	0	0
000238665	CARBONDALE	CO		10/23/2019		0	0	2	0	0	2	0	1,142	1,142	0	0	0
000241121	TUSCALOOSA	AL		10/23/2019		0	0	7	0	0	7	0	1,396	1,396	0	0	0
000242453	LEBANON	OR		10/23/2019		0	0	1	0	0	1	0	1,739	1,739	0	0	0
000241787	HASBROUCK HEIGHTS	NJ		10/23/2019		0	0	27	0	0	27	0	3,113	3,113	0	0	0
000237334	AURORA	CO		10/23/2019		0	0	(4)	0	0	(4)	0	2,479	2,479	0	0	0
000239528	DOS PALOS	CA		10/23/2019		0	0	4	0	0	4	0	844	844	0	0	0
000241593	BROADVIEW	IL		10/23/2019		0	0	(2)	0	0	(2)	0	140	140	0	0	0
000237999	CLEVER	MO		10/23/2019		0	0	3	0	0	3	0	601	601	0	0	0
000238859	PORT CLINTON	OH		10/23/2019		0	0	1	0	0	1	0	496	496	0	0	0
000240176	BRONX	NY		10/23/2019		0	0	2	0	0	2	0	3,344	3,344	0	0	0
000241931	MC LEANSVILLE	NC		10/23/2019		0	0	9	0	0	9	0	1,347	1,347	0	0	0
000239999	LONDON	KY		10/23/2019		0	0	3	0	0	3	0	403	403	0	0	0
000240790	MYERSTOWN	PA		10/23/2019		0	0	8	0	0	8	0	1,737	1,737	0	0	0
000238526	CHESTER	SC		10/23/2019		0	0	2	0	0	2	0	286	286	0	0	0
000239666	BYRAM	MS		10/23/2019		0	0	1	0	0	1	0	1,107	1,107	0	0	0
000244166	CLEVELAND	TN		10/23/2019		0	0	2	0	0	2	0	762	762	0	0	0
000242314	COLUMBUS	GA		10/23/2019		0	0	4	0	0	4	0	874	874	0	0	0
000244504	SOUTH RIVER	NJ		10/23/2019		0	0	(8)	0	0	(8)	0	1,222	1,222	0	0	0
000239719	THEODORE	AL		10/23/2019		0	0	7	0	0	7	0	1,137	1,137	0	0	0
000240708	OCEAN PARK	WA		10/23/2019		0	0	2	0	0	2	0	1,319	1,319	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
000238668	VAN BUREN	AR		10/23/2019		0	0	(1)	0	0	(1)	0	712	712	0	0	0
000244451	GRANBY	MA		10/23/2019		0	0	(1)	0	0	(1)	0	1,501	1,501	0	0	0
000240513	DUENWEG	MO		10/23/2019		0	0	5	0	0	5	0	759	759	0	0	0
000240846	CEDAR HILL	TX		10/23/2019		0	0	24	0	0	24	0	836	836	0	0	0
000241455	JACKSONVILLE	FL		10/23/2019		0	0	8	0	0	8	0	792	792	0	0	0
000244313	GREENVILLE	NC		10/23/2019		0	0	10	0	0	10	0	1,271	1,271	0	0	0
000242121	LOMBARD	IL		10/23/2019		0	0	(10)	0	0	(10)	0	1,937	1,937	0	0	0
000239663	SILVERTON	OR		10/23/2019		0	0	5	0	0	5	0	968	968	0	0	0
000238473	IMMOKALEE	FL		10/23/2019		0	0	6	0	0	6	0	1,270	1,270	0	0	0
000241932	EAST CHINA	MI		10/23/2019		0	0	(15)	0	0	(15)	0	1,473	1,473	0	0	0
000243591	CROWLEY	TX		10/23/2019		0	0	(4)	0	0	(4)	0	401	401	0	0	0
000241123	ALVIN	TX		10/23/2019		0	0	6	0	0	6	0	996	996	0	0	0
000243786	PONCHATOULA	LA		10/23/2019		0	0	3	0	0	3	0	663	663	0	0	0
000243453	BASILE	LA		10/23/2019		0	0	1	0	0	1	0	737	737	0	0	0
000238529	GOWRIE	IA		10/23/2019		0	0	0	0	0	0	0	812	812	0	0	0
000238998	PLEASANT HILL	MO		10/23/2019		0	0	5	0	0	5	0	792	792	0	0	0
000239049	CANAL WINCHESTER	OH		10/23/2019		0	0	6	0	0	6	0	1,092	1,092	0	0	0
000242593	PEARL	MS		10/23/2019		0	0	(19)	0	0	(19)	0	577	577	0	0	0
000237474	MADISON	AL		10/23/2019		0	0	(6)	0	0	(6)	0	2,038	2,038	0	0	0
000242260	SAINT MARTINVILLE	LA		10/23/2019		0	0	1	0	0	1	0	607	607	0	0	0
000241789	WINDERMERE	FL		10/23/2019		0	0	52	0	0	52	0	5,361	5,361	0	0	0
000243979	CEDAR HILL	TX		10/23/2019		0	0	1	0	0	1	0	516	516	0	0	0
000240983	WINDSOR MILL	MD		10/23/2019		0	0	2	0	0	2	0	938	938	0	0	0
000244312	DURAND	IL		10/23/2019		0	0	3	0	0	3	0	468	468	0	0	0
000242931	ARLINGTON	WA		10/23/2019		0	0	(9)	0	0	(9)	0	824	824	0	0	0
000237669	LITTLE ELM	TX		10/23/2019		0	0	(3)	0	0	(3)	0	816	816	0	0	0
000239525	COWETA	OK		10/23/2019		0	0	0	0	0	0	0	569	569	0	0	0
000242316	HANOVER	VA		10/23/2019		0	0	12	0	0	12	0	1,500	1,500	0	0	0
000241933	BAY CITY	MI		10/23/2019		0	0	3	0	0	3	0	295	295	0	0	0
000239188	TRENTON	TX		10/23/2019		0	0	3	0	0	3	0	892	892	0	0	0
000244168	LAKE TAPPS	WA		10/23/2019		0	0	3	0	0	3	0	1,909	1,909	0	0	0
000238528	ARCADIA	FL		10/23/2019		0	0	(1)	0	0	(1)	0	956	956	0	0	0
000242649	EL PASO	TX		10/23/2019		0	0	(1)	0	0	(1)	0	267	267	0	0	0
000241595	GREENSBORO	NC		10/23/2019		0	0	12	0	0	12	0	1,106	1,106	0	0	0
000241600	FAIRHOPE	AL		10/23/2019		0	0	3	0	0	3	0	691	691	0	0	0
000242261	SPRING	TX		10/23/2019		0	0	3	0	0	3	0	959	959	0	0	0
000240035	FRANKFORT	OH		10/23/2019		0	0	4	0	0	4	0	638	638	0	0	0
000239764	PIEDMONT	SD		10/23/2019		0	0	5	0	0	5	0	969	969	0	0	0
000249164	MIDDLETOWN	DE		10/23/2019		0	0	4	0	0	4	0	1,111	1,111	0	0	0
000238627	LOS FRESNOS	TX		10/23/2019		0	0	0	0	0	0	0	629	629	0	0	0
000243593	ST CLOUD	FL		10/23/2019		0	0	5	0	0	5	0	1,047	1,047	0	0	0
000242932	WARRENTON	GA		10/23/2019		0	0	2	0	0	2	0	662	662	0	0	0
000240511	DYERSBURG	TN		10/23/2019		0	0	5	0	0	5	0	702	702	0	0	0
000239431	PHOENIX	AZ		10/23/2019		0	0	2	0	0	2	0	1,136	1,136	0	0	0
000240982	SAINT PAUL	MN		10/23/2019		0	0	(8)	0	0	(8)	0	1,640	1,640	0	0	0
000243260	BRIGHTON	TN		10/23/2019		0	0	5	0	0	5	0	725	725	0	0	0
000242456	CHARLOTTE	NC		10/23/2019		0	0	6	0	0	6	0	800	800	0	0	0
000239570	LAKELAND	FL		10/23/2019		0	0	10	0	0	10	0	1,835	1,835	0	0	0
000241934	GRAHAM	NC		10/23/2019		0	0	2	0	0	2	0	505	505	0	0	0
000241458	RAEFORD	NC		10/23/2019		0	0	(7)	0	0	(7)	0	842	842	0	0	0
000244509	RIVERSIDE	NJ		10/23/2019		0	0	(11)	0	0	(11)	0	948	948	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
000240705	POCONO SUMMIT	PA		10/23/2019		0	0	(26)	0	0	(26)	0	764	764	0	0	0
000237767	SAHUARITA	AZ		10/23/2019		0	0	6	0	0	6	0	429	429	0	0	0
000238910	ORLANDO	FL		10/23/2019		0	0	2	0	0	2	0	523	523	0	0	0
000240843	OSSINING	NY		10/23/2019		0	0	(2)	0	0	(2)	0	1,608	1,608	0	0	0
000249163	PERTH AMBOY	NJ		10/23/2019		0	0	(26)	0	0	(26)	0	2,133	2,133	0	0	0
000242933	STANTON	MI		10/23/2019		0	0	1	0	0	1	0	108	108	0	0	0
000239765	LAPLACE	LA		10/23/2019		0	0	(37)	0	0	(37)	0	800	800	0	0	0
000238764	OAK RIDGE	LA		10/23/2019		0	0	(42)	0	0	(42)	0	4,085	4,085	0	0	0
000243592	WAKE FOREST	NC		10/23/2019		0	0	6	0	0	6	0	755	755	0	0	0
000239100	DOVER	NJ		10/23/2019		0	0	6	0	0	6	0	1,603	1,603	0	0	0
000244590	SMITHFIELD	RI		10/23/2019		0	0	(176)	0	0	(176)	0	4,687	4,687	0	0	0
000237433	CHICAGO	IL		10/23/2019		0	0	0	0	0	0	0	39	39	0	0	0
000240704	CALEDONIA	MS		10/23/2019		0	0	4	0	0	4	0	786	786	0	0	0
000238911	FRUITA	CO		10/23/2019		0	0	2	0	0	2	0	514	514	0	0	0
000249162	ALTAMONTE SPRINGS	FL		10/23/2019		0	0	9	0	0	9	0	1,418	1,418	0	0	0
000242458	JOPLIN	MO		10/23/2019		0	0	1	0	0	1	0	43	43	0	0	0
000238573	CORRYTON	TN		10/23/2019		0	0	3	0	0	3	0	847	847	0	0	0
000241741	CHICAGO	IL		10/23/2019		0	0	3	0	0	3	0	767	767	0	0	0
000238240	MONTEVALLO	AL		10/23/2019		0	0	1	0	0	1	0	661	661	0	0	0
000243933	UPPER MARLBORO	MD		10/23/2019		0	0	9	0	0	9	0	1,621	1,621	0	0	0
000243600	BRADY	TX		10/23/2019		0	0	(1)	0	0	(1)	0	699	699	0	0	0
000239819	LUCEDALE	MS		10/23/2019		0	0	7	0	0	7	0	726	726	0	0	0
000243457	PITTSBORO	NC		10/23/2019		0	0	(1)	0	0	(1)	0	247	247	0	0	0
000237574	KATY	TX		10/23/2019		0	0	5	0	0	5	0	991	991	0	0	0
000239148	DADEVILLE	AL		10/23/2019		0	0	(11)	0	0	(11)	0	379	379	0	0	0
000242319	MOULTRIE	GA		10/23/2019		0	0	2	0	0	2	0	226	226	0	0	0
000238959	BLAIRSVILLE	PA		10/23/2019		0	0	1	0	0	1	0	309	309	0	0	0
000241603	UNION	NJ		10/23/2019		0	0	10	0	0	10	0	1,818	1,818	0	0	0
000242601	GREENSBORO	NC		10/23/2019		0	0	15	0	0	15	0	2,571	2,571	0	0	0
000241598	BELTON	TX		10/23/2019		0	0	1	0	0	1	0	431	431	0	0	0
000240365	LAKE VILLA	IL		10/23/2019		0	0	0	0	0	0	0	674	674	0	0	0
000237769	HOUSTON	TX		10/23/2019		0	0	1	0	0	1	0	113	113	0	0	0
000241742	CLINTON TOWNSHIP	MI		10/23/2019		0	0	4	0	0	4	0	596	596	0	0	0
000241071	NORTH VERNON	IN		10/23/2019		0	0	4	0	0	4	0	563	563	0	0	0
000240841	LONG ISLAND	NY		10/23/2019		0	0	11	0	0	11	0	1,788	1,788	0	0	0
000239763	NATCHITOCHES	LA		10/23/2019		0	0	4	0	0	4	0	1,471	1,471	0	0	0
000241880	DYER	IN		10/23/2019		0	0	12	0	0	12	0	1,985	1,985	0	0	0
000244649	SUQUAMISH	WA		10/23/2019		0	0	1	0	0	1	0	229	229	0	0	0
000240559	DEBARY	FL		10/23/2019		0	0	(1)	0	0	(1)	0	1,144	1,144	0	0	0
000240702	LOUISVILLE	MS		10/23/2019		0	0	1	0	0	1	0	290	290	0	0	0
000238433	NEWBURG	MD		10/23/2019		0	0	6	0	0	6	0	1,099	1,099	0	0	0
000241937	BROOKLYN	NY		10/23/2019		0	0	6	0	0	6	0	3,884	3,884	0	0	0
000237435	FRANKLIN TOWNSHIP	NJ		10/23/2019		0	0	(4)	0	0	(4)	0	452	452	0	0	0
000239149	BOAZ	AL		10/23/2019		0	0	5	0	0	5	0	1,113	1,113	0	0	0
000237768	LAFAYETTE	LA		10/23/2019		0	0	(10)	0	0	(10)	0	457	457	0	0	0
000242264	HUNTSVILLE	AR		10/23/2019		0	0	(2)	0	0	(2)	0	1,021	1,021	0	0	0
000238571	WESTLAKE	LA		10/23/2019		0	0	(10)	0	0	(10)	0	1,167	1,167	0	0	0
000237430	LITTLE ROCK	AR		10/23/2019		0	0	(1)	0	0	(1)	0	461	461	0	0	0
000242127	SAINT LOUIS	MO		10/23/2019		0	0	0	0	0	0	0	35	35	0	0	0
000238623	MAGEE	MS		10/23/2019		0	0	(6)	0	0	(6)	0	815	815	0	0	0
000241605	MIAMI	FL		10/23/2019		0	0	22	0	0	22	0	3,369	3,369	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
000240558	CHEHALIS	WA		10/23/2019		0	0	8	0	0	8	0	1,186	1,186	0	0	0
000238761	PERRY	OH		10/23/2019		0	0	(2)	0	0	(2)	0	1,797	1,797	0	0	0
000243459	NORTH BEND	WA		10/23/2019		0	0	13	0	0	13	0	3,653	3,653	0	0	0
000239816	CARLISLE	KY		10/23/2019		0	0	9	0	0	9	0	891	891	0	0	0
000237625	BRIDGEPORT	CT		10/23/2019		0	0	(2)	0	0	(2)	0	1,258	1,258	0	0	0
000237957	CHALMETTE	LA		10/23/2019		0	0	4	0	0	4	0	1,031	1,031	0	0	0
000238090	SHELBY	NC		10/23/2019		0	0	3	0	0	3	0	907	907	0	0	0
000238008	HUMBOLDT	TN		10/23/2019		0	0	1	0	0	1	0	740	740	0	0	0
000244600	THOMASTON	GA		10/23/2019		0	0	(7)	0	0	(7)	0	1,028	1,028	0	0	0
000239146	JUNCTION CITY	KS		10/23/2019		0	0	2	0	0	2	0	275	275	0	0	0
000238957	BOONVILLE	IN		10/23/2019		0	0	1	0	0	1	0	474	474	0	0	0
000242265	JACKSONVILLE	FL		10/23/2019		0	0	8	0	0	8	0	1,701	1,701	0	0	0
000240363	ROANOKE	VA		10/23/2019		0	0	5	0	0	5	0	826	826	0	0	0
000239284	QUINCY	IL		10/23/2019		0	0	53	0	0	53	0	4,151	4,151	0	0	0
000238146	MARANA	AZ		10/23/2019		0	0	7	0	0	7	0	1,219	1,219	0	0	0
000240419	DOVER	DE		10/23/2019		0	0	1	0	0	1	0	687	687	0	0	0
000238622	MILLSBORO	DE		10/23/2019		0	0	1	0	0	1	0	892	892	0	0	0
000241606	CHICAGO	IL		10/23/2019		0	0	1	0	0	1	0	242	242	0	0	0
000244123	PARMA	OH		10/23/2019		0	0	(11)	0	0	(11)	0	1,291	1,291	0	0	0
000241939	UPPER MARLBORO	MD		10/23/2019		0	0	(3)	0	0	(3)	0	839	839	0	0	0
000238284	SAVANNAH	MO		10/23/2019		0	0	3	0	0	3	0	866	866	0	0	0
000241073	HARTSVILLE	SC		10/23/2019		0	0	2	0	0	2	0	1,000	1,000	0	0	0
000237762	SYLVANIA	GA		10/23/2019		0	0	(3)	0	0	(3)	0	982	982	0	0	0
000240557	NEWARK	AR		10/23/2019		0	0	4	0	0	4	0	753	753	0	0	0
000239008	GAINESVILLE	GA		10/23/2019		0	0	6	0	0	6	0	1,296	1,296	0	0	0
000238760	TIFTON	GA		10/23/2019		0	0	1	0	0	1	0	495	495	0	0	0
000243596	WEST UNION	SC		10/23/2019		0	0	0	0	0	0	0	439	439	0	0	0
000240700	IMPERIAL	CA		10/23/2019		0	0	2	0	0	2	0	1,180	1,180	0	0	0
000241550	CHARLOTTE	NC		10/23/2019		0	0	(1)	0	0	(1)	0	188	188	0	0	0
000239818	CISCO	IL		10/23/2019		0	0	2	0	0	2	0	351	351	0	0	0
000242742	ELDORA	IA		10/23/2019		0	0	3	0	0	3	0	358	358	0	0	0
000244594	SAN JACINTO	CA		10/23/2019		0	0	4	0	0	4	0	1,523	1,523	0	0	0
000238007	BEDFORD	IN		10/23/2019		0	0	(2)	0	0	(2)	0	51	51	0	0	0
000241074	SOMERTON	AZ		10/23/2019		0	0	6	0	0	6	0	1,098	1,098	0	0	0
000238478	PENNOCK	MN		10/23/2019		0	0	1	0	0	1	0	296	296	0	0	0
000239623	BRUNDIDGE	AL		10/23/2019		0	0	0	0	0	0	0	437	437	0	0	0
000238958	JEFFERSON	GA		10/23/2019		0	0	4	0	0	4	0	902	902	0	0	0
000243740	HUTTO	TX		10/23/2019		0	0	8	0	0	8	0	1,382	1,382	0	0	0
000243599	BRAWLEY	CA		10/23/2019		0	0	6	0	0	6	0	946	946	0	0	0
000237765	SAINT CLOUD	MN		10/23/2019		0	0	2	0	0	2	0	1,351	1,351	0	0	0
000241412	ORLANDO	FL		10/23/2019		0	0	0	0	0	0	0	80	80	0	0	0
000238287	YUCCA VALLEY	CA		10/23/2019		0	0	4	0	0	4	0	943	943	0	0	0
000242411	MONTGOMERY	AL		10/23/2019		0	0	1	0	0	1	0	285	285	0	0	0
000243128	PLEASANT HILL	MO		10/23/2019		0	0	1	0	0	1	0	724	724	0	0	0
000241745	MARGATE	FL		10/23/2019		0	0	(12)	0	0	(12)	0	2,062	2,062	0	0	0
000237627	RICHMOND	VA		10/23/2019		0	0	1	0	0	1	0	1,156	1,156	0	0	0
000240223	BRONX	NY		10/23/2019		0	0	(12)	0	0	(12)	0	995	995	0	0	0
000244603	CERES	CA		10/23/2019		0	0	2	0	0	2	0	452	452	0	0	0
000244265	BESSEMER	AL		10/23/2019		0	0	(18)	0	0	(18)	0	1,720	1,720	0	0	0
000244598	SPRINGFIELD	NH		10/23/2019		0	0	7	0	0	7	0	2,011	2,011	0	0	0
000238763	TECUMSEH	MI		10/23/2019		0	0	2	0	0	2	0	2,048	2,048	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
000240361	BROOKLYN	NY		10/23/2019		0	0	(7)	0	0	(7)	0	555	555	0	0	0
000239953	LA FOLLETTE	TN		10/23/2019		0	0	5	0	0	5	0	573	573	0	0	0
000238430	NAVASOTA	TX		10/23/2019		0	0	5	0	0	5	0	1,401	1,401	0	0	0
000243072	CUMMING	GA		10/23/2019		0	0	0	0	0	0	0	293	293	0	0	0
000243410	GOSHEN	CA		10/23/2019		0	0	(1)	0	0	(1)	0	2,548	2,548	0	0	0
000238092	PONCHATOULA	LA		10/23/2019		0	0	3	0	0	3	0	260	260	0	0	0
000244459	FORTVILLE	IN		10/23/2019		0	0	3	0	0	3	0	282	282	0	0	0
000243603	BASTROP	LA		10/23/2019		0	0	7	0	0	7	0	1,194	1,194	0	0	0
000242883	BRANFORD	FL		10/23/2019		0	0	4	0	0	4	0	599	599	0	0	0
000243265	KYLE	TX		10/23/2019		0	0	10	0	0	10	0	2,158	2,158	0	0	0
000243598	BAYTOWN	TX		10/23/2019		0	0	(7)	0	0	(7)	0	518	518	0	0	0
000238148	MCALESTER	OK		10/23/2019		0	0	1	0	0	1	0	549	549	0	0	0
000240888	JONESBORO	GA		10/23/2019		0	0	8	0	0	8	0	1,208	1,208	0	0	0
000241746	KISSIMMEE	FL		10/23/2019		0	0	11	0	0	11	0	1,474	1,474	0	0	0
000239815	PORTLAND	MI		10/23/2019		0	0	4	0	0	4	0	472	472	0	0	0
000240222	NEWPORT NEWS	VA		10/23/2019		0	0	0	0	0	0	0	534	534	0	0	0
000237959	LEONARDTOWN	MD		10/23/2019		0	0	0	0	0	0	0	2,973	2,973	0	0	0
000243936	INKSTER	MI		10/23/2019		0	0	(44)	0	0	(44)	0	1,398	1,398	0	0	0
000244264	KATY	TX		10/23/2019		0	0	0	0	0	0	0	1,011	1,011	0	0	0
000242412	FAYETTEVILLE	NC		10/23/2019		0	0	5	0	0	5	0	1,609	1,609	0	0	0
000243880	YOUNGSVILLE	NC		10/23/2019		0	0	0	0	0	0	0	717	717	0	0	0
000242268	MAGNOLIA	TX		10/23/2019		0	0	6	0	0	6	0	909	909	0	0	0
000244263	PORT ARTHUR	TX		10/23/2019		0	0	1	0	0	1	0	88	88	0	0	0
000242939	NEKOOSA	WI		10/23/2019		0	0	4	0	0	4	0	497	497	0	0	0
000237958	HARLEYSVILLE	PA		10/23/2019		0	0	(2)	0	0	(2)	0	770	770	0	0	0
000244596	WHITEHALL	PA		10/23/2019		0	0	(6)	0	0	(6)	0	790	790	0	0	0
000239621	MARYSVILLE	WA		10/23/2019		0	0	2	0	0	2	0	488	488	0	0	0
000240360	LOGANVILLE	GA		10/23/2019		0	0	1	0	0	1	0	643	643	0	0	0
000241414	LITHONIA	GA		10/23/2019		0	0	6	0	0	6	0	862	862	0	0	0
000239954	LOCUST GROVE	VA		10/23/2019		0	0	10	0	0	10	0	1,795	1,795	0	0	0
000240416	WILMINGTON	DE		10/23/2019		0	0	5	0	0	5	0	986	986	0	0	0
000244458	WASHINGTON	DC		10/23/2019		0	0	8	0	0	8	0	797	797	0	0	0
000241076	BILLINGS	MO		10/23/2019		0	0	12	0	0	12	0	981	981	0	0	0
000238956	MURFREESBORO	TN		10/23/2019		0	0	(8)	0	0	(8)	0	1,502	1,502	0	0	0
000242400	COLUMBUS	GA		10/23/2019		0	0	3	0	0	3	0	688	688	0	0	0
000244587	PITTSGROVE	NJ		10/23/2019		0	0	(2)	0	0	(2)	0	1,212	1,212	0	0	0
000242062	PHILADELPHIA	PA		10/23/2019		0	0	2	0	0	2	0	668	668	0	0	0
000241540	RICHMOND	TX		10/23/2019		0	0	5	0	0	5	0	954	954	0	0	0
000240874	OPELIKA	AL		10/23/2019		0	0	(1)	0	0	(1)	0	68	68	0	0	0
000241735	CLEVELAND	OH		10/23/2019		0	0	(13)	0	0	(13)	0	1,840	1,840	0	0	0
000242118	ATLANTA	GA		10/23/2019		0	0	3	0	0	3	0	162	162	0	0	0
000238553	BARRON	WI		10/23/2019		0	0	(5)	0	0	(5)	0	868	868	0	0	0
000240735	BRADYVILLE	TN		10/23/2019		0	0	4	0	0	4	0	1,197	1,197	0	0	0
000239609	DENHAM SPRINGS	LA		10/23/2019		0	0	(3)	0	0	(3)	0	351	351	0	0	0
000243118	CAMBRIDGE	MD		10/23/2019		0	0	3	0	0	3	0	622	622	0	0	0
000244392	MAGNOLIA	DE		10/23/2019		0	0	3	0	0	3	0	1,722	1,722	0	0	0
000237888	PLANT CITY	FL		10/23/2019		0	0	8	0	0	8	0	1,481	1,481	0	0	0
000239415	RIVERSIDE	CA		10/23/2019		0	0	4	0	0	4	0	920	920	0	0	0
000237416	HOUSTON	TX		10/23/2019		0	0	(2)	0	0	(2)	0	970	970	0	0	0
000243449	FRANKLINVILLE	NC		10/23/2019		0	0	0	0	0	0	0	383	383	0	0	0
000242929	ADAMSVILLE	TN		10/23/2019		0	0	(2)	0	0	(2)	0	249	249	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
000240397	WEST DEPTFORD	NJ		10/23/2019		0	0	4	0	0	4	0	2,004	2,004	0	0	0
000244586	WINCHESTER	VA		10/23/2019		0	0	6	0	0	6	0	904	904	0	0	0
000237749	HOLLAND	TX		10/23/2019		0	0	(11)	0	0	(11)	0	1,190	1,190	0	0	0
000239886	ELBOW LAKE	MN		10/23/2019		0	0	4	0	0	4	0	623	623	0	0	0
000240540	ATLANTIC	IA		10/23/2019		0	0	3	0	0	3	0	571	571	0	0	0
000238414	MONROE CITY	MO		10/23/2019		0	0	(6)	0	0	(6)	0	525	525	0	0	0
000242258	SAVANNAH	GA		10/23/2019		0	0	2	0	0	2	0	783	783	0	0	0
000241736	LONDON	OH		10/23/2019		0	0	4	0	0	4	0	761	761	0	0	0
000243393	CHIPPEWA FALLS	WI		10/23/2019		0	0	(1)	0	0	(1)	0	1,033	1,033	0	0	0
000241398	UNION CITY	NJ		10/23/2019		0	0	1,557	0	0	1,557	0	1,557	1,557	0	0	0
000237692	MILWAUKEE	WI		10/23/2019		0	0	3	0	0	3	0	773	773	0	0	0
000240929	MIDDLEBURG	FL		10/23/2019		0	0	1	0	0	1	0	453	453	0	0	0
000244309	HOUSTON	TX		10/23/2019		0	0	(1)	0	0	(1)	0	98	98	0	0	0
000244391	CENTER BARNSTEAD	NH		10/23/2019		0	0	2	0	0	2	0	517	517	0	0	0
000243872	HAYDEN	AL		10/23/2019		0	0	1	0	0	1	0	2,082	2,082	0	0	0
000238694	DILLON	SC		10/23/2019		0	0	3	0	0	3	0	632	632	0	0	0
000242402	JONESBOROUGH	TN		10/23/2019		0	0	(4)	0	0	(4)	0	854	854	0	0	0
000240872	LEWISVILLE	TX		10/23/2019		0	0	6	0	0	6	0	635	635	0	0	0
000244061	BALTIMORE	MD		10/23/2019		0	0	0	0	0	0	0	97	97	0	0	0
000240119	WARREN	MI		10/23/2019		0	0	(3)	0	0	(3)	0	872	872	0	0	0
000243063	HAMMOND	LA		10/23/2019		0	0	(2)	0	0	(2)	0	928	928	0	0	0
000238417	SALEM	IL		10/23/2019		0	0	(5)	0	0	(5)	0	997	997	0	0	0
000240928	ENGLEWOOD	FL		10/23/2019		0	0	1	0	0	1	0	349	349	0	0	0
000241399	GLASSBORO	NJ		10/23/2019		0	0	1	0	0	1	0	849	849	0	0	0
000244118	COLUMBUS	GA		10/23/2019		0	0	(5)	0	0	(5)	0	662	662	0	0	0
000240733	ORANGEBURG	SC		10/23/2019		0	0	4	0	0	4	0	1,113	1,113	0	0	0
000238555	HOPE MILLS	NC		10/23/2019		0	0	0	0	0	0	0	261	261	0	0	0
000240400	CHARLOTTE	NC		10/23/2019		0	0	4	0	0	4	0	688	688	0	0	0
000242064	NORFOLK	VA		10/23/2019		0	0	3	0	0	3	0	896	896	0	0	0
000242540	CEDAR HILL	TX		10/23/2019		0	0	9	0	0	9	0	1,092	1,092	0	0	0
000238693	LERNA	IL		10/23/2019		0	0	2	0	0	2	0	614	614	0	0	0
000243871	WOODBINE	GA		10/23/2019		0	0	(4)	0	0	(4)	0	1,307	1,307	0	0	0
000243395	OROSI	CA		10/23/2019		0	0	2	0	0	2	0	945	945	0	0	0
000237361	SALUDA	NC		10/23/2019		0	0	7	0	0	7	0	1,173	1,173	0	0	0
000239608	CONNERSVILLE	IN		10/23/2019		0	0	6	0	0	6	0	898	898	0	0	0
000238554	ATLANTA	MI		10/23/2019		0	0	6	0	0	6	0	1,343	1,343	0	0	0
000240589	SEYMOUR	TN		10/23/2019		0	0	1	0	0	1	0	989	989	0	0	0
000240394	ATTLEBORO	MA		10/23/2019		0	0	2	0	0	2	0	548	548	0	0	0
000242403	MIAMI	FL		10/23/2019		0	0	2	0	0	2	0	664	664	0	0	0
000244393	GOODING	ID		10/23/2019		0	0	(1)	0	0	(1)	0	973	973	0	0	0
000242874	LYNCHBURG	VA		10/23/2019		0	0	(8)	0	0	(8)	0	192	192	0	0	0
000238692	MEDARYVILLE	IN		10/23/2019		0	0	2	0	0	2	0	724	724	0	0	0
000243928	NEW ORLEANS	LA		10/23/2019		0	0	(7)	0	0	(7)	0	1,075	1,075	0	0	0
000237884	BLOOMINGDALE	GA		10/23/2019		0	0	4	0	0	4	0	881	881	0	0	0
000238939	WHEELER	MI		10/23/2019		0	0	0	0	0	0	0	98	98	0	0	0
000243541	GREENVILLE	AL		10/23/2019		0	0	(3)	0	0	(3)	0	661	661	0	0	0
000243065	OGDEN	NY		10/23/2019		0	0	1	0	0	1	0	1,195	1,195	0	0	0
000242737	LEHIGH ACRES	FL		10/23/2019		0	0	(5)	0	0	(5)	0	825	825	0	0	0
000241068	RINGGOLD	GA		10/23/2019		0	0	2	0	0	2	0	576	576	0	0	0
000243403	CHIPPEWA FALLS	WI		10/23/2019		0	0	(1)	0	0	(1)	0	438	438	0	0	0
000240117	BEDFORD	OH		10/23/2019		0	0	3	0	0	3	0	466	466	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
000239128	SEBRING	FL		10/23/2019		0	0	(7)	0	0	(7)	0	1,279	1,279	0	0	0
000242542	BRONX	NY		10/23/2019		0	0	(2)	0	0	(2)	0	342	342	0	0	0
000240588	NEWKIRK	OK		10/23/2019		0	0	5	0	0	5	0	1,559	1,559	0	0	0
000241683	BRONX	NY		10/23/2019		0	0	10	0	0	10	0	998	998	0	0	0
000241406	BALTIMORE	MD		10/23/2019		0	0	(34)	0	0	(34)	0	1,178	1,178	0	0	0
000242399	HOMESTEAD	FL		10/23/2019		0	0	7	0	0	7	0	1,968	1,968	0	0	0
000241739	WESTERVILLE	OH		10/23/2019		0	0	0	0	0	0	0	512	512	0	0	0
000239410	STATEN ISLAND	NY		10/23/2019		0	0	28	0	0	28	0	1,209	1,209	0	0	0
000241878	VALPARAISO	IN		10/23/2019		0	0	(3)	0	0	(3)	0	1,005	1,005	0	0	0
000240449	HARVEST	AL		10/23/2019		0	0	10	0	0	10	0	1,272	1,272	0	0	0
000238743	RAEFORD	NC		10/23/2019		0	0	3	0	0	3	0	652	652	0	0	0
000238072	CHATSWORTH	GA		10/23/2019		0	0	(8)	0	0	(8)	0	1,211	1,211	0	0	0
000243397	CANTON	MO		10/23/2019		0	0	0	0	0	0	0	807	807	0	0	0
000244062	LOUISVILLE	KY		10/23/2019		0	0	(1)	0	0	(1)	0	199	199	0	0	0
000242211	ALTON	IL		10/23/2019		0	0	1	0	0	1	0	293	293	0	0	0
000242682	FAYETTEVILLE	NC		10/23/2019		0	0	7	0	0	7	0	1,183	1,183	0	0	0
000237745	SUMTER	SC		10/23/2019		0	0	0	0	0	0	0	296	296	0	0	0
000239268	RIDGELY	TN		10/23/2019		0	0	(6)	0	0	(6)	0	463	463	0	0	0
000240730	LATROBE	PA		10/23/2019		0	0	(1)	0	0	(1)	0	226	226	0	0	0
000240254	PEMBERTON TWP	NJ		10/23/2019		0	0	(2)	0	0	(2)	0	96	96	0	0	0
000239744	SELMER	TN		10/23/2019		0	0	2	0	0	2	0	467	467	0	0	0
000238599	LAFAYETTE	TN		10/23/2019		0	0	4	0	0	4	0	638	638	0	0	0
000238604	WINTERVILLE	NC		10/23/2019		0	0	0	0	0	0	0	359	359	0	0	0
000237939	BATAVIA	NY		10/23/2019		0	0	0	0	0	0	0	506	506	0	0	0
000237606	AURORA	CO		10/23/2019		0	0	4	0	0	4	0	397	397	0	0	0
000242067	READING	PA		10/23/2019		0	0	6	0	0	6	0	682	682	0	0	0
000242405	OPA LOCKA	FL		10/23/2019		0	0	14	0	0	14	0	1,903	1,903	0	0	0
000240392	MOSCOW	PA		10/23/2019		0	0	0	0	0	0	0	544	544	0	0	0
000244680	PATERSON	NJ		10/23/2019		0	0	8	0	0	8	0	1,009	1,009	0	0	0
000237553	CYPRESS	TX		10/23/2019		0	0	0	0	0	0	0	36	36	0	0	0
000241879	MARRERO	LA		10/23/2019		0	0	7	0	0	7	0	1,209	1,209	0	0	0
000239126	MACON	MS		10/23/2019		0	0	(19)	0	0	(19)	0	937	937	0	0	0
000242350	FARMINGVILLE	NY		10/23/2019		0	0	7	0	0	7	0	2,015	2,015	0	0	0
000237415	JERSEY CITY	NJ		10/23/2019		0	0	(13)	0	0	(13)	0	2,771	2,771	0	0	0
000239935	SAN ANTONIO	TX		10/23/2019		0	0	6	0	0	6	0	983	983	0	0	0
000240924	YOUNGSVILLE	NC		10/23/2019		0	0	11	0	0	11	0	1,068	1,068	0	0	0
000239597	POLK CITY	IA		10/23/2019		0	0	(3)	0	0	(3)	0	281	281	0	0	0
000244542	CLERMONT	FL		10/23/2019		0	0	7	0	0	7	0	964	964	0	0	0
000237748	CLIFTON	NJ		10/23/2019		0	0	20	0	0	20	0	1,722	1,722	0	0	0
000239264	BEAUFORT	MO		10/23/2019		0	0	10	0	0	10	0	2,049	2,049	0	0	0
000243738	INDIANAPOLIS	IN		10/23/2019		0	0	3	0	0	3	0	301	301	0	0	0
000244065	CALUMET CITY	IL		10/23/2019		0	0	7	0	0	7	0	951	951	0	0	0
000238884	HOLDEN	ME		10/23/2019		0	0	627	0	0	627	0	627	627	0	0	0
000238075	MISSION	TX		10/23/2019		0	0	1	0	0	1	0	531	531	0	0	0
000240115	KATY	TX		10/23/2019		0	0	4	0	0	4	0	950	950	0	0	0
000239602	AVILLA	IN		10/23/2019		0	0	3	0	0	3	0	910	910	0	0	0
000243682	COVINGTON	GA		10/23/2019		0	0	2	0	0	2	0	626	626	0	0	0
000242068	TAUNTON	MA		10/23/2019		0	0	0	0	0	0	0	1,541	1,541	0	0	0
000242544	DAVISON	MI		10/23/2019		0	0	(19)	0	0	(19)	0	1,769	1,769	0	0	0
000239265	WARRENTON	MO		10/23/2019		0	0	4	0	0	4	0	1,014	1,014	0	0	0
000241685	AZUSA	CA		10/23/2019		0	0	8	0	0	8	0	1,912	1,912	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
000241490	RICHLAND	PA		10/23/2019		0	0	(4)	0	0	(4)	0	493	493	0	0	0
000240309	GREENVILLE	NC		10/23/2019		0	0	2	0	0	2	0	687	687	0	0	0
000242739	HANNA	IN		10/23/2019		0	0	(1)	0	0	(1)	0	715	715	0	0	0
000242406	HAUGHTON	LA		10/23/2019		0	0	1	0	0	1	0	414	414	0	0	0
000239070	W MELBOURNE	FL		10/23/2019		0	0	7	0	0	7	0	2,050	2,050	0	0	0
000240114	OREGON	WI		10/23/2019		0	0	2	0	0	2	0	744	744	0	0	0
000242684	JACKSONVILLE	FL		10/23/2019		0	0	(13)	0	0	(13)	0	2,742	2,742	0	0	0
000241409	SACRAMENTO	CA		10/23/2019		0	0	2	0	0	2	0	524	524	0	0	0
000237885	PONCHATOULA	LA		10/23/2019		0	0	3	0	0	3	0	1,035	1,035	0	0	0
000238938	EDEN	NC		10/23/2019		0	0	0	0	0	0	0	347	347	0	0	0
000242213	ORLANDO	FL		10/23/2019		0	0	1	0	0	1	0	565	565	0	0	0
000237414	MINNEAPOLIS	MN		10/23/2019		0	0	(1)	0	0	(1)	0	30	30	0	0	0
000239936	JEFFERSON	OH		10/23/2019		0	0	5	0	0	5	0	783	783	0	0	0
000240923	HEADLAND	AL		10/23/2019		0	0	18	0	0	18	0	2,562	2,562	0	0	0
000241547	LA FOLLETTE	TN		10/23/2019		0	0	12	0	0	12	0	871	871	0	0	0
000242069	GARDEN CITY	MI		10/23/2019		0	0	5	0	0	5	0	882	882	0	0	0
000239266	BRAZORLA	TX		10/23/2019		0	0	(11)	0	0	(11)	0	1,777	1,777	0	0	0
000243210	PLYMOUTH	UT		10/23/2019		0	0	3	0	0	3	0	1,404	1,404	0	0	0
000240779	ORANGEBURG	SC		10/23/2019		0	0	(1)	0	0	(1)	0	967	967	0	0	0
000238606	MCKINLEYVILLE	CA		10/23/2019		0	0	6	0	0	6	0	1,532	1,532	0	0	0
000238982	BELMONT	NC		10/23/2019		0	0	1	0	0	1	0	734	734	0	0	0
000239699	SOUTH PARIS	ME		10/23/2019		0	0	9	0	0	9	0	1,039	1,039	0	0	0
000243407	BUTLER	PA		10/23/2019		0	0	(2)	0	0	(2)	0	768	768	0	0	0
000239704	SHASTA LAKE	CA		10/23/2019		0	0	4	0	0	4	0	762	762	0	0	0
000240446	GORDONSVILLE	VA		10/23/2019		0	0	8	0	0	8	0	1,810	1,810	0	0	0
000244544	ANNAPOLIS	MD		10/23/2019		0	0	4	0	0	4	0	1,308	1,308	0	0	0
000239171	PRYOR	OK		10/23/2019		0	0	3	0	0	3	0	578	578	0	0	0
000240251	MILLVILLE	NJ		10/23/2019		0	0	0	0	0	0	0	331	331	0	0	0
000242547	LAKE GROVE	NY		10/23/2019		0	0	6	0	0	6	0	1,856	1,856	0	0	0
000240584	PALMYRA	MO		10/23/2019		0	0	11	0	0	11	0	1,986	1,986	0	0	0
000242214	PAWTUCKET	RI		10/23/2019		0	0	5	0	0	5	0	1,294	1,294	0	0	0
000238034	TONGANOXIE	KS		10/23/2019		0	0	0	0	0	0	0	693	693	0	0	0
000243213	RINGGOLD	GA		10/23/2019		0	0	0	0	0	0	0	842	842	0	0	0
000238510	ALEXANDRIA	LA		10/23/2019		0	0	(1)	0	0	(1)	0	574	574	0	0	0
000239228	WARD	AR		10/23/2019		0	0	(1)	0	0	(1)	0	976	976	0	0	0
000240778	PLYMOUTH	IN		10/23/2019		0	0	(1)	0	0	(1)	0	112	112	0	0	0
000237845	LAMAR	AR		10/23/2019		0	0	2	0	0	2	0	281	281	0	0	0
000244682	LAUREL	MD		10/23/2019		0	0	5	0	0	5	0	886	886	0	0	0
000249060	HARRODSBURG	KY		10/23/2019		0	0	4	0	0	4	0	1,025	1,025	0	0	0
000243879	BETHLEHEM	PA		10/23/2019		0	0	(1)	0	0	(1)	0	434	434	0	0	0
000240307	BRUNSWICK	OH		10/23/2019		0	0	2	0	0	2	0	753	753	0	0	0
000242686	FORT WORTH	TX		10/23/2019		0	0	5	0	0	5	0	1,290	1,290	0	0	0
000238228	FRONT ROYAL	VA		10/23/2019		0	0	2	0	0	2	0	1,207	1,207	0	0	0
000244210	PHILADELPHIA	PA		10/23/2019		0	0	0	0	0	0	0	603	603	0	0	0
000240445	GALION	OH		10/23/2019		0	0	0	0	0	0	0	332	332	0	0	0
000237706	LANHAM	MD		10/23/2019		0	0	1	0	0	1	0	1,091	1,091	0	0	0
000241549	HYATTSVILLE	MD		10/23/2019		0	0	7	0	0	7	0	1,095	1,095	0	0	0
000239843	BAYTOWN	TX		10/23/2019		0	0	(1)	0	0	(1)	0	1,004	1,004	0	0	0
000249116	HAMILTON	IL		10/23/2019		0	0	1	0	0	1	0	448	448	0	0	0
000238704	OWOSSO	MI		10/23/2019		0	0	(1)	0	0	(1)	0	504	504	0	0	0
000242215	HILLSBOROUGH	NH		10/23/2019		0	0	4	0	0	4	0	1,028	1,028	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
000240583	LOUDONVILLE	OH		10/23/2019		0	0	5	0	0	5	0	1,154	1,154	0	0	0
000244405	CHICAGO	IL		10/23/2019		0	0	26	0	0	26	0	3,160	3,160	0	0	0
000238171	ZEPHYRHILLS	FL		10/23/2019		0	0	(2)	0	0	(2)	0	271	271	0	0	0
000243683	HOBART	IN		10/23/2019		0	0	4	0	0	4	0	815	815	0	0	0
000243878	RENSSELAER	NY		10/23/2019		0	0	1	0	0	1	0	319	319	0	0	0
000240777	COUNCE	TN		10/23/2019		0	0	(7)	0	0	(7)	0	491	491	0	0	0
000240444	THERMAL	CA		10/23/2019		0	0	3	0	0	3	0	628	628	0	0	0
000242020	CLEVELAND	TN		10/23/2019		0	0	1	0	0	1	0	899	899	0	0	0
000237368	LAREDO	TX		10/23/2019		0	0	(1)	0	0	(1)	0	107	107	0	0	0
000237844	LANCASTER	KY		10/23/2019		0	0	3	0	0	3	0	704	704	0	0	0
000243069	OLEAN	NY		10/23/2019		0	0	3	0	0	3	0	1,532	1,532	0	0	0
000241688	ANTIOCH	CA		10/23/2019		0	0	11	0	0	11	0	1,500	1,500	0	0	0
000243545	NIXA	MO		10/23/2019		0	0	(5)	0	0	(5)	0	961	961	0	0	0
000238651	EVERSON	PA		10/23/2019		0	0	(2)	0	0	(2)	0	503	503	0	0	0
000242687	PHENIX CITY	AL		10/23/2019		0	0	15	0	0	15	0	2,041	2,041	0	0	0
000239364	INDEPENDENCE	KS		10/23/2019		0	0	3	0	0	3	0	572	572	0	0	0
000237791	GAFFNEY	SC		10/23/2019		0	0	(11)	0	0	(11)	0	1,221	1,221	0	0	0
000240111	PORT ARTHUR	TX		10/23/2019		0	0	3	0	0	3	0	515	515	0	0	0
000243491	TIFTON	GA		10/23/2019		0	0	1	0	0	1	0	1,062	1,062	0	0	0
000243353	WARD	AR		10/23/2019		0	0	(3)	0	0	(3)	0	854	854	0	0	0
000244408	MARISSA	IL		10/23/2019		0	0	4	0	0	4	0	1,181	1,181	0	0	0
000243020	PACOLET	SC		10/23/2019		0	0	3	0	0	3	0	748	748	0	0	0
000241023	NEWTON	NJ		10/23/2019		0	0	2	0	0	2	0	1,222	1,222	0	0	0
000244490	CHESAPEAKE	VA		10/23/2019		0	0	28	0	0	28	0	2,440	2,440	0	0	0
000237653	LOUISVILLE	KY		10/23/2019		0	0	1	0	0	1	0	251	251	0	0	0
000243215	BENNETTSVILLE	SC		10/23/2019		0	0	2	0	0	2	0	477	477	0	0	0
000237652	IOWA CITY	IA		10/23/2019		0	0	(2)	0	0	(2)	0	89	89	0	0	0
000239559	MARION	NC		10/23/2019		0	0	2	0	0	2	0	639	639	0	0	0
000237514	BUFFALO	NY		10/23/2019		0	0	(84)	0	0	(84)	0	1,761	1,761	0	0	0
000237847	GREER	SC		10/23/2019		0	0	(13)	0	0	(13)	0	1,195	1,195	0	0	0
000242021	FLORISSANT	MO		10/23/2019		0	0	(1)	0	0	(1)	0	623	623	0	0	0
000238512	LAPEER	MI		10/23/2019		0	0	8	0	0	8	0	1,123	1,123	0	0	0
000239226	JACKSON	TN		10/23/2019		0	0	(5)	0	0	(5)	0	977	977	0	0	0
000239702	NOBLESVILLE	IN		10/23/2019		0	0	4	0	0	4	0	1,005	1,005	0	0	0
000242830	FRANKFORT	KY		10/23/2019		0	0	(1)	0	0	(1)	0	653	653	0	0	0
000244213	COLONIA	NJ		10/23/2019		0	0	0	0	0	0	0	2,642	2,642	0	0	0
000238174	CROWLEY	TX		10/23/2019		0	0	3	0	0	3	0	544	544	0	0	0
000241162	TAVARES	FL		10/23/2019		0	0	3	0	0	3	0	1,556	1,556	0	0	0
000242217	STRATFORD	CT		10/23/2019		0	0	7	0	0	7	0	1,869	1,869	0	0	0
000241495	HOUSTON	TX		10/23/2019		0	0	3	0	0	3	0	721	721	0	0	0
000237708	BROOKLYN	NY		10/23/2019		0	0	(7)	0	0	(7)	0	4,302	4,302	0	0	0
000242970	MASCOUTAH	IL		10/23/2019		0	0	2	0	0	2	0	505	505	0	0	0
000237790	RURAL HALL	NC		10/23/2019		0	0	3	0	0	3	0	1,500	1,500	0	0	0
000243685	DENTON	TX		10/23/2019		0	0	14	0	0	14	0	3,043	3,043	0	0	0
000241971	SOUTH LYON	MI		10/23/2019		0	0	(40)	0	0	(40)	0	5,163	5,163	0	0	0
000243352	JACKSON	GA		10/23/2019		0	0	4	0	0	4	0	644	644	0	0	0
000238706	SPENCER	IN		10/23/2019		0	0	3	0	0	3	0	781	781	0	0	0
000242160	ARLINGTON	TX		10/23/2019		0	0	7	0	0	7	0	1,123	1,123	0	0	0
000240304	BRONX	NY		10/23/2019		0	0	16	0	0	16	0	2,741	2,741	0	0	0
000242493	BURLINGTON	NJ		10/23/2019		0	0	0	0	0	0	0	126	126	0	0	0
000238844	PORTERVILLE	CA		10/23/2019		0	0	(1)	0	0	(1)	0	499	499	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
000238511	KIMBALL	MI		10/23/2019		0	0	4	0	0	4	0	1,275	1,275	0	0	0
000244350	CASSOPOLIS	MI		10/23/2019		0	0	0	0	0	0	0	53	53	0	0	0
000240442	COHUTTA	GA		10/23/2019		0	0	2	0	0	2	0	521	521	0	0	0
000237846	WEST ALEXANDRIA	OH		10/23/2019		0	0	(17)	0	0	(17)	0	1,282	1,282	0	0	0
000242022	JAMAICA	NY		10/23/2019		0	0	(1)	0	0	(1)	0	1,690	1,690	0	0	0
000239227	MEXICO	MO		10/23/2019		0	0	2	0	0	2	0	528	528	0	0	0
000238225	LANCASTER	OH		10/23/2019		0	0	2	0	0	2	0	993	993	0	0	0
000238701	STANLEY	NC		10/23/2019		0	0	(2)	0	0	(2)	0	599	599	0	0	0
000237841	JOHNSTON	SC		10/23/2019		0	0	(7)	0	0	(7)	0	764	764	0	0	0
000243831	NORTHPORT	AL		10/23/2019		0	0	(2)	0	0	(2)	0	1,879	1,879	0	0	0
000240636	DAVENPORT	FL		10/23/2019		0	0	2	0	0	2	0	956	956	0	0	0
000239889	WHITSETT	NC		10/23/2019		0	0	9	0	0	9	0	1,293	1,293	0	0	0
000240969	ORLANDO	FL		10/23/2019		0	0	0	0	0	0	0	534	534	0	0	0
000244686	OWINGS MILLS	MD		10/23/2019		0	0	(2)	0	0	(2)	0	175	175	0	0	0
000242689	HOUSTON	TX		10/23/2019		0	0	4	0	0	4	0	808	808	0	0	0
000238224	LAKELAND	FL		10/23/2019		0	0	2	0	0	2	0	908	908	0	0	0
000243161	ITALY	TX		10/23/2019		0	0	2	0	0	2	0	881	881	0	0	0
000244548	MATTAPAN	MA		10/23/2019		0	0	(2)	0	0	(2)	0	1,865	1,865	0	0	0
000243492	ADELANTO	CA		10/23/2019		0	0	(6)	0	0	(6)	0	248	248	0	0	0
000239030	WALDORF	MD		10/23/2019		0	0	13	0	0	13	0	1,926	1,926	0	0	0
000237840	DENHAM SPRINGS	LA		10/23/2019		0	0	4	0	0	4	0	842	842	0	0	0
000244491	SPRINGFIELD	MA		10/23/2019		0	0	0	0	0	0	0	320	320	0	0	0
000241026	IRRIGON	OR		10/23/2019		0	0	708	0	0	708	0	708	708	0	0	0
000241497	LAKE JACKSON	TX		10/23/2019		0	0	(11)	0	0	(11)	0	786	786	0	0	0
000237697	CONWAY	SC		10/23/2019		0	0	2	0	0	2	0	609	609	0	0	0
000237702	OMAHA	NE		10/23/2019		0	0	7	0	0	7	0	894	894	0	0	0
000249063	DARDANELLE	AR		10/23/2019		0	0	1	0	0	1	0	626	626	0	0	0
000238418	OMER	MI		10/23/2019		0	0	(54)	0	0	(54)	0	1,286	1,286	0	0	0
000243216	STATESVILLE	NC		10/23/2019		0	0	0	0	0	0	0	375	375	0	0	0
000242833	HILLSBORO	MO		10/23/2019		0	0	8	0	0	8	0	1,533	1,533	0	0	0
000238556	CROSSVILLE	AL		10/23/2019		0	0	(7)	0	0	(7)	0	760	760	0	0	0
000243160	ROGERSVILLE	TN		10/23/2019		0	0	(4)	0	0	(4)	0	1,221	1,221	0	0	0
000238227	LACASSINE	LA		10/23/2019		0	0	1	0	0	1	0	511	511	0	0	0
000241165	SOMERVILLE	AL		10/23/2019		0	0	5	0	0	5	0	1,137	1,137	0	0	0
000239887	FRANKFORT	KY		10/23/2019		0	0	(1)	0	0	(1)	0	168	168	0	0	0
000242502	SUAMICO	WI		10/23/2019		0	0	(1)	0	0	(1)	0	107	107	0	0	0
000242164	SAN ANTONIO	TX		10/23/2019		0	0	(1)	0	0	(1)	0	124	124	0	0	0
000238365	SPRING	TX		10/23/2019		0	0	1	0	0	1	0	1,071	1,071	0	0	0
000238698	JACKSON	GA		10/23/2019		0	0	2	0	0	2	0	404	404	0	0	0
000241503	FORT WORTH	TX		10/23/2019		0	0	(8)	0	0	(8)	0	371	371	0	0	0
000241498	PLANO	TX		10/23/2019		0	0	3	0	0	3	0	642	642	0	0	0
000238032	BERNE	IN		10/23/2019		0	0	2	0	0	2	0	933	933	0	0	0
000241642	OKLAHOMA CITY	OK		10/23/2019		0	0	2	0	0	2	0	696	696	0	0	0
000249062	PISGAH FOREST	NC		10/23/2019		0	0	5	0	0	5	0	1,323	1,323	0	0	0
000242834	BOILING SPRINGS	SC		10/23/2019		0	0	2	0	0	2	0	503	503	0	0	0
000239693	RUSSELLVILLE	AL		10/23/2019		0	0	0	0	0	0	0	415	415	0	0	0
000244688	CHOCTAW	OK		10/23/2019		0	0	6	0	0	6	0	580	580	0	0	0
000242501	TRENTON	OH		10/23/2019		0	0	(2)	0	0	(2)	0	1,341	1,341	0	0	0
000243496	MCDONOUGH	GA		10/23/2019		0	0	3	0	0	3	0	859	859	0	0	0
000243501	SCAPPOOSE	OR		10/23/2019		0	0	3	0	0	3	0	1,568	1,568	0	0	0
000241780	MUSTANG	OK		10/23/2019		0	0	4	0	0	4	0	830	830	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
000243163	MARTINSBURG	WV		10/23/2019		0	0	0	0	0	0	0	1,300	1,300	0	0	0
000238226	HUTTO	TX		10/23/2019		0	0	5	0	0	5	0	1,210	1,210	0	0	0
000240157	LOUISVILLE	KY		10/23/2019		0	0	0	0	0	0	0	807	807	0	0	0
000238697	LACY LAKEVIEW	TX		10/23/2019		0	0	5	0	0	5	0	638	638	0	0	0
000240295	GREENWELL SPRINGS	LA		10/23/2019		0	0	2	0	0	2	0	950	950	0	0	0
000237704	CINCINNATI	OH		10/23/2019		0	0	(3)	0	0	(3)	0	610	610	0	0	0
000242503	TUSCALOOSA	AL		10/23/2019		0	0	4	0	0	4	0	830	830	0	0	0
000242498	DELMAR	MD		10/23/2019		0	0	6	0	0	6	0	1,518	1,518	0	0	0
000243689	NASHVILLE	TN		10/23/2019		0	0	6	0	0	6	0	453	453	0	0	0
000249118	ROCKFORD	MI		10/23/2019		0	0	1	0	0	1	0	1,591	1,591	0	0	0
000244021	SANFORD	FL		10/23/2019		0	0	5	0	0	5	0	591	591	0	0	0
000238840	SCOTTSBORO	AL		10/23/2019		0	0	(2)	0	0	(2)	0	927	927	0	0	0
000242165	BOLINGBROOK	IL		10/23/2019		0	0	(5)	0	0	(5)	0	667	667	0	0	0
000243218	ARANSAS PASS	TX		10/23/2019		0	0	(3)	0	0	(3)	0	984	984	0	0	0
000239079	SALISBURY	MD		10/23/2019		0	0	1	0	0	1	0	845	845	0	0	0
000241976	COLUMBUS	OH		10/23/2019		0	0	(18)	0	0	(18)	0	1,098	1,098	0	0	0
000243971	FREDERICKSBURG	VA		10/23/2019		0	0	(6)	0	0	(6)	0	1,119	1,119	0	0	0
000244687	ROSLINDALE	MA		10/23/2019		0	0	23	0	0	23	0	2,075	2,075	0	0	0
000237366	DURHAM	NC		10/23/2019		0	0	(2)	0	0	(2)	0	1,243	1,243	0	0	0
000241781	CHILI	NY		10/23/2019		0	0	3	0	0	3	0	630	630	0	0	0
000243833	MOBILE	AL		10/23/2019		0	0	(10)	0	0	(10)	0	685	685	0	0	0
000249061	SIKESTON	MO		10/23/2019		0	0	6	0	0	6	0	864	864	0	0	0
000244549	DOVER	DE		10/23/2019		0	0	1	0	0	1	0	1,045	1,045	0	0	0
000238558	SOMERSET	KY		10/23/2019		0	0	4	0	0	4	0	1,250	1,250	0	0	0
000243500	MOUNDVILLE	AL		10/23/2019		0	0	2	0	0	2	0	607	607	0	0	0
000240645	HILLSVILLE	VA		10/23/2019		0	0	(36)	0	0	(36)	0	2,684	2,684	0	0	0
000240312	KILLEEN	TX		10/23/2019		0	0	7	0	0	7	0	797	797	0	0	0
000239656	SIMPSONVILLE	SC		10/23/2019		0	0	(9)	0	0	(9)	0	1,758	1,758	0	0	0
000242153	CARROLLTON	TX		10/23/2019		0	0	(1)	0	0	(1)	0	777	777	0	0	0
000244483	WICHITA	KS		10/23/2019		0	0	2	0	0	2	0	884	884	0	0	0
000240978	THOMPSONS STATION	TN		10/23/2019		0	0	(6)	0	0	(6)	0	1,831	1,831	0	0	0
000238519	LIBERAL	KS		10/23/2019		0	0	(11)	0	0	(11)	0	1,694	1,694	0	0	0
000244678	BELLEVILLE	IL		10/23/2019		0	0	(7)	0	0	(7)	0	1,012	1,012	0	0	0
000242962	BURGHILL	OH		10/23/2019		0	0	(27)	0	0	(27)	0	2,253	2,253	0	0	0
000240450	NEOSHO	MO		10/23/2019		0	0	2	0	0	2	0	452	452	0	0	0
000244207	CALLAHAN	FL		10/23/2019		0	0	5	0	0	5	0	1,063	1,063	0	0	0
000244206	GLENDALE	AZ		10/23/2019		0	0	(3)	0	0	(3)	0	998	998	0	0	0
000241155	PINCKNEY	MI		10/23/2019		0	0	(4)	0	0	(4)	0	714	714	0	0	0
000243152	MCALESTER	OK		10/23/2019		0	0	4	0	0	4	0	886	886	0	0	0
000238795	NEESES	SC		10/23/2019		0	0	1	0	0	1	0	855	855	0	0	0
000241826	RIVERSIDE	CA		10/23/2019		0	0	6	0	0	6	0	1,299	1,299	0	0	0
000237940	GENEVA	AL		10/23/2019		0	0	2	0	0	2	0	167	167	0	0	0
000237464	FRIENDSWOOD	TX		10/23/2019		0	0	0	0	0	0	0	601	601	0	0	0
000240839	CLIFTON	NJ		10/23/2019		0	0	0	0	0	0	0	1,458	1,458	0	0	0
000242209	CHARLOTTE	NC		10/23/2019		0	0	5	0	0	5	0	1,052	1,052	0	0	0
000240506	DORR	MI		10/23/2019		0	0	3	0	0	3	0	923	923	0	0	0
000238940	GAS CITY	IN		10/23/2019		0	0	(6)	0	0	(6)	0	719	719	0	0	0
000241964	GREEN BAY	WI		10/23/2019		0	0	(3)	0	0	(3)	0	1,464	1,464	0	0	0
000241770	PITTSBURGH	PA		10/23/2019		0	0	15	0	0	15	0	2,593	2,593	0	0	0
000240311	HOUSTON	TX		10/23/2019		0	0	1	0	0	1	0	133	133	0	0	0
000243678	HIXSON	TN		10/23/2019		0	0	(7)	0	0	(7)	0	1,427	1,427	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
000239657	HARRINGTON	DE		10/23/2019		0	0	6	0	0	6	0	1,065	1,065	0	0	0
000243207	MOBILE	AL		10/23/2019		0	0	9	0	0	9	0	1,584	1,584	0	0	0
000244344	LOUISVILLE	KY		10/23/2019		0	0	2	0	0	2	0	474	474	0	0	0
000243960	SAN ANTONIO	TX		10/23/2019		0	0	(25)	0	0	(25)	0	1,334	1,334	0	0	0
000242016	HOMESTEAD	FL		10/23/2019		0	0	2	0	0	2	0	1,206	1,206	0	0	0
000239800	LA GRANGE	KY		10/23/2019		0	0	17	0	0	17	0	1,524	1,524	0	0	0
000243822	DOUGLASVILLE	GA		10/23/2019		0	0	3	0	0	3	0	636	636	0	0	0
000239463	MILWAUKEE	WI		10/23/2019		0	0	0	0	0	0	0	120	120	0	0	0
000240838	LIVINGSTON MANOR	NY		10/23/2019		0	0	5	0	0	5	0	841	841	0	0	0
000243484	PANAMA CITY	FL		10/23/2019		0	0	5	0	0	5	0	656	656	0	0	0
000239130	GUNNISON	CO		10/23/2019		0	0	3	0	0	3	0	818	818	0	0	0
000242630	CHANNELVIEW	TX		10/23/2019		0	0	4	0	0	4	0	1,341	1,341	0	0	0
000244011	ANTIOCH	TN		10/23/2019		0	0	(2)	0	0	(2)	0	271	271	0	0	0
000237801	WILLACOOCHEE	GA		10/23/2019		0	0	(13)	0	0	(13)	0	887	887	0	0	0
000240167	CROWN POINT	IN		10/23/2019		0	0	1	0	0	1	0	1,072	1,072	0	0	0
000238941	SWAINSBORO	GA		10/23/2019		0	0	2	0	0	2	0	570	570	0	0	0
000243346	UNION	SC		10/23/2019		0	0	0	0	0	0	0	404	404	0	0	0
000237796	VANDALIA	IL		10/23/2019		0	0	5	0	0	5	0	1,570	1,570	0	0	0
000243630	OMAHA	NE		10/23/2019		0	0	2	0	0	2	0	577	577	0	0	0
000240643	MACUNGIE	PA		10/23/2019		0	0	10	0	0	10	0	1,378	1,378	0	0	0
000239792	GRAND RAPIDS	MN		10/23/2019		0	0	2	0	0	2	0	581	581	0	0	0
000240310	YORK	PA		10/23/2019		0	0	1	0	0	1	0	611	611	0	0	0
000244209	BRONX	NY		10/23/2019		0	0	2,427	0	0	2,427	0	2,427	2,427	0	0	0
000237610	AUGUSTA	GA		10/23/2019		0	0	(1)	0	0	(1)	0	79	79	0	0	0
000242017	MIAMI	FL		10/23/2019		0	0	0	0	0	0	0	109	109	0	0	0
000249054	BATON ROUGE	LA		10/23/2019		0	0	2	0	0	2	0	508	508	0	0	0
000243154	TULLAHOMA	TN		10/23/2019		0	0	1	0	0	1	0	767	767	0	0	0
000240499	MOUNDSVILLE	WV		10/23/2019		0	0	0	0	0	0	0	107	107	0	0	0
000240837	EGG HARBOR TOWNSHIP	NJ		10/23/2019		0	0	2	0	0	2	0	1,117	1,117	0	0	0
000242964	ROSCOMMON	MI		10/23/2019		0	0	(16)	0	0	(16)	0	2,060	2,060	0	0	0
000237799	MCGUFFEY	OH		10/23/2019		0	0	(46)	0	0	(46)	0	1,334	1,334	0	0	0
000238797	OXFORD	NC		10/23/2019		0	0	3	0	0	3	0	723	723	0	0	0
000244152	EUNICE	LA		10/23/2019		0	0	6	0	0	6	0	855	855	0	0	0
000237804	RUTLAND	OH		10/23/2019		0	0	1	0	0	1	0	245	245	0	0	0
000244485	UPPER MARLBORO	MD		10/23/2019		0	0	13	0	0	13	0	1,603	1,603	0	0	0
000239987	SUGAR MOUNTAIN	NC		10/23/2019		0	0	4	0	0	4	0	1,149	1,149	0	0	0
000244014	FRESNO	TX		10/23/2019		0	0	3	0	0	3	0	630	630	0	0	0
000239178	RIPLEY	TN		10/23/2019		0	0	(5)	0	0	(5)	0	883	883	0	0	0
000240780	SORRENTO	FL		10/23/2019		0	0	1	0	0	1	0	1,839	1,839	0	0	0
000242827	OWOSSO	MI		10/23/2019		0	0	0	0	0	0	0	653	653	0	0	0
000243291	SCOTTSVILLE	NY		10/23/2019		0	0	4	0	0	4	0	1,070	1,070	0	0	0
000242489	NORTH BERGEN	NJ		10/23/2019		0	0	(4)	0	0	(4)	0	1,401	1,401	0	0	0
000244208	GRINDSTONE	PA		10/23/2019		0	0	1	0	0	1	0	992	992	0	0	0
000240836	BALTIMORE	MD		10/23/2019		0	0	1	0	0	1	0	568	568	0	0	0
000238658	RICHMOND	TX		10/23/2019		0	0	3	0	0	3	0	1,659	1,659	0	0	0
000240503	CUMBERLAND	MD		10/23/2019		0	0	850	0	0	850	0	38,292	38,292	0	0	0
000242965	ZEBULON	NC		10/23/2019		0	0	(4)	0	0	(4)	0	1,022	1,022	0	0	0
000240027	BRANDON	MS		10/23/2019		0	0	7	0	0	7	0	1,330	1,330	0	0	0
000238801	ST HELENA ISLAND	SC		10/23/2019		0	0	1	0	0	1	0	538	538	0	0	0
000237465	CICERO	IL		10/23/2019		0	0	(2)	0	0	(2)	0	126	126	0	0	0
000240974	ACWORTH	GA		10/23/2019		0	0	(4)	0	0	(4)	0	520	520	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
000239517	SHELBY	NC		10/23/2019		0	0	2	0	0	2	0	558	558	0	0	0
000242156	GROESBECK	TX		10/23/2019		0	0	1	0	0	1	0	509	509	0	0	0
000243348	OKMULGEE	OK		10/23/2019		0	0	(1)	0	0	(1)	0	273	273	0	0	0
000244151	CLEVELAND	TX		10/23/2019		0	0	6	0	0	6	0	598	598	0	0	0
000242632	FORT WORTH	TX		10/23/2019		0	0	(5)	0	0	(5)	0	1,029	1,029	0	0	0
000242294	WEST POINT	GA		10/23/2019		0	0	(3)	0	0	(3)	0	809	809	0	0	0
000240165	RANCHO MIRAGE	CA		10/23/2019		0	0	4	0	0	4	0	2,144	2,144	0	0	0
000244349	BLOOMINGTON	IN		10/23/2019		0	0	5	0	0	5	0	289	289	0	0	0
000243294	TEMPLE	GA		10/23/2019		0	0	4	0	0	4	0	502	502	0	0	0
000237460	JACKSONVILLE	FL		10/23/2019		0	0	2	0	0	2	0	635	635	0	0	0
000242019	PALMYRA	VA		10/23/2019		0	0	7	0	0	7	0	535	535	0	0	0
000241635	KENLY	NC		10/23/2019		0	0	4	0	0	4	0	438	438	0	0	0
000241968	ALLEN	TX		10/23/2019		0	0	6	0	0	6	0	1,154	1,154	0	0	0
000239037	CANAL WINCHESTER	OH		10/23/2019		0	0	(1)	0	0	(1)	0	939	939	0	0	0
000238320	CORBIN	KY		10/23/2019		0	0	4	0	0	4	0	959	959	0	0	0
000241440	ARLINGTON	TX		10/23/2019		0	0	(18)	0	0	(18)	0	1,605	1,605	0	0	0
000240359	PEORIA	IL		10/23/2019		0	0	4	0	0	4	0	930	930	0	0	0
000243156	MADISON HEIGHTS	VA		10/23/2019		0	0	4	0	0	4	0	866	866	0	0	0
000240164	SANTA CLARITA	CA		10/23/2019		0	0	(1)	0	0	(1)	0	59	59	0	0	0
000244630	SIMI VALLEY	CA		10/23/2019		0	0	13	0	0	13	0	3,440	3,440	0	0	0
000239176	CONWAY	AR		10/23/2019		0	0	2	0	0	2	0	788	788	0	0	0
000242771	WALKER	LA		10/23/2019		0	0	8	0	0	8	0	1,386	1,386	0	0	0
000244154	CHATTANOOGA	TN		10/23/2019		0	0	3	0	0	3	0	697	697	0	0	0
000238038	FAIRBORN	OH		10/23/2019		0	0	(6)	0	0	(6)	0	1,007	1,007	0	0	0
000242157	CRYSTAL LAKE	IL		10/23/2019		0	0	2	0	0	2	0	306	306	0	0	0
000240973	MIAMI	FL		10/23/2019		0	0	6	0	0	6	0	1,532	1,532	0	0	0
000243300	IRVINGTON	AL		10/23/2019		0	0	(1)	0	0	(1)	0	937	937	0	0	0
000238514	NATCHITOCHES	LA		10/23/2019		0	0	1	0	0	1	0	590	590	0	0	0
000244348	NEW CASTLE	IN		10/23/2019		0	0	0	0	0	0	0	24	24	0	0	0
000239320	BLYTHEWOOD	SC		10/23/2019		0	0	2	0	0	2	0	936	936	0	0	0
000249059	KNOXVILLE	TN		10/23/2019		0	0	3	0	0	3	0	1,124	1,124	0	0	0
000239791	HORIZON CITY	TX		10/23/2019		0	0	8	0	0	8	0	1,134	1,134	0	0	0
000243293	JEFFERSON	OH		10/23/2019		0	0	3	0	0	3	0	693	693	0	0	0
000240025	LUSBY	MD		10/23/2019		0	0	12	0	0	12	0	1,604	1,604	0	0	0
000240834	BROOKLYN	NY		10/23/2019		0	0	20	0	0	20	0	2,331	2,331	0	0	0
000237987	SPRINGFIELD	GA		10/23/2019		0	0	(4)	0	0	(4)	0	1,009	1,009	0	0	0
000244292	WEST HAVEN	CT		10/23/2019		0	0	1	0	0	1	0	741	741	0	0	0
000242301	NEWARK	TX		10/23/2019		0	0	0	0	0	0	0	1,125	1,125	0	0	0
000242634	LAGRANGE	GA		10/23/2019		0	0	2	0	0	2	0	1,736	1,736	0	0	0
000242967	GETTYSBURG	PA		10/23/2019		0	0	5	0	0	5	0	1,389	1,389	0	0	0
000244291	HARTFORD	CT		10/23/2019		0	0	4	0	0	4	0	669	669	0	0	0
000238708	VICKSBURG	MS		10/23/2019		0	0	0	0	0	0	0	292	292	0	0	0
000243017	CLAYTON	NC		10/23/2019		0	0	47	0	0	47	0	667	667	0	0	0
000238037	PARK HILL	OK		10/23/2019		0	0	1	0	0	1	0	544	544	0	0	0
000243826	HUNTERSVILLE	NC		10/23/2019		0	0	2	0	0	2	0	487	487	0	0	0
000239515	ALTON	NH		10/23/2019		0	0	8	0	0	8	0	898	898	0	0	0
000237515	MANSFIELD	TX		10/23/2019		0	0	4	0	0	4	0	739	739	0	0	0
000238988	BARNWELL	SC		10/23/2019		0	0	(19)	0	0	(19)	0	581	581	0	0	0
000240501	TRAFFORD	AL		10/23/2019		0	0	4	0	0	4	0	708	708	0	0	0
000244153	ROSENBERG	TX		10/23/2019		0	0	6	0	0	6	0	1,203	1,203	0	0	0
000238846	EFFINGHAM	IL		10/23/2019		0	0	3	0	0	3	0	1,040	1,040	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
000241580	ORLANDO	FL		10/23/2019		0	0	4	0	0	4	0	1,325	1,325	0	0	0
000239653	NORTHPORT	AL		10/23/2019		0	0	6	0	0	6	0	900	900	0	0	0
000238517	PANA	IL		10/23/2019		0	0	2	0	0	2	0	621	621	0	0	0
000243158	SPENCER	MA		10/23/2019		0	0	10	0	0	10	0	798	798	0	0	0
000244018	PEARLAND	TX		10/23/2019		0	0	(1)	0	0	(1)	0	312	312	0	0	0
000237657	SALEM	NH		10/23/2019		0	0	6	0	0	6	0	1,062	1,062	0	0	0
000241775	COMPTON AREA	CA		10/23/2019		0	0	(3)	0	0	(3)	0	251	251	0	0	0
000244295	NEW BRITAIN	CT		10/23/2019		0	0	(12)	0	0	(12)	0	2,456	2,456	0	0	0
000242441	RICHMOND HILL	NY		10/23/2019		0	0	23	0	0	23	0	4,538	4,538	0	0	0
000239511	SCOTTSBLUFF	NE		10/23/2019		0	0	(13)	0	0	(13)	0	322	322	0	0	0
000240024	LONGVIEW	WA		10/23/2019		0	0	4	0	0	4	0	693	693	0	0	0
000240833	BRONX	NY		10/23/2019		0	0	(6)	0	0	(6)	0	1,882	1,882	0	0	0
000239844	CHARENTON	LA		10/23/2019		0	0	0	0	0	0	0	150	150	0	0	0
000238322	MARIETTA	PA		10/23/2019		0	0	(1)	0	0	(1)	0	1,812	1,812	0	0	0
000242968	MASON	MI		10/23/2019		0	0	0	0	0	0	0	158	158	0	0	0
000237518	FAYETTEVILLE	NC		10/23/2019		0	0	1	0	0	1	0	249	249	0	0	0
000244156	SAN ANTONIO	TX		10/23/2019		0	0	3	0	0	3	0	1,260	1,260	0	0	0
000240495	LATROBE	PA		10/23/2019		0	0	2	0	0	2	0	439	439	0	0	0
000239174	EUREKA	IL		10/23/2019		0	0	4	0	0	4	0	1,259	1,259	0	0	0
000243440	ADEL	GA		10/23/2019		0	0	(3)	0	0	(3)	0	961	961	0	0	0
000242302	LIMA	OH		10/23/2019		0	0	5	0	0	5	0	514	514	0	0	0
000239650	DANVILLE	VA		10/23/2019		0	0	4	0	0	4	0	1,032	1,032	0	0	0
000241581	BALTIMORE	MD		10/23/2019		0	0	2	0	0	2	0	196	196	0	0	0
000249057	FORNEY	TX		10/23/2019		0	0	0	0	0	0	0	108	108	0	0	0
000240689	DICKSON	TN		10/23/2019		0	0	2	0	0	2	0	793	793	0	0	0
000238178	OCALA	FL		10/23/2019		0	0	0	0	0	0	0	118	118	0	0	0
000242442	RICHMOND	VA		10/23/2019		0	0	(1)	0	0	(1)	0	211	211	0	0	0
000243157	WARRIOR	AL		10/23/2019		0	0	3	0	0	3	0	379	379	0	0	0
000242580	ALEXANDRIA	VA		10/23/2019		0	0	17	0	0	17	0	2,988	2,988	0	0	0
000237656	ORIENT	OH		10/23/2019		0	0	(8)	0	0	(8)	0	1,293	1,293	0	0	0
000242299	JOSHUA	TX		10/23/2019		0	0	3	0	0	3	0	676	676	0	0	0
000244294	WATERBURY	CT		10/23/2019		0	0	0	0	0	0	0	203	203	0	0	0
000239369	MARION	VA		10/23/2019		0	0	(19)	0	0	(19)	0	1,625	1,625	0	0	0
000243019	BATH	NY		10/23/2019		0	0	(1)	0	0	(1)	0	1,417	1,417	0	0	0
000237989	MAIDENS	VA		10/23/2019		0	0	4	0	0	4	0	1,289	1,289	0	0	0
000239513	STATESVILLE	NC		10/23/2019		0	0	5	0	0	5	0	1,198	1,198	0	0	0
000241444	AYDEN	NC		10/23/2019		0	0	(11)	0	0	(11)	0	1,325	1,325	0	0	0
000241777	TOOELE	UT		10/23/2019		0	0	3	0	0	3	0	1,058	1,058	0	0	0
000242303	SAVANNAH	GA		10/23/2019		0	0	2	0	0	2	0	1,478	1,478	0	0	0
000239984	ONALASKA	WI		10/23/2019		0	0	5	0	0	5	0	1,128	1,128	0	0	0
000239651	POWELL	TN		10/23/2019		0	0	1	0	0	1	0	734	734	0	0	0
000238986	CHEYENNE	WY		10/23/2019		0	0	(1)	0	0	(1)	0	1,249	1,249	0	0	0
000243296	MORRIS	IL		10/23/2019		0	0	2	0	0	2	0	747	747	0	0	0
000243301	LINCOLN	AR		10/23/2019		0	0	9	0	0	9	0	1,141	1,141	0	0	0
000238848	WARD	AR		10/23/2019		0	0	3	0	0	3	0	218	218	0	0	0
000241920	MILWAUKEE	WI		10/23/2019		0	0	(6)	0	0	(6)	0	1,057	1,057	0	0	0
000237461	BEAUMONT	CA		10/23/2019		0	0	(2)	0	0	(2)	0	1,631	1,631	0	0	0
000240355	TUSCALOOSA	AL		10/23/2019		0	0	1	0	0	1	0	451	451	0	0	0
000243969	DUNCANVILLE	AL		10/23/2019		0	0	(35)	0	0	(35)	0	1,911	1,911	0	0	0
000238809	MONROE	NC		10/23/2019		0	0	2	0	0	2	0	1,505	1,505	0	0	0
000244302	NORTH CHARLES	SC		10/23/2019		0	0	1	0	0	1	0	420	420	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
000237949	BRISTOL	FL		10/23/2019		0	0	12	0	0	12	0	2,147	2,147	0	0	0
000240493	CASA GRANDE	AZ		10/23/2019		0	0	7	0	0	7	0	879	879	0	0	0
000240831	PORTSMOUTH	VA		10/23/2019		0	0	0	0	0	0	0	37	37	0	0	0
000238948	ACCOKEEK	MD		10/23/2019		0	0	16	0	0	16	0	1,264	1,264	0	0	0
000241445	VIRGINIA BEACH	VA		10/23/2019		0	0	10	0	0	10	0	1,365	1,365	0	0	0
000238614	VAN BUREN	AR		10/23/2019		0	0	3	0	0	3	0	533	533	0	0	0
000237892	SAINT CLOUD	FL		10/23/2019		0	0	(1)	0	0	(1)	0	171	171	0	0	0
000242637	GLENN HEIGHTS	TX		10/23/2019		0	0	5	0	0	5	0	859	859	0	0	0
000238752	MCALESTER	OK		10/23/2019		0	0	0	0	0	0	0	189	189	0	0	0
000237421	SAN ANTONIO	TX		10/23/2019		0	0	5	0	0	5	0	769	769	0	0	0
000239808	CRESTVIEW	FL		10/23/2019		0	0	11	0	0	11	0	1,055	1,055	0	0	0
000241583	ROCKFORD	IL		10/23/2019		0	0	0	0	0	0	0	520	520	0	0	0
000239137	CUBA	NY		10/23/2019		0	0	0	0	0	0	0	487	487	0	0	0
000244440	MUNCIE	IN		10/23/2019		0	0	6	0	0	6	0	401	401	0	0	0
000242444	HENDERSON	NC		10/23/2019		0	0	(11)	0	0	(11)	0	1,282	1,282	0	0	0
000239947	OLIVE BRANCH	MS		10/23/2019		0	0	8	0	0	8	0	1,376	1,376	0	0	0
000240687	MORGAN CITY	LA		10/23/2019		0	0	5	0	0	5	0	710	710	0	0	0
000240354	INDIANAPOLIS	IN		10/23/2019		0	0	2	0	0	2	0	1,210	1,210	0	0	0
000244019	SAN ANTONIO	TX		10/23/2019		0	0	3	0	0	3	0	540	540	0	0	0
000241584	NEWNAN	GA		10/23/2019		0	0	2	0	0	2	0	720	720	0	0	0
000244296	BEAVER FALLS	PA		10/23/2019		0	0	2	0	0	2	0	349	349	0	0	0
000244634	SYRACUSE	NY		10/23/2019		0	0	(2)	0	0	(2)	0	156	156	0	0	0
000242639	BURLESON	TX		10/23/2019		0	0	20	0	0	20	0	2,178	2,178	0	0	0
000238137	HARPERS FERRY	WV		10/23/2019		0	0	3	0	0	3	0	1,013	1,013	0	0	0
000240492	PRINCETON	LA		10/23/2019		0	0	6	0	0	6	0	1,727	1,727	0	0	0
000239082	WESTLAND	MI		10/23/2019		0	0	(3)	0	0	(3)	0	184	184	0	0	0
000238275	HERNANDO	MS		10/23/2019		0	0	5	0	0	5	0	1,176	1,176	0	0	0
000243774	GAITHERSBURG	MD		10/23/2019		0	0	5	0	0	5	0	1,101	1,101	0	0	0
000239891	WAXHAW	NC		10/23/2019		0	0	4	0	0	4	0	3,242	3,242	0	0	0
000238751	HAMILTON	OH		10/23/2019		0	0	2	0	0	2	0	1,379	1,379	0	0	0
000242920	FOWLERVILLE	MI		10/23/2019		0	0	0	0	0	0	0	420	420	0	0	0
000243303	NEW MATAMORAS	OH		10/23/2019		0	0	(5)	0	0	(5)	0	616	616	0	0	0
000237420	MORRISON	CO		10/23/2019		0	0	(3)	0	0	(3)	0	1,181	1,181	0	0	0
000240686	KEAAU	HI		10/23/2019		0	0	19	0	0	19	0	2,236	2,236	0	0	0
000240215	INDIANAPOLIS	IN		10/23/2019		0	0	(6)	0	0	(6)	0	1,467	1,467	0	0	0
000241446	MEMPHIS	TN		10/23/2019		0	0	3,203	0	0	3,203	0	3,203	3,203	0	0	0
000243582	CHEHALIS	WA		10/23/2019		0	0	(22)	0	0	(22)	0	2,244	2,244	0	0	0
000238893	DELPHOS	OH		10/23/2019		0	0	(6)	0	0	(6)	0	868	868	0	0	0
000243111	CLARKESVILLE	GA		10/23/2019		0	0	0	0	0	0	0	633	633	0	0	0
000237900	MASON	MI		10/23/2019		0	0	10	0	0	10	0	573	573	0	0	0
000242307	DUBLIN	GA		10/23/2019		0	0	(3)	0	0	(3)	0	257	257	0	0	0
000243444	GULFPORT	MS		10/23/2019		0	0	8	0	0	8	0	469	469	0	0	0
000243777	MANDEVILLE	LA		10/23/2019		0	0	3	0	0	3	0	918	918	0	0	0
000239806	LAUREL	MT		10/23/2019		0	0	2	0	0	2	0	643	643	0	0	0
000242921	COTTONPORT	LA		10/23/2019		0	0	0	0	0	0	0	290	290	0	0	0
000244580	SURPRISE	AZ		10/23/2019		0	0	8	0	0	8	0	1,109	1,109	0	0	0
000243306	JACKSON	TN		10/23/2019		0	0	1	0	0	1	0	239	239	0	0	0
000244442	BONDURANT	IA		10/23/2019		0	0	6	0	0	6	0	752	752	0	0	0
000238083	ASHEBORO	NC		10/23/2019		0	0	5	0	0	5	0	1,332	1,332	0	0	0
000238421	BIRCH RUN	MI		10/23/2019		0	0	0	0	0	0	0	565	565	0	0	0
000243639	RHOME	TX		10/23/2019		0	0	2	0	0	2	0	936	936	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
000242583	MCDONOUGH	GA		10/23/2019		0	0	4	0	0	4	0	1,130	1,130	0	0	0
000240214	LENOIR CITY	TN		10/23/2019		0	0	6	0	0	6	0	1,375	1,375	0	0	0
000239612	RENO	NV		10/23/2019		0	0	3	0	0	3	0	779	779	0	0	0
000237617	HOUSTON	TX		10/23/2019		0	0	(1)	0	0	(1)	0	547	547	0	0	0
000240490	RUSSELLVILLE	AR		10/23/2019		0	0	2	0	0	2	0	463	463	0	0	0
000244303	HOUSTON	TX		10/23/2019		0	0	7	0	0	7	0	466	466	0	0	0
000241586	LITITZ	PA		10/23/2019		0	0	(4)	0	0	(4)	0	1,934	1,934	0	0	0
000240352	BRONX	NY		10/23/2019		0	0	(75)	0	0	(75)	0	16,548	16,548	0	0	0
000242390	CLARKSVILLE	TN		10/23/2019		0	0	(12)	0	0	(12)	0	2,321	2,321	0	0	0
000239750	WINDER	GA		10/23/2019		0	0	7	0	0	7	0	960	960	0	0	0
000238615	CENTRALIA	MO		10/23/2019		0	0	0	0	0	0	0	1,228	1,228	0	0	0
000243305	HORIZON CITY	TX		10/23/2019		0	0	12	0	0	12	0	1,056	1,056	0	0	0
000241115	STANWOOD	WA		10/23/2019		0	0	0	0	0	0	0	571	571	0	0	0
000237422	ELKHORN	WI		10/23/2019		0	0	4	0	0	4	0	919	919	0	0	0
000239136	ROYSE CITY	TX		10/23/2019		0	0	(2)	0	0	(2)	0	610	610	0	0	0
000238753	CLAYSBURG	PA		10/23/2019		0	0	(10)	0	0	(10)	0	1,378	1,378	0	0	0
000239807	CANTON	MS		10/23/2019		0	0	3	0	0	3	0	931	931	0	0	0
000241448	ANGIE	LA		10/23/2019		0	0	5	0	0	5	0	1,315	1,315	0	0	0
000243638	RICHMOND	VA		10/23/2019		0	0	1	0	0	1	0	120	120	0	0	0
000243922	JONESBORO	GA		10/23/2019		0	0	1	0	0	1	0	584	584	0	0	0
000238134	SHREVEPORT	LA		10/23/2019		0	0	0	0	0	0	0	971	971	0	0	0
000242309	LITTLE ROCK	AR		10/23/2019		0	0	7	0	0	7	0	1,501	1,501	0	0	0
000244639	EAST FREETOWN	MA		10/23/2019		0	0	(6)	0	0	(6)	0	801	801	0	0	0
000241925	VIRGINIA BEACH	VA		10/23/2019		0	0	0	0	0	0	0	1,438	1,438	0	0	0
000241392	FRANKFORT	NY		10/23/2019		0	0	479	0	0	479	0	479	479	0	0	0
000238610	PRINCE FREDERICK	MD		10/23/2019		0	0	17	0	0	17	0	4,008	4,008	0	0	0
000242391	HEWITT	TX		10/23/2019		0	0	2	0	0	2	0	172	172	0	0	0
000241116	OBLONG	IL		10/23/2019		0	0	(1)	0	0	(1)	0	716	716	0	0	0
000240878	AUGUSTA	GA		10/23/2019		0	0	(41)	0	0	(41)	0	2,322	2,322	0	0	0
000244582	PORT WENTWORTH	GA		10/23/2019		0	0	3,082	0	0	3,082	0	2,910	3,122	0	212	212
000242923	KEITHVILLE	LA		10/23/2019		0	0	6	0	0	6	0	1,164	1,164	0	0	0
000242252	CORPUS CHRISTI	TX		10/23/2019		0	0	(1)	0	0	(1)	0	300	300	0	0	0
000237468	SAN ANTONIO	TX		10/23/2019		0	0	(1)	0	0	(1)	0	881	881	0	0	0
000243390	OCALA	FL		10/23/2019		0	0	(3)	0	0	(3)	0	1,109	1,109	0	0	0
000237806	BENNETTSVILLE	SC		10/23/2019		0	0	(15)	0	0	(15)	0	1,184	1,184	0	0	0
000240545	MCCURTAIN	OK		10/23/2019		0	0	0	0	0	0	0	228	228	0	0	0
000241449	MOBILE	AL		10/23/2019		0	0	1	0	0	1	0	506	506	0	0	0
000238328	SAN ANTONIO	TX		10/23/2019		0	0	5	0	0	5	0	1,266	1,266	0	0	0
000239271	LAKE CITY	AR		10/23/2019		0	0	3	0	0	3	0	561	561	0	0	0
000240350	MACON	GA		10/23/2019		0	0	4	0	0	4	0	1,250	1,250	0	0	0
000239133	BRIGHTON	TN		10/23/2019		0	0	(7)	0	0	(7)	0	853	853	0	0	0
000238466	NATCHEZ	MS		10/23/2019		0	0	1	0	0	1	0	850	850	0	0	0
000243250	WHEELING	WV		10/23/2019		0	0	3	0	0	3	0	399	399	0	0	0
000243921	DULUTH	GA		10/23/2019		0	0	9	0	0	9	0	2,020	2,020	0	0	0
000239272	DUBOIS	PA		10/23/2019		0	0	(14)	0	0	(14)	0	1,031	1,031	0	0	0
000239328	MONROE	LA		10/23/2019		0	0	4	0	0	4	0	916	916	0	0	0
000240877	LITTLE ROCK	AR		10/23/2019		0	0	3	0	0	3	0	516	516	0	0	0
000243445	LAUREL	MS		10/23/2019		0	0	3	0	0	3	0	524	524	0	0	0
000242586	WOLFE CITY	TX		10/23/2019		0	0	(2)	0	0	(2)	0	529	529	0	0	0
000249154	MANTENO	IL		10/23/2019		0	0	7	0	0	7	0	1,650	1,650	0	0	0
000237467	LAREDO	TX		10/23/2019		0	0	(3)	0	0	(3)	0	547	547	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
000240544	BROWNSVILLE	TN		10/23/2019		0	0	1	0	0	1	0	431	431	0	0	0
000242448	CHESAPEAKE	VA		10/23/2019		0	0	(4)	0	0	(4)	0	816	816	0	0	0
000238798	ALACHUA	FL		10/23/2019		0	0	2	0	0	2	0	506	506	0	0	0
000241394	BROOKLYN	NY		10/23/2019		0	0	1	0	0	1	0	96	96	0	0	0
000238465	OXFORD	MS		10/23/2019		0	0	2	0	0	2	0	251	251	0	0	0
000239943	MOUNT STERLING	OH		10/23/2019		0	0	3	0	0	3	0	386	386	0	0	0
000239134	FRUITLAND PARK	FL		10/23/2019		0	0	6	0	0	6	0	295	295	0	0	0
000240738	YOE	PA		10/23/2019		0	0	(6)	0	0	(6)	0	976	976	0	0	0
000242060	SOUTH OZONE PARK	NY		10/23/2019		0	0	48	0	0	48	0	9,637	9,637	0	0	0
000238807	MASON	NH		10/23/2019		0	0	5	0	0	5	0	1,181	1,181	0	0	0
000241927	PHILADELPHIA	PA		10/23/2019		0	0	6	0	0	6	0	750	750	0	0	0
000243448	REMUS	MI		10/23/2019		0	0	0	0	0	0	0	397	397	0	0	0
000238469	HOLLY SPRINGS	MS		10/23/2019		0	0	(1)	0	0	(1)	0	498	498	0	0	0
000243115	OVERTON	TX		10/23/2019		0	0	2	0	0	2	0	1,338	1,338	0	0	0
000240543	FLINT	MI		10/23/2019		0	0	3	0	0	3	0	805	805	0	0	0
000244585	VAN BUREN TWP	MI		10/23/2019		0	0	2	0	0	2	0	479	479	0	0	0
000242255	WILKES BARRE	PA		10/23/2019		0	0	2	0	0	2	0	1,178	1,178	0	0	0
000238274	CANTON	MS		10/23/2019		0	0	(1)	0	0	(1)	0	682	682	0	0	0
000239325	FREMONT	OH		10/23/2019		0	0	2	0	0	2	0	1,036	1,036	0	0	0
000242731	HOPE MILLS	NC		10/23/2019		0	0	(1)	0	0	(1)	0	321	321	0	0	0
000238612	WAGONER	OK		10/23/2019		0	0	1	0	0	1	0	437	437	0	0	0
000244113	HANOVER	MA		10/23/2019		0	0	9	0	0	9	0	2,417	2,417	0	0	0
000240067	BROOKLYN	NY		10/23/2019		0	0	2	0	0	2	0	800	800	0	0	0
000239796	ROCKMART	GA		10/23/2019		0	0	3	0	0	3	0	560	560	0	0	0
000239131	KISSIMMEE	FL		10/23/2019		0	0	(44)	0	0	(44)	0	2,919	2,919	0	0	0
000242587	LEANDER	TX		10/23/2019		0	0	5	0	0	5	0	2,383	2,383	0	0	0
000239802	SOLEDAD	CA		10/23/2019		0	0	3	0	0	3	0	1,774	1,774	0	0	0
000240681	NESBIT	MS		10/23/2019		0	0	3	0	0	3	0	840	840	0	0	0
000238750	SHELBY	NC		10/23/2019		0	0	(22)	0	0	(22)	0	1,837	1,837	0	0	0
000243392	STAUNTON	VA		10/23/2019		0	0	2	0	0	2	0	2,062	2,062	0	0	0
000238942	POOLER	GA		10/23/2019		0	0	(5)	0	0	(5)	0	1,112	1,112	0	0	0
000242116	BEAUMONT	TX		10/23/2019		0	0	5	0	0	5	0	526	526	0	0	0
000249153	LAKE CITY	MI		10/23/2019		0	0	21	0	0	21	0	2,623	2,623	0	0	0
000242449	HARVEY	LA		10/23/2019		0	0	0	0	0	0	0	19	19	0	0	0
000241871	AUSTELL	GA		10/23/2019		0	0	4	0	0	4	0	760	760	0	0	0
000242061	PHENIX CITY	AL		10/23/2019		0	0	4	0	0	4	0	1,753	1,753	0	0	0
000238468	WINNFIELD	LA		10/23/2019		0	0	4	0	0	4	0	748	748	0	0	0
000240399	FARMINGTON HILLS	MI		10/23/2019		0	0	2	0	0	2	0	814	814	0	0	0
000242394	WEST POINT	MS		10/23/2019		0	0	(37)	0	0	(37)	0	1,722	1,722	0	0	0
000240737	DEATSVILLE	AL		10/23/2019		0	0	4	0	0	4	0	856	856	0	0	0
000237946	GULFPORT	MS		10/23/2019		0	0	0	0	0	0	0	1,274	1,274	0	0	0
000239659	WINTER HAVEN	FL		10/23/2019		0	0	5	0	0	5	0	951	951	0	0	0
000238611	COALINGA	CA		10/23/2019		0	0	9	0	0	9	0	1,440	1,440	0	0	0
000244112	BISHOPVILLE	MD		10/23/2019		0	0	7	0	0	7	0	2,587	2,587	0	0	0
000238273	MENA	AR		10/23/2019		0	0	1	0	0	1	0	509	509	0	0	0
000239326	EXETER	MO		10/23/2019		0	0	8	0	0	8	0	1,136	1,136	0	0	0
000241734	CLEVELAND	OH		10/23/2019		0	0	2	0	0	2	0	645	645	0	0	0
000239132	MARTINSVILLE	VA		10/23/2019		0	0	(5)	0	0	(5)	0	634	634	0	0	0
000242117	CORPUS CHRISTI	TX		10/23/2019		0	0	3	0	0	3	0	867	867	0	0	0
000244445	LA CROSSE	WI		10/23/2019		0	0	2	0	0	2	0	383	383	0	0	0
000242926	ALTAMONT	IL		10/23/2019		0	0	2	0	0	2	0	325	325	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
000238805	RINCON	GA		10/23/2019		0	0	6	0	0	6	0	1,022	1,022	0	0	0
000243253	ST STEPHEN	MN		10/23/2019		0	0	(2)	0	0	(2)	0	1,116	1,116	0	0	0
000249152	WALLED LAKE	MI		10/23/2019		0	0	10	0	0	10	0	1,630	1,630	0	0	0
000244241	MILWAUKEE	WI		10/23/2019		0	0	3	0	0	3	0	824	824	0	0	0
000239396	HARTFORD CITY	IN		10/23/2019		0	0	3,796	0	0	3,796	0	151,064	151,064	0	0	0
000244574	LAFAYETTE	IN		10/23/2019		0	0	2	0	0	2	0	458	458	0	0	0
000242915	CABOT	AR		10/23/2019		0	0	(4)	0	0	(4)	0	1,133	1,133	0	0	0
000241107	CHAMBERSBURG	PA		10/23/2019		0	0	2	0	0	2	0	1,099	1,099	0	0	0
000240247	CALLAHAN	FL		10/23/2019		0	0	6	0	0	6	0	1,353	1,353	0	0	0
000242577	SAINT ALBANS	NY		10/23/2019		0	0	(12)	0	0	(12)	0	5,977	5,977	0	0	0
000240861	LAS VEGAS	NV		10/23/2019		0	0	1	0	0	1	0	1,645	1,645	0	0	0
000243381	ONEONTA	AL		10/23/2019		0	0	0	0	0	0	0	414	414	0	0	0
000237680	OLYMPIA FIELDS	IL		10/23/2019		0	0	6	0	0	6	0	1,081	1,081	0	0	0
000238397	SAINT MARYS	OH		10/23/2019		0	0	(9)	0	0	(9)	0	1,052	1,052	0	0	0
000240108	OCOEE	FL		10/23/2019		0	0	2	0	0	2	0	106	106	0	0	0
000249090	LEXINGTON	SC		10/23/2019		0	0	9	0	0	9	0	825	825	0	0	0
000242105	LEVITTOWN	PA		10/23/2019		0	0	10	0	0	10	0	1,435	1,435	0	0	0
000241917	LIVERPOOL	NY		10/23/2019		0	0	3	0	0	3	0	687	687	0	0	0
000241579	HUNTSVILLE	AL		10/23/2019		0	0	(1)	0	0	(1)	0	129	129	0	0	0
000241051	TALLAHASSEE	FL		10/23/2019		0	0	(1)	0	0	(1)	0	1,881	1,881	0	0	0
000238064	SAINT GABRIEL	LA		10/23/2019		0	0	6	0	0	6	0	2,083	2,083	0	0	0
000238873	LLANO	TX		10/23/2019		0	0	3	0	0	3	0	479	479	0	0	0
000244103	NORTH PROVIDENCE	RI		10/23/2019		0	0	3	0	0	3	0	771	771	0	0	0
000239258	COLUMBUS	MS		10/23/2019		0	0	2	0	0	2	0	471	471	0	0	0
000243914	PENNSAUKEN TWP	NJ		10/23/2019		0	0	8	0	0	8	0	1,209	1,209	0	0	0
000242916	BARTONVILLE	IL		10/23/2019		0	0	4	0	0	4	0	888	888	0	0	0
000244573	SAVANNAH	GA		10/23/2019		0	0	(3)	0	0	(3)	0	559	559	0	0	0
000241108	UPPERCO	MD		10/23/2019		0	0	4	0	0	4	0	1,043	1,043	0	0	0
000241052	N DINWIDDIE	VA		10/23/2019		0	0	3	0	0	3	0	371	371	0	0	0
000238734	PALM COAST	FL		10/23/2019		0	0	9	0	0	9	0	921	921	0	0	0
000243380	TENNESSEE COLONY	TX		10/23/2019		0	0	7	0	0	7	0	563	563	0	0	0
000239873	KINGS MOUNTAIN	NC		10/23/2019		0	0	7	0	0	7	0	990	990	0	0	0
000238401	SEMMES	AL		10/23/2019		0	0	1	0	0	1	0	329	329	0	0	0
000240107	SUNDOWN	TX		10/23/2019		0	0	7	0	0	7	0	561	561	0	0	0
000242050	POLAND	OH		10/23/2019		0	0	3	0	0	3	0	667	667	0	0	0
000241723	JULIAETTA	ID		10/23/2019		0	0	1	0	0	1	0	510	510	0	0	0
000243437	EL PASO COUNTY	TX		10/23/2019		0	0	5	0	0	5	0	319	319	0	0	0
000243099	JACKSON	MO		10/23/2019		0	0	1	0	0	1	0	823	823	0	0	0
000238210	DAWSONVILLE	GA		10/23/2019		0	0	(6)	0	0	(6)	0	472	472	0	0	0
000242917	LAKELAND	FL		10/23/2019		0	0	5	0	0	5	0	999	999	0	0	0
000242579	RICHMOND	VA		10/23/2019		0	0	(2)	0	0	(2)	0	786	786	0	0	0
000243050	HYRUM	UT		10/23/2019		0	0	(49)	0	0	(49)	0	2,494	2,494	0	0	0
000243383	HORN LAKE	MS		10/23/2019		0	0	2	0	0	2	0	449	449	0	0	0
000237683	HAMBURG	NY		10/23/2019		0	0	5	0	0	5	0	567	567	0	0	0
000242108	RICHMOND	VA		10/23/2019		0	0	(1)	0	0	(1)	0	696	696	0	0	0
000243916	SAINT AUGUSTINE	FL		10/23/2019		0	0	5	0	0	5	0	1,013	1,013	0	0	0
000244381	HARRISBURG	PA		10/23/2019		0	0	(2)	0	0	(2)	0	153	153	0	0	0
000237877	COLUMBUS	MS		10/23/2019		0	0	2	0	0	2	0	817	817	0	0	0
000237544	SILVER SPRING	MD		10/23/2019		0	0	18	0	0	18	0	3,407	3,407	0	0	0
000239927	AIRVILLE	PA		10/23/2019		0	0	11	0	0	11	0	694	694	0	0	0
000238399	ATWOOD	IL		10/23/2019		0	0	1	0	0	1	0	307	307	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
000242722	ARCOLA	IL		10/23/2019		0	0	0	0	0	0	0	415	415	0	0	0
000244105	PAWTUCKET	RI		10/23/2019		0	0	14	0	0	14	0	2,009	2,009	0	0	0
000244576	ROCKFORD	IL		10/23/2019		0	0	(1)	0	0	(1)	0	274	274	0	0	0
000242051	MOUNT SINAI	NY		10/23/2019		0	0	3	0	0	3	0	1,261	1,261	0	0	0
000239733	BROOKHAVEN	MS		10/23/2019		0	0	4	0	0	4	0	1,054	1,054	0	0	0
000244575	WICHITA	KS		10/23/2019		0	0	(4)	0	0	(4)	0	1,372	1,372	0	0	0
000243720	SUMMERVILLE	SC		10/23/2019		0	0	6	0	0	6	0	1,843	1,843	0	0	0
000243382	SAN ANTONIO	TX		10/23/2019		0	0	3	0	0	3	0	851	851	0	0	0
000244437	LYNDONVILLE	VT		10/23/2019		0	0	3	0	0	3	0	691	691	0	0	0
000242191	HOUSTON	TX		10/23/2019		0	0	0	0	0	0	0	590	590	0	0	0
000237682	CHARLOTTE	NC		10/23/2019		0	0	6	0	0	6	0	785	785	0	0	0
000241054	GASTON	SC		10/23/2019		0	0	2	0	0	2	0	591	591	0	0	0
000242918	WEATHERFORD	TX		10/23/2019		0	0	(3)	0	0	(3)	0	830	830	0	0	0
000243577	HORIZON CITY	TX		10/23/2019		0	0	6	0	0	6	0	1,173	1,173	0	0	0
000242861	PALMER	MI		10/23/2019		0	0	0	0	0	0	0	213	213	0	0	0
000243244	GASTONIA	NC		10/23/2019		0	0	(1)	0	0	(1)	0	345	345	0	0	0
000242190	STRONGSVILLE	OH		10/23/2019		0	0	2	0	0	2	0	621	621	0	0	0
000237543	FORT WORTH	TX		10/23/2019		0	0	(15)	0	0	(15)	0	1,154	1,154	0	0	0
000244380	LINCOLN	ME		10/23/2019		0	0	824	0	0	824	0	537	837	0	299	299
000243439	BARBOURSVILLE	WV		10/23/2019		0	0	3	0	0	3	0	797	797	0	0	0
000239257	MIDDLETOWN	OH		10/23/2019		0	0	1	0	0	1	0	355	355	0	0	0
000239928	RIO RICO	AZ		10/23/2019		0	0	4	0	0	4	0	611	611	0	0	0
000238541	LULING	LA		10/23/2019		0	0	(1)	0	0	(1)	0	1,263	1,263	0	0	0
000237876	NICHOLASVILLE	KY		10/23/2019		0	0	2	0	0	2	0	496	496	0	0	0
000242385	SAN ANTONIO	TX		10/23/2019		0	0	(10)	0	0	(10)	0	1,365	1,365	0	0	0
000238588	AUGUSTA	MI		10/23/2019		0	0	(5)	0	0	(5)	0	468	468	0	0	0
000237871	WINCHESTER	KY		10/23/2019		0	0	(3)	0	0	(3)	0	679	679	0	0	0
000238255	ROYSE CITY	TX		10/23/2019		0	0	3	0	0	3	0	649	649	0	0	0
000243052	N LIBERTY	IN		10/23/2019		0	0	(2)	0	0	(2)	0	614	614	0	0	0
000241726	PALM BAY	FL		10/23/2019		0	0	2	0	0	2	0	558	558	0	0	0
000237733	WALDORF	MD		10/23/2019		0	0	4	0	0	4	0	766	766	0	0	0
000238393	WILSON	NC		10/23/2019		0	0	(1)	0	0	(1)	0	485	485	0	0	0
000249100	HOPE	IN		10/23/2019		0	0	1	0	0	1	0	799	799	0	0	0
000242530	WAPPINGERS FALLS	NY		10/23/2019		0	0	(2)	0	0	(2)	0	1,189	1,189	0	0	0
000239115	NEOSHO	MO		10/23/2019		0	0	5	0	0	5	0	814	814	0	0	0
000241388	RICHMOND HILL	NY		10/23/2019		0	0	21	0	0	21	0	6,579	6,579	0	0	0
000240913	ABERDEEN	NC		10/23/2019		0	0	2	0	0	2	0	421	421	0	0	0
000240575	SCIO	OR		10/23/2019		0	0	9	0	0	9	0	1,398	1,398	0	0	0
000239925	ROSE HILL	KS		10/23/2019		0	0	3	0	0	3	0	540	540	0	0	0
000244051	HINESVILLE	GA		10/23/2019		0	0	(1)	0	0	(1)	0	937	937	0	0	0
000242862	WHITE BLUFF	TN		10/23/2019		0	0	3	0	0	3	0	493	493	0	0	0
000249094	SPRING GROVE	PA		10/23/2019		0	0	4	0	0	4	0	971	971	0	0	0
000239116	OWOSSO	MI		10/23/2019		0	0	(7)	0	0	(7)	0	863	863	0	0	0
000243918	RALEIGH	NC		10/23/2019		0	0	4	0	0	4	0	480	480	0	0	0
000240380	PITTSBURGH	PA		10/23/2019		0	0	0	0	0	0	0	280	280	0	0	0
000239392	WELLINGTON	FL		10/23/2019		0	0	(9)	0	0	(9)	0	180	180	0	0	0
000238587	LONDON	KY		10/23/2019		0	0	2	0	0	2	0	396	396	0	0	0
000240242	POMPANO BEACH	FL		10/23/2019		0	0	17	0	0	17	0	1,806	1,806	0	0	0
000242531	ATHENS	GA		10/23/2019		0	0	5	0	0	5	0	492	492	0	0	0
000239449	INDIANAPOLIS	IN		10/23/2019		0	0	0	0	0	0	0	373	373	0	0	0
000240769	TALLULAH	LA		10/23/2019		0	0	(4)	0	0	(4)	0	203	203	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
000244720	PLYMOUTH	MA		10/23/2019		0	0	6	0	0	6	0	1,189	1,189	0	0	0
000239926	ROUND ROCK	TX		10/23/2019		0	0	10	0	0	10	0	1,378	1,378	0	0	0
000239588	SAN ANTONIO	TX		10/23/2019		0	0	1	0	0	1	0	463	463	0	0	0
000249093	MIDDLEBURG	FL		10/23/2019		0	0	7	0	0	7	0	1,250	1,250	0	0	0
000237394	RAEFORD	NC		10/23/2019		0	0	1	0	0	1	0	1,918	1,918	0	0	0
000238448	MALVERN	AR		10/23/2019		0	0	(3)	0	0	(3)	0	706	706	0	0	0
000238586	LAFAYETTE	TN		10/23/2019		0	0	(8)	0	0	(8)	0	755	755	0	0	0
000238928	WINTER GARDEN	FL		10/23/2019		0	0	0	0	0	0	0	1,346	1,346	0	0	0
000241057	LAPEER	MI		10/23/2019		0	0	0	0	0	0	0	419	419	0	0	0
000238257	CLERMONT	GA		10/23/2019		0	0	(20)	0	0	(20)	0	3,993	3,993	0	0	0
000243725	GRAND PRAIRIE	TX		10/23/2019		0	0	3	0	0	3	0	529	529	0	0	0
000240102	COLUMBIA	SC		10/23/2019		0	0	(1)	0	0	(1)	0	885	885	0	0	0
000243249	BOONEVILLE	AR		10/23/2019		0	0	3	0	0	3	0	279	279	0	0	0
000239446	FLORISSANT	MO		10/23/2019		0	0	4	0	0	4	0	514	514	0	0	0
000238062	YOUNGWOOD	PA		10/23/2019		0	0	0	0	0	0	0	542	542	0	0	0
000243531	HUMBOLDT	IL		10/23/2019		0	0	0	0	0	0	0	297	297	0	0	0
000244053	MOORE	OK		10/23/2019		0	0	7	0	0	7	0	889	889	0	0	0
000242864	CLARKSVILLE	AR		10/23/2019		0	0	0	0	0	0	0	475	475	0	0	0
000243193	LAKELAND	FL		10/23/2019		0	0	16	0	0	16	0	1,671	1,671	0	0	0
000239390	HEPHZIBAH	GA		10/23/2019		0	0	0	0	0	0	0	382	382	0	0	0
000240629	JACKSONVILLE	AR		10/23/2019		0	0	0	0	0	0	0	927	927	0	0	0
000237873	NEW CASTLE	IN		10/23/2019		0	0	(3)	0	0	(3)	0	627	627	0	0	0
000241729	CHARLESTON	SC		10/23/2019		0	0	3	0	0	3	0	988	988	0	0	0
000243053	BYRAM	MS		10/23/2019		0	0	2	0	0	2	0	860	860	0	0	0
000243724	FORT WORTH	TX		10/23/2019		0	0	1	0	0	1	0	708	708	0	0	0
000241058	DYERSBURG	TN		10/23/2019		0	0	4	0	0	4	0	822	822	0	0	0
000249148	MOBILE	AL		10/23/2019		0	0	1	0	0	1	0	156	156	0	0	0
000237872	NEOSHO	MO		10/23/2019		0	0	(2)	0	0	(2)	0	451	451	0	0	0
000242671	SAN ANTONIO	TX		10/23/2019		0	0	2	0	0	2	0	687	687	0	0	0
000239114	THURMONT	MD		10/23/2019		0	0	(29)	0	0	(29)	0	2,550	2,550	0	0	0
000243919	MARIETTA	GA		10/23/2019		0	0	5	0	0	5	0	651	651	0	0	0
000242866	MARENGO	IA		10/23/2019		0	0	1	0	0	1	0	671	671	0	0	0
000242057	PHILADELPHIA	PA		10/23/2019		0	0	(77)	0	0	(77)	0	1,393	1,393	0	0	0
000238061	LAKE PLACID	FL		10/23/2019		0	0	(3)	0	0	(3)	0	994	994	0	0	0
000240434	VOLCANO	HI		10/23/2019		0	0	6	0	0	6	0	1,412	1,412	0	0	0
000240910	SLOCOMB	AL		10/23/2019		0	0	10	0	0	10	0	996	996	0	0	0
000240096	PAWTUCKET	RI		10/23/2019		0	0	12	0	0	12	0	1,440	1,440	0	0	0
000237928	LYKENS	PA		10/23/2019		0	0	(23)	0	0	(23)	0	1,677	1,677	0	0	0
000239253	MARMADUKE	AR		10/23/2019		0	0	(1)	0	0	(1)	0	352	352	0	0	0
000243192	INWOOD	WV		10/23/2019		0	0	(6)	0	0	(6)	0	1,611	1,611	0	0	0
000244246	COVINGTON	GA		10/23/2019		0	0	(1)	0	0	(1)	0	375	375	0	0	0
000243863	CHARLOTTE	NC		10/23/2019		0	0	5	0	0	5	0	957	957	0	0	0
000243054	DENHAM SPRINGS	LA		10/23/2019		0	0	(4)	0	0	(4)	0	1,382	1,382	0	0	0
000240766	MCGRADY	NC		10/23/2019		0	0	2	0	0	2	0	468	468	0	0	0
000237356	DECATUR	GA		10/23/2019		0	0	11	0	0	11	0	1,337	1,337	0	0	0
000242201	DICKINSON	TX		10/23/2019		0	0	8	0	0	8	0	1,423	1,423	0	0	0
000239215	LISBON	OH		10/23/2019		0	0	6	0	0	6	0	591	591	0	0	0
000241059	TOOELE	UT		10/23/2019		0	0	1	0	0	1	0	485	485	0	0	0
000243727	SAN ANTONIO	TX		10/23/2019		0	0	0	0	0	0	0	40	40	0	0	0
000242672	PLAQUEMINE	LA		10/23/2019		0	0	1	0	0	1	0	540	540	0	0	0
000238549	STEPHENTOWN	NY		10/23/2019		0	0	(7)	0	0	(7)	0	1,385	1,385	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
000243671	FRESNO	TX		10/23/2019		0	0	1	0	0	1	0	913	913	0	0	0
000241868	BRUNSWICK	GA		10/23/2019		0	0	8	0	0	8	0	1,224	1,224	0	0	0
000240571	BREAUX BRIDGE	LA		10/23/2019		0	0	3	0	0	3	0	467	467	0	0	0
000238216	BEAVERTON	MI		10/23/2019		0	0	2	0	0	2	0	498	498	0	0	0
000240095	NEPTUNE	NJ		10/23/2019		0	0	(3)	0	0	(3)	0	2,401	2,401	0	0	0
000242534	WESTFIELD	MA		10/23/2019		0	0	15	0	0	15	0	1,833	1,833	0	0	0
000239020	LA PORTE	TX		10/23/2019		0	0	0	0	0	0	0	448	448	0	0	0
000243533	NATCHEZ	MS		10/23/2019		0	0	(6)	0	0	(6)	0	749	749	0	0	0
000237970	BUXTON	ME		10/23/2019		0	0	6	0	0	6	0	1,257	1,257	0	0	0
000238354	WATERTOWN	NY		10/23/2019		0	0	(4)	0	0	(4)	0	1,367	1,367	0	0	0
000238687	ROCHELLE	IL		10/23/2019		0	0	3	0	0	3	0	875	875	0	0	0
000243200	RALIEGH	NC		10/23/2019		0	0	4	0	0	4	0	1,260	1,260	0	0	0
000238021	CLYDE	MI		10/23/2019		0	0	(3)	0	0	(3)	0	994	994	0	0	0
000238830	PAGELAND	SC		10/23/2019		0	0	3	0	0	3	0	1,003	1,003	0	0	0
000238492	WINDHAM	ME		10/23/2019		0	0	(74)	0	0	(74)	0	4,029	4,029	0	0	0
000241674	WEST LAFAYETTE	IN		10/23/2019		0	0	3	0	0	3	0	766	766	0	0	0
000241203	HAMPTON	GA		10/23/2019		0	0	0	0	0	0	0	1,474	1,474	0	0	0
000240094	HOUSTON	TX		10/23/2019		0	0	1	0	0	1	0	768	768	0	0	0
000242202	CORPUS CHRISTI	TX		10/23/2019		0	0	3	0	0	3	0	485	485	0	0	0
000240432	CHARLOTTESVILLE	VA		10/23/2019		0	0	4	0	0	4	0	498	498	0	0	0
000242535	CHICAGO	IL		10/23/2019		0	0	0	0	0	0	0	161	161	0	0	0
000242197	ROSENBERG	TX		10/23/2019		0	0	1	0	0	1	0	394	394	0	0	0
000240765	BETHLEHEM	GA		10/23/2019		0	0	2	0	0	2	0	845	845	0	0	0
000239216	VIDOR	TX		10/23/2019		0	0	(6)	0	0	(6)	0	900	900	0	0	0
000238215	UNIONVILLE	TN		10/23/2019		0	0	2	0	0	2	0	565	565	0	0	0
000242059	BRONX	NY		10/23/2019		0	0	6	0	0	6	0	2,128	2,128	0	0	0
000249103	DICKSON	TN		10/23/2019		0	0	0	0	0	0	0	254	254	0	0	0
000249098	JACKSON	CA		10/23/2019		0	0	4	0	0	4	0	1,147	1,147	0	0	0
000239354	NATCHITOCHES	LA		10/23/2019		0	0	(8)	0	0	(8)	0	948	948	0	0	0
000238686	LEHIGH ACRES	FL		10/23/2019		0	0	(35)	0	0	(35)	0	3,295	3,295	0	0	0
000241204	HARTSVILLE	SC		10/23/2019		0	0	(9)	0	0	(9)	0	473	473	0	0	0
000244248	SUITLAND	MD		10/23/2019		0	0	(3)	0	0	(3)	0	393	393	0	0	0
000243194	GUNTOWN	MS		10/23/2019		0	0	2	0	0	2	0	310	310	0	0	0
000242340	ARLINGTON	TX		10/23/2019		0	0	4	0	0	4	0	769	769	0	0	0
000238491	WAYNE	OH		10/23/2019		0	0	3	0	0	3	0	592	592	0	0	0
000243389	TAYLORVILLE	IL		10/23/2019		0	0	4	0	0	4	0	527	527	0	0	0
000240626	OWASSO	OK		10/23/2019		0	0	(1)	0	0	(1)	0	154	154	0	0	0
000240288	KINSTON	NC		10/23/2019		0	0	1	0	0	1	0	686	686	0	0	0
000238162	MOULTON	AL		10/23/2019		0	0	7	0	0	7	0	1,060	1,060	0	0	0
000239684	PLEASANT VIEW	TN		10/23/2019		0	0	6	0	0	6	0	1,008	1,008	0	0	0
000242536	SAINT CLAIR SHORES	MI		10/23/2019		0	0	6	0	0	6	0	1,187	1,187	0	0	0
000237358	LUBBOCK	TX		10/23/2019		0	0	6	0	0	6	0	1,133	1,133	0	0	0
000240431	BATESVILLE	AR		10/23/2019		0	0	(1)	0	0	(1)	0	743	743	0	0	0
000249097	GAFFNEY	SC		10/23/2019		0	0	(5)	0	0	(5)	0	535	535	0	0	0
000242869	LATTA	SC		10/23/2019		0	0	2	0	0	2	0	295	295	0	0	0
000238218	BUCKNER	MO		10/23/2019		0	0	2	0	0	2	0	456	456	0	0	0
000240625	PILOT MOUNTAIN	NC		10/23/2019		0	0	2	0	0	2	0	811	811	0	0	0
000243868	BRUNDIDGE	AL		10/23/2019		0	0	3	0	0	3	0	497	497	0	0	0
000243059	METAMORA	IL		10/23/2019		0	0	(2)	0	0	(2)	0	802	802	0	0	0
000239213	RICHLAND	MS		10/23/2019		0	0	(1)	0	0	(1)	0	436	436	0	0	0
000242674	DURANT	MS		10/23/2019		0	0	(99)	0	0	(99)	0	2,923	2,923	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
000238023	KEARNEY	MO		10/23/2019		0	0	(2)	0	0	(2)	0	1,324	1,324	0	0	0
000241676	EDEN PRAIRIE	MN		10/23/2019		0	0	5	0	0	5	0	1,235	1,235	0	0	0
000240763	BUNKER HILL	WV		10/23/2019		0	0	3	0	0	3	0	1,929	1,929	0	0	0
000242341	TOMBALL	TX		10/23/2019		0	0	(9)	0	0	(9)	0	757	757	0	0	0
000240287	WORDEN	IL		10/23/2019		0	0	4	0	0	4	0	826	826	0	0	0
000239685	ALEXANDRIA	MN		10/23/2019		0	0	10	0	0	10	0	1,464	1,464	0	0	0
000239352	TAYLORVILLE	IL		10/23/2019		0	0	1	0	0	1	0	421	421	0	0	0
000238161	SPANAWAY	WA		10/23/2019		0	0	2	0	0	2	0	1,412	1,412	0	0	0
000242204	OSSEO	WI		10/23/2019		0	0	4	0	0	4	0	434	434	0	0	0
000241677	BATON ROUGE	LA		10/23/2019		0	0	9	0	0	9	0	1,386	1,386	0	0	0
000249101	WILMINGTON	NC		10/23/2019		0	0	5	0	0	5	0	1,082	1,082	0	0	0
000244727	FORT WASHINGTON	MD		10/23/2019		0	0	6	0	0	6	0	1,144	1,144	0	0	0
000241344	SOUTH RICHMOND HILL	NY		10/23/2019		0	0	1	0	0	1	0	1,526	1,526	0	0	0
000238217	PORTER	TX		10/23/2019		0	0	3	0	0	3	0	1,096	1,096	0	0	0
000240957	DORAL	FL		10/23/2019		0	0	7	0	0	7	0	1,052	1,052	0	0	0
000238688	GRAVETTE	AR		10/23/2019		0	0	6	0	0	6	0	1,564	1,564	0	0	0
000237971	ALVIN	TX		10/23/2019		0	0	0	0	0	0	0	1,180	1,180	0	0	0
000243196	STUTTGART	AR		10/23/2019		0	0	(5)	0	0	(5)	0	741	741	0	0	0
000240624	ORANGEBURG	SC		10/23/2019		0	0	2	0	0	2	0	807	807	0	0	0
000237500	EL PASO	TX		10/23/2019		0	0	0	0	0	0	0	119	119	0	0	0
000243058	VAN BUREN	AR		10/23/2019		0	0	5	0	0	5	0	815	815	0	0	0
000243534	LOVINGTON	NM		10/23/2019		0	0	4	0	0	4	0	955	955	0	0	0
000243729	DECATUR	GA		10/23/2019		0	0	0	0	0	0	0	56	56	0	0	0
000242675	MIAMI	FL		10/23/2019		0	0	3	0	0	3	0	1,340	1,340	0	0	0
000242342	MIDLAND CITY	AL		10/23/2019		0	0	1	0	0	1	0	598	598	0	0	0
000244532	BROOKLYN	NY		10/23/2019		0	0	22	0	0	22	0	1,846	1,846	0	0	0
000241539	SHREVEPORT	LA		10/23/2019		0	0	1	0	0	1	0	280	280	0	0	0
000239547	MERRILL	WI		10/23/2019		0	0	4	0	0	4	0	893	893	0	0	0
000243342	APALACHIN	NY		10/23/2019		0	0	(6)	0	0	(6)	0	743	743	0	0	0
000241012	HOLIDAY	FL		10/23/2019		0	0	2	0	0	2	0	437	437	0	0	0
000241678	FAR ROCKAWAY	NY		10/23/2019		0	0	1	0	0	1	0	2,126	2,126	0	0	0
000243204	MARION	AR		10/23/2019		0	0	(52)	0	0	(52)	0	4,484	4,484	0	0	0
000243537	HAGERHILL	KY		10/23/2019		0	0	(2)	0	0	(2)	0	302	302	0	0	0
000242482	BRANDYWINE	MD		10/23/2019		0	0	(6)	0	0	(6)	0	538	538	0	0	0
000241821	EDMOND	OK		10/23/2019		0	0	1	0	0	1	0	718	718	0	0	0
000238350	CONLEY	GA		10/23/2019		0	0	0	0	0	0	0	64	64	0	0	0
000239544	BURRILLVILLE	RI		10/23/2019		0	0	9	0	0	9	0	1,300	1,300	0	0	0
000237879	WALKER	LA		10/23/2019		0	0	(3)	0	0	(3)	0	77	77	0	0	0
000238406	BRUNSWICK	MD		10/23/2019		0	0	2	0	0	2	0	676	676	0	0	0
000238068	PACE	FL		10/23/2019		0	0	2	0	0	2	0	1,371	1,371	0	0	0
000244197	CLEVELAND	TN		10/23/2019		0	0	1	0	0	1	0	612	612	0	0	0
000242676	CLEVELAND	OH		10/23/2019		0	0	(1)	0	0	(1)	0	45	45	0	0	0
000237490	WINONA LAKE	IN		10/23/2019		0	0	(2)	0	0	(2)	0	1,200	1,200	0	0	0
000243010	LOS LUNAS	NM		10/23/2019		0	0	3	0	0	3	0	652	652	0	0	0
000243674	CAMERON	NC		10/23/2019		0	0	12	0	0	12	0	1,161	1,161	0	0	0
000238682	FT PAYNE	AL		10/23/2019		0	0	0	0	0	0	0	337	337	0	0	0
000243536	JACKSBORO	TN		10/23/2019		0	0	1	0	0	1	0	441	441	0	0	0
000242150	BAKERSFIELD	CA		10/23/2019		0	0	1	0	0	1	0	365	365	0	0	0
000240479	JOPLIN	MO		10/23/2019		0	0	(1)	0	0	(1)	0	57	57	0	0	0
000242344	MERIDIANVILLE	AL		10/23/2019		0	0	0	0	0	0	0	122	122	0	0	0
000237545	CHESTERFIELD	VA		10/23/2019		0	0	5	0	0	5	0	856	856	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
000237878	SIMPSONVILLE	SC		10/23/2019		0	0	4	0	0	4	0	786	786	0	0	0
000243869	HARVEST	AL		10/23/2019		0	0	9	0	0	9	0	980	980	0	0	0
000239407	BOWIE	MD		10/23/2019		0	0	20	0	0	20	0	4,481	4,481	0	0	0
000242011	TRENTON	NJ		10/23/2019		0	0	7	0	0	7	0	905	905	0	0	0
000238067	MORRISON	IL		10/23/2019		0	0	8	0	0	8	0	2,435	2,435	0	0	0
000238405	HORIZON CITY	TX		10/23/2019		0	0	(33)	0	0	(33)	0	1,291	1,291	0	0	0
000239545	BASSETT	VA		10/23/2019		0	0	2	0	0	2	0	367	367	0	0	0
000240760	EATON	OH		10/23/2019		0	0	(1)	0	0	(1)	0	313	313	0	0	0
000238543	LAPLACE	LA		10/23/2019		0	0	(17)	0	0	(17)	0	1,483	1,483	0	0	0
000243480	ELGIN	SC		10/23/2019		0	0	0	0	0	0	0	719	719	0	0	0
000237687	POOLER	GA		10/23/2019		0	0	11	0	0	11	0	1,527	1,527	0	0	0
000243677	NORTHAMPTON	PA		10/23/2019		0	0	0	0	0	0	0	1,351	1,351	0	0	0
000242822	NEWPORT	NC		10/23/2019		0	0	(2)	0	0	(2)	0	973	973	0	0	0
000238214	SPRING HILL	FL		10/23/2019		0	0	3	0	0	3	0	2,932	2,932	0	0	0
000242013	COOKSON	OK		10/23/2019		0	0	8	0	0	8	0	1,683	1,683	0	0	0
000242151	EL PASO	TX		10/23/2019		0	0	5	0	0	5	0	864	864	0	0	0
000237549	LAKE IN THE HILLS	IL		10/23/2019		0	0	8	0	0	8	0	1,292	1,292	0	0	0
000239874	HOLLY SPRINGS	NC		10/23/2019		0	0	9	0	0	9	0	1,314	1,314	0	0	0
000243539	NORTH WILKESBORO	NC		10/23/2019		0	0	1	0	0	1	0	1,049	1,049	0	0	0
000242484	MAYWOOD	IL		10/23/2019		0	0	(1)	0	0	(1)	0	135	135	0	0	0
000239403	LYNWOOD	IL		10/23/2019		0	0	17	0	0	17	0	2,538	2,538	0	0	0
000240621	MARION	AR		10/23/2019		0	0	1	0	0	1	0	914	914	0	0	0
000244199	OPELIKA	AL		10/23/2019		0	0	5	0	0	5	0	1,084	1,084	0	0	0
000238490	GRAYLING	MI		10/23/2019		0	0	1	0	0	1	0	294	294	0	0	0
000244537	LAS VEGAS	NV		10/23/2019		0	0	0	0	0	0	0	2,058	2,058	0	0	0
000239680	WAYNESBORO	VA		10/23/2019		0	0	5	0	0	5	0	890	890	0	0	0
000237492	HOUSTON	TX		10/23/2019		0	0	(8)	0	0	(8)	0	1,137	1,137	0	0	0
000238408	NEW IBERIA	LA		10/23/2019		0	0	1	0	0	1	0	566	566	0	0	0
000243345	NEW ENTERPRISE	PA		10/23/2019		0	0	4	0	0	4	0	996	996	0	0	0
000237354	DETROIT	MI		10/23/2019		0	0	(3)	0	0	(3)	0	509	509	0	0	0
000241153	WETUMPKA	AL		10/23/2019		0	0	1	0	0	1	0	805	805	0	0	0
000243821	HINESVILLE	GA		10/23/2019		0	0	(1)	0	0	(1)	0	757	757	0	0	0
000242207	UPPER MARLBORO	MD		10/23/2019		0	0	7	0	0	7	0	1,301	1,301	0	0	0
000244480	LEAVENWORTH	IN		10/23/2019		0	0	1	0	0	1	0	613	613	0	0	0
000238546	MOUNT STERLING	OH		10/23/2019		0	0	(1)	0	0	(1)	0	1,198	1,198	0	0	0
000240815	LAKE CHARLES	LA		10/23/2019		0	0	5	0	0	5	0	2,863	2,863	0	0	0
000239404	ELGIN	IL		10/23/2019		0	0	0	0	0	0	0	436	436	0	0	0
000243205	DYERSBURG	TN		10/23/2019		0	0	10	0	0	10	0	2,062	2,062	0	0	0
000239737	COLLEGE STATION	TX		10/23/2019		0	0	1	0	0	1	0	836	836	0	0	0
000242823	MINGO JUNCTION	OH		10/23/2019		0	0	2	0	0	2	0	323	323	0	0	0
000242961	VALE	NC		10/23/2019		0	0	(1)	0	0	(1)	0	919	919	0	0	0
000238351	FRESNO	TX		10/23/2019		0	0	0	0	0	0	0	895	895	0	0	0
000240953	LAKE WORTH	FL		10/23/2019		0	0	0	0	0	0	0	935	935	0	0	0
000243538	CRESTVIEW	FL		10/23/2019		0	0	3	0	0	3	0	669	669	0	0	0
000244674	BRONX	NY		10/23/2019		0	0	27	0	0	27	0	3,689	3,689	0	0	0
000241487	SAN ANTONIO	TX		10/23/2019		0	0	3	0	0	3	0	549	549	0	0	0
000244203	ORLANDO	FL		10/23/2019		0	0	(1)	0	0	(1)	0	105	105	0	0	0
000240338	BAY SHORE	NY		10/23/2019		0	0	2	0	0	2	0	160	160	0	0	0
000238407	ALBERTA	VA		10/23/2019		0	0	(1)	0	0	(1)	0	1,135	1,135	0	0	0
000237353	EASTON	PA		10/23/2019		0	0	(2)	0	0	(2)	0	222	222	0	0	0
000237491	BAIRD	TX		10/23/2019		0	0	(6)	0	0	(6)	0	604	604	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
000243011	POTTSVILLE	AR		10/23/2019		0	0	3	0	0	3	0	454	454	0	0	0
000238069	LEANDER	TX		10/23/2019		0	0	0	0	0	0	0	761	761	0	0	0
000244665	SHIPPENSBURG	PA		10/23/2019		0	0	1	0	0	1	0	232	232	0	0	0
000249043	ROCKY POINT	NC		10/23/2019		0	0	3	0	0	3	0	928	928	0	0	0
000238839	ROBERTA	GA		10/23/2019		0	0	(5)	0	0	(5)	0	1,194	1,194	0	0	0
000238506	ZACHARY	LA		10/23/2019		0	0	9	0	0	9	0	790	790	0	0	0
000244189	BIRMINGHAM	AL		10/23/2019		0	0	2	0	0	2	0	660	660	0	0	0
000242668	HOUSTON	TX		10/23/2019		0	0	1	0	0	1	0	455	455	0	0	0
000239781	STURGIS	SD		10/23/2019		0	0	4	0	0	4	0	704	704	0	0	0
000243472	SELMA	AL		10/23/2019		0	0	4	0	0	4	0	880	880	0	0	0
000238978	BUCKEYE	AZ		10/23/2019		0	0	1	0	0	1	0	1,349	1,349	0	0	0
000238168	BURLINGTON	KY		10/23/2019		0	0	2	0	0	2	0	638	638	0	0	0
000239310	BUSHNELL	IL		10/23/2019		0	0	2	0	0	2	0	513	513	0	0	0
000242529	ROSELLE	NJ		10/23/2019		0	0	(16)	0	0	(16)	0	3,392	3,392	0	0	0
000243001	MOUNT HOLLY	NC		10/23/2019		0	0	4	0	0	4	0	856	856	0	0	0
000238644	GLENVILLE	PA		10/23/2019		0	0	(3)	0	0	(3)	0	729	729	0	0	0
000237451	SCHENECTADY	NY		10/23/2019		0	0	3	0	0	3	0	503	503	0	0	0
000238311	INWOOD	WV		10/23/2019		0	0	4	0	0	4	0	968	968	0	0	0
000237784	ROCKWOOD	MI		10/23/2019		0	0	3	0	0	3	0	433	433	0	0	0
000238782	NEWPORT	TN		10/23/2019		0	0	0	0	0	0	0	627	627	0	0	0
000237646	DENVER	CO		10/23/2019		0	0	13	0	0	13	0	2,540	2,540	0	0	0
000240826	BROOKLYN	NY		10/23/2019		0	0	11	0	0	11	0	1,525	1,525	0	0	0
000249181	ALLIANCE	OH		10/23/2019		0	0	(146)	0	0	(146)	0	5,124	5,124	0	0	0
000239029	DURHAM	NC		10/23/2019		0	0	(2)	0	0	(2)	0	934	934	0	0	0
000239838	BURLINGTON	KY		10/23/2019		0	0	4	0	0	4	0	1,026	1,026	0	0	0
000237645	YORK	PA		10/23/2019		0	0	0	0	0	0	0	712	712	0	0	0
000242003	LANCASTER	TX		10/23/2019		0	0	(54)	0	0	(54)	0	1,190	1,190	0	0	0
000239506	WALKER	LA		10/23/2019		0	0	4	0	0	4	0	1,289	1,289	0	0	0
000240631	MCDONALD	PA		10/23/2019		0	0	(2)	0	0	(2)	0	967	967	0	0	0
000243189	DEVINE	TX		10/23/2019		0	0	1	0	0	1	0	830	830	0	0	0
000237978	NORMANDY	TN		10/23/2019		0	0	3	0	0	3	0	731	731	0	0	0
000240155	JERSEY CITY	NJ		10/23/2019		0	0	(3)	0	0	(3)	0	983	983	0	0	0
000239977	ORRVILLE	OH		10/23/2019		0	0	5	0	0	5	0	555	555	0	0	0
000238505	WESLACO	TX		10/23/2019		0	0	(18)	0	0	(18)	0	2,855	2,855	0	0	0
000238167	CALLAHAN	FL		10/23/2019		0	0	(1)	0	0	(1)	0	1,478	1,478	0	0	0
000238979	LINWOOD	MI		10/23/2019		0	0	(1)	0	0	(1)	0	157	157	0	0	0
000242950	IMPERIAL	CA		10/23/2019		0	0	(3)	0	0	(3)	0	1,009	1,009	0	0	0
000243000	WEST LAFAYETTE	IN		10/23/2019		0	0	3	0	0	3	0	508	508	0	0	0
000241143	EDGERTON	KS		10/23/2019		0	0	6	0	0	6	0	1,655	1,655	0	0	0
000240487	POTTSVILLE	PA		10/23/2019		0	0	1	0	0	1	0	423	423	0	0	0
000239839	SAN ANTONIO	TX		10/23/2019		0	0	2	0	0	2	0	496	496	0	0	0
000241005	OLDSMAR	FL		10/23/2019		0	0	54	0	0	54	0	12,683	12,683	0	0	0
000249180	BLOOMINGTON	IN		10/23/2019		0	0	5	0	0	5	0	584	584	0	0	0
000249041	WILDWOOD	GA		10/23/2019		0	0	4	0	0	4	0	1,251	1,251	0	0	0
000240292	FAYETTEVILLE	NC		10/23/2019		0	0	1	0	0	1	0	509	509	0	0	0
000240963	EUREKA	IL		10/23/2019		0	0	2	0	0	2	0	206	206	0	0	0
000244001	COLUMBUS	GA		10/23/2019		0	0	(3)	0	0	(3)	0	983	983	0	0	0
000240154	ELK GROVE	CA		10/23/2019		0	0	(1)	0	0	(1)	0	523	523	0	0	0
000241953	HOLLAND PATENT	NY		10/23/2019		0	0	1	0	0	1	0	811	811	0	0	0
000243812	O FALLON	MO		10/23/2019		0	0	2	0	0	2	0	694	694	0	0	0
000237592	MOUNTAIN HOUSE	CA		10/23/2019		0	0	11	0	0	11	0	1,447	1,447	0	0	0

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000237930	CAMBRIDGE	VT		10/23/2019		0	0	(3)	0	0	(3)	0	889	889	0	0	0
000243141	RUSKIN	FL		10/23/2019		0	0	1	0	0	1	0	1,048	1,048	0	0	0
000238508	OXFORD	WI		10/23/2019		0	0	5	0	0	5	0	991	991	0	0	0
000240015	ALEXANDER	AR		10/23/2019		0	0	7	0	0	7	0	1,241	1,241	0	0	0
000242280	DENTON	TX		10/23/2019		0	0	1	0	0	1	0	1,651	1,651	0	0	0
000238976	EFFINGHAM	IL		10/23/2019		0	0	2	0	0	2	0	548	548	0	0	0
000239027	CHICAGO	IL		10/23/2019		0	0	1	0	0	1	0	1,122	1,122	0	0	0
000242951	GONZALES	LA		10/23/2019		0	0	6	0	0	6	0	1,096	1,096	0	0	0
000237786	NEW WATERFORD	OH		10/23/2019		0	0	(3)	0	0	(3)	0	1,524	1,524	0	0	0
000242142	PILOT	VA		10/23/2019		0	0	1	0	0	1	0	605	605	0	0	0
000242475	LA VERGNE	TN		10/23/2019		0	0	15	0	0	15	0	1,968	1,968	0	0	0
000241477	WEST MELBOURNE	FL		10/23/2019		0	0	2	0	0	2	0	393	393	0	0	0
000241815	SPRING HILL	FL		10/23/2019		0	0	5	0	0	5	0	1,114	1,114	0	0	0
000244334	DURHAM	NC		10/23/2019		0	0	3	0	0	3	0	1,326	1,326	0	0	0
000239503	CLOVER	SC		10/23/2019		0	0	5	0	0	5	0	542	542	0	0	0
000239498	ROCHESTER	NY		10/23/2019		0	0	(5)	0	0	(5)	0	851	851	0	0	0
000241621	ROCKFORD	IL		10/23/2019		0	0	2	0	0	2	0	823	823	0	0	0
000242338	COLLEGE PARK	GA		10/23/2019		0	0	1	0	0	1	0	797	797	0	0	0
000238451	BROOKLAND	AR		10/23/2019		0	0	3	0	0	3	0	607	607	0	0	0
000239975	PALM COAST	FL		10/23/2019		0	0	(7)	0	0	(7)	0	762	762	0	0	0
000240291	FLETCHER	OK		10/23/2019		0	0	3	0	0	3	0	1,051	1,051	0	0	0
000239642	THAXTON	MS		10/23/2019		0	0	2	0	0	2	0	513	513	0	0	0
000242814	ACUSHNET	MA		10/23/2019		0	0	12	0	0	12	0	2,508	2,508	0	0	0
000243140	OKMULGEE	OK		10/23/2019		0	0	(1)	0	0	(1)	0	771	771	0	0	0
000241145	AMHERST	VA		10/23/2019		0	0	5	0	0	5	0	1,279	1,279	0	0	0
000238507	QUITMAN	GA		10/23/2019		0	0	3	0	0	3	0	669	669	0	0	0
000242952	KIRKLIN	IN		10/23/2019		0	0	(2)	0	0	(2)	0	333	333	0	0	0
000237452	ODESSA	TX		10/23/2019		0	0	0	0	0	0	0	69	69	0	0	0
000243335	KAUFMAN	TX		10/23/2019		0	0	(5)	0	0	(5)	0	536	536	0	0	0
000239837	PORTER	TX		10/23/2019		0	0	5	0	0	5	0	454	454	0	0	0
000240152	HOUSTON	TX		10/23/2019		0	0	5	0	0	5	0	1,104	1,104	0	0	0
000238783	BUNKIE	LA		10/23/2019		0	0	(2)	0	0	(2)	0	655	655	0	0	0
000242476	KILLEEN	TX		10/23/2019		0	0	2	0	0	2	0	800	800	0	0	0
000240485	DOUGLAS	AZ		10/23/2019		0	0	2	0	0	2	0	318	318	0	0	0
000239504	KENNETT	MO		10/23/2019		0	0	4	0	0	4	0	742	742	0	0	0
000238835	SARATOGA SPRINGS	UT		10/23/2019		0	0	6	0	0	6	0	1,094	1,094	0	0	0
000238497	KALISPELL	MT		10/23/2019		0	0	(11)	0	0	(11)	0	1,076	1,076	0	0	0
000241284	MILTON	WI		10/23/2019		0	0	(1)	0	0	(1)	0	453	453	0	0	0
000243476	MANDEVILLE	LA		10/23/2019		0	0	8	0	0	8	0	1,592	1,592	0	0	0
000238164	GASSVILLE	AR		10/23/2019		0	0	2	0	0	2	0	428	428	0	0	0
000243143	WALNUT GROVE	MO		10/23/2019		0	0	0	0	0	0	0	544	544	0	0	0
000237642	LAMESA	TX		10/23/2019		0	0	2	0	0	2	0	433	433	0	0	0
000239357	FOREST	VA		10/23/2019		0	0	(32)	0	0	(32)	0	2,726	2,726	0	0	0
000243814	CORDOVA	TN		10/23/2019		0	0	5	0	0	5	0	1,282	1,282	0	0	0
000237499	COFFEE SPRINGS	AL		10/23/2019		0	0	3	0	0	3	0	354	354	0	0	0
000242620	CORPUS CHRISTI	TX		10/23/2019		0	0	3	0	0	3	0	536	536	0	0	0
000239834	NORTH AUGUSTA	SC		10/23/2019		0	0	5	0	0	5	0	779	779	0	0	0
000244474	MANHEIM	PA		10/23/2019		0	0	3	0	0	3	0	1,808	1,808	0	0	0
000238974	LANCASTER	KY		10/23/2019		0	0	0	0	0	0	0	512	512	0	0	0
000249185	RADCLIFF	KY		10/23/2019		0	0	6	0	0	6	0	939	939	0	0	0
000241817	BROOKLYN	NY		10/23/2019		0	0	1	0	0	1	0	2,178	2,178	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
000242477	REYNOLDSBURG	OH		10/23/2019		0	0	3	0	0	3	0	1,612	1,612	0	0	0
000244336	FAYETTEVILLE	NC		10/23/2019		0	0	1	0	0	1	0	1,137	1,137	0	0	0
000240484	SALINEVILLE	OH		10/23/2019		0	0	1	0	0	1	0	228	228	0	0	0
000237780	WESLACO	TX		10/23/2019		0	0	(11)	0	0	(11)	0	2,746	2,746	0	0	0
000243282	PARRISH	AL		10/23/2019		0	0	2	0	0	2	0	663	663	0	0	0
000241090	ASHLAND	KY		10/23/2019		0	0	1	0	0	1	0	160	160	0	0	0
000238834	HANNA CITY	IL		10/23/2019		0	0	3	0	0	3	0	737	737	0	0	0
000241956	VANDERGRIFT	PA		10/23/2019		0	0	(10)	0	0	(10)	0	587	587	0	0	0
000244668	NOBLESVILLE	IN		10/23/2019		0	0	(5)	0	0	(5)	0	1,604	1,604	0	0	0
000238501	WEBSTER CITY	IA		10/23/2019		0	0	3	0	0	3	0	837	837	0	0	0
000244002	JEFFERSON CITY	MO		10/23/2019		0	0	8	0	0	8	0	920	920	0	0	0
000240678	PRINCETON	TX		10/23/2019		0	0	1	0	0	1	0	552	552	0	0	0
000240345	QUEENS VILLAGE	NY		10/23/2019		0	0	0	0	0	0	0	2,462	2,462	0	0	0
000237641	HENDERSONVILLE	TN		10/23/2019		0	0	(4)	0	0	(4)	0	2,624	2,624	0	0	0
000237974	NILES	MI		10/23/2019		0	0	0	0	0	0	0	445	445	0	0	0
000243475	GREENVILLE	NC		10/23/2019		0	0	5	0	0	5	0	991	991	0	0	0
000237497	LITTLE ROCK	AR		10/23/2019		0	0	0	0	0	0	0	56	56	0	0	0
000241762	CHICAGO	IL		10/23/2019		0	0	23	0	0	23	0	1,769	1,769	0	0	0
000238024	MONROE	WA		10/23/2019		0	0	7	0	0	7	0	356	356	0	0	0
000239835	MARYSVILLE	OH		10/23/2019		0	0	3	0	0	3	0	692	692	0	0	0
000242954	GREENCASTLE	PA		10/23/2019		0	0	(13)	0	0	(13)	0	1,133	1,133	0	0	0
000238833	CLAY	NY		10/23/2019		0	0	3	0	0	3	0	532	532	0	0	0
000243281	RUSSELLVILLE	AL		10/23/2019		0	0	3	0	0	3	0	603	603	0	0	0
000242761	MANOR	TX		10/23/2019		0	0	2	0	0	2	0	1,529	1,529	0	0	0
000237644	COLUMBUS	GA		10/23/2019		0	0	3	0	0	3	0	745	745	0	0	0
000243816	COPIAGUE	NY		10/23/2019		0	0	(10)	0	0	(10)	0	1,662	1,662	0	0	0
000242090	CHESTERBROOK	PA		10/23/2019		0	0	8	0	0	8	0	629	629	0	0	0
000243007	PUPOSKY	MN		10/23/2019		0	0	0	0	0	0	0	613	613	0	0	0
000239688	BETHEL	OH		10/23/2019		0	0	1	0	0	1	0	308	308	0	0	0
000240344	MILWAUKEE	WI		10/23/2019		0	0	1	0	0	1	0	568	568	0	0	0
000241957	COLUMBIA CITY	IN		10/23/2019		0	0	(4)	0	0	(4)	0	463	463	0	0	0
000241148	CHRISTIANSBURG	VA		10/23/2019		0	0	3	0	0	3	0	1,017	1,017	0	0	0
000238642	BUFFALO MILLS	PA		10/23/2019		0	0	2	0	0	2	0	466	466	0	0	0
000244477	PHILADELPHIA	PA		10/23/2019		0	0	1	0	0	1	0	523	523	0	0	0
000237839	BARRY	IL		10/23/2019		0	0	4	0	0	4	0	1,151	1,151	0	0	0
000239832	DUNCANNON	PA		10/23/2019		0	0	6	0	0	6	0	1,251	1,251	0	0	0
000244338	CENTERVILLE	OH		10/23/2019		0	0	5	0	0	5	0	1,184	1,184	0	0	0
000249045	IDA	MI		10/23/2019		0	0	3	0	0	3	0	1,197	1,197	0	0	0
000239970	INDIAN LAND	SC		10/23/2019		0	0	6	0	0	6	0	1,200	1,200	0	0	0
000242817	JONESVILLE	NC		10/23/2019		0	0	1	0	0	1	0	474	474	0	0	0
000243146	GILLETTE	WY		10/23/2019		0	0	2	0	0	2	0	810	810	0	0	0
000237782	FAYETTEVILLE	NC		10/23/2019		0	0	540	0	0	540	0	540	540	0	0	0
000241430	PHILADELPHIA	PA		10/23/2019		0	0	1	0	0	1	0	514	514	0	0	0
000237643	LINDEN	VA		10/23/2019		0	0	3	0	0	3	0	804	804	0	0	0
000240538	WALNUTPORT	PA		10/23/2019		0	0	0	0	0	0	0	1,641	1,641	0	0	0
000243953	MONTGOMERY	AL		10/23/2019		0	0	1	0	0	1	0	1,261	1,261	0	0	0
000242091	ROCKVILLE CENTRE	NY		10/23/2019		0	0	10	0	0	10	0	3,207	3,207	0	0	0
000239356	DALLAS	GA		10/23/2019		0	0	(6)	0	0	(6)	0	1,108	1,108	0	0	0
000240676	MUSKEGON	MI		10/23/2019		0	0	0	0	0	0	0	605	605	0	0	0
000243339	FERNDALE	WA		10/23/2019		0	0	5	0	0	5	0	1,129	1,129	0	0	0
000244143	SAN ANTONIO	TX		10/23/2019		0	0	(1)	0	0	(1)	0	708	708	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
000242147	ELLIJAY	GA		10/23/2019		0	0	5	0	0	5	0	856	856	0	0	0
000239495	SCOTIA	NY		10/23/2019		0	0	4	0	0	4	0	794	794	0	0	0
000237837	OLEAN	NY		10/23/2019		0	0	(2)	0	0	(2)	0	590	590	0	0	0
000239024	SEAFORD	NY		10/23/2019		0	0	(3)	0	0	(3)	0	2,344	2,344	0	0	0
000243283	LEHIGH ACRES	FL		10/23/2019		0	0	5	0	0	5	0	1,095	1,095	0	0	0
000249044	LUSBY	MD		10/23/2019		0	0	4	0	0	4	0	1,112	1,112	0	0	0
000249182	ALBUQUERQUE	NM		10/23/2019		0	0	8	0	0	8	0	1,102	1,102	0	0	0
000238026	GASTONIA	NC		10/23/2019		0	0	(4)	0	0	(4)	0	871	871	0	0	0
000241431	WILLIAMSPORT	MD		10/23/2019		0	0	5	0	0	5	0	688	688	0	0	0
000242818	SAN ANTONIO	TX		10/23/2019		0	0	5	0	0	5	0	617	617	0	0	0
000244284	TAUNTON	MA		10/23/2019		0	0	6	0	0	6	0	1,031	1,031	0	0	0
000240675	MOBILE	AL		10/23/2019		0	0	2	0	0	2	0	897	897	0	0	0
000240204	MURFREESBORO	TN		10/23/2019		0	0	1	0	0	1	0	313	313	0	0	0
000239457	VINCENNES	IN		10/23/2019		0	0	1	0	0	1	0	269	269	0	0	0
000241570	ELMHURST	IL		10/23/2019		0	0	10	0	0	10	0	1,276	1,276	0	0	0
000239124	OPALOUSAS	LA		10/23/2019		0	0	(8)	0	0	(8)	0	780	780	0	0	0
000240199	BRONX	NY		10/23/2019		0	0	7	0	0	7	0	1,294	1,294	0	0	0
000244146	SAINT LOUIS	MO		10/23/2019		0	0	5	0	0	5	0	518	518	0	0	0
000243091	PORT WENTWORTH	GA		10/23/2019		0	0	1	0	0	1	0	824	824	0	0	0
000242625	VALLEY BEND	WV		10/23/2019		0	0	3	0	0	3	0	752	752	0	0	0
000244479	FRANKLIN	IN		10/23/2019		0	0	(4)	0	0	(4)	0	468	468	0	0	0
000238458	CORINTH	MS		10/23/2019		0	0	(3)	0	0	(3)	0	517	517	0	0	0
000239262	BYESVILLE	OH		10/23/2019		0	0	(1)	0	0	(1)	0	665	665	0	0	0
000237880	EMINENCE	KY		10/23/2019		0	0	(3)	0	0	(3)	0	592	592	0	0	0
000238596	NILES	MI		10/23/2019		0	0	(1)	0	0	(1)	0	1,133	1,133	0	0	0
000242957	MCALESTER	OK		10/23/2019		0	0	(1)	0	0	(1)	0	175	175	0	0	0
000240536	SPRING HILL	FL		10/23/2019		0	0	4	0	0	4	0	966	966	0	0	0
000241432	READING	PA		10/23/2019		0	0	(2)	0	0	(2)	0	975	975	0	0	0
000239319	NAVASOTA	TX		10/23/2019		0	0	4	0	0	4	0	1,257	1,257	0	0	0
000241765	BIDDEFORD	ME		10/23/2019		0	0	5	0	0	5	0	1,092	1,092	0	0	0
000244621	SPRINGFIELD	MA		10/23/2019		0	0	4	0	0	4	0	1,112	1,112	0	0	0
000244283	SOUTHBRIDGE	MA		10/23/2019		0	0	(7)	0	0	(7)	0	1,605	1,605	0	0	0
000239601	HOPKINTON	NH		10/23/2019		0	0	3	0	0	3	0	1,064	1,064	0	0	0
000242626	LACEY	WA		10/23/2019		0	0	41	0	0	41	0	4,911	4,911	0	0	0
000242149	BLOOMFIELD	NM		10/23/2019		0	0	3	0	0	3	0	668	668	0	0	0
000243761	BLYTHEWOOD	SC		10/23/2019		0	0	3	0	0	3	0	589	589	0	0	0
000238262	MILFORD	MI		10/23/2019		0	0	0	0	0	0	0	541	541	0	0	0
000241095	HULL	GA		10/23/2019		0	0	1	0	0	1	0	560	560	0	0	0
000244339	CAMDEN	OH		10/23/2019		0	0	(12)	0	0	(12)	0	1,339	1,339	0	0	0
000240202	BRONX	NY		10/23/2019		0	0	16	0	0	16	0	2,266	2,266	0	0	0
000242093	GASTONIA	NC		10/23/2019		0	0	2	0	0	2	0	524	524	0	0	0
000241433	CHESTER	VA		10/23/2019		0	0	3	0	0	3	0	667	667	0	0	0
000243956	BUFORD	GA		10/23/2019		0	0	3	0	0	3	0	669	669	0	0	0
000241910	VINELAND	NJ		10/23/2019		0	0	(7)	0	0	(7)	0	607	607	0	0	0
000240673	WAXHAW	NC		10/23/2019		0	0	(5)	0	0	(5)	0	670	670	0	0	0
000242765	SHANNON HILLS	AR		10/23/2019		0	0	(1)	0	0	(1)	0	865	865	0	0	0
000238880	SAFFORD	AZ		10/23/2019		0	0	0	0	0	0	0	856	856	0	0	0
000242570	MAUCKPORT	IN		10/23/2019		0	0	4	0	0	4	0	695	695	0	0	0
000237410	OAKDALE	PA		10/23/2019		0	0	(5)	0	0	(5)	0	1,992	1,992	0	0	0
000241629	CHICAGO	IL		10/23/2019		0	0	(3)	0	0	(3)	0	1,074	1,074	0	0	0
000239317	NATCHITOCHES	LA		10/23/2019		0	0	(1)	0	0	(1)	0	810	810	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
000243288	EAST WENATCHEE	WA		10/23/2019		0	0	7	0	0	7	0	2,028	2,028	0	0	0
000240867	LITTLE ROCK	AR		10/23/2019		0	0	3	0	0	3	0	796	796	0	0	0
000241434	BALTIMORE	MD		10/23/2019		0	0	0	0	0	0	0	308	308	0	0	0
000238603	KYLE	TX		10/23/2019		0	0	0	0	0	0	0	981	981	0	0	0
000240196	CHATTANOOGA	TN		10/23/2019		0	0	3	0	0	3	0	513	513	0	0	0
000237938	INDIAN HEAD	MD		10/23/2019		0	0	(11)	0	0	(11)	0	2,973	2,973	0	0	0
000238741	COVINGTON	GA		10/23/2019		0	0	(2)	0	0	(2)	0	496	496	0	0	0
000242628	BIRMINGHAM	AL		10/23/2019		0	0	8	0	0	8	0	546	546	0	0	0
000241435	WASHINGTON	DC		10/23/2019		0	0	(1)	0	0	(1)	0	88	88	0	0	0
000238070	PIEDMONT	AL		10/23/2019		0	0	2	0	0	2	0	1,370	1,370	0	0	0
000244147	HEPHZIBAH	GA		10/23/2019		0	0	12	0	0	12	0	1,491	1,491	0	0	0
000243092	VIDOR	TX		10/23/2019		0	0	3	0	0	3	0	676	676	0	0	0
000244090	FAIRVIEW HEIGHTS	IL		10/23/2019		0	0	1	0	0	1	0	718	718	0	0	0
000240728	SHEPHERDSVILLE	KY		10/23/2019		0	0	17	0	0	17	0	2,029	2,029	0	0	0
000243763	LONOKE	AR		10/23/2019		0	0	(6)	0	0	(6)	0	1,048	1,048	0	0	0
000241102	CHESTERTOWN	NY		10/23/2019		0	0	1	0	0	1	0	463	463	0	0	0
000237881	BONNEY LAKE	WA		10/23/2019		0	0	9	0	0	9	0	2,017	2,017	0	0	0
000241573	MEMPHIS	TN		10/23/2019		0	0	1	0	0	1	0	592	592	0	0	0
000244009	MOUNT AIRY	GA		10/23/2019		0	0	8	0	0	8	0	604	604	0	0	0
000243625	EASTON	PA		10/23/2019		0	0	(12)	0	0	(12)	0	2,677	2,677	0	0	0
000243287	ATHENS	AL		10/23/2019		0	0	2	0	0	2	0	470	470	0	0	0
000242433	YUMA	AZ		10/23/2019		0	0	3	0	0	3	0	1,059	1,059	0	0	0
000238264	GRANGER	WA		10/23/2019		0	0	5	0	0	5	0	271	271	0	0	0
000240195	CASSELBERRY	FL		10/23/2019		0	0	8	0	0	8	0	1,200	1,200	0	0	0
000240671	VERSAILLES	KY		10/23/2019		0	0	0	0	0	0	0	447	447	0	0	0
000237594	HOUSTON	TX		10/23/2019		0	0	4	0	0	4	0	1,307	1,307	0	0	0
000243095	SALEM	OH		10/23/2019		0	0	0	0	0	0	0	60	60	0	0	0
000238592	CUNNINGHAM	TN		10/23/2019		0	0	(19)	0	0	(19)	0	1,514	1,514	0	0	0
000244431	GRANITE CITY	IL		10/23/2019		0	0	(5)	0	0	(5)	0	1,188	1,188	0	0	0
000243628	WEST MIDDLETOWN	PA		10/23/2019		0	0	(2)	0	0	(2)	0	1,644	1,644	0	0	0
000242572	BRONX	NY		10/23/2019		0	0	15	0	0	15	0	2,061	2,061	0	0	0
000240056	MECHANICSBURG	PA		10/23/2019		0	0	25	0	0	25	0	2,207	2,207	0	0	0
000238648	MORGANTON	NC		10/23/2019		0	0	3	0	0	3	0	657	657	0	0	0
000241769	GAFFNEY	SC		10/23/2019		0	0	12	0	0	12	0	1,698	1,698	0	0	0
000243910	HAMILTON	NJ		10/23/2019		0	0	6	0	0	6	0	1,211	1,211	0	0	0
000242096	COHOES	NY		10/23/2019		0	0	(1)	0	0	(1)	0	285	285	0	0	0
000244626	WILLIAMSTOWN	NJ		10/23/2019		0	0	7	0	0	7	0	1,385	1,385	0	0	0
000241437	DOYLESTOWN	PA		10/23/2019		0	0	(9)	0	0	(9)	0	194	194	0	0	0
000243570	BELLAIRE	OH		10/23/2019		0	0	(2)	0	0	(2)	0	454	454	0	0	0
000237593	LESTER PRAIRIE	MN		10/23/2019		0	0	0	0	0	0	0	77	77	0	0	0
000241913	PHILADELPHIA	PA		10/23/2019		0	0	0	0	0	0	0	445	445	0	0	0
000241575	HIGH POINT	NC		10/23/2019		0	0	(3)	0	0	(3)	0	1,076	1,076	0	0	0
000243289	LILBOURN	MO		10/23/2019		0	0	(1)	0	0	(1)	0	640	640	0	0	0
000239316	ALTUS	OK		10/23/2019		0	0	(6)	0	0	(6)	0	855	855	0	0	0
000240864	HOUSTON	TX		10/23/2019		0	0	4	0	0	4	0	480	480	0	0	0
000238509	ADRIAN	MI		10/23/2019		0	0	3	0	0	3	0	1,101	1,101	0	0	0
000242573	SOUTH MILLS	NC		10/23/2019		0	0	0	0	0	0	0	150	150	0	0	0
000238314	NORTH AUGUSTA	SC		10/23/2019		0	0	4	0	0	4	0	739	739	0	0	0
000242911	CORCORAN	CA		10/23/2019		0	0	(13)	0	0	(13)	0	1,597	1,597	0	0	0
000239787	BATON ROUGE	LA		10/23/2019		0	0	2	0	0	2	0	1,031	1,031	0	0	0
000241381	READING	PA		10/23/2019		0	0	6	0	0	6	0	1,210	1,210	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
000239507	MONROEVILLE	OH		10/23/2019		0	0	(1)	0	0	(1)	0	635	635	0	0	0
000239169	MAGNOLIA	AR		10/23/2019		0	0	0	0	0	0	0	669	669	0	0	0
000243435	SEAFORD	DE		10/23/2019		0	0	1	0	0	1	0	119	119	0	0	0
000241105	SAINT CHARLES	MI		10/23/2019		0	0	1	0	0	1	0	209	209	0	0	0
000238318	JACKSON	TN		10/23/2019		0	0	2	0	0	2	0	795	795	0	0	0
000238789	OWENSVILLE	MO		10/23/2019		0	0	5	0	0	5	0	605	605	0	0	0
000237934	ARCANUM	OH		10/23/2019		0	0	0	0	0	0	0	743	743	0	0	0
000238123	KINGFISHER	OK		10/23/2019		0	0	3	0	0	3	0	869	869	0	0	0
000239312	FOWLER	MI		10/23/2019		0	0	2	0	0	2	0	723	723	0	0	0
000239645	HOLLISTER	CA		10/23/2019		0	0	7	0	0	7	0	1,278	1,278	0	0	0
000237458	BRANDYWINE	MD		10/23/2019		0	0	18	0	0	18	0	2,490	2,490	0	0	0
000241914	WINSLOW TOWNSHIP	NJ		10/23/2019		0	0	(4)	0	0	(4)	0	1,431	1,431	0	0	0
000244434	GILBERT	AZ		10/23/2019		0	0	6	0	0	6	0	1,064	1,064	0	0	0
000242103	VIRGINIA BEACH	VA		10/23/2019		0	0	7	0	0	7	0	1,151	1,151	0	0	0
000238594	SCOTT	LA		10/23/2019		0	0	4	0	0	4	0	720	720	0	0	0
000243241	LUMBERTON	TX		10/23/2019		0	0	5	0	0	5	0	722	722	0	0	0
000244101	INDIO	CA		10/23/2019		0	0	8	0	0	8	0	3,405	3,405	0	0	0
000242912	OBERLIN	LA		10/23/2019		0	0	4	0	0	4	0	1,444	1,444	0	0	0
000243101	ANNA	IL		10/23/2019		0	0	(3)	0	0	(3)	0	517	517	0	0	0
000240724	MILAN	IN		10/23/2019		0	0	4	0	0	4	0	869	869	0	0	0
000243096	OXFORD	NC		10/23/2019		0	0	0	0	0	0	0	1,722	1,722	0	0	0
000243767	UPPER MARLBORO	MD		10/23/2019		0	0	13	0	0	13	0	2,258	2,258	0	0	0
000240248	VANCOUVER	WA		10/23/2019		0	0	4	0	0	4	0	1,409	1,409	0	0	0
000242914	GONZALES	LA		10/23/2019		0	0	13	0	0	13	0	1,611	1,611	0	0	0
000243434	CONWAY	SC		10/23/2019		0	0	2	0	0	2	0	589	589	0	0	0
000241915	CLINTON	MD		10/23/2019		0	0	3	0	0	3	0	2,198	2,198	0	0	0
000244571	FLINT	MI		10/23/2019		0	0	7	0	0	7	0	846	846	0	0	0
000243629	REMINGTON	VA		10/23/2019		0	0	4	0	0	4	0	1,777	1,777	0	0	0
000237318	CINCINNATI	OH		10/23/2019		0	0	(5)	0	0	(5)	0	842	842	0	0	0
000240386	TUSTIN	CA		10/23/2019		0	0	14	0	0	14	0	2,029	2,029	0	0	0
000242437	WARDEN	WA		10/23/2019		0	0	3	0	0	3	0	583	583	0	0	0
000244432	PARK CITY	KS		10/23/2019		0	0	(14)	0	0	(14)	0	1,699	1,699	0	0	0
000244100	WACO	TX		10/23/2019		0	0	8	0	0	8	0	1,165	1,165	0	0	0
000238260	KINGSTON	GA		10/23/2019		0	0	2	0	0	2	0	703	703	0	0	0
000241050	MAGNOLIA	TX		10/23/2019		0	0	3	0	0	3	0	917	917	0	0	0
000240191	LOS ANGELES	CA		10/23/2019		0	0	14	0	0	14	0	2,209	2,209	0	0	0
000239314	LULING	LA		10/23/2019		0	0	2	0	0	2	0	2,193	2,193	0	0	0
000239785	LYNN HAVEN	FL		10/23/2019		0	0	7	0	0	7	0	1,099	1,099	0	0	0
000241578	MADISON	AL		10/23/2019		0	0	5	0	0	5	0	872	872	0	0	0
000243911	RICHMOND	VA		10/23/2019		0	0	3	0	0	3	0	716	716	0	0	0
000243240	DUSON	LA		10/23/2019		0	0	4	0	0	4	0	1,375	1,375	0	0	0
000240918	PEARLAND	TX		10/23/2019		0	0	(2)	0	0	(2)	0	1,119	1,119	0	0	0
000242564	MILWAUKEE	WI		10/23/2019		0	0	11	0	0	11	0	2,287	2,287	0	0	0
000243619	POWELL	TN		10/23/2019		0	0	1	0	0	1	0	1,834	1,834	0	0	0
000239578	EUREKA	MO		10/23/2019		0	0	(2)	0	0	(2)	0	1,252	1,252	0	0	0
000240905	DECATUR	AL		10/23/2019		0	0	0	0	0	0	0	52	52	0	0	0
000239245	LUDINGTON	MI		10/23/2019		0	0	1	0	0	1	0	412	412	0	0	0
000242231	KINGSLAND	GA		10/23/2019		0	0	24	0	0	24	0	3,203	3,203	0	0	0
000242426	LUBBOCK	TX		10/23/2019		0	0	2	0	0	2	0	848	848	0	0	0
000241427	CHESAPEAKE	VA		10/23/2019		0	0	1	0	0	1	0	372	372	0	0	0
000237919	MISSOULA	MT		10/23/2019		0	0	1	0	0	1	0	1,261	1,261	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
000239721	MAYSVILLE	NC		10/23/2019		0	0	(20)	0	0	(20)	0	2,847	2,847	0	0	0
000243230	HALE CENTER	TX		10/23/2019		0	0	0	0	0	0	0	753	753	0	0	0
000238246	RUSSELLVILLE	AR		10/23/2019		0	0	0	0	0	0	0	628	628	0	0	0
000242088	BROOKLYN	NY		10/23/2019		0	0	8	0	0	8	0	2,911	2,911	0	0	0
000239383	SUMMERVILLE	GA		10/23/2019		0	0	1	0	0	1	0	332	332	0	0	0
000241904	AKRON	OH		10/23/2019		0	0	0	0	0	0	0	459	459	0	0	0
000244617	GLEN BURNIE	MD		10/23/2019		0	0	6	0	0	6	0	2,371	2,371	0	0	0
000242758	BENTON	AR		10/23/2019		0	0	3	0	0	3	0	188	188	0	0	0
000238051	GAINESVILLE	GA		10/23/2019		0	0	0	0	0	0	0	439	439	0	0	0
000244085	WORCESTER	MA		10/23/2019		0	0	3	0	0	3	0	1,269	1,269	0	0	0
000238860	LAKE CHARLES	LA		10/23/2019		0	0	0	0	0	0	0	472	472	0	0	0
000240899	SPRING	TX		10/23/2019		0	0	5	0	0	5	0	903	903	0	0	0
000244561	SULPHUR	LA		10/23/2019		0	0	0	0	0	0	0	706	706	0	0	0
000237724	DELANSON	NY		10/23/2019		0	0	(3)	0	0	(3)	0	1,892	1,892	0	0	0
000239246	GATES	TN		10/23/2019		0	0	1	0	0	1	0	661	661	0	0	0
000249133	STERLING HEIGHTS	MI		10/23/2019		0	0	2	0	0	2	0	532	532	0	0	0
000243618	GREENVILLE	KY		10/23/2019		0	0	(1)	0	0	(1)	0	915	915	0	0	0
000240566	HOWELL	MI		10/23/2019		0	0	1	0	0	1	0	627	627	0	0	0
000241710	SAN ANTONIO	TX		10/23/2019		0	0	0	0	0	0	0	153	153	0	0	0
000239722	HAUGHTON	LA		10/23/2019		0	0	6	0	0	6	0	1,027	1,027	0	0	0
000238578	DARLINGTON	SC		10/23/2019		0	0	8	0	0	8	0	774	774	0	0	0
000242903	PANAMA CITY	FL		10/23/2019		0	0	(8)	0	0	(8)	0	1,474	1,474	0	0	0
000242427	DAYTON	OH		10/23/2019		0	0	0	0	0	0	0	257	257	0	0	0
000239861	UNIONTOWN	PA		10/23/2019		0	0	8	0	0	8	0	1,512	1,512	0	0	0
000244616	ROSENBERG	TX		10/23/2019		0	0	(4)	0	0	(4)	0	1,176	1,176	0	0	0
000243895	HAMILTON TOWNSHIP	NJ		10/23/2019		0	0	(2)	0	0	(2)	0	151	151	0	0	0
000241905	SAVANNAH	GA		10/23/2019		0	0	2	0	0	2	0	517	517	0	0	0
000238050	CADILLAC	MI		10/23/2019		0	0	1	0	0	1	0	299	299	0	0	0
000241429	CHARLOTTE	NC		10/23/2019		0	0	2	0	0	2	0	675	675	0	0	0
000242759	ETTERS	PA		10/23/2019		0	0	4	0	0	4	0	685	685	0	0	0
000237723	FRISCO	TX		10/23/2019		0	0	5	0	0	5	0	930	930	0	0	0
000238530	VILLE PLATTE	LA		10/23/2019		0	0	3	0	0	3	0	242	242	0	0	0
000244425	CORVALLIS	OR		10/23/2019		0	0	2	0	0	2	0	326	326	0	0	0
000239243	BUCHANON	MI		10/23/2019		0	0	(2)	0	0	(2)	0	396	396	0	0	0
000243370	SAYBROOK TOWNSHIP	OH		10/23/2019		0	0	(2)	0	0	(2)	0	174	174	0	0	0
000237388	BRONX	NY		10/23/2019		0	0	19	0	0	19	0	3,709	3,709	0	0	0
000240232	GOOSE CREEK	SC		10/23/2019		0	0	13	0	0	13	0	2,268	2,268	0	0	0
000241040	CHARLESTON	WV		10/23/2019		0	0	3	0	0	3	0	930	930	0	0	0
000238248	AULT	CO		10/23/2019		0	0	15	0	0	15	0	2,094	2,094	0	0	0
000237864	WAUPUN	WI		10/23/2019		0	0	3	0	0	3	0	815	815	0	0	0
000240759	GRANITE SHOALS	TX		10/23/2019		0	0	(3)	0	0	(3)	0	764	764	0	0	0
000240902	RIVERDALE	GA		10/23/2019		0	0	3	0	0	3	0	790	790	0	0	0
000237726	DENVER	CO		10/23/2019		0	0	4	0	0	4	0	780	780	0	0	0
000242371	CLIFTON	AZ		10/23/2019		0	0	3	0	0	3	0	788	788	0	0	0
000239576	LANCASTER	OH		10/23/2019		0	0	1	0	0	1	0	653	653	0	0	0
000240088	LAKE JACKSON	TX		10/23/2019		0	0	8	0	0	8	0	748	748	0	0	0
000241041	WATERTOWN	WI		10/23/2019		0	0	5	0	0	5	0	923	923	0	0	0
000244424	FORTVILLE	IN		10/23/2019		0	0	4	0	0	4	0	770	770	0	0	0
000239720	CHESTER	SC		10/23/2019		0	0	6	0	0	6	0	1,426	1,426	0	0	0
000239244	EDWARD	MS		10/23/2019		0	0	3	0	0	3	0	796	796	0	0	0
000238109	CHARLESTOWN	IN		10/23/2019		0	0	3	0	0	3	0	608	608	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
000243564	MCDONOUGH	GA		10/23/2019		0	0	7	0	0	7	0	1,421	1,421	0	0	0
000244619	WARWICK	RI		10/23/2019		0	0	5	0	0	5	0	1,167	1,167	0	0	0
000241850	WALTERBORO	SC		10/23/2019		0	0	(2)	0	0	(2)	0	77	77	0	0	0
000249131	PROVIDENCE	RI		10/23/2019		0	0	7	0	0	7	0	1,351	1,351	0	0	0
000243231	MEDON	TN		10/23/2019		0	0	(1)	0	0	(1)	0	614	614	0	0	0
000244618	BROOKHAVEN	PA		10/23/2019		0	0	0	0	0	0	0	361	361	0	0	0
000237530	DURHAM	NC		10/23/2019		0	0	2	0	0	2	0	680	680	0	0	0
000238247	YOUNGSVILLE	LA		10/23/2019		0	0	3	0	0	3	0	841	841	0	0	0
000243902	RANDALLSTOWN	MD		10/23/2019		0	0	8	0	0	8	0	1,435	1,435	0	0	0
000243426	MIMS	FL		10/23/2019		0	0	1	0	0	1	0	306	306	0	0	0
000240758	KENDALLVILLE	IN		10/23/2019		0	0	(1)	0	0	(1)	0	981	981	0	0	0
000238723	FREEPORT	IL		10/23/2019		0	0	0	0	0	0	0	585	585	0	0	0
000238052	SAN ANTONIO	TX		10/23/2019		0	0	4	0	0	4	0	643	643	0	0	0
000238385	HUSTONVILLE	KY		10/23/2019		0	0	3	0	0	3	0	750	750	0	0	0
000242234	DALLAS	TX		10/23/2019		0	0	3	0	0	3	0	742	742	0	0	0
000244086	FAIRHAVEN	MA		10/23/2019		0	0	14	0	0	14	0	1,451	1,451	0	0	0
000241713	SAVANNAH	GA		10/23/2019		0	0	0	0	0	0	0	62	62	0	0	0
000238104	NATCHITOCHES	LA		10/23/2019		0	0	2	0	0	2	0	275	275	0	0	0
000244089	PORT SAINT LUCIE	FL		10/23/2019		0	0	2	0	0	2	0	745	745	0	0	0
000241042	BRANDENTON	FL		10/23/2019		0	0	0	0	0	0	0	701	701	0	0	0
000238099	FORT WORTH	TX		10/23/2019		0	0	2	0	0	2	0	1,123	1,123	0	0	0
000238575	PALESTINE	TX		10/23/2019		0	0	3	0	0	3	0	619	619	0	0	0
000242906	WRIGHT	WY		10/23/2019		0	0	1	0	0	1	0	542	542	0	0	0
000243905	ATLANTIC CITY	NJ		10/23/2019		0	0	(6)	0	0	(6)	0	682	682	0	0	0
000242850	KINGS MOUNTAIN	NC		10/23/2019		0	0	(2)	0	0	(2)	0	658	658	0	0	0
000238242	WEST YARMOUTH	MA		10/23/2019		0	0	9	0	0	9	0	2,066	2,066	0	0	0
000237915	ALTON BAY	NH		10/23/2019		0	0	6	0	0	6	0	432	432	0	0	0
000238380	FLORENCE	SC		10/23/2019		0	0	13	0	0	13	0	1,445	1,445	0	0	0
000239103	MC CALLA	AL		10/23/2019		0	0	0	0	0	0	0	214	214	0	0	0
000242373	ROXBORO	NC		10/23/2019		0	0	4	0	0	4	0	495	495	0	0	0
000237914	SCOTTSBLUFF	NE		10/23/2019		0	0	(1)	0	0	(1)	0	697	697	0	0	0
000240086	BROOKLYN	NY		10/23/2019		0	0	8	0	0	8	0	1,384	1,384	0	0	0
000241990	RAYNHAM	MA		10/23/2019		0	0	22	0	0	22	0	2,716	2,716	0	0	0
000244565	NEW BEDFORD	MA		10/23/2019		0	0	3	0	0	3	0	868	868	0	0	0
000242040	POTTSTOWN	PA		10/23/2019		0	0	(10)	0	0	(10)	0	2,148	2,148	0	0	0
000240424	KATY	TX		10/23/2019		0	0	2	0	0	2	0	719	719	0	0	0
000239241	CLARKSVILLE	AR		10/23/2019		0	0	0	0	0	0	0	264	264	0	0	0
000238098	CLIO	MI		10/23/2019		0	0	(7)	0	0	(7)	0	1,206	1,206	0	0	0
000243373	CHAFFEE	MO		10/23/2019		0	0	(4)	0	0	(4)	0	1,331	1,331	0	0	0
000243040	KOSCIUSKO	MS		10/23/2019		0	0	(1)	0	0	(1)	0	902	902	0	0	0
000239380	DOVER TWP	NJ		10/23/2019		0	0	16	0	0	16	0	3,057	3,057	0	0	0
000242180	GROVETOWN	GA		10/23/2019		0	0	1	0	0	1	0	751	751	0	0	0
000241852	MUSCATINE	IA		10/23/2019		0	0	6	0	0	6	0	579	579	0	0	0
000243899	MARYLAND	NY		10/23/2019		0	0	8	0	0	8	0	2,356	2,356	0	0	0
000244370	ROCHESTER	NY		10/23/2019		0	0	0	0	0	0	0	704	704	0	0	0
000237576	TULSA	OK		10/23/2019		0	0	(3)	0	0	(3)	0	151	151	0	0	0
000239437	HUMBLE	TX		10/23/2019		0	0	5	0	0	5	0	683	683	0	0	0
000239104	LYNBROOK	NY		10/23/2019		0	0	10	0	0	10	0	5,595	5,595	0	0	0
000239099	LEVANT	ME		10/23/2019		0	0	1	0	0	1	0	1,623	1,623	0	0	0
000240894	DULUTH	GA		10/23/2019		0	0	(2)	0	0	(2)	0	1,140	1,140	0	0	0
000239575	RANSON	WV		10/23/2019		0	0	3	0	0	3	0	692	692	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
000238768	PARIS	TN		10/23/2019		0	0	(6)	0	0	(6)	0	724	724	0	0	0
000238915	LANDRUM	SC		10/23/2019		0	0	(3)	0	0	(3)	0	1,111	1,111	0	0	0
000242236	HOUSTON	TX		10/23/2019		0	0	1	0	0	1	0	202	202	0	0	0
000237384	CORPUS CHRISTI	TX		10/23/2019		0	0	2	0	0	2	0	653	653	0	0	0
000239628	DILLWYN	VA		10/23/2019		0	0	(1)	0	0	(1)	0	190	190	0	0	0
000242181	SALEM	AL		10/23/2019		0	0	5	0	0	5	0	1,270	1,270	0	0	0
000240617	ANNA	TX		10/23/2019		0	0	2	0	0	2	0	1,321	1,321	0	0	0
000243569	OLD FORT	NC		10/23/2019		0	0	6	0	0	6	0	748	748	0	0	0
000240755	TUMWATER	WA		10/23/2019		0	0	4	0	0	4	0	1,387	1,387	0	0	0
000237917	CHRISTIANSBURG	VA		10/23/2019		0	0	7	0	0	7	0	987	987	0	0	0
000238244	AUBURN	WA		10/23/2019		0	0	9	0	0	9	0	1,980	1,980	0	0	0
000249080	PRESTON	CT		10/23/2019		0	0	0	0	0	0	0	1,647	1,647	0	0	0
000242990	MACOMB	IL		10/23/2019		0	0	1	0	0	1	0	307	307	0	0	0
000238382	PERKINSTON	MS		10/23/2019		0	0	1	0	0	1	0	386	386	0	0	0
000238720	TYLERTOWN	MS		10/23/2019		0	0	0	0	0	0	0	363	363	0	0	0
000244234	AKRON	OH		10/23/2019		0	0	(1)	0	0	(1)	0	75	75	0	0	0
000242713	SUMTER	SC		10/23/2019		0	0	4	0	0	4	0	666	666	0	0	0
000239101	HUMBLE	TX		10/23/2019		0	0	2	0	0	2	0	261	261	0	0	0
000243042	IRON GATE	VA		10/23/2019		0	0	0	0	0	0	0	750	750	0	0	0
000243713	LINDALE	TX		10/23/2019		0	0	8	0	0	8	0	1,192	1,192	0	0	0
000242237	BILOXI	MS		10/23/2019		0	0	8	0	0	8	0	1,210	1,210	0	0	0
000240949	RIVERDALE	GA		10/23/2019		0	0	0	0	0	0	0	197	197	0	0	0
000243711	GARLAND	TX		10/23/2019		0	0	2	0	0	2	0	376	376	0	0	0
000238243	SHAFTER	CA		10/23/2019		0	0	(8)	0	0	(8)	0	1,027	1,027	0	0	0
000242377	NEW RICHMOND	IN		10/23/2019		0	0	3	0	0	3	0	485	485	0	0	0
000243568	DAVENPORT	FL		10/23/2019		0	0	8	0	0	8	0	1,547	1,547	0	0	0
000241716	SUCCASUNNA	NJ		10/23/2019		0	0	9	0	0	9	0	1,335	1,335	0	0	0
000243906	SOUTH BOSTON	VA		10/23/2019		0	0	(1)	0	0	(1)	0	761	761	0	0	0
000242044	ELMONT	NY		10/23/2019		0	0	(2)	0	0	(2)	0	172	172	0	0	0
000237916	AURORA	IN		10/23/2019		0	0	1	0	0	1	0	320	320	0	0	0
000241522	ROWLETT	TX		10/23/2019		0	0	(2)	0	0	(2)	0	903	903	0	0	0
000238381	SELMA	AL		10/23/2019		0	0	(7)	0	0	(7)	0	554	554	0	0	0
000239102	ALLISON PARK	PA		10/23/2019		0	0	4	0	0	4	0	729	729	0	0	0
000239911	VANCLEAVE	MS		10/23/2019		0	0	2	0	0	2	0	334	334	0	0	0
000241046	DEXTER	KY		10/23/2019		0	0	0	0	0	0	0	616	616	0	0	0
000243712	ROCK HILL	SC		10/23/2019		0	0	3	0	0	3	0	883	883	0	0	0
000241993	SOUTH AMBOY	NJ		10/23/2019		0	0	3	0	0	3	0	951	951	0	0	0
000243909	GRAND BAY	AL		10/23/2019		0	0	5	0	0	5	0	1,655	1,655	0	0	0
000239202	PITTSFIELD	IL		10/23/2019		0	0	(2)	0	0	(2)	0	684	684	0	0	0
000242521	PEARLAND	TX		10/23/2019		0	0	18	0	0	18	0	1,792	1,792	0	0	0
000239868	DANVILLE	VA		10/23/2019		0	0	1	0	0	1	0	417	417	0	0	0
000237538	STOCKTON	CA		10/23/2019		0	0	(3)	0	0	(3)	0	1,468	1,468	0	0	0
000249086	GASTONIA	NC		10/23/2019		0	0	(1)	0	0	(1)	0	556	556	0	0	0
000239673	DAYTON	TN		10/23/2019		0	0	1	0	0	1	0	595	595	0	0	0
000238869	GLOSTER	LA		10/23/2019		0	0	(19)	0	0	(19)	0	2,124	2,124	0	0	0
000243991	ELSMERE	KY		10/23/2019		0	0	2	0	0	2	0	843	843	0	0	0
000238536	VILONIA	AR		10/23/2019		0	0	4	0	0	4	0	418	418	0	0	0
000241856	ALTAMONTE SPRINGS	FL		10/23/2019		0	0	(8)	0	0	(8)	0	1,865	1,865	0	0	0
000242239	LAYTON	UT		10/23/2019		0	0	(3)	0	0	(3)	0	765	765	0	0	0
000243377	THEODORE	AL		10/23/2019		0	0	2	0	0	2	0	1,027	1,027	0	0	0
000239059	RALEIGH	NC		10/23/2019		0	0	(1)	0	0	(1)	0	855	855	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
000241994	NEW HAVEN	CT		10/23/2019		0	0	2	0	0	2	0	408	408	0	0	0
000241047	MONROE	GA		10/23/2019		0	0	6	0	0	6	0	862	862	0	0	0
000244180	RICHMOND	VA		10/23/2019		0	0	2	0	0	2	0	632	632	0	0	0
000240614	LIVE OAK	CA		10/23/2019		0	0	(4)	0	0	(4)	0	776	776	0	0	0
000243715	FOLSOM	LA		10/23/2019		0	0	(2)	0	0	(2)	0	510	510	0	0	0
000243239	ISANTI	MN		10/23/2019		0	0	4	0	0	4	0	763	763	0	0	0
000240947	MONTGOMERY	AL		10/23/2019		0	0	(5)	0	0	(5)	0	779	779	0	0	0
000241523	HOUSTON	TX		10/23/2019		0	0	2	0	0	2	0	1,644	1,644	0	0	0
000243237	ONAWAY	MI		10/23/2019		0	0	2	0	0	2	0	363	363	0	0	0
000249085	LELAND	NC		10/23/2019		0	0	3	0	0	3	0	1,031	1,031	0	0	0
000242855	GLENPOOL	OK		10/23/2019		0	0	(66)	0	0	(66)	0	3,397	3,397	0	0	0
000240752	HEARTLAND	TX		10/23/2019		0	0	6	0	0	6	0	2,743	2,743	0	0	0
000239536	ALANSON	MI		10/23/2019		0	0	0	0	0	0	0	414	414	0	0	0
000241662	ALEXANDRIA	VA		10/23/2019		0	0	19	0	0	19	0	4,788	4,788	0	0	0
000241718	WOONSOCKET	RI		10/23/2019		0	0	6	0	0	6	0	813	813	0	0	0
000238868	ALBERT LEA	MN		10/23/2019		0	0	(1)	0	0	(1)	0	865	865	0	0	0
000243181	SAND LAKE	MI		10/23/2019		0	0	1	0	0	1	0	530	530	0	0	0
000244568	FRUITLAND	MD		10/23/2019		0	0	3	0	0	3	0	555	555	0	0	0
000237480	CHESTER	PA		10/23/2019		0	0	(2)	0	0	(2)	0	156	156	0	0	0
000239342	ABERDEEN	MS		10/23/2019		0	0	2	0	0	2	0	741	741	0	0	0
000242993	ANDERSON	SC		10/23/2019		0	0	4	0	0	4	0	1,204	1,204	0	0	0
000241719	FORNEY	TX		10/23/2019		0	0	5	0	0	5	0	684	684	0	0	0
000244041	JASPER	GA		10/23/2019		0	0	(4)	0	0	(4)	0	636	636	0	0	0
000241048	SMITHVILLE	TN		10/23/2019		0	0	0	0	0	0	0	762	762	0	0	0
000240137	FAIRBURN	GA		10/23/2019		0	0	(1)	0	0	(1)	0	144	144	0	0	0
000243714	TONAWANDA	NY		10/23/2019		0	0	(3)	0	0	(3)	0	191	191	0	0	0
000237675	ABINGTON	PA		10/23/2019		0	0	2	0	0	2	0	1,323	1,323	0	0	0
000244377	WILDER	ID		10/23/2019		0	0	(13)	0	0	(13)	0	1,804	1,804	0	0	0
000242856	CHARLESTON	MS		10/23/2019		0	0	0	0	0	0	0	321	321	0	0	0
000238482	CHESTER	SC		10/23/2019		0	0	(1)	0	0	(1)	0	646	646	0	0	0
000241996	MACON	GA		10/23/2019		0	0	2	0	0	2	0	633	633	0	0	0
000240275	GRETNA	LA		10/23/2019		0	0	3	0	0	3	0	753	753	0	0	0
000237960	JACKSONVILLE	TX		10/23/2019		0	0	(1)	0	0	(1)	0	541	541	0	0	0
000237484	PLEASANT HOPE	MO		10/23/2019		0	0	7	0	0	7	0	1,196	1,196	0	0	0
000237822	KISSIMMEE	FL		10/23/2019		0	0	2	0	0	2	0	481	481	0	0	0
000238538	MADISONVILLE	LA		10/23/2019		0	0	6	0	0	6	0	980	980	0	0	0
000240136	LEAGUE CITY	TX		10/23/2019		0	0	0	0	0	0	0	919	919	0	0	0
000243379	PUXICO	MO		10/23/2019		0	0	0	0	0	0	0	189	189	0	0	0
000239728	KEARNEYSVILLE	WV		10/23/2019		0	0	12	0	0	12	0	1,774	1,774	0	0	0
000237678	ALBUQUERQUE	NM		10/23/2019		0	0	(2)	0	0	(2)	0	194	194	0	0	0
000238343	WAIANAE	HI		10/23/2019		0	0	6	0	0	6	0	602	602	0	0	0
000240945	JACKSONVILLE	AR		10/23/2019		0	0	3	0	0	3	0	523	523	0	0	0
000241525	SPRING	TX		10/23/2019		0	0	(6)	0	0	(6)	0	981	981	0	0	0
000238010	WABASH	IN		10/23/2019		0	0	3	0	0	3	0	431	431	0	0	0
000241858	WINSTON SALEM	NC		10/23/2019		0	0	0	0	0	0	0	470	470	0	0	0
000239057	NAPERVILLE	IL		10/23/2019		0	0	5	0	0	5	0	1,381	1,381	0	0	0
000237539	KANSAS CITY	MO		10/23/2019		0	0	1	0	0	1	0	1,081	1,081	0	0	0
000239534	LA GRANDE	OR		10/23/2019		0	0	2	0	0	2	0	654	654	0	0	0
000244714	SYRACUSE	NY		10/23/2019		0	0	0	0	0	0	0	84	84	0	0	0
000240750	STEPHENTOWN	NY		10/23/2019		0	0	(2)	0	0	(2)	0	435	435	0	0	0
000244238	HARRISBURG	PA		10/23/2019		0	0	1	0	0	1	0	210	210	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
000243183	NEW LONDON	WI		10/23/2019		0	0	4	0	0	4	0	689	689	0	0	0
000237482	HUNTSVILLE	AL		10/23/2019		0	0	2	0	0	2	0	364	364	0	0	0
000238199	MADISON	MS		10/23/2019		0	0	2	0	0	2	0	686	686	0	0	0
000240468	CANTON	MS		10/23/2019		0	0	2	0	0	2	0	390	390	0	0	0
000238675	AMHERST	VA		10/23/2019		0	0	0	0	0	0	0	224	224	0	0	0
000238342	CLIO	MI		10/23/2019		0	0	0	0	0	0	0	385	385	0	0	0
000242186	MERRILLVILLE	IN		10/23/2019		0	0	14	0	0	14	0	1,420	1,420	0	0	0
000240273	PHILADELPHIA	PA		10/23/2019		0	0	(11)	0	0	(11)	0	1,662	1,662	0	0	0
000239867	STEVENSVILLE	MD		10/23/2019		0	0	7	0	0	7	0	1,237	1,237	0	0	0
000243716	KINGSLAND	GA		10/23/2019		0	0	(4)	0	0	(4)	0	317	317	0	0	0
000240611	RICHMOND	TX		10/23/2019		0	0	2	0	0	2	0	712	712	0	0	0
000244043	PHENIX CITY	AL		10/23/2019		0	0	1	0	0	1	0	477	477	0	0	0
000243995	CONWAY	SC		10/23/2019		0	0	16	0	0	16	0	1,704	1,704	0	0	0
000238056	CALLAHAN	FL		10/23/2019		0	0	3	0	0	3	0	789	789	0	0	0
000241998	CHICAGO	IL		10/23/2019		0	0	14	0	0	14	0	2,381	2,381	0	0	0
000242049	SPRING HOPE	NC		10/23/2019		0	0	(5)	0	0	(5)	0	702	702	0	0	0
000237867	LAINGSBURG	MI		10/23/2019		0	0	(18)	0	0	(18)	0	2,244	2,244	0	0	0
000243524	ELLETTSVILLE	IN		10/23/2019		0	0	(7)	0	0	(7)	0	1,098	1,098	0	0	0
000240805	BROOKLYN	NY		10/23/2019		0	0	18	0	0	18	0	2,971	2,971	0	0	0
000242663	SAN ANTONIO	TX		10/23/2019		0	0	5	0	0	5	0	1,033	1,033	0	0	0
000242996	SCOTTSBORO	AL		10/23/2019		0	0	1	0	0	1	0	829	829	0	0	0
000239726	SAN TAN VALLEY	AZ		10/23/2019		0	0	4	0	0	4	0	796	796	0	0	0
000244522	DELMAR	MD		10/23/2019		0	0	2	0	0	2	0	1,132	1,132	0	0	0
000241527	LAREDO	TX		10/23/2019		0	0	1	0	0	1	0	1,080	1,080	0	0	0
000238726	GONZALES	LA		10/23/2019		0	0	(2)	0	0	(2)	0	626	626	0	0	0
000243663	TULSA	OK		10/23/2019		0	0	1	0	0	1	0	490	490	0	0	0
000240610	TOOELE	UT		10/23/2019		0	0	6	0	0	6	0	1,343	1,343	0	0	0
000243330	CHARLESTOWN	IN		10/23/2019		0	0	(4)	0	0	(4)	0	2,121	2,121	0	0	0
000240328	BROOKLYN	NY		10/23/2019		0	0	15	0	0	15	0	2,961	2,961	0	0	0
000237389	LUBBOCK	TX		10/23/2019		0	0	(8)	0	0	(8)	0	722	722	0	0	0
000240466	ARAB	AL		10/23/2019		0	0	3	0	0	3	0	648	648	0	0	0
000243185	PRESCOTT	AR		10/23/2019		0	0	0	0	0	0	0	594	594	0	0	0
000237866	MARTINS FERRY	OH		10/23/2019		0	0	1	0	0	1	0	311	311	0	0	0
000243718	PILLOW	PA		10/23/2019		0	0	1	0	0	1	0	575	575	0	0	0
000241472	NEW BRAUNFELS	TX		10/23/2019		0	0	(1)	0	0	(1)	0	573	573	0	0	0
000241810	HAZLEHURST	MS		10/23/2019		0	0	1	0	0	1	0	612	612	0	0	0
000238249	COLLEGE STATION	TX		10/23/2019		0	0	3	0	0	3	0	1,056	1,056	0	0	0
000239865	BYHALIA	MS		10/23/2019		0	0	10	0	0	10	0	1,407	1,407	0	0	0
000237727	RALEIGH	NC		10/23/2019		0	0	(2)	0	0	(2)	0	512	512	0	0	0
000239194	DELHI	LA		10/23/2019		0	0	0	0	0	0	0	509	509	0	0	0
000238054	MARTINSBURG	WV		10/23/2019		0	0	6	0	0	6	0	1,171	1,171	0	0	0
000239056	WHITEHALL	OH		10/23/2019		0	0	3	0	0	3	0	409	409	0	0	0
000243188	BROWNSVILLE	TN		10/23/2019		0	0	1	0	0	1	0	943	943	0	0	0
000243997	MILTON	FL		10/23/2019		0	0	5	0	0	5	0	1,784	1,784	0	0	0
000244330	PINSON	AL		10/23/2019		0	0	4	0	0	4	0	1,208	1,208	0	0	0
000237869	COLUMBUS	MS		10/23/2019		0	0	0	0	0	0	0	843	843	0	0	0
000240803	CULPEPER	VA		10/23/2019		0	0	2	0	0	2	0	2,010	2,010	0	0	0
000240465	LAKE CITY	FL		10/23/2019		0	0	4	0	0	4	0	653	653	0	0	0
000239385	SPRINGFIELD GARDENS	NY		10/23/2019		0	0	2	0	0	2	0	161	161	0	0	0
000241667	RINEYVILLE	KY		10/23/2019		0	0	(1)	0	0	(1)	0	985	985	0	0	0
000244187	SAN ANTONIO	TX		10/23/2019		0	0	7	0	0	7	0	1,103	1,103	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
000238196	DADE CITY	FL		10/23/2019		0	0	12	0	0	12	0	1,406	1,406	0	0	0
000240270	NEWTON	KS		10/23/2019		0	0	3	0	0	3	0	474	474	0	0	0
000243470	MCCOMB	MS		10/23/2019		0	0	(1)	0	0	(1)	0	99	99	0	0	0
000240941	MCDONOUGH	GA		10/23/2019		0	0	(16)	0	0	(16)	0	1,362	1,362	0	0	0
000238672	MORRIS	MN		10/23/2019		0	0	(8)	0	0	(8)	0	732	732	0	0	0
000244524	HIGHLAND	IL		10/23/2019		0	0	(8)	0	0	(8)	0	1,489	1,489	0	0	0
000242665	FORT MILL	SC		10/23/2019		0	0	0	0	0	0	0	63	63	0	0	0
000239053	BRONX	NY		10/23/2019		0	0	16	0	0	16	0	2,231	2,231	0	0	0
000243332	AUSTIN	AR		10/23/2019		0	0	8	0	0	8	0	1,249	1,249	0	0	0
000238728	NEWBURGH	IN		10/23/2019		0	0	4	0	0	4	0	923	923	0	0	0
000242527	BRONX	NY		10/23/2019		0	0	3	0	0	3	0	623	623	0	0	0
000237673	CORPUS CHRISTI	TX		10/23/2019		0	0	11	0	0	11	0	1,137	1,137	0	0	0
000243525	ST MATTHEWS	SC		10/23/2019		0	0	1	0	0	1	0	721	721	0	0	0
000240659	ZACHARY	LA		10/23/2019		0	0	(1)	0	0	(1)	0	457	457	0	0	0
000239919	HAINES CITY	FL		10/23/2019		0	0	2	0	0	2	0	672	672	0	0	0
000244662	UPPER MARLBORO	MD		10/23/2019		0	0	2	0	0	2	0	1,928	1,928	0	0	0
000242334	HOUSTON	TX		10/23/2019		0	0	(17)	0	0	(17)	0	775	775	0	0	0
000240802	LEWISVILLE	TX		10/23/2019		0	0	(1)	0	0	(1)	0	207	207	0	0	0
000239724	FERRIDAY	LA		10/23/2019		0	0	2	0	0	2	0	545	545	0	0	0
000240797	GALLOWAY	NJ		10/23/2019		0	0	1	0	0	1	0	1,198	1,198	0	0	0
000244185	LOCUST GROVE	GA		10/23/2019		0	0	5	0	0	5	0	917	917	0	0	0
000239725	JACKSBORO	TN		10/23/2019		0	0	2	0	0	2	0	692	692	0	0	0
000239863	SOUTHPORT	NC		10/23/2019		0	0	4	0	0	4	0	1,331	1,331	0	0	0
000244523	TOLLESON	AZ		10/23/2019		0	0	(6)	0	0	(6)	0	725	725	0	0	0
000243331	BUCKEYE	AZ		10/23/2019		0	0	6	0	0	6	0	1,006	1,006	0	0	0
000241950	TOLEDO	OH		10/23/2019		0	0	1	0	0	1	0	656	656	0	0	0
000243664	RIO RANCHO	NM		10/23/2019		0	0	(1)	0	0	(1)	0	224	224	0	0	0
000240658	CLIO	MI		10/23/2019		0	0	(4)	0	0	(4)	0	622	622	0	0	0
000244718	RINGOES	NJ		10/23/2019		0	0	4	0	0	4	0	1,364	1,364	0	0	0
000238727	LUTHER	OK		10/23/2019		0	0	1	0	0	1	0	898	898	0	0	0
000242528	KINSTON	NC		10/23/2019		0	0	0	0	0	0	0	19	19	0	0	0
000241474	ROSSFORD	OH		10/23/2019		0	0	5	0	0	5	0	1,412	1,412	0	0	0
000242322	STONE MOUNTAIN	GA		10/23/2019		0	0	(1)	0	0	(1)	0	692	692	0	0	0
000239154	WARD	AR		10/23/2019		0	0	2	0	0	2	0	797	797	0	0	0
000239487	ALBUQUERQUE	NM		10/23/2019		0	0	8	0	0	8	0	1,043	1,043	0	0	0
000239630	BRYANT	AR		10/23/2019		0	0	1	0	0	1	0	174	174	0	0	0
000239963	MADISON	IN		10/23/2019		0	0	(1)	0	0	(1)	0	820	820	0	0	0
000244514	DUNLAP	TN		10/23/2019		0	0	(22)	0	0	(22)	0	2,411	2,411	0	0	0
000240952	CORAL SPRINGS	FL		10/23/2019		0	0	1	0	0	1	0	725	725	0	0	0
000241518	ORLANDO	FL		10/23/2019		0	0	1	0	0	1	0	719	719	0	0	0
000243321	ORANGEBURG	SC		10/23/2019		0	0	(121)	0	0	(121)	0	3,943	3,943	0	0	0
000243987	LOUISVILLE	KY		10/23/2019		0	0	2	0	0	2	0	534	534	0	0	0
000240004	MENLO	GA		10/23/2019		0	0	1	0	0	1	0	409	409	0	0	0
000241462	BATON ROUGE	LA		10/23/2019		0	0	2	0	0	2	0	518	518	0	0	0
000237966	SAINT ALBANS	VT		10/23/2019		0	0	3	0	0	3	0	881	881	0	0	0
000244651	OAK FOREST	IL		10/23/2019		0	0	(220)	0	0	(220)	0	4,484	4,484	0	0	0
000238349	GROVE CITY	OH		10/23/2019		0	0	(1)	0	0	(1)	0	92	92	0	0	0
000237489	BURTONSVILLE	MD		10/23/2019		0	0	11	0	0	11	0	3,170	3,170	0	0	0
000241463	MEMPHIS	TN		10/23/2019		0	0	3	0	0	3	0	734	734	0	0	0
000240280	MOUNT VERNON	WA		10/23/2019		0	0	4	0	0	4	0	1,744	1,744	0	0	0
000239155	LINCOLN	IL		10/23/2019		0	0	(4)	0	0	(4)	0	346	346	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
000239631	GREENBRIER	TN		10/23/2019		0	0	4	0	0	4	0	794	794	0	0	0
000243320	RHODES	MI		10/23/2019		0	0	(1)	0	0	(1)	0	548	548	0	0	0
000244037	HOT SPRINGS	AR		10/23/2019		0	0	(5)	0	0	(5)	0	352	352	0	0	0
000238154	STREATOR	IL		10/23/2019		0	0	(1)	0	0	(1)	0	339	339	0	0	0
000237770	RIO RANCHO	NM		10/23/2019		0	0	(3)	0	0	(3)	0	991	991	0	0	0
000238630	BRISTOL	IN		10/23/2019		0	0	17	0	0	17	0	1,346	1,346	0	0	0
000244707	TOBYHANNA	PA		10/23/2019		0	0	6	0	0	6	0	1,094	1,094	0	0	0
000242461	WILLINGBORO	NJ		10/23/2019		0	0	9	0	0	9	0	753	753	0	0	0
000240003	JEFFERSONVILLE	IN		10/23/2019		0	0	8	0	0	8	0	1,147	1,147	0	0	0
000240812	GRANITE CITY	IL		10/23/2019		0	0	1	0	0	1	0	307	307	0	0	0
000243986	GARLAND	TX		10/23/2019		0	0	11	0	0	11	0	2,232	2,232	0	0	0
000238772	PALATINE BRIDGE	NY		10/23/2019		0	0	0	0	0	0	0	544	544	0	0	0
000244178	LAKEWOOD	CO		10/23/2019		0	0	5	0	0	5	0	1,597	1,597	0	0	0
000240950	FAYETTEVILLE	NC		10/23/2019		0	0	0	0	0	0	0	572	572	0	0	0
000237441	FORT WORTH	TX		10/23/2019		0	0	0	0	0	0	0	101	101	0	0	0
000243794	SOUTH HOLLAND	IL		10/23/2019		0	0	0	0	0	0	0	885	885	0	0	0
000237774	WEST MIFFLIN	PA		10/23/2019		0	0	2	0	0	2	0	313	313	0	0	0
000249079	PEGRAM	TN		10/23/2019		0	0	7	0	0	7	0	1,339	1,339	0	0	0
000237773	MOBILE	AL		10/23/2019		0	0	(12)	0	0	(12)	0	2,685	2,685	0	0	0
000243656	OVERLAND PARK	KS		10/23/2019		0	0	2	0	0	2	0	478	478	0	0	0
000238157	SAN ANTONIO	TX		10/23/2019		0	0	2	0	0	2	0	1,048	1,048	0	0	0
000237968	NANJEMOY	MD		10/23/2019		0	0	2	0	0	2	0	1,593	1,593	0	0	0
000238633	MECHANIC FALLS	ME		10/23/2019		0	0	1,193	0	0	1,193	0	1,193	1,193	0	0	0
000243518	FLORA	MS		10/23/2019		0	0	7	0	0	7	0	1,008	1,008	0	0	0
000244654	HAMMOND	IN		10/23/2019		0	0	0	0	0	0	0	22	22	0	0	0
000239347	HOWELL	NJ		10/23/2019		0	0	9	0	0	9	0	2,551	2,551	0	0	0
000239014	FRANKLIN SQUARE	NY		10/23/2019		0	0	0	0	0	0	0	666	666	0	0	0
000239153	BOLIVAR	TN		10/23/2019		0	0	1	0	0	1	0	568	568	0	0	0
000239824	PASCO	WA		10/23/2019		0	0	9	0	0	9	0	1,575	1,575	0	0	0
000242325	CYPRESS	TX		10/23/2019		0	0	1	0	0	1	0	620	620	0	0	0
000240473	RAYVILLE	LA		10/23/2019		0	0	2	0	0	2	0	230	230	0	0	0
000239962	BRAWLEY	CA		10/23/2019		0	0	1	0	0	1	0	194	194	0	0	0
000244515	WASHINGTON	DC		10/23/2019		0	0	(4)	0	0	(4)	0	169	169	0	0	0
000241803	CUDAHY	WI		10/23/2019		0	0	4	0	0	4	0	1,169	1,169	0	0	0
000240529	DURAND	MI		10/23/2019		0	0	(1)	0	0	(1)	0	409	409	0	0	0
000243322	PLAINFIELD	CT		10/23/2019		0	0	3	0	0	3	0	783	783	0	0	0
000243793	IMLAY	NV		10/23/2019		0	0	3	0	0	3	0	741	741	0	0	0
000244709	PERU	NY		10/23/2019		0	0	5	0	0	5	0	1,002	1,002	0	0	0
000240334	STRONGSVILLE	OH		10/23/2019		0	0	1	0	0	1	0	461	461	0	0	0
000249078	TEMPLE	GA		10/23/2019		0	0	(2)	0	0	(2)	0	1,794	1,794	0	0	0
000238294	VANCE	AL		10/23/2019		0	0	5	0	0	5	0	935	935	0	0	0
000242463	EASTPOINTE	MI		10/23/2019		0	0	3	0	0	3	0	522	522	0	0	0
000244320	SAINT LOUIS	MO		10/23/2019		0	0	6	0	0	6	0	1,205	1,205	0	0	0
000243517	MIDDLETON	OH		10/23/2019		0	0	(1)	0	0	(1)	0	392	392	0	0	0
000239348	WALNUT COVE	NC		10/23/2019		0	0	2	0	0	2	0	556	556	0	0	0
000244518	BENLD	IL		10/23/2019		0	0	0	0	0	0	0	307	307	0	0	0
000243130	WALKER	LA		10/23/2019		0	0	5	0	0	5	0	1,320	1,320	0	0	0
000238346	NEW ORLEANS	LA		10/23/2019		0	0	1	0	0	1	0	396	396	0	0	0
000238822	VILLA RICA	GA		10/23/2019		0	0	2	0	0	2	0	761	761	0	0	0
000242659	TALLASSEE	AL		10/23/2019		0	0	(10)	0	0	(10)	0	1,498	1,498	0	0	0
000237962	MCALESTER	OK		10/23/2019		0	0	0	0	0	0	0	802	802	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
000238151	TORNADO	WV		10/23/2019		0	0	5	0	0	5	0	682	682	0	0	0
000237486	BRANDON	MS		10/23/2019		0	0	4	0	0	4	0	831	831	0	0	0
000239539	BURKESVILLE	KY		10/23/2019		0	0	3	0	0	3	0	835	835	0	0	0
000240999	THE COLONY	TX		10/23/2019		0	0	7	0	0	7	0	1,193	1,193	0	0	0
000241942	CLOVIS	CA		10/23/2019		0	0	10	0	0	10	0	1,956	1,956	0	0	0
000242131	HUNTSVILLE	AL		10/23/2019		0	0	2	0	0	2	0	424	424	0	0	0
000244461	ORLANDO	FL		10/23/2019		0	0	3	0	0	3	0	472	472	0	0	0
000244656	OMAHA	NE		10/23/2019		0	0	0	0	0	0	0	58	58	0	0	0
000242326	POWDER SPRINGS	GA		10/23/2019		0	0	(1)	0	0	(1)	0	79	79	0	0	0
000239012	SILVER CREEK	NY		10/23/2019		0	0	3	0	0	3	0	566	566	0	0	0
000242802	BUSHWOOD	MD		10/23/2019		0	0	3	0	0	3	0	3,364	3,364	0	0	0
000239960	SANDUSKY	OH		10/23/2019		0	0	4	0	0	4	0	515	515	0	0	0
000243795	FRENCH SETTLEMENT	LA		10/23/2019		0	0	1	0	0	1	0	444	444	0	0	0
000243462	RICHMOND	TX		10/23/2019		0	0	(5)	0	0	(5)	0	1,351	1,351	0	0	0
000242942	OSCEOLA	AR		10/23/2019		0	0	2	0	0	2	0	421	421	0	0	0
000241943	GARYSBURG	NC		10/23/2019		0	0	0	0	0	0	0	57	57	0	0	0
000237485	WESLACO	TX		10/23/2019		0	0	3	0	0	3	0	302	302	0	0	0
000238962	STREATOR	IL		10/23/2019		0	0	0	0	0	0	0	648	648	0	0	0
000243324	CAMERON	WV		10/23/2019		0	0	1	0	0	1	0	227	227	0	0	0
000243519	FINCASTLE	VA		10/23/2019		0	0	(1)	0	0	(1)	0	201	201	0	0	0
000238539	BURLINGTON	NJ		10/23/2019		0	0	1	0	0	1	0	559	559	0	0	0
000244460	ATLANTA	GA		10/23/2019		0	0	1	0	0	1	0	572	572	0	0	0
000242465	SNELLVILLE	GA		10/23/2019		0	0	6	0	0	6	0	771	771	0	0	0
000239346	KINGS MOUNTAIN	NC		10/23/2019		0	0	(17)	0	0	(17)	0	921	921	0	0	0
000238206	FLEMINGTON	WV		10/23/2019		0	0	(3)	0	0	(3)	0	498	498	0	0	0
000249171	RADCLIFF	KY		10/23/2019		0	0	6	0	0	6	0	1,178	1,178	0	0	0
000240332	BOWIE	MD		10/23/2019		0	0	13	0	0	13	0	2,429	2,429	0	0	0
000239679	RICHMOND	TX		10/23/2019		0	0	10	0	0	10	0	849	849	0	0	0
000241611	ISLAND LAKE	IL		10/23/2019		0	0	2	0	0	2	0	493	493	0	0	0
000242941	CEDARTOWN	GA		10/23/2019		0	0	(7)	0	0	(7)	0	519	519	0	0	0
000239484	NEWTON FALLS	OH		10/23/2019		0	0	6	0	0	6	0	934	934	0	0	0
000239822	SHELBYVILLE	TX		10/23/2019		0	0	5	0	0	5	0	1,046	1,046	0	0	0
000238344	LAWRENCEVILLE	GA		10/23/2019		0	0	1	0	0	1	0	104	104	0	0	0
000243803	BROKEN ARROW	OK		10/23/2019		0	0	2	0	0	2	0	626	626	0	0	0
000238348	BIRMINGHAM	AL		10/23/2019		0	0	6	0	0	6	0	982	982	0	0	0
000237826	SCOTT DEPOT	WV		10/23/2019		0	0	(25)	0	0	(25)	0	2,147	2,147	0	0	0
000241944	WHITEWATER	WI		10/23/2019		0	0	(1)	0	0	(1)	0	108	108	0	0	0
000240664	MOUNT PLEASANT	MI		10/23/2019		0	0	1	0	0	1	0	676	676	0	0	0
000239204	HART	MI		10/23/2019		0	0	4	0	0	4	0	434	434	0	0	0
000240997	PORTSMOUTH	VA		10/23/2019		0	0	11	0	0	11	0	1,915	1,915	0	0	0
000242799	COWPENS	SC		10/23/2019		0	0	1	0	0	1	0	217	217	0	0	0
000239010	INDIANAPOLIS	IN		10/23/2019		0	0	(4)	0	0	(4)	0	585	585	0	0	0
000244325	BEAUMONT	TX		10/23/2019		0	0	3	0	0	3	0	466	466	0	0	0
000244658	MUNCIE	IN		10/23/2019		0	0	0	0	0	0	0	310	310	0	0	0
000249170	WASHINGTON	DC		10/23/2019		0	0	7	0	0	7	0	1,350	1,350	0	0	0
000240331	GREENSBURG	PA		10/23/2019		0	0	(1)	0	0	(1)	0	581	581	0	0	0
000243466	NORTH WILKESBORO	NC		10/23/2019		0	0	4	0	0	4	0	471	471	0	0	0
000237631	MOHEGAN LAKE	NY		10/23/2019		0	0	10	0	0	10	0	1,343	1,343	0	0	0
000238347	SUMTER	SC		10/23/2019		0	0	(6)	0	0	(6)	0	748	748	0	0	0
000240858	MONTEBELLO	CA		10/23/2019		0	0	(31)	0	0	(31)	0	4,703	4,703	0	0	0
000238014	LA PLATA	MD		10/23/2019		0	0	6	0	0	6	0	3,095	3,095	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
000241945	CONWAY	SC		10/23/2019		0	0	10	0	0	10	0	1,903	1,903	0	0	0
000244130	ALBUQUERQUE	NM		10/23/2019		0	0	12	0	0	12	0	1,440	1,440	0	0	0
000238485	SUNNYSIDE	WA		10/23/2019		0	0	(1)	0	0	(1)	0	926	926	0	0	0
000243326	FAIRLAWN	VA		10/23/2019		0	0	6	0	0	6	0	1,153	1,153	0	0	0
000239676	FLORENCE	SC		10/23/2019		0	0	5	0	0	5	0	1,083	1,083	0	0	0
000237348	CLARKSBURG	WV		10/23/2019		0	0	(7)	0	0	(7)	0	925	925	0	0	0
000239205	CAMERON	MO		10/23/2019		0	0	781	0	0	781	0	618	797	0	179	179
000238152	BEDFORD	IN		10/23/2019		0	0	5	0	0	5	0	1,125	1,125	0	0	0
000237349	MINERAL WELLS	WV		10/23/2019		0	0	3	0	0	3	0	865	865	0	0	0
000239677	STERLING	CO		10/23/2019		0	0	2	0	0	2	0	686	686	0	0	0
000238960	MERIDIAN	MS		10/23/2019		0	0	7	0	0	7	0	967	967	0	0	0
000239011	COLUMBUS	IN		10/23/2019		0	0	0	0	0	0	0	698	698	0	0	0
000238290	DEARBORN	MO		10/23/2019		0	0	0	0	0	0	0	206	206	0	0	0
000243270	PEMBROKE	KY		10/23/2019		0	0	(4)	0	0	(4)	0	879	879	0	0	0
000244657	DOUGLASS	KS		10/23/2019		0	0	0	0	0	0	0	432	432	0	0	0
000238208	GLENPOOL	OK		10/23/2019		0	0	5	0	0	5	0	471	471	0	0	0
000241751	OKLAHOMA CI	OK		10/23/2019		0	0	2	0	0	2	0	393	393	0	0	0
000238679	HARLINGEN	TX		10/23/2019		0	0	6	0	0	6	0	463	463	0	0	0
000243941	CLINTON	UT		10/23/2019		0	0	(5)	0	0	(5)	0	1,211	1,211	0	0	0
000244133	AKRON	OH		10/23/2019		0	0	(2)	0	0	(2)	0	517	517	0	0	0
000238922	BYRAM	MS		10/23/2019		0	0	(5)	0	0	(5)	0	1,348	1,348	0	0	0
000239920	BOLIVAR	TN		10/23/2019		0	0	5	0	0	5	0	1,242	1,242	0	0	0
000239582	CHELSEA	OK		10/23/2019		0	0	4	0	0	4	0	821	821	0	0	0
000237390	HUMBLE	TX		10/23/2019		0	0	1	0	0	1	0	1,187	1,187	0	0	0
000238445	HORN LAKE	MS		10/23/2019		0	0	(2)	0	0	(2)	0	1,739	1,739	0	0	0
000241614	LIMA	OH		10/23/2019		0	0	5	0	0	5	0	1,015	1,015	0	0	0
000243273	CARENCRO	LA		10/23/2019		0	0	2	0	0	2	0	729	729	0	0	0
000242468	LANSDALE	PA		10/23/2019		0	0	(1)	0	0	(1)	0	94	94	0	0	0
000243135	NEWHALL	CA		10/23/2019		0	0	6	0	0	6	0	1,664	1,664	0	0	0
000241138	WEST LAFAYETTE	OH		10/23/2019		0	0	8	0	0	8	0	1,991	1,991	0	0	0
000239306	ELKTON	MD		10/23/2019		0	0	1	0	0	1	0	747	747	0	0	0
000237923	RISING SUN	MD		10/23/2019		0	0	(5)	0	0	(5)	0	1,495	1,495	0	0	0
000237446	SCRANTON	PA		10/23/2019		0	0	(6)	0	0	(6)	0	883	883	0	0	0
000239445	LOGANVILLE	GA		10/23/2019		0	0	3	0	0	3	0	640	640	0	0	0
000249176	BELLE VERNON	PA		10/23/2019		0	0	0	0	0	0	0	788	788	0	0	0
000239307	NEW PARIS	PA		10/23/2019		0	0	0	0	0	0	0	434	434	0	0	0
000241420	MIAMI	FL		10/23/2019		0	0	2	0	0	2	0	388	388	0	0	0
000238923	ROSENBERG	TX		10/23/2019		0	0	4	0	0	4	0	896	896	0	0	0
000243328	MACON	GA		10/23/2019		0	0	(28)	0	0	(28)	0	2,406	2,406	0	0	0
000244132	WINDSOR	PA		10/23/2019		0	0	4	0	0	4	0	861	861	0	0	0
000242808	WEST MONROE	LA		10/23/2019		0	0	(1)	0	0	(1)	0	790	790	0	0	0
000240661	NEWCASTLE	OK		10/23/2019		0	0	(1)	0	0	(1)	0	1,375	1,375	0	0	0
000238444	WEST MONROE	LA		10/23/2019		0	0	(2)	0	0	(2)	0	557	557	0	0	0
000243272	POST FALLS	ID		10/23/2019		0	0	12	0	0	12	0	1,588	1,588	0	0	0
000249037	LAKE PLACID	FL		10/23/2019		0	0	1	0	0	1	0	413	413	0	0	0
000238582	TAYLOR	TX		10/23/2019		0	0	(1)	0	0	(1)	0	338	338	0	0	0
000240855	RIO RICO	AZ		10/23/2019		0	0	0	0	0	0	0	84	84	0	0	0
000244270	DECATUR	GA		10/23/2019		0	0	(18)	0	0	(18)	0	474	474	0	0	0
000243467	SYLVA	NC		10/23/2019		0	0	(8)	0	0	(8)	0	1,063	1,063	0	0	0
000238253	ALBEMARLE	NC		10/23/2019		0	0	(1)	0	0	(1)	0	944	944	0	0	0
000238391	LOVINGTON	NM		10/23/2019		0	0	2	0	0	2	0	433	433	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
000241754	CLINTON TOWNSHIP	MI		10/23/2019		0	0	0	0	0	0	0	718	718	0	0	0
000242138	NEWPORT NEWS	VA		10/23/2019		0	0	20	0	0	20	0	3,229	3,229	0	0	0
000240660	SENATOBIA	MS		10/23/2019		0	0	3	0	0	3	0	556	556	0	0	0
000238114	REDWOOD	MS		10/23/2019		0	0	9	0	0	9	0	999	999	0	0	0
000237393	CASTROVILLE	TX		10/23/2019		0	0	5	0	0	5	0	955	955	0	0	0
000243808	AURORA	CO		10/23/2019		0	0	11	0	0	11	0	2,196	2,196	0	0	0
000244611	GLENARM	IL		10/23/2019		0	0	0	0	0	0	0	701	701	0	0	0
000237449	TALLAHASSEE	FL		10/23/2019		0	0	3	0	0	3	0	900	900	0	0	0
000241616	CHICAGO	IL		10/23/2019		0	0	1	0	0	1	0	745	745	0	0	0
000240992	MICHIGAN CITY	IN		10/23/2019		0	0	(5)	0	0	(5)	0	776	776	0	0	0
000244134	KILLEEN	TX		10/23/2019		0	0	(10)	0	0	(10)	0	2,427	2,427	0	0	0
000242139	ROANOKE	VA		10/23/2019		0	0	1	0	0	1	0	279	279	0	0	0
000242615	EL RENO	OK		10/23/2019		0	0	(2)	0	0	(2)	0	78	78	0	0	0
000238390	NATCHEZ	MS		10/23/2019		0	0	(3)	0	0	(3)	0	1,920	1,920	0	0	0
000239581	DANIELSON	CT		10/23/2019		0	0	4	0	0	4	0	1,250	1,250	0	0	0
000238308	WARSAW	IN		10/23/2019		0	0	(1)	0	0	(1)	0	547	547	0	0	0
000242948	LONGS	SC		10/23/2019		0	0	11	0	0	11	0	2,258	2,258	0	0	0
000243750	HOUSTON	TX		10/23/2019		0	0	(9)	0	0	(9)	0	756	756	0	0	0
000244329	CORPUS CHRIST	TX		10/23/2019		0	0	(1)	0	0	(1)	0	398	398	0	0	0
000249174	PILESGROVE	NJ		10/23/2019		0	0	12	0	0	12	0	2,413	2,413	0	0	0
000238779	STRASBURG	PA		10/23/2019		0	0	4	0	0	4	0	823	823	0	0	0
000242420	THOMSON	GA		10/23/2019		0	0	5	0	0	5	0	1,053	1,053	0	0	0
000242891	GONZALES	LA		10/23/2019		0	0	6	0	0	6	0	1,315	1,315	0	0	0
000238113	HAZEL	KY		10/23/2019		0	0	(1)	0	0	(1)	0	366	366	0	0	0
000240520	RIDDLETON	TN		10/23/2019		0	0	6	0	0	6	0	899	899	0	0	0
000241617	ELMWOOD PARK	IL		10/23/2019		0	0	7	0	0	7	0	2,834	2,834	0	0	0
000244272	WEBSTER	MA		10/23/2019		0	0	(21)	0	0	(21)	0	2,125	2,125	0	0	0
000240044	SUMMERVILLE	GA		10/23/2019		0	0	(5)	0	0	(5)	0	1,528	1,528	0	0	0
000238303	VALLEY	AL		10/23/2019		0	0	2	0	0	2	0	639	639	0	0	0
000238298	MANSFIELD	GA		10/23/2019		0	0	(5)	0	0	(5)	0	870	870	0	0	0
000243420	SABATTUS	ME		10/23/2019		0	0	660	0	0	660	0	660	660	0	0	0
000240991	MEMPHIS	TN		10/23/2019		0	0	(1)	0	0	(1)	0	96	96	0	0	0
000241756	CHICAGO	IL		10/23/2019		0	0	7	0	0	7	0	1,480	1,480	0	0	0
000242616	OKLAHOMA CITY	OK		10/23/2019		0	0	4	0	0	4	0	470	470	0	0	0
000239829	WINDER	GA		10/23/2019		0	0	10	0	0	10	0	1,034	1,034	0	0	0
000242560	RACINE	WI		10/23/2019		0	0	5	0	0	5	0	510	510	0	0	0
000238441	STATESVILLE	NC		10/23/2019		0	0	5	0	0	5	0	1,513	1,513	0	0	0
000249130	MUSKEGO	WI		10/23/2019		0	0	1	0	0	1	0	1,298	1,298	0	0	0
000242421	HASLET	TX		10/23/2019		0	0	0	0	0	0	0	101	101	0	0	0
000242892	WILLMAR	MN		10/23/2019		0	0	9	0	0	9	0	1,289	1,289	0	0	0
000241562	BOLINGBROOK	IL		10/23/2019		0	0	8	0	0	8	0	1,713	1,713	0	0	0
000239635	POOLER	GA		10/23/2019		0	0	3	0	0	3	0	552	552	0	0	0
000239773	PAHRUMP	NV		10/23/2019		0	0	5	0	0	5	0	901	901	0	0	0
000238159	BROKEN ARROW	OK		10/23/2019		0	0	2	0	0	2	0	681	681	0	0	0
000244613	CHATHAM	NJ		10/23/2019		0	0	7	0	0	7	0	1,504	1,504	0	0	0
000243892	PLATTSBURGH	NY		10/23/2019		0	0	(1)	0	0	(1)	0	80	80	0	0	0
000238302	CAMBRIDGE	MN		10/23/2019		0	0	2	0	0	2	0	956	956	0	0	0
000237580	MECHANICSBURG	PA		10/23/2019		0	0	5	0	0	5	0	1,328	1,328	0	0	0
000239441	SAINT ALBANS	NY		10/23/2019		0	0	16	0	0	16	0	3,607	3,607	0	0	0
000242894	DENHAM SPRINGS	LA		10/23/2019		0	0	(8)	0	0	(8)	0	783	783	0	0	0
000238440	DELMAR	MD		10/23/2019		0	0	7	0	0	7	0	1,641	1,641	0	0	0

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000240713	SAINTE GENEVIEVE	MO		10/23/2019		0	0	4	0	0	4	0	528	528	0	0	0
000242561	BROOKLYN	NY		10/23/2019		0	0	17	0	0	17	0	3,247	3,247	0	0	0
000241424	MT SOLON	VA		10/23/2019		0	0	(1)	0	0	(1)	0	118	118	0	0	0
000243138	BEAVER	PA		10/23/2019		0	0	(10)	0	0	(10)	0	2,322	2,322	0	0	0
000243809	MIDLAND	TX		10/23/2019		0	0	0	0	0	0	0	770	770	0	0	0
000244080	HENDERSONVILLE	TN		10/23/2019		0	0	7	0	0	7	0	1,421	1,421	0	0	0
000240042	SOMERSET	KY		10/23/2019		0	0	1	0	0	1	0	626	626	0	0	0
000242084	GLENN DALE	MD		10/23/2019		0	0	37	0	0	37	0	5,582	5,582	0	0	0
000241563	CINCINNATI	OH		10/23/2019		0	0	13	0	0	13	0	3,200	3,200	0	0	0
000237636	SAINT LOUIS	MO		10/23/2019		0	0	2	0	0	2	0	709	709	0	0	0
000240375	ANDERSON	IN		10/23/2019		0	0	1	0	0	1	0	508	508	0	0	0
000244274	WORCESTER	MA		10/23/2019		0	0	(8)	0	0	(8)	0	1,656	1,656	0	0	0
000244612	TUCSON	AZ		10/23/2019		0	0	0	0	0	0	0	673	673	0	0	0
000241619	WEST BRANCH	MI		10/23/2019		0	0	1	0	0	1	0	342	342	0	0	0
000238296	ROEBUCK	SC		10/23/2019		0	0	1	0	0	1	0	440	440	0	0	0
000239298	CALHOUN	LA		10/23/2019		0	0	5	0	0	5	0	651	651	0	0	0
000241758	WILMINGTON	DE		10/23/2019		0	0	(3)	0	0	(3)	0	521	521	0	0	0
000239489	NEW PORT RICHEY	FL		10/23/2019		0	0	0	0	0	0	0	520	520	0	0	0
000238305	OCALA	FL		10/23/2019		0	0	2	0	0	2	0	737	737	0	0	0
000243755	MESQUITE	TX		10/23/2019		0	0	1	0	0	1	0	528	528	0	0	0
000237445	RALEIGH	NC		10/23/2019		0	0	3	0	0	3	0	801	801	0	0	0
000238967	OAKFIELD	NY		10/23/2019		0	0	2	0	0	2	0	421	421	0	0	0
000249179	SAINT CLOUD	FL		10/23/2019		0	0	7	0	0	7	0	1,104	1,104	0	0	0
000239827	ELEANOR	WV		10/23/2019		0	0	(2)	0	0	(2)	0	296	296	0	0	0
000240907	FRISCO	TX		10/23/2019		0	0	5	0	0	5	0	716	716	0	0	0
000244421	GUYTON	GA		10/23/2019		0	0	9	0	0	9	0	689	689	0	0	0
000241896	PUEBLO	CO		10/23/2019		0	0	5	0	0	5	0	923	923	0	0	0
000240712	HANNIBAL	MO		10/23/2019		0	0	5	0	0	5	0	1,139	1,139	0	0	0
000238776	RICHMOND	TX		10/23/2019		0	0	1	0	0	1	0	1,963	1,963	0	0	0
000241425	CAMDEN	NY		10/23/2019		0	0	0	0	0	0	0	336	336	0	0	0
000239965	COCOA	FL		10/23/2019		0	0	4	0	0	4	0	689	689	0	0	0
000237639	SLIDELL	LA		10/23/2019		0	0	8	0	0	8	0	1,576	1,576	0	0	0
000242756	PENSACOLA	FL		10/23/2019		0	0	4	0	0	4	0	527	527	0	0	0
000243894	ABSECON	NJ		10/23/2019		0	0	1	0	0	1	0	815	815	0	0	0
000244277	GORHAM	ME		10/23/2019		0	0	12	0	0	12	0	1,441	1,441	0	0	0
000241902	BRONX	NY		10/23/2019		0	0	10	0	0	10	0	4,769	4,769	0	0	0
000241564	BEECH CREEK	PA		10/23/2019		0	0	8	0	0	8	0	836	836	0	0	0
000244139	EVANSVILLE	IN		10/23/2019		0	0	5	0	0	5	0	775	775	0	0	0
000237583	SAVANNAH	GA		10/23/2019		0	0	(6)	0	0	(6)	0	920	920	0	0	0
000243423	PAULINA	LA		10/23/2019		0	0	2	0	0	2	0	755	755	0	0	0
000238299	CHALMETTE	LA		10/23/2019		0	0	3	0	0	3	0	785	785	0	0	0
000237920	EVANSVILLE	IN		10/23/2019		0	0	7	0	0	7	0	1,108	1,108	0	0	0
000238968	HORN LAKE	MS		10/23/2019		0	0	0	0	0	0	0	543	543	0	0	0
000243754	STATESVILLE	NC		10/23/2019		0	0	3	0	0	3	0	556	556	0	0	0
000240373	CROWN POINT	IN		10/23/2019		0	0	1	0	0	1	0	852	852	0	0	0
000238442	TALLULAH	LA		10/23/2019		0	0	(11)	0	0	(11)	0	844	844	0	0	0
000241759	SHERMAN	TX		10/23/2019		0	0	4	0	0	4	0	642	642	0	0	0
000239966	MILLBROOK	AL		10/23/2019		0	0	5	0	0	5	0	849	849	0	0	0
000238580	MCCOMB	MS		10/23/2019		0	0	(13)	0	0	(13)	0	1,020	1,020	0	0	0
000241898	JERSEY CITY	NJ		10/23/2019		0	0	8	0	0	8	0	2,551	2,551	0	0	0
000242424	OXFORD	NC		10/23/2019		0	0	(3)	0	0	(3)	0	1,258	1,258	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
000241089	WAUPUN	WI		10/23/2019		0	0	2	0	0	2	0	.892	.892	0	0	0
000243893	DUMFRIES	VA		10/23/2019		0	0	(4)	0	0	(4)	0	.267	.267	0	0	0
000243084	PLAIN DEALING	LA		10/23/2019		0	0	(1)	0	0	(1)	0	1,032	1,032	0	0	0
000240429	MIAMI GARDENS	FL		10/23/2019		0	0	4	0	0	4	0	1,175	1,175	0	0	0
LN0012605	PHILADELPHIA	PA		12/12/2019		0	0	13	0	0	13	0	92,705	92,705	0	0	0
LN0013684	PHILADELPHIA	PA		12/12/2019		0	0	1	0	0	1	0	2,377	2,377	0	0	0
OV2607891	LOS ANGELES	CA		12/18/2019		0	0	(54)	0	0	(54)	0	1,584	1,584	0	0	0
OV2628879	WHARTON BOROUGH	NJ		12/18/2019		0	0	(28)	0	0	(28)	0	1,133	1,133	0	0	0
OV2675796	SACRAMENTO	CA		12/18/2019		0	0	(12)	0	0	(12)	0	.467	.467	0	0	0
OV2702638	PAWTUCKET	RI		12/18/2019		0	0	(31)	0	0	(31)	0	1,127	1,127	0	0	0
OV2735326	TAYLORSVILLE	UT		12/18/2019		0	0	(23)	0	0	(23)	0	1,288	1,288	0	0	0
OV2651501	ARDEN	NC		12/18/2019		0	0	(50)	0	0	(50)	0	1,487	1,487	0	0	0
OV2612624	FONTANA	CA		12/18/2019		0	0	(71)	0	0	(71)	0	2,067	2,067	0	0	0
OV2629385	KATY	TX		12/18/2019		0	0	87	0	0	87	0	.905	.905	0	0	0
OV2743984	ORLANDO	FL		12/18/2019		0	0	(85)	0	0	(85)	0	3,452	3,452	0	0	0
OV2532173	LOS ANGELES	CA		12/18/2019		0	0	(44)	0	0	(44)	0	1,594	1,594	0	0	0
OV2630386	NEW ROCHELLE	NY		12/18/2019		0	0	(71)	0	0	(71)	0	1,746	1,746	0	0	0
OV2714343	SOUTHFIELD	MI		12/18/2019		0	0	(20)	0	0	(20)	0	1,013	1,013	0	0	0
OV2624867	FRESNO	CA		12/18/2019		0	0	(151)	0	0	(151)	0	3,691	3,691	0	0	0
OV2736904	JURUPA VALLEY	CA		12/18/2019		0	0	(38)	0	0	(38)	0	1,934	1,934	0	0	0
OV2736157	CINCINNATI	OH		12/18/2019		0	0	(34)	0	0	(34)	0	.816	.816	0	0	0
OV2639298	SUMMERVILLE	SC		12/18/2019		0	0	(60)	0	0	(60)	0	1,425	1,425	0	0	0
OV2742049	LYNNWOOD	WA		12/18/2019		0	0	(18)	0	0	(18)	0	2,522	2,522	0	0	0
OV2685909	WESTMORE	VT		12/18/2019		0	0	(17)	0	0	(17)	0	1,177	1,177	0	0	0
OV2744481	SALT LAKE CITY	UT		12/18/2019		0	0	(41)	0	0	(41)	0	1,928	1,928	0	0	0
OV2695562	AUSTIN	TX		12/18/2019		0	0	(37)	0	0	(37)	0	1,072	1,072	0	0	0
OV2744161	BOSTON	MA		12/18/2019		0	0	39	0	0	39	0	4,625	4,625	0	0	0
OV2694915	AUSTIN	TX		12/18/2019		0	0	(45)	0	0	(45)	0	2,492	2,492	0	0	0
OV2693255	BAYONNE	NJ		12/18/2019		0	0	(83)	0	0	(83)	0	2,471	2,471	0	0	0
OV2676529	OLATHE	KS		12/18/2019		0	0	(30)	0	0	(30)	0	.741	.741	0	0	0
OV2732289	FILLMORE	CA		12/18/2019		0	0	(42)	0	0	(42)	0	4,570	4,570	0	0	0
OV2547788	ELK GROVE	CA		12/18/2019		0	0	(55)	0	0	(55)	0	1,669	1,669	0	0	0
OV2640265	ESCONDIDO	CA		12/18/2019		0	0	(87)	0	0	(87)	0	2,667	2,667	0	0	0
OV2709971	KISSIMMEE	FL		12/18/2019		0	0	(611)	0	0	(611)	0	19,205	19,205	0	0	0
OV2616974	SOUTH AMBOY	NJ		12/18/2019		0	0	(113)	0	0	(113)	0	3,017	3,017	0	0	0
OV2640278	LAWRENCE	MA		12/18/2019		0	0	(31)	0	0	(31)	0	.967	.967	0	0	0
OV2651503	ORLANDO	FL		12/18/2019		0	0	(42)	0	0	(42)	0	.982	.982	0	0	0
OV2596266	ANAHEIM	CA		12/18/2019		0	0	(82)	0	0	(82)	0	3,574	3,574	0	0	0
OV2734065	ROSWELL	GA		12/18/2019		0	0	(42)	0	0	(42)	0	1,086	1,086	0	0	0
OV2743995	CENTRALIA	WA		12/18/2019		0	0	(26)	0	0	(26)	0	.628	.628	0	0	0
OV2660220	SPOKANE VLY	WA		12/18/2019		0	0	(46)	0	0	(46)	0	1,370	1,370	0	0	0
OV2622511	SACRAMENTO	CA		12/18/2019		0	0	(30)	0	0	(30)	0	.863	.863	0	0	0
OV2630109	AVENTURA	FL		12/18/2019		0	0	(25)	0	0	(25)	0	.607	.607	0	0	0
OV2676028	LAUDERHILL	FL		12/18/2019		0	0	(24)	0	0	(24)	0	1,074	1,074	0	0	0
OV2720694	SECAUCUS	NJ		12/18/2019		0	0	(51)	0	0	(51)	0	2,280	2,280	0	0	0
OV2705816	TUMWATER	WA		12/18/2019		0	0	(37)	0	0	(37)	0	1,396	1,396	0	0	0
OV2691439	UPPER MARLBORO	MD		12/18/2019		0	0	(35)	0	0	(35)	0	1,606	1,606	0	0	0
OV2612612	MELROSE PARK	IL		12/18/2019		0	0	(20)	0	0	(20)	0	.515	.515	0	0	0
OV2568875	HOUSTON	TX		12/18/2019		0	0	(62)	0	0	(62)	0	1,573	1,573	0	0	0
OV2551570	FRANKFORT	KY		12/18/2019		0	0	(36)	0	0	(36)	0	.951	.951	0	0	0
OV2735301	LOS ANGELES	CA		12/18/2019		0	0	4	0	0	4	0	3,435	3,435	0	0	0

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	2	3					8	9	10	11	12	13					
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0V2631840	NORTH LAS VEGAS	NV		12/18/2019		0	0	(32)	0	0	(32)	0	998	998	0	0	0
0V2616793	CHARLOTTE	NC		12/18/2019		0	0	(27)	0	0	(27)	0	600	600	0	0	0
0V2626078	OAKLAND	CA		12/18/2019		0	0	(35)	0	0	(35)	0	2,708	2,708	0	0	0
0V2738358	AUSTIN	TX		12/18/2019		0	0	(25)	0	0	(25)	0	1,181	1,181	0	0	0
0V2555270	ELK GROVE	CA		12/18/2019		0	0	(61)	0	0	(61)	0	2,273	2,273	0	0	0
0V2529961	LA MESA	CA		12/18/2019		0	0	(70)	0	0	(70)	0	2,025	2,025	0	0	0
0V2539384	LOS ANGELES	CA		12/18/2019		0	0	(76)	0	0	(76)	0	2,751	2,751	0	0	0
0V2661370	SALEM	OR		12/18/2019		0	0	(59)	0	0	(59)	0	1,834	1,834	0	0	0
0V2549465	MARIPOSA	CA		12/18/2019		0	0	(36)	0	0	(36)	0	1,223	1,223	0	0	0
0V2639805	WINCHESTER	CA		12/18/2019		0	0	(87)	0	0	(87)	0	2,294	2,294	0	0	0
0V2614811	BROCKTON	MA		12/18/2019		0	0	(38)	0	0	(38)	0	1,147	1,147	0	0	0
0V2613518	MURRIETA	CA		12/18/2019		0	0	(73)	0	0	(73)	0	2,028	2,028	0	0	0
0V2606871	FRESNO	CA		12/18/2019		0	0	(55)	0	0	(55)	0	1,537	1,537	0	0	0
0V2656736	DALLAS	TX		12/18/2019		0	0	(76)	0	0	(76)	0	2,225	2,225	0	0	0
0V2683503	VANCOUVER	WA		12/18/2019		0	0	(37)	0	0	(37)	0	1,250	1,250	0	0	0
0V2655663	SWEET HOME	OR		12/18/2019		0	0	(97)	0	0	(97)	0	2,249	2,249	0	0	0
0V2691231	STOCKTON	CA		12/18/2019		0	0	(31)	0	0	(31)	0	1,343	1,343	0	0	0
0V2664404	CAMAS	WA		12/18/2019		0	0	(46)	0	0	(46)	0	1,568	1,568	0	0	0
0V2610329	NASHVILLE	TN		12/18/2019		0	0	(49)	0	0	(49)	0	1,298	1,298	0	0	0
0V2663406	COLORADO SPRINGS	CO		12/18/2019		0	0	(37)	0	0	(37)	0	1,633	1,633	0	0	0
0V2542433	PORTLAND	OR		12/18/2019		0	0	(81)	0	0	(81)	0	1,933	1,933	0	0	0
0V2604771	MIAMI	FL		12/18/2019		0	0	(61)	0	0	(61)	0	1,703	1,703	0	0	0
0V2624206	PEARLAND	TX		12/18/2019		0	0	(29)	0	0	(29)	0	624	624	0	0	0
0V2542990	NORCROSS	GA		12/18/2019		0	0	(38)	0	0	(38)	0	886	886	0	0	0
0V2710326	LACEY	WA		12/18/2019		0	0	(18)	0	0	(18)	0	1,335	1,335	0	0	0
0V2656110	KEY WEST	FL		12/18/2019		0	0	(54)	0	0	(54)	0	1,719	1,719	0	0	0
0V2740121	HUNTSVILLE	AL		12/18/2019		0	0	(7)	0	0	(7)	0	598	598	0	0	0
0V2684174	EUGENE	OR		12/18/2019		0	0	(55)	0	0	(55)	0	3,325	3,325	0	0	0
0V2663545	MCKINNEY	TX		12/18/2019		0	0	(39)	0	0	(39)	0	1,216	1,216	0	0	0
0V2744513	GEORGETOWN	TX		12/18/2019		0	0	1	0	0	1	0	2,035	2,035	0	0	0
0V2664851	AUSTIN	TX		12/18/2019		0	0	(51)	0	0	(51)	0	1,691	1,691	0	0	0
0V2706691	ELIZABETHTON	TN		12/18/2019		0	0	(25)	0	0	(25)	0	668	668	0	0	0
0V2670456	NEWNAN	GA		12/18/2019		0	0	(39)	0	0	(39)	0	890	890	0	0	0
0V2730560	NORTH MIAMI	FL		12/18/2019		0	0	(20)	0	0	(20)	0	1,542	1,542	0	0	0
0V2609288	METHUEN	MA		12/18/2019		0	0	(53)	0	0	(53)	0	1,218	1,218	0	0	0
0V2743999	SALT LAKE CITY	UT		12/18/2019		0	0	(27)	0	0	(27)	0	1,429	1,429	0	0	0
0V2746510	PORTLAND	OR		12/18/2019		0	0	(45)	0	0	(45)	0	1,765	1,765	0	0	0
0V2641806	GILBERT	AZ		12/18/2019		0	0	(56)	0	0	(56)	0	1,781	1,781	0	0	0
0V2718092	PHOENIX	AZ		12/18/2019		0	0	(14)	0	0	(14)	0	981	981	0	0	0
0V2633715	DURHAM	NC		12/18/2019		0	0	(379)	0	0	(379)	0	10,247	10,247	0	0	0
0V2668604	ORLAND PARK	IL		12/18/2019		0	0	(21)	0	0	(21)	0	488	488	0	0	0
0V2658221	ROWLETT	TX		12/18/2019		0	0	(18)	0	0	(18)	0	1,303	1,303	0	0	0
0V2710466	CANOGA PARK	CA		12/18/2019		0	0	(22)	0	0	(22)	0	1,204	1,204	0	0	0
0V2714514	ALBUQUERQUE	NM		12/18/2019		0	0	(27)	0	0	(27)	0	1,340	1,340	0	0	0
0V2605568	FERNLEY	NV		12/18/2019		0	0	(45)	0	0	(45)	0	1,048	1,048	0	0	0
0V2731613	MASCOT	TN		12/18/2019		0	0	(9)	0	0	(9)	0	533	533	0	0	0
0V2675999	ATLANTA	GA		12/18/2019		0	0	(24)	0	0	(24)	0	613	613	0	0	0
0V2675164	BRAINTREE	MA		12/18/2019		0	0	(188)	0	0	(188)	0	7,850	7,850	0	0	0
0V2685686	LAKE DALLAS	TX		12/18/2019		0	0	(25)	0	0	(25)	0	842	842	0	0	0
0V2656727	GILBERT	AZ		12/18/2019		0	0	(54)	0	0	(54)	0	1,930	1,930	0	0	0
0V2657876	KENT	WA		12/18/2019		0	0	(61)	0	0	(61)	0	2,161	2,161	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
0V2649042	TAKOMA PARK	MD		12/18/2019		0	0	(48)	0	0	(48)	0	2,082	2,082	0	0	0
0V2553150	DOWNEY	CA		12/18/2019		0	0	(103)	0	0	(103)	0	4,521	4,521	0	0	0
0V2641668	SAN BERNARDINO	CA		12/18/2019		0	0	(44)	0	0	(44)	0	1,062	1,062	0	0	0
0V2667130	MIAMI	FL		12/18/2019		0	0	(81)	0	0	(81)	0	2,993	2,993	0	0	0
0V2633150	EAST PALO ALTO	CA		12/18/2019		0	0	(121)	0	0	(121)	0	3,595	3,595	0	0	0
0V2622339	WEST PALM BEACH	FL		12/18/2019		0	0	(52)	0	0	(52)	0	1,503	1,503	0	0	0
0V2677318	LENEXA	KS		12/18/2019		0	0	(35)	0	0	(35)	0	1,000	1,000	0	0	0
0V2725696	ODESSA	TX		12/18/2019		0	0	(4)	0	0	(4)	0	1,163	1,163	0	0	0
0V2684770	PHOENIX	AZ		12/18/2019		0	0	(25)	0	0	(25)	0	1,423	1,423	0	0	0
0V2727325	FLAGSTAFF	AZ		12/18/2019		0	0	(27)	0	0	(27)	0	1,032	1,032	0	0	0
0V2695907	ATHENS	GA		12/18/2019		0	0	(21)	0	0	(21)	0	989	989	0	0	0
0V2696680	HOLLAND	MI		12/18/2019		0	0	(43)	0	0	(43)	0	1,013	1,013	0	0	0
0V2619701	HAMDEN	CT		12/18/2019		0	0	(137)	0	0	(137)	0	3,407	3,407	0	0	0
0V2732825	LEBANON	TN		12/18/2019		0	0	(49)	0	0	(49)	0	1,197	1,197	0	0	0
0V2718497	GLENDALE	AZ		12/18/2019		0	0	(24)	0	0	(24)	0	1,030	1,030	0	0	0
0V2682315	PLAINFIELD	NJ		12/18/2019		0	0	(39)	0	0	(39)	0	1,194	1,194	0	0	0
0V2623334	CHESAPEAKE	VA		12/18/2019		0	0	(116)	0	0	(116)	0	3,476	3,476	0	0	0
0V2715988	WINTER HAVEN	FL		12/18/2019		0	0	(3)	0	0	(3)	0	1,254	1,254	0	0	0
0V2665930	BAY POINT	CA		12/18/2019		0	0	(32)	0	0	(32)	0	1,669	1,669	0	0	0
0V2630617	HEMET	CA		12/18/2019		0	0	(41)	0	0	(41)	0	1,283	1,283	0	0	0
0V2706309	POCATELLO	ID		12/18/2019		0	0	(20)	0	0	(20)	0	543	543	0	0	0
0V2666797	SALEM	OR		12/18/2019		0	0	(31)	0	0	(31)	0	1,244	1,244	0	0	0
0V2683477	WILLOW PARK	TX		12/18/2019		0	0	(61)	0	0	(61)	0	1,755	1,755	0	0	0
0V2668586	PALMDALE	CA		12/18/2019		0	0	(23)	0	0	(23)	0	1,399	1,399	0	0	0
0V2718000	LAS VEGAS	NV		12/18/2019		0	0	62	0	0	62	0	522	522	0	0	0
0V2745589	LODI	NJ		12/18/2019		0	0	(5)	0	0	(5)	0	1,699	1,699	0	0	0
0V2667478	LAWRENCEVILLE	GA		12/18/2019		0	0	(29)	0	0	(29)	0	1,136	1,136	0	0	0
0V2537640	NEWPORT NEWS	VA		12/18/2019		0	0	(18)	0	0	(18)	0	722	722	0	0	0
0V2619325	GLENWOOD	MN		12/18/2019		0	0	(55)	0	0	(55)	0	1,513	1,513	0	0	0
0V2698758	CLEARWATER	FL		12/18/2019		0	0	(35)	0	0	(35)	0	1,297	1,297	0	0	0
0V2683593	MODESTO	CA		12/18/2019		0	0	(17)	0	0	(17)	0	1,399	1,399	0	0	0
0V2669151	CHICAGO	IL		12/18/2019		0	0	(46)	0	0	(46)	0	2,089	2,089	0	0	0
0V2620808	SPOKANE	WA		12/18/2019		0	0	(123)	0	0	(123)	0	2,850	2,850	0	0	0
0V2736046	GOLDEN	CO		12/18/2019		0	0	(37)	0	0	(37)	0	1,786	1,786	0	0	0
0V2681455	WENATCHEE	WA		12/18/2019		0	0	(39)	0	0	(39)	0	1,496	1,496	0	0	0
0V2692148	E BONNEY LAKE	WA		12/18/2019		0	0	(42)	0	0	(42)	0	2,182	2,182	0	0	0
0V2606761	BALTIMORE	MD		12/18/2019		0	0	(56)	0	0	(56)	0	1,658	1,658	0	0	0
0V2577988	PHOENIX	AZ		12/18/2019		0	0	(46)	0	0	(46)	0	951	951	0	0	0
0V2744564	FORT WORTH	TX		12/18/2019		0	0	(21)	0	0	(21)	0	521	521	0	0	0
0V2534709	LONG BEACH	CA		12/18/2019		0	0	(152)	0	0	(152)	0	3,441	3,441	0	0	0
0V2690458	AUSTIN	TX		12/18/2019		0	0	(35)	0	0	(35)	0	1,062	1,062	0	0	0
0V2549447	SILVER SPRING	MD		12/18/2019		0	0	(37)	0	0	(37)	0	1,174	1,174	0	0	0
0V2702692	AUSTIN	TX		12/18/2019		0	0	(27)	0	0	(27)	0	1,245	1,245	0	0	0
0V2637918	RIVERSIDE	CA		12/18/2019		0	0	(119)	0	0	(119)	0	3,304	3,304	0	0	0
0V2599523	LOS ANGELES	CA		12/18/2019		0	0	(66)	0	0	(66)	0	1,417	1,417	0	0	0
0V2577505	OLYMPIA	WA		12/18/2019		0	0	(115)	0	0	(115)	0	3,352	3,352	0	0	0
0V2638552	APEX	NC		12/18/2019		0	0	(54)	0	0	(54)	0	1,426	1,426	0	0	0
0V2672446	APPLE VALLEY	MN		12/18/2019		0	0	(24)	0	0	(24)	0	597	597	0	0	0
0V2650844	SAN BERNARDINO	CA		12/18/2019		0	0	(33)	0	0	(33)	0	1,166	1,166	0	0	0
0V2654726	KLAMATH FALLS	OR		12/18/2019		0	0	(32)	0	0	(32)	0	1,016	1,016	0	0	0
0V2660490	SPANAWAY	WA		12/18/2019		0	0	(51)	0	0	(51)	0	1,657	1,657	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
0V2744545	LENOIR CITY	TN		12/18/2019		0	0	(10)	0	0	(10)	0	686	686	0	0	0
0V2668817	TAUNTON	MA		12/18/2019		0	0	(45)	0	0	(45)	0	1,670	1,670	0	0	0
0V2713776	CHICAGO	IL		12/18/2019		0	0	(36)	0	0	(36)	0	802	802	0	0	0
0V2543369	PANAMA CITY BEACH	FL		12/18/2019		0	0	(54)	0	0	(54)	0	1,308	1,308	0	0	0
0V2629388	SANTA MARIA	CA		12/18/2019		0	0	(40)	0	0	(40)	0	1,264	1,264	0	0	0
0V2625338	SHERRILLS FORD	NC		12/18/2019		0	0	(38)	0	0	(38)	0	1,082	1,082	0	0	0
0V2651547	NORTHBROOK	IL		12/18/2019		0	0	(42)	0	0	(42)	0	1,208	1,208	0	0	0
0V2668805	FAR ROCKAWAY	NY		12/18/2019		0	0	(29)	0	0	(29)	0	748	748	0	0	0
0V2605601	LEXINGTON	SC		12/18/2019		0	0	(100)	0	0	(100)	0	2,870	2,870	0	0	0
0V2736239	OLNEY	MD		12/18/2019		0	0	(1)	0	0	(1)	0	1,637	1,637	0	0	0
0V2735407	JACKSONVILLE	FL		12/18/2019		0	0	(2)	0	0	(2)	0	635	635	0	0	0
0V2657082	SAN DIEGO	CA		12/18/2019		0	0	(93)	0	0	(93)	0	2,814	2,814	0	0	0
0V2696239	REX	GA		12/18/2019		0	0	(20)	0	0	(20)	0	623	623	0	0	0
0V2670733	NEWBERG	OR		12/18/2019		0	0	(13)	0	0	(13)	0	1,103	1,103	0	0	0
0V2552707	LOS ANGELES	CA		12/18/2019		0	0	(63)	0	0	(63)	0	1,539	1,539	0	0	0
0V2676005	SAVANNAH	GA		12/18/2019		0	0	(15)	0	0	(15)	0	383	383	0	0	0
0V2655860	KENNESAW	GA		12/18/2019		0	0	(34)	0	0	(34)	0	1,090	1,090	0	0	0
0V2718010	PAHOA	HI		12/18/2019		0	0	(42)	0	0	(42)	0	1,946	1,946	0	0	0
0V2647541	PLANO	TX		12/18/2019		0	0	(76)	0	0	(76)	0	1,974	1,974	0	0	0
0V2624966	CARLSTADT	NJ		12/18/2019		0	0	(70)	0	0	(70)	0	1,820	1,820	0	0	0
0V2665772	CHICAGO	IL		12/18/2019		0	0	(30)	0	0	(30)	0	714	714	0	0	0
0V2732527	LOS ANGELES	CA		12/18/2019		0	0	(17)	0	0	(17)	0	2,588	2,588	0	0	0
0V2742048	NORTH LAS VEGAS	NV		12/18/2019		0	0	(271)	0	0	(271)	0	11,022	11,022	0	0	0
0V2663550	BRISTOW	VA		12/18/2019		0	0	(41)	0	0	(41)	0	1,919	1,919	0	0	0
0V2743696	AUSTIN	TX		12/18/2019		0	0	(19)	0	0	(19)	0	1,217	1,217	0	0	0
0V2675328	MCALLEN	TX		12/18/2019		0	0	(14)	0	0	(14)	0	551	551	0	0	0
0V2644059	LITTLEROCK	CA		12/18/2019		0	0	(34)	0	0	(34)	0	924	924	0	0	0
0V2679973	KEYES	CA		12/18/2019		0	0	(28)	0	0	(28)	0	951	951	0	0	0
0V2680278	MANTECA	CA		12/18/2019		0	0	(67)	0	0	(67)	0	2,689	2,689	0	0	0
0V2703127	LYNWOOD	CA		12/18/2019		0	0	(32)	0	0	(32)	0	1,978	1,978	0	0	0
0V2741763	DURHAM	NC		12/18/2019		0	0	(14)	0	0	(14)	0	1,262	1,262	0	0	0
0V2670885	SAVANNAH	GA		12/18/2019		0	0	(18)	0	0	(18)	0	498	498	0	0	0
0V2637715	MORENO VALLEY	CA		12/18/2019		0	0	(50)	0	0	(50)	0	1,494	1,494	0	0	0
0V2746427	ANTIOCH	CA		12/18/2019		0	0	(38)	0	0	(38)	0	1,619	1,619	0	0	0
0V2744531	DOTHAN	AL		12/18/2019		0	0	(20)	0	0	(20)	0	413	413	0	0	0
0V2667637	IDYLLWILD	CA		12/18/2019		0	0	(25)	0	0	(25)	0	971	971	0	0	0
0V2665996	GRESHAM	OR		12/18/2019		0	0	(38)	0	0	(38)	0	1,354	1,354	0	0	0
0V2717973	KISSIMMEE	FL		12/18/2019		0	0	(15)	0	0	(15)	0	604	604	0	0	0
0V2686472	FORT WORTH	TX		12/18/2019		0	0	(31)	0	0	(31)	0	812	812	0	0	0
0V2705932	OLD HICKORY	TN		12/18/2019		0	0	(35)	0	0	(35)	0	872	872	0	0	0
0V2602270	RIVERSIDE	CA		12/18/2019		0	0	(26)	0	0	(26)	0	771	771	0	0	0
0V2537659	WALTON	KY		12/18/2019		0	0	(12)	0	0	(12)	0	552	552	0	0	0
0V2530894	YUBA CITY	CA		12/18/2019		0	0	(33)	0	0	(33)	0	964	964	0	0	0
0V2690314	LA PORTE	TX		12/18/2019		0	0	(24)	0	0	(24)	0	661	661	0	0	0
0V2702728	LAS VEGAS	NV		12/18/2019		0	0	(38)	0	0	(38)	0	1,176	1,176	0	0	0
0V2688797	BENNINGTON	NE		12/18/2019		0	0	(36)	0	0	(36)	0	822	822	0	0	0
0V2688771	KEAAU	HI		12/18/2019		0	0	(82)	0	0	(82)	0	2,448	2,448	0	0	0
0V2683264	HILTON HEAD ISLAND	SC		12/18/2019		0	0	(17)	0	0	(17)	0	1,184	1,184	0	0	0
0V2557381	FALL RIVER	MA		12/18/2019		0	0	(84)	0	0	(84)	0	1,157	1,157	0	0	0
0V2683602	CHARLOTTE	NC		12/18/2019		0	0	(27)	0	0	(27)	0	1,007	1,007	0	0	0
0V2730173	LA PUENTE	CA		12/18/2019		0	0	6	0	0	6	0	2,842	2,842	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
0V2732170	MATTHEWS	NC		12/18/2019		0	0	(26)	0	0	(26)	0	2,307	2,307	0	0	0
0V2667549	PRESCOTT VALLEY	AZ		12/18/2019		0	0	(54)	0	0	(54)	0	1,974	1,974	0	0	0
0V2746184	HALTOM CITY	TX		12/18/2019		0	0	(16)	0	0	(16)	0	619	619	0	0	0
0V2665206	ACTON	CA		12/18/2019		0	0	(10)	0	0	(10)	0	1,096	1,096	0	0	0
0V2726653	SOUTH GATE	CA		12/18/2019		0	0	(31)	0	0	(31)	0	2,288	2,288	0	0	0
0V2608020	LUBBOCK	TX		12/18/2019		0	0	(47)	0	0	(47)	0	1,281	1,281	0	0	0
0V2667510	LANEXA	VA		12/18/2019		0	0	(41)	0	0	(41)	0	932	932	0	0	0
0V2690297	SAN ANTONIO	TX		12/18/2019		0	0	(38)	0	0	(38)	0	1,102	1,102	0	0	0
0V2667674	LONGWOOD	FL		12/18/2019		0	0	(28)	0	0	(28)	0	1,340	1,340	0	0	0
0V2677927	ALBUQUERQUE	NM		12/18/2019		0	0	(24)	0	0	(24)	0	598	598	0	0	0
0V2685273	LONE OAK	TX		12/18/2019		0	0	(73)	0	0	(73)	0	2,025	2,025	0	0	0
0V2595672	AURORA	CO		12/18/2019		0	0	(38)	0	0	(38)	0	1,164	1,164	0	0	0
0V2662028	HIALEAH	FL		12/18/2019		0	0	(34)	0	0	(34)	0	1,343	1,343	0	0	0
0V2699683	PARAMOUNT	CA		12/18/2019		0	0	(44)	0	0	(44)	0	2,063	2,063	0	0	0
0V2602334	PLANO	TX		12/18/2019		0	0	(48)	0	0	(48)	0	1,314	1,314	0	0	0
0V2614908	BAKERSFIELD	CA		12/18/2019		0	0	(36)	0	0	(36)	0	935	935	0	0	0
0V2692166	SANTA ROSA	CA		12/18/2019		0	0	(45)	0	0	(45)	0	2,346	2,346	0	0	0
0V2623093	GRANTS PASS	OR		12/18/2019		0	0	(47)	0	0	(47)	0	1,041	1,041	0	0	0
0V2644877	PASADENA	CA		12/18/2019		0	0	(86)	0	0	(86)	0	2,848	2,848	0	0	0
0V2614362	CHASKA	MN		12/18/2019		0	0	(36)	0	0	(36)	0	1,009	1,009	0	0	0
0V2717263	CHURCH ROAD	VA		12/18/2019		0	0	(21)	0	0	(21)	0	1,091	1,091	0	0	0
0V2614569	SAN JACINTO	CA		12/18/2019		0	0	(26)	0	0	(26)	0	1,340	1,340	0	0	0
0V2599312	CHARLOTTESVILLE	VA		12/18/2019		0	0	(97)	0	0	(97)	0	2,829	2,829	0	0	0
0V2727163	JACKSONVILLE	FL		12/18/2019		0	0	(25)	0	0	(25)	0	887	887	0	0	0
0V2716609	LOS ANGELES	CA		12/18/2019		0	0	(13)	0	0	(13)	0	2,138	2,138	0	0	0
0V2739478	CONROE	TX		12/18/2019		0	0	(25)	0	0	(25)	0	675	675	0	0	0
0V2683263	VANCOUVER	WA		12/18/2019		0	0	(36)	0	0	(36)	0	1,816	1,816	0	0	0
0V2646902	HEMPSTEAD	NY		12/18/2019		0	0	(55)	0	0	(55)	0	1,380	1,380	0	0	0
0V2736246	JEKYLL ISLAND	GA		12/18/2019		0	0	(365)	0	0	(365)	0	19,759	19,759	0	0	0
0V2609676	BATTLE GROUND	WA		12/18/2019		0	0	(28)	0	0	(28)	0	743	743	0	0	0
0V2717783	GILBERT	AZ		12/18/2019		0	0	(10)	0	0	(10)	0	1,119	1,119	0	0	0
0V2525743	STOCKTON	CA		12/18/2019		0	0	(24)	0	0	(24)	0	753	753	0	0	0
0V2668150	TRABUCO CANYON	CA		12/18/2019		0	0	(27)	0	0	(27)	0	2,008	2,008	0	0	0
0V2675381	HOUSTON	TX		12/18/2019		0	0	(12)	0	0	(12)	0	311	311	0	0	0
0V2665487	BOSTON	MA		12/18/2019		0	0	(33)	0	0	(33)	0	1,885	1,885	0	0	0
0V2681916	NEW ORLEANS	LA		12/18/2019		0	0	(16)	0	0	(16)	0	1,168	1,168	0	0	0
0V2628887	JERSEY CITY	NJ		12/18/2019		0	0	(60)	0	0	(60)	0	2,145	2,145	0	0	0
0V2651552	UNION CITY	NJ		12/18/2019		0	0	(27)	0	0	(27)	0	1,135	1,135	0	0	0
0V2661342	WHEAT RIDGE	CO		12/18/2019		0	0	(70)	0	0	(70)	0	2,502	2,502	0	0	0
0V2623565	PINEVILLE	NC		12/18/2019		0	0	(33)	0	0	(33)	0	758	758	0	0	0
0V2725966	FAIRLAWN	NJ		12/18/2019		0	0	(25)	0	0	(25)	0	1,392	1,392	0	0	0
0V2676104	MIAMI	FL		12/18/2019		0	0	(37)	0	0	(37)	0	1,488	1,488	0	0	0
0V2665770	PALMDALE	CA		12/18/2019		0	0	(34)	0	0	(34)	0	861	861	0	0	0
0V2606420	ANTIOCH	CA		12/18/2019		0	0	(64)	0	0	(64)	0	2,197	2,197	0	0	0
0V2689514	ALBANY	LA		12/18/2019		0	0	(26)	0	0	(26)	0	650	650	0	0	0
0V2531747	BRADENTON	FL		12/18/2019		0	0	(66)	0	0	(66)	0	828	828	0	0	0
0V2683607	RIVERTON	UT		12/18/2019		0	0	(32)	0	0	(32)	0	1,328	1,328	0	0	0
0V2636347	CARSON	CA		12/18/2019		0	0	(56)	0	0	(56)	0	1,344	1,344	0	0	0
0V2569858	CLOVIS	CA		12/18/2019		0	0	(46)	0	0	(46)	0	1,173	1,173	0	0	0
0V2706884	BROOKLYN PARK	MN		12/18/2019		0	0	(28)	0	0	(28)	0	2,442	2,442	0	0	0
0V2656941	EVERSON	WA		12/18/2019		0	0	(52)	0	0	(52)	0	1,294	1,294	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
0V2716420	GREELEY	CO		12/18/2019		0	0	(22)	0	0	(22)	0	1,365	1,365	0	0	0
0V2699284	LOS ANGELES	CA		12/18/2019		0	0	(1)	0	0	(1)	0	4,687	4,687	0	0	0
0V2673149	NORTH RIVERSIDE	IL		12/18/2019		0	0	(26)	0	0	(26)	0	995	995	0	0	0
0V2661483	VERO BEACH	FL		12/18/2019		0	0	(36)	0	0	(36)	0	1,333	1,333	0	0	0
0V2738454	GRANADA HILLS	CA		12/18/2019		0	0	4	0	0	4	0	2,988	2,988	0	0	0
0V2732068	FAYETTEVILLE	GA		12/18/2019		0	0	(37)	0	0	(37)	0	816	816	0	0	0
0V2607486	SAN DIEGO	CA		12/18/2019		0	0	(65)	0	0	(65)	0	1,590	1,590	0	0	0
0V2637837	HOUSTON	TX		12/18/2019		0	0	(39)	0	0	(39)	0	1,404	1,404	0	0	0
0V2544169	OXNARD	CA		12/18/2019		0	0	(65)	0	0	(65)	0	1,781	1,781	0	0	0
0V2725785	OAKLAND	CA		12/18/2019		0	0	(27)	0	0	(27)	0	1,981	1,981	0	0	0
0V2649441	DETROIT	MI		12/18/2019		0	0	(49)	0	0	(49)	0	1,175	1,175	0	0	0
0V2679774	VICTORVILLE	CA		12/18/2019		0	0	(28)	0	0	(28)	0	873	873	0	0	0
0V2622870	PALM BAY	FL		12/18/2019		0	0	(38)	0	0	(38)	0	881	881	0	0	0
0V2668846	ODESSA	FL		12/18/2019		0	0	(59)	0	0	(59)	0	1,664	1,664	0	0	0
0V2710073	CLEVELAND	GA		12/18/2019		0	0	(28)	0	0	(28)	0	1,579	1,579	0	0	0
0V2643259	ADAIRSVILLE	GA		12/18/2019		0	0	(55)	0	0	(55)	0	1,593	1,593	0	0	0
0V2555266	HOUSTON	TX		12/18/2019		0	0	(58)	0	0	(58)	0	1,421	1,421	0	0	0
0V2619008	SAN ANTONIO	TX		12/18/2019		0	0	(27)	0	0	(27)	0	854	854	0	0	0
0V2533597	SAN DIEGO	CA		12/18/2019		0	0	(48)	0	0	(48)	0	3,129	3,129	0	0	0
0V2668500	LAS VEGAS	NV		12/18/2019		0	0	(23)	0	0	(23)	0	625	625	0	0	0
0V2634441	MIAMI	FL		12/18/2019		0	0	(33)	0	0	(33)	0	1,140	1,140	0	0	0
0V2736193	MANAHAWKIN	NJ		12/18/2019		0	0	(7)	0	0	(7)	0	1,479	1,479	0	0	0
0V2599471	SILVER SPRING	MD		12/18/2019		0	0	(50)	0	0	(50)	0	1,289	1,289	0	0	0
0V2697334	SAN ANTONIO	TX		12/18/2019		0	0	(39)	0	0	(39)	0	1,044	1,044	0	0	0
0V2726464	LAS VEGAS	NV		12/18/2019		0	0	(32)	0	0	(32)	0	961	961	0	0	0
0V2719657	PHOENIX	AZ		12/18/2019		0	0	(24)	0	0	(24)	0	666	666	0	0	0
0V2662134	CHARLOTTE	NC		12/18/2019		0	0	(24)	0	0	(24)	0	614	614	0	0	0
0V2623561	RANCHO CUCAMONGA	CA		12/18/2019		0	0	(56)	0	0	(56)	0	1,643	1,643	0	0	0
0V2682543	LAS VEGAS	NV		12/18/2019		0	0	(31)	0	0	(31)	0	682	682	0	0	0
0V2632981	COMPTON	CA		12/18/2019		0	0	(81)	0	0	(81)	0	2,169	2,169	0	0	0
0V2708196	DENVER	CO		12/18/2019		0	0	(30)	0	0	(30)	0	1,324	1,324	0	0	0
0V2717563	PALM COAST	FL		12/18/2019		0	0	(22)	0	0	(22)	0	971	971	0	0	0
0V2715735	LOS ANGELES	CA		12/18/2019		0	0	(15)	0	0	(15)	0	2,669	2,669	0	0	0
0V2675060	NEW ORLEANS	LA		12/18/2019		0	0	(23)	0	0	(23)	0	1,655	1,655	0	0	0
0V2685244	CONROE	TX		12/18/2019		0	0	(29)	0	0	(29)	0	771	771	0	0	0
0V2551562	LONG BEACH	CA		12/18/2019		0	0	(47)	0	0	(47)	0	1,223	1,223	0	0	0
0V2679248	WEST PALM BEACH	FL		12/18/2019		0	0	(28)	0	0	(28)	0	637	637	0	0	0
0V2738455	POMONA	CA		12/18/2019		0	0	(21)	0	0	(21)	0	1,788	1,788	0	0	0
0V2745950	CARTERET	NJ		12/18/2019		0	0	(29)	0	0	(29)	0	1,044	1,044	0	0	0
0V2661113	FRESNO	CA		12/18/2019		0	0	(36)	0	0	(36)	0	1,142	1,142	0	0	0
0V2666040	WEST PALM BEACH	FL		12/18/2019		0	0	(35)	0	0	(35)	0	1,279	1,279	0	0	0
0V2679260	SHERMAN	TX		12/18/2019		0	0	(25)	0	0	(25)	0	648	648	0	0	0
0V2663121	BUCKEYE	AZ		12/18/2019		0	0	(22)	0	0	(22)	0	929	929	0	0	0
0V2569521	NEW BRAUNFELS	TX		12/18/2019		0	0	17	0	0	17	0	1,016	1,016	0	0	0
0V2741764	BETHLEHEM	GA		12/18/2019		0	0	(54)	0	0	(54)	0	1,680	1,680	0	0	0
0V2746000	HOOVER	AL		12/18/2019		0	0	(35)	0	0	(35)	0	1,176	1,176	0	0	0
0V2735587	BAKERSFIELD	CA		12/18/2019		0	0	(23)	0	0	(23)	0	1,183	1,183	0	0	0
0V2745434	PENSACOLA	FL		12/18/2019		0	0	(4)	0	0	(4)	0	1,130	1,130	0	0	0
0V2606418	SANTA MARIA	CA		12/18/2019		0	0	(34)	0	0	(34)	0	1,482	1,482	0	0	0
0V2664569	WEST PALM BEACH	FL		12/18/2019		0	0	(20)	0	0	(20)	0	1,267	1,267	0	0	0
0V2736752	LENOIR CITY	TN		12/18/2019		0	0	(10)	0	0	(10)	0	892	892	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					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
0V2746903	EDINBURG	TX		12/18/2019		0	0	(15)	0	0	(15)	0	1,911	1,911	0	0	0
0V2619431	LANCASTER	CA		12/18/2019		0	0	(43)	0	0	(43)	0	1,158	1,158	0	0	0
0V2741806	JERSEY CITY	NJ		12/18/2019		0	0	(50)	0	0	(50)	0	1,594	1,594	0	0	0
0V2707170	NEWNAN	GA		12/18/2019		0	0	2	0	0	2	0	718	718	0	0	0
0V2700810	RAHWAY	NJ		12/18/2019		0	0	(21)	0	0	(21)	0	899	899	0	0	0
0V2745001	RICHARDSON	TX		12/18/2019		0	0	(34)	0	0	(34)	0	1,412	1,412	0	0	0
0V2626095	SILVER SPRING	MD		12/18/2019		0	0	(34)	0	0	(34)	0	1,231	1,231	0	0	0
0V2605546	BRYN MAWR	PA		12/18/2019		0	0	(111)	0	0	(111)	0	2,686	2,686	0	0	0
0V2636932	DALLAS	TX		12/18/2019		0	0	(59)	0	0	(59)	0	1,552	1,552	0	0	0
0V2616864	ASHEVILLE	NC		12/18/2019		0	0	(46)	0	0	(46)	0	1,335	1,335	0	0	0
0V2698786	COLUMBIA	MD		12/18/2019		0	0	(35)	0	0	(35)	0	1,033	1,033	0	0	0
0V2716919	NEWARK	NJ		12/18/2019		0	0	(15)	0	0	(15)	0	1,471	1,471	0	0	0
0V2678109	ORLANDO	FL		12/18/2019		0	0	(874)	0	0	(874)	0	31,188	31,188	0	0	0
0V2532376	ATLANTA	GA		12/18/2019		0	0	(99)	0	0	(99)	0	1,107	1,107	0	0	0
0V2634139	VALRICO	FL		12/18/2019		0	0	(32)	0	0	(32)	0	1,354	1,354	0	0	0
0V2669235	KENNESAW	GA		12/18/2019		0	0	(23)	0	0	(23)	0	1,034	1,034	0	0	0
0V2538593	PFLUGERVILLE	TX		12/18/2019		0	0	(109)	0	0	(109)	0	2,839	2,839	0	0	0
0V2626421	MERCED	CA		12/18/2019		0	0	(44)	0	0	(44)	0	1,165	1,165	0	0	0
0V2555467	ENGLEWOOD	CO		12/18/2019		0	0	(66)	0	0	(66)	0	1,988	1,988	0	0	0
0V2688124	PALMDALE	CA		12/18/2019		0	0	(28)	0	0	(28)	0	1,424	1,424	0	0	0
0V2697159	KENNESAW	GA		12/18/2019		0	0	(29)	0	0	(29)	0	1,091	1,091	0	0	0
0V2660890	LYNN	MA		12/18/2019		0	0	(46)	0	0	(46)	0	1,453	1,453	0	0	0
0V2717936	AUSTIN	TX		12/18/2019		0	0	(24)	0	0	(24)	0	692	692	0	0	0
0V2679062	ANAHEIM	CA		12/18/2019		0	0	(33)	0	0	(33)	0	2,217	2,217	0	0	0
0V2736776	MEMPHIS	TN		12/18/2019		0	0	(12)	0	0	(12)	0	258	258	0	0	0
0V2720537	PEACHTREE CITY	GA		12/18/2019		0	0	(41)	0	0	(41)	0	3,004	3,004	0	0	0
0V2678402	GARFIELD	NJ		12/18/2019		0	0	(27)	0	0	(27)	0	1,217	1,217	0	0	0
0V2678384	ORLANDO	FL		12/18/2019		0	0	(76)	0	0	(76)	0	2,930	2,930	0	0	0
0V2544263	SAN LUIS	AZ		12/18/2019		0	0	(19)	0	0	(19)	0	283	283	0	0	0
0V2679927	FREE UNION	VA		12/18/2019		0	0	(16)	0	0	(16)	0	592	592	0	0	0
0V2703513	WOODBRIDGE	VA		12/18/2019		0	0	(34)	0	0	(34)	0	1,203	1,203	0	0	0
0V2651252	WALDPORT	OR		12/18/2019		0	0	(38)	0	0	(38)	0	1,311	1,311	0	0	0
0V2665663	BUENA VISTA	CO		12/18/2019		0	0	(27)	0	0	(27)	0	1,041	1,041	0	0	0
0V2601829	WELLINGTON	FL		12/18/2019		0	0	(41)	0	0	(41)	0	876	876	0	0	0
0V2682558	HAMPTON	VA		12/18/2019		0	0	(33)	0	0	(33)	0	1,007	1,007	0	0	0
0V2671151	ESCONDIDO	CA		12/18/2019		0	0	(37)	0	0	(37)	0	1,898	1,898	0	0	0
0V2654477	MALDEN	MA		12/18/2019		0	0	(121)	0	0	(121)	0	3,492	3,492	0	0	0
0V2720702	JERSEY CITY	NJ		12/18/2019		0	0	(23)	0	0	(23)	0	1,364	1,364	0	0	0
0V2681010	WASHINGTON	DC		12/18/2019		0	0	(12)	0	0	(12)	0	687	687	0	0	0
0V2708397	AUSTIN	TX		12/18/2019		0	0	(40)	0	0	(40)	0	2,769	2,769	0	0	0
0V2620501	SURPRISE	AZ		12/18/2019		0	0	(56)	0	0	(56)	0	1,324	1,324	0	0	0
0V2683041	NEWARK	NJ		12/18/2019		0	0	(34)	0	0	(34)	0	981	981	0	0	0
0V2709897	CLOVIS	CA		12/18/2019		0	0	(37)	0	0	(37)	0	1,375	1,375	0	0	0
0V2746951	SAINT PAUL	MN		12/18/2019		0	0	(71)	0	0	(71)	0	6,833	6,833	0	0	0
0V2569520	SAN ANTONIO	TX		12/18/2019		0	0	(43)	0	0	(43)	0	989	989	0	0	0
0V2665511	CHICAGO	IL		12/18/2019		0	0	(30)	0	0	(30)	0	1,351	1,351	0	0	0
0V2610976	BEAVERTON	OR		12/18/2019		0	0	(28)	0	0	(28)	0	809	809	0	0	0
0V2597314	MADERA	CA		12/18/2019		0	0	(48)	0	0	(48)	0	1,122	1,122	0	0	0
0V2666020	MARIPOSA	CA		12/18/2019		0	0	(162)	0	0	(162)	0	4,254	4,254	0	0	0
0V2543925	AUSTIN	TX		12/18/2019		0	0	(45)	0	0	(45)	0	1,270	1,270	0	0	0
0V2529507	UPLAND	CA		12/18/2019		0	0	(46)	0	0	(46)	0	1,735	1,735	0	0	0

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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
0V2551254	PATERSON	NJ		12/18/2019		0	0	(64)	0	0	(64)	0	887	887	0	0	0
0V2653622	PORT SAINT LUCIE	FL		12/18/2019		0	0	(32)	0	0	(32)	0	706	706	0	0	0
0V2727808	NORTH MIAMI BEACH	FL		12/18/2019		0	0	(27)	0	0	(27)	0	828	828	0	0	0
0V2719458	BELLINGHAM	WA		12/18/2019		0	0	(37)	0	0	(37)	0	1,931	1,931	0	0	0
0V2629581	TOWNSEND	DE		12/18/2019		0	0	(31)	0	0	(31)	0	1,147	1,147	0	0	0
0V2776037	LAS VEGAS	NV		12/01/2019		0	0	(29)	0	0	(29)	0	1,488	1,488	0	0	0
0V2752224	MORENO VALLEY	CA		12/01/2019		0	0	(13)	0	0	(13)	0	1,558	1,558	0	0	0
0V2768005	BROOKLYN	NY		12/01/2019		0	0	(54)	0	0	(54)	0	4,393	4,393	0	0	0
0V2765606	PIGEON FORGE	TN		12/01/2019		0	0	(10)	0	0	(10)	0	1,333	1,333	0	0	0
0V2755414	AUSTIN	TX		12/01/2019		0	0	(40)	0	0	(40)	0	2,136	2,136	0	0	0
0V2770190	SHORELINE	WA		12/01/2019		0	0	(38)	0	0	(38)	0	3,062	3,062	0	0	0
0V2775749	ATLANTA	GA		12/01/2019		0	0	(37)	0	0	(37)	0	1,962	1,962	0	0	0
0V2773138	THE HILLS	TX		12/01/2019		0	0	(39)	0	0	(39)	0	2,351	2,351	0	0	0
LN0013181	JERSEY CITY	NJ		03/09/2020		0	0	0	0	0	0	0	875,000	875,000	0	0	0
LN0012075	JERSEY CITY	NJ		03/09/2020		0	0	0	0	0	0	0	2,625,000	2,625,000	0	0	0
0V2773060	KEARNY	NJ		02/28/2020		0	0	(40)	0	0	(40)	0	1,998	1,998	0	0	0
0V2802907	BROOKLYN	NY		02/28/2020		0	0	(61)	0	0	(61)	0	5,353	5,353	0	0	0
0V2802717	AUSTIN	TX		02/28/2020		0	0	(35)	0	0	(35)	0	1,466	1,466	0	0	0
0V2792784	EUGENE	OR		02/28/2020		0	0	(37)	0	0	(37)	0	1,914	1,914	0	0	0
0V2797155	CERES	CA		02/28/2020		0	0	(30)	0	0	(30)	0	1,908	1,908	0	0	0
0V2796164	BUENA VISTA	CO		02/28/2020		0	0	(32)	0	0	(32)	0	1,659	1,659	0	0	0
0V2782702	PLANO	TX		02/28/2020		0	0	(31)	0	0	(31)	0	1,441	1,441	0	0	0
0V2802506	COLUMBUS	OH		02/28/2020		0	0	(29)	0	0	(29)	0	1,806	1,806	0	0	0
LN0014425	PHOENIX	AZ		04/20/2020		0	0	0	0	0	0	0	55,064	55,064	0	0	0
LN0014426	PHOENIX	AZ		04/20/2020		0	0	0	0	0	0	0	64,760	64,760	0	0	0
LN0014420	PHOENIX	AZ		03/13/2020		0	0	0	0	0	0	0	294,692	294,692	0	0	0
LN0014424	PHOENIX	AZ		03/13/2020		0	0	0	0	0	0	0	346,587	346,587	0	0	0
0V2762563	COMMERCE CITY	CO		03/30/2020		0	0	(36)	0	0	(36)	0	1,061	1,061	0	0	0
0V2816911	STURGIS	MI		03/30/2020		0	0	(15)	0	0	(15)	0	413	413	0	0	0
0V2799550	ANTIOCH	CA		03/30/2020		0	0	(63)	0	0	(63)	0	1,901	1,901	0	0	0
0V2752290	FORT COLLINS	CO		03/30/2020		0	0	(68)	0	0	(68)	0	2,038	2,038	0	0	0
0V2777222	DENVER	CO		03/30/2020		0	0	(38)	0	0	(38)	0	1,177	1,177	0	0	0
0V2816570	LOS ANGELES	CA		03/30/2020		0	0	(32)	0	0	(32)	0	1,807	1,807	0	0	0
0V2813165	SPARTA	NJ		03/30/2020		0	0	(30)	0	0	(30)	0	1,664	1,664	0	0	0
0V2756417	VANCOUVER	WA		03/30/2020		0	0	(57)	0	0	(57)	0	1,602	1,602	0	0	0
0V2795771	WASHOUGAL	WA		03/30/2020		0	0	(44)	0	0	(44)	0	1,245	1,245	0	0	0
0V2752653	LYNN	MA		03/30/2020		0	0	(40)	0	0	(40)	0	1,287	1,287	0	0	0
0V2769579	SACRAMENTO	CA		03/30/2020		0	0	(147)	0	0	(147)	0	3,962	3,962	0	0	0
0V2805473	PHOENIX	AZ		03/30/2020		0	0	(77)	0	0	(77)	0	1,961	1,961	0	0	0
0V2774854	LAFAYETTE	CO		03/30/2020		0	0	(48)	0	0	(48)	0	1,377	1,377	0	0	0
0V2570810	ATWATER	CA		05/28/2020		0	0	(78)	0	0	(78)	0	2,008	2,008	0	0	0
0V2570093	AVENTURA	FL		05/28/2020		0	0	(61)	0	0	(61)	0	1,454	1,454	0	0	0
0V2568760	AVENTURA	FL		05/28/2020		0	0	(66)	0	0	(66)	0	1,587	1,587	0	0	0
0V2568755	CYPRESS	TX		05/28/2020		0	0	(32)	0	0	(32)	0	508	508	0	0	0
0V2577667	BELTON	SC		05/28/2020		0	0	(55)	0	0	(55)	0	1,002	1,002	0	0	0
0V2764360	FLAGSTAFF	AZ		05/28/2020		0	0	(131)	0	0	(131)	0	3,220	3,220	0	0	0
0V2570809	LEWISBERRY	PA		05/28/2020		0	0	(34)	0	0	(34)	0	517	517	0	0	0
0V2754613	SANGER	CA		05/28/2020		0	0	136	0	0	136	0	1,882	1,882	0	0	0
0V2541570	TAUNTON	MA		05/28/2020		0	0	(104)	0	0	(104)	0	1,221	1,221	0	0	0
0V2765963	PUYALLUP	WA		05/28/2020		0	0	(3)	0	0	(3)	0	686	686	0	0	0
0V2776950	LAS VEGAS	NV		05/28/2020		0	0	(27)	0	0	(27)	0	1,088	1,088	0	0	0

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

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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
0V2605704	ALBUQUERQUE	NM		05/28/2020		0	0	(82)	0	0	(82)	0	896	896	0	0	0
0V2792415	FORT WORTH	TX		05/28/2020		0	0	(28)	0	0	(28)	0	2,779	2,779	0	0	0
0V2612634	PEMBROKE PINES	FL		05/28/2020		0	0	(236)	0	0	(236)	0	1,866	1,866	0	0	0
0V2642751	NEWARK	NJ		05/28/2020		0	0	227	0	0	227	0	1,087	1,087	0	0	0
0V2777242	SANTA ANA	CA		05/28/2020		0	0	181	0	0	181	0	2,439	2,439	0	0	0
0V2596334	MEMPHIS	TN		05/28/2020		0	0	(37)	0	0	(37)	0	277	277	0	0	0
0V2717125	ATTLEBORO	MA		05/28/2020		0	0	(28)	0	0	(28)	0	1,045	1,045	0	0	0
0V2616827	GLENDALE HEIGHTS	IL		05/28/2020		0	0	(11)	0	0	(11)	0	415	415	0	0	0
0V2539961	FAYETTEVILLE	NC		05/28/2020		0	0	(5)	0	0	(5)	0	276	276	0	0	0
0V2621182	VALLEJO	CA		05/28/2020		0	0	66	0	0	66	0	2,092	2,092	0	0	0
0V2788008	AUSTIN	TX		05/28/2020		0	0	109	0	0	109	0	1,822	1,822	0	0	0
0V2550076	MODESTO	CA		05/28/2020		0	0	(99)	0	0	(99)	0	1,377	1,377	0	0	0
0V2689228	SEADRIFT	TX		05/28/2020		0	0	(13)	0	0	(13)	0	659	659	0	0	0
0V2616826	GLENDALE HEIGHTS	IL		05/28/2020		0	0	(10)	0	0	(10)	0	389	389	0	0	0
0V2537266	ALVIN	TX		05/28/2020		0	0	(31)	0	0	(31)	0	667	667	0	0	0
0V2605603	COLUMBIA	SC		05/28/2020		0	0	30	0	0	30	0	656	656	0	0	0
0V2786137	MATTHEWS	NC		05/28/2020		0	0	9	0	0	9	0	2,038	2,038	0	0	0
0V2651185	VIRGINIA BEACH	VA		05/28/2020		0	0	(39)	0	0	(39)	0	521	521	0	0	0
0V2601452	BALTIMORE	MD		06/29/2020		0	0	(13)	0	0	(13)	0	342	342	0	0	0
0V2575926	YONKERS	NY		06/29/2020		0	0	(118)	0	0	(118)	0	2,854	2,854	0	0	0
0V2608605	ELGIN	IL		06/29/2020		0	0	87	0	0	87	0	452	452	0	0	0
0V2677391	ANTIOCH	TN		06/29/2020		0	0	8	0	0	8	0	781	781	0	0	0
0V2756934	AURORA	CO		06/29/2020		0	0	(22)	0	0	(22)	0	992	992	0	0	0
0V2782818	HIGHWOOD	IL		06/30/2020		0	0	(35)	0	0	(35)	0	952	952	0	0	0
0V2752289	WINDSOR	CO		06/29/2020		0	0	17	0	0	17	0	1,698	1,698	0	0	0
0V2795351	MESA	AZ		06/29/2020		0	0	(21)	0	0	(21)	0	676	676	0	0	0
0V2751556	MALDEN	MA		06/29/2020		0	0	(122)	0	0	(122)	0	2,211	2,211	0	0	0
0V2803367	WHITTIER	CA		06/29/2020		0	0	(50)	0	0	(50)	0	1,875	1,875	0	0	0
0V2811639	FORT LAUDERDALE	FL		06/29/2020		0	0	(44)	0	0	(44)	0	1,428	1,428	0	0	0
0V2817992	HOLLISTON	MA		06/30/2020		0	0	(67)	0	0	(67)	0	2,287	2,287	0	0	0
0V2752114	CHICAGO	IL		06/29/2020		0	0	(41)	0	0	(41)	0	1,167	1,167	0	0	0
0V2599876	BALTIMORE	MD		06/30/2020		0	0	83	0	0	83	0	672	672	0	0	0
0V2795086	COLUMBIA	SC		06/29/2020		0	0	(26)	0	0	(26)	0	813	813	0	0	0
0V2529480	NASHVILLE	TN		06/29/2020		0	0	(56)	0	0	(56)	0	642	642	0	0	0
0V2784775	HUNTINGTON PARK	CA		06/30/2020		0	0	(46)	0	0	(46)	0	1,491	1,491	0	0	0
0V2856368	ARVADA	CO		06/30/2020		0	0	(28)	0	0	(28)	0	964	964	0	0	0
0V2598513	GENEVA	FL		07/29/2020		0	0	0	0	0	0	0	319	319	0	0	0
0V2778700	SAN DIEGO	CA		07/29/2020		0	0	(40)	0	0	(40)	0	3,129	3,129	0	0	0
0V2796706	DELRAY BEACH	FL		07/29/2020		0	0	(53)	0	0	(53)	0	1,249	1,249	0	0	0
0V2577129	SAINT CLOUD	FL		07/29/2020		0	0	(45)	0	0	(45)	0	596	596	0	0	0
0V2608081	BALTIMORE	MD		07/29/2020		0	0	(25)	0	0	(25)	0	504	504	0	0	0
0V2579061	STONE MOUNTAIN	GA		07/29/2020		0	0	71	0	0	71	0	1,114	1,114	0	0	0
0V2866496	FORT WORTH	TX		07/29/2020		0	0	(103)	0	0	(103)	0	2,416	2,416	0	0	0
0V2792052	ASTORIA	OR		07/29/2020		0	0	(21)	0	0	(21)	0	1,760	1,760	0	0	0
0V2774419	PHOENIX	AZ		07/29/2020		0	0	(57)	0	0	(57)	0	1,726	1,726	0	0	0
0V2783647	DENVER	CO		07/29/2020		0	0	(281)	0	0	(281)	0	6,861	6,861	0	0	0
0V2550433	STEPHENSON	VA		07/29/2020		0	0	(56)	0	0	(56)	0	959	959	0	0	0
0V2558503	APPLE VALLEY	CA		07/29/2020		0	0	(26)	0	0	(26)	0	461	461	0	0	0
0V0792238	CHERRY VALLEY	CA		07/29/2020		0	0	(54)	0	0	(54)	0	1,081	1,081	0	0	0
0V0792940	RYDAL	PA		07/29/2020		0	0	(231)	0	0	(231)	0	3,868	3,868	0	0	0
0V0792328	NEWARK	DE		07/29/2020		0	0	(62)	0	0	(62)	0	1,065	1,065	0	0	0

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	2	3					8	9	10	11	12	13					
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0V2621620	LITTLE ROCK	AR		08/28/2020		0	0	(11)	0	0	(11)	0	480	480	0	0	0
0V2578492	COUNTRY CLUB HILLS	IL		08/28/2020		0	0	(25)	0	0	(25)	0	668	668	0	0	0
0V0793624	SAN ANGELO	TX		08/28/2020		0	0	(13)	0	0	(13)	0	791	791	0	0	0
0V2616424	AURORA	CO		08/28/2020		0	0	(10)	0	0	(10)	0	1,440	1,440	0	0	0
0V2581143	MOUNT PLEASANT	TX		08/28/2020		0	0	(32)	0	0	(32)	0	653	653	0	0	0
0V2581478	MILWAUKEE	WI		08/28/2020		0	0	(20)	0	0	(20)	0	432	432	0	0	0
0V2802816	LOS ANGELES	CA		08/28/2020		0	0	(15)	0	0	(15)	0	1,239	1,239	0	0	0
0V2597426	SARASOTA	FL		08/28/2020		0	0	(68)	0	0	(68)	0	1,320	1,320	0	0	0
0V2627631	TUCSON	AZ		08/28/2020		0	0	(22)	0	0	(22)	0	477	477	0	0	0
0V2568874	ROUND LAKE BEACH	IL		08/28/2020		0	0	(51)	0	0	(51)	0	813	813	0	0	0
0V2568067	PALMDALE	CA		08/28/2020		0	0	(35)	0	0	(35)	0	1,069	1,069	0	0	0
0V2573125	BRONX	NY		08/28/2020		0	0	(84)	0	0	(84)	0	1,782	1,782	0	0	0
0V2604933	HALIFAX	MA		08/28/2020		0	0	(38)	0	0	(38)	0	688	688	0	0	0
0V2608742	TAMPA	FL		08/28/2020		0	0	(127)	0	0	(127)	0	2,771	2,771	0	0	0
0V2623340	PAULSBORO	NJ		08/28/2020		0	0	(22)	0	0	(22)	0	450	450	0	0	0
0V0792716	ORLANDO	FL		08/28/2020		0	0	(2)	0	0	(2)	0	909	909	0	0	0
0V2615640	HINESVILLE	GA		08/28/2020		0	0	(19)	0	0	(19)	0	345	345	0	0	0
0V2599224	MIAMI	FL		08/28/2020		0	0	(39)	0	0	(39)	0	687	687	0	0	0
0V2537638	NORFOLK	VA		08/28/2020		0	0	(47)	0	0	(47)	0	1,533	1,533	0	0	0
0V2599547	CHARLOTTE	NC		08/28/2020		0	0	(26)	0	0	(26)	0	616	616	0	0	0
0V2594822	DEARBORN HEIGHTS	MI		08/28/2020		0	0	(16)	0	0	(16)	0	287	287	0	0	0
0V2610212	MIAMI	FL		08/28/2020		0	0	(73)	0	0	(73)	0	2,559	2,559	0	0	0
0V2578215	LAS VEGAS	NV		08/28/2020		0	0	(18)	0	0	(18)	0	868	868	0	0	0
0V2596175	COLUMBUS	GA		08/28/2020		0	0	(28)	0	0	(28)	0	449	449	0	0	0
0V2602557	TALLAHASSEE	FL		08/28/2020		0	0	(22)	0	0	(22)	0	330	330	0	0	0
0V0792938	MIDDLESEX	NJ		08/28/2020		0	0	(27)	0	0	(27)	0	1,052	1,052	0	0	0
0V2613559	ESTERO	FL		08/28/2020		0	0	(46)	0	0	(46)	0	693	693	0	0	0
LN0015261	WALNUT CREEK	CA		08/10/2020		0	0	0	0	0	0	0	528,002	528,002	0	0	0
LN0015262	ASHEVILLE	NC		08/10/2020		0	0	140	0	0	140	0	1,712,509	1,712,509	0	0	0
0V2606403	SOUTH WILLIAMSPORT	PA		09/30/2020		0	0	(26)	0	0	(26)	0	688	688	0	0	0
0V2578315	FAYETTEVILLE	GA		09/30/2020		0	0	(19)	0	0	(19)	0	954	954	0	0	0
0V2616946	COLUMBUS	OH		09/30/2020		0	0	(13)	0	0	(13)	0	325	325	0	0	0
0V2633198	NEWARK	NJ		09/30/2020		0	0	(31)	0	0	(31)	0	1,133	1,133	0	0	0
0V2620240	DECATUR	GA		09/30/2020		0	0	(21)	0	0	(21)	0	465	465	0	0	0
0V2604202	ONEIDA	NY		09/30/2020		0	0	(18)	0	0	(18)	0	301	301	0	0	0
0V2619046	PATERSON	NJ		09/30/2020		0	0	(46)	0	0	(46)	0	1,459	1,459	0	0	0
0V2611006	NEWARK	NJ		09/30/2020		0	0	(50)	0	0	(50)	0	1,265	1,265	0	0	0
0V2577641	GAINESVILLE	GA		09/30/2020		0	0	(33)	0	0	(33)	0	709	709	0	0	0
0V2619722	UNION CITY	NJ		09/30/2020		0	0	(23)	0	0	(23)	0	1,654	1,654	0	0	0
0V2632531	BALLSTON SPA	NY		09/30/2020		0	0	(25)	0	0	(25)	0	539	539	0	0	0
0V2641858	HAWTHORNE	NJ		09/30/2020		0	0	(26)	0	0	(26)	0	1,750	1,750	0	0	0
0V2575599	MABLETON	GA		09/30/2020		0	0	(13)	0	0	(13)	0	279	279	0	0	0
0V2570789	JACKSON	MS		09/30/2020		0	0	(12)	0	0	(12)	0	237	237	0	0	0
0V0792294	PITTSBURGH	PA		09/30/2020		0	0	(9)	0	0	(9)	0	273	273	0	0	0
0V2616555	AUSTELL	GA		09/30/2020		0	0	(16)	0	0	(16)	0	425	425	0	0	0
0V2571617	PICAYUNE	MS		09/30/2020		0	0	(11)	0	0	(11)	0	217	217	0	0	0
0V2640321	WINGATE	NC		09/30/2020		0	0	(23)	0	0	(23)	0	626	626	0	0	0
0V2607751	MIDDLETOWN	PA		09/30/2020		0	0	(23)	0	0	(23)	0	795	795	0	0	0
0V2555663	PHILADELPHIA	PA		09/30/2020		0	0	(27)	0	0	(27)	0	593	593	0	0	0
0V2555165	COLUMBIA STATION	OH		09/30/2020		0	0	(14)	0	0	(14)	0	411	411	0	0	0
0V2629167	GLEN COVE	NY		09/30/2020		0	0	(34)	0	0	(34)	0	1,608	1,608	0	0	0

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0V2617139	MONROE	NY		09/30/2020		0	0	(27)	0	0	(27)	0	1,302	1,302	0	0	0
0V2598500	HICKORY	NC		09/30/2020		0	0	(21)	0	0	(21)	0	462	462	0	0	0
0V2577693	LODI	NJ		09/30/2020		0	0	(26)	0	0	(26)	0	878	878	0	0	0
0V2604440	YAPHANK	NY		09/30/2020		0	0	(124)	0	0	(124)	0	3,102	3,102	0	0	0
0V2606400	LEBANON	PA		09/30/2020		0	0	(16)	0	0	(16)	0	248	248	0	0	0
0V2549284	DULUTH	MN		09/30/2020		0	0	(26)	0	0	(26)	0	455	455	0	0	0
0V2610333	STONE MOUNTAIN	GA		09/30/2020		0	0	(26)	0	0	(26)	0	587	587	0	0	0
0V2625082	CLEVELAND	OH		09/30/2020		0	0	(12)	0	0	(12)	0	250	250	0	0	0
0V2578094	RUTHERFORDTON	NC		09/30/2020		0	0	(23)	0	0	(23)	0	422	422	0	0	0
0V0792324	BRICK	NJ		09/30/2020		0	0	(40)	0	0	(40)	0	1,413	1,413	0	0	0
0V0792966	MORRISTOWN	NJ		09/30/2020		0	0	(58)	0	0	(58)	0	2,168	2,168	0	0	0
400680057	BROOKLYN	NY		10/02/2020		0	0	0	0	0	0	0	3,785	3,785	0	0	0
400664974	CORAL SPRINGS	FL		10/02/2020		0	0	0	0	0	0	0	1,213	1,213	0	0	0
400664448	CONCORD	NC		10/02/2020		0	0	0	0	0	0	0	645	645	0	0	0
400221952	MEMPHIS	TN		10/02/2020		0	0	0	0	0	0	0	141	141	0	0	0
400606683	NEW ORLEANS	LA		10/02/2020		0	0	0	0	0	0	0	949	949	0	0	0
400363983	OLD BRIDGE	NJ		10/02/2020		0	0	0	0	0	0	0	3,800	3,800	0	0	0
400362734	JENISON	MI		10/02/2020		0	0	0	0	0	0	0	943	943	0	0	0
MPARKWYTL	NEW YORK	NY		10/05/2020		0	0	0	0	0	0	0	165,701	165,701	0	0	0
0V2826827	MADISON	AL		10/28/2020		0	0	(12)	0	0	(12)	0	1,616	1,616	0	0	0
0V2616825	EAST ROCKAWAY	NY		10/28/2020		0	0	(78)	0	0	(78)	0	2,192	2,192	0	0	0
0V2569797	HOUSTON	TX		10/30/2020		0	0	(66)	0	0	(66)	0	1,448	1,448	0	0	0
0V0793980	LOUSIVILLE	KY		10/30/2020		0	0	(27)	0	0	(27)	0	1,468	1,468	0	0	0
0V2598063	PATERSON	NJ		10/30/2020		0	0	(32)	0	0	(32)	0	603	603	0	0	0
0V2542362	ARLINGTON	TX		10/28/2020		0	0	(42)	0	0	(42)	0	725	725	0	0	0
0V2757203	COPPERAS COVE	TX		10/30/2020		0	0	(30)	0	0	(30)	0	722	722	0	0	0
0V2599237	APPLE VALLEY	CA		10/30/2020		0	0	(27)	0	0	(27)	0	600	600	0	0	0
0V2639279	HAMPTON	VA		10/30/2020		0	0	(39)	0	0	(39)	0	869	869	0	0	0
0V2597272	MERCED	CA		10/30/2020		0	0	(33)	0	0	(33)	0	757	757	0	0	0
0V2596170	JACKSONVILLE	FL		10/30/2020		0	0	(25)	0	0	(25)	0	389	389	0	0	0
0V2594766	HOUSTON	TX		10/30/2020		0	0	(21)	0	0	(21)	0	409	409	0	0	0
0V2642759	FORT PIERCE	FL		10/30/2020		0	0	(21)	0	0	(21)	0	626	626	0	0	0
0V2634014	FAIRFAX	VA		10/30/2020		0	0	(68)	0	0	(68)	0	674	674	0	0	0
0V2569911	MADISON	TN		10/28/2020		0	0	(32)	0	0	(32)	0	615	615	0	0	0
0V0794391	MYRTLE BEACH	SC		10/30/2020		0	0	(57)	0	0	(57)	0	850	850	0	0	0
0V2545492	LOUISVILLE	KY		10/30/2020		0	0	(18)	0	0	(18)	0	405	405	0	0	0
0V2596864	ORLANDO	FL		10/28/2020		0	0	(41)	0	0	(41)	0	509	509	0	0	0
0V2805207	KANSAS CITY	KS		10/30/2020		0	0	(38)	0	0	(38)	0	1,103	1,103	0	0	0
0V2558603	LAKEWOOD	OH		10/30/2020		0	0	(34)	0	0	(34)	0	713	713	0	0	0
0V2568822	OAKLAND	CA		10/30/2020		0	0	(52)	0	0	(52)	0	1,323	1,323	0	0	0
0V2619415	CHEYENNE	WY		10/30/2020		0	0	(18)	0	0	(18)	0	397	397	0	0	0
0V2574915	HEBRON	IN		10/30/2020		0	0	(37)	0	0	(37)	0	729	729	0	0	0
0V2578836	TOMBALL	TX		10/30/2020		0	0	(28)	0	0	(28)	0	553	553	0	0	0
0V0793223	OLD FORGE	PA		10/30/2020		0	0	(1)	0	0	(1)	0	1,305	1,305	0	0	0
0V2607556	MEMPHIS	TN		10/30/2020		0	0	(15)	0	0	(15)	0	289	289	0	0	0
0V2553167	NORWALK	CT		10/30/2020		0	0	(74)	0	0	(74)	0	1,492	1,492	0	0	0
0V2639658	LAS VEGAS	NV		10/30/2020		0	0	(77)	0	0	(77)	0	1,533	1,533	0	0	0
0V2608728	RIDGECREST	CA		10/28/2020		0	0	(133)	0	0	(133)	0	1,515	1,515	0	0	0
0V2801281	ELIZABETH	NJ		10/30/2020		0	0	(58)	0	0	(58)	0	1,660	1,660	0	0	0
0V2632684	WYLIE	TX		10/30/2020		0	0	(30)	0	0	(30)	0	654	654	0	0	0
0V2862961	PLYMOUTH MEETING	PA		10/30/2020		0	0	(46)	0	0	(46)	0	4,047	4,047	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
0V2569567	BIRMINGHAM	AL		10/30/2020		0	0	(18)	0	0	(18)	0	346	346	0	0	0
0V2795858	BROKEN BOW	OK		10/30/2020		0	0	(33)	0	0	(33)	0	1,949	1,949	0	0	0
0V2810899	KISSIMMEE	FL		10/30/2020		0	0	(49)	0	0	(49)	0	1,974	1,974	0	0	0
0V2597429	JACKSON	MS		10/30/2020		0	0	(15)	0	0	(15)	0	287	287	0	0	0
0V2540611	THOMASVILLE	NC		10/30/2020		0	0	(124)	0	0	(124)	0	2,391	2,391	0	0	0
0V2613925	CHICAGO	IL		10/30/2020		0	0	(19)	0	0	(19)	0	418	418	0	0	0
0V2547071	EPHRAIM	UT		10/30/2020		0	0	(47)	0	0	(47)	0	951	951	0	0	0
0V2599848	VENTNOR CITY	NJ		10/30/2020		0	0	(60)	0	0	(60)	0	929	929	0	0	0
0V2605720	MODESTO	CA		10/30/2020		0	0	(50)	0	0	(50)	0	1,040	1,040	0	0	0
0V2559638	DENVER	CO		10/30/2020		0	0	(91)	0	0	(91)	0	2,083	2,083	0	0	0
0V2782321	NEW ORLEANS	LA		10/30/2020		0	0	261	0	0	261	0	3,888	3,888	0	0	0
0V2599232	HILLSIDE	NJ		10/28/2020		0	0	(53)	0	0	(53)	0	983	983	0	0	0
0V2632695	SAN ANTONIO	TX		10/30/2020		0	0	(29)	0	0	(29)	0	587	587	0	0	0
0V2684216	WALKER	LA		10/30/2020		0	0	(33)	0	0	(33)	0	381	381	0	0	0
0V2569579	LA FOLLETTE	TN		10/30/2020		0	0	(15)	0	0	(15)	0	269	269	0	0	0
0V2602740	LINDEN	NJ		10/30/2020		0	0	(87)	0	0	(87)	0	1,410	1,410	0	0	0
0V2547529	MEMPHIS	TN		10/30/2020		0	0	(26)	0	0	(26)	0	443	443	0	0	0
0V2553151	THORNTON	CO		10/30/2020		0	0	(42)	0	0	(42)	0	986	986	0	0	0
0V0794693	NAPLES	FL		10/30/2020		0	0	(15)	0	0	(15)	0	732	732	0	0	0
0V2619037	NAPLES	FL		10/28/2020		0	0	(33)	0	0	(33)	0	509	509	0	0	0
0V0794307	HERNANDO	FL		10/30/2020		0	0	(33)	0	0	(33)	0	1,629	1,629	0	0	0
0V2558169	PALMDALE	CA		10/28/2020		0	0	(80)	0	0	(80)	0	1,869	1,869	0	0	0
0V2573651	WOBURN	MA		10/30/2020		0	0	(70)	0	0	(70)	0	1,453	1,453	0	0	0
0V2577599	SUGAR LAND	TX		10/30/2020		0	0	(46)	0	0	(46)	0	921	921	0	0	0
0V2607140	LEHIGH ACRES	FL		10/30/2020		0	0	(45)	0	0	(45)	0	719	719	0	0	0
0V2541873	DELTONA	FL		10/30/2020		0	0	(59)	0	0	(59)	0	800	800	0	0	0
0V0792387	GALLATIN	TN		10/30/2020		0	0	1	0	0	1	0	803	803	0	0	0
0V2602513	ANDERSON	IN		10/30/2020		0	0	(20)	0	0	(20)	0	377	377	0	0	0
0V2597976	TULSA	OK		10/30/2020		0	0	(57)	0	0	(57)	0	1,052	1,052	0	0	0
0V2540924	BAKERSFIELD	CA		10/30/2020		0	0	(35)	0	0	(35)	0	630	630	0	0	0
0V2550403	HAMMOND	IN		10/30/2020		0	0	(23)	0	0	(23)	0	479	479	0	0	0
0V2571301	SAINT LOUIS	MO		10/30/2020		0	0	(43)	0	0	(43)	0	838	838	0	0	0
0V2599858	LAKELAND	FL		10/30/2020		0	0	(23)	0	0	(23)	0	381	381	0	0	0
0V2606755	KISSIMMEE	FL		10/30/2020		0	0	(20)	0	0	(20)	0	423	423	0	0	0
0V2542043	DOUGLASVILLE	GA		10/30/2020		0	0	(29)	0	0	(29)	0	475	475	0	0	0
0V2556320	MEMPHIS	TN		10/28/2020		0	0	(19)	0	0	(19)	0	308	308	0	0	0
0V2600973	THERMAL	CA		10/28/2020		0	0	(147)	0	0	(147)	0	2,965	2,965	0	0	0
0V2559463	CLEARWATER	FL		10/30/2020		0	0	(31)	0	0	(31)	0	665	665	0	0	0
0V2602514	ANDERSON	IN		10/30/2020		0	0	(19)	0	0	(19)	0	357	357	0	0	0
0V2577893	WINTER SPRINGS	FL		10/30/2020		0	0	(28)	0	0	(28)	0	665	665	0	0	0
0V2578144	PHOENIX	AZ		10/30/2020		0	0	(31)	0	0	(31)	0	618	618	0	0	0
0V0804823	CORPUS CHRISTI	TX		10/30/2020		0	0	(62)	0	0	(62)	0	610	610	0	0	0
0V2599928	PAULSBORO	NJ		10/30/2020		0	0	(37)	0	0	(37)	0	743	743	0	0	0
0V2571004	TUCSON	AZ		10/30/2020		0	0	(48)	0	0	(48)	0	1,081	1,081	0	0	0
0V2637065	NEW BRUNSWICK	NJ		10/30/2020		0	0	(28)	0	0	(28)	0	619	619	0	0	0
0V2560094	MARGATE	FL		10/30/2020		0	0	(47)	0	0	(47)	0	1,155	1,155	0	0	0
0V0793855	NANTUCKET	MA		10/30/2020		0	0	(31)	0	0	(31)	0	4,794	4,794	0	0	0
0V2569564	LAUGHLIN	NV		10/30/2020		0	0	(39)	0	0	(39)	0	630	630	0	0	0
0V2607222	CHEYENNE	WY		10/28/2020		0	0	(35)	0	0	(35)	0	912	912	0	0	0
0V2596564	BOISE	ID		10/30/2020		0	0	(55)	0	0	(55)	0	1,036	1,036	0	0	0
0V2595279	SAN ANTONIO	TX		10/30/2020		0	0	(36)	0	0	(36)	0	736	736	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
0V2569695	SOUTH PADRE ISLAND	TX		10/30/2020		0	0	(61)	0	0	(61)	0	962	962	0	0	0
0V2538659	CUMMING	GA		10/30/2020		0	0	(44)	0	0	(44)	0	1,008	1,008	0	0	0
0V2578040	GENOA CITY	WI		10/30/2020		0	0	(26)	0	0	(26)	0	532	532	0	0	0
0V2601896	LOUISVILLE	KY		10/30/2020		0	0	(15)	0	0	(15)	0	401	401	0	0	0
0V2607252	WINTER HAVEN	FL		10/30/2020		0	0	(19)	0	0	(19)	0	371	371	0	0	0
0V0794647	PANAMA CITY BEACH	FL		10/30/2020		0	0	(135)	0	0	(135)	0	1,591	1,591	0	0	0
0V2575902	ROCHESTER	NH		10/30/2020		0	0	(30)	0	0	(30)	0	590	590	0	0	0
0V2653001	HOUSTON	TX		10/30/2020		0	0	(49)	0	0	(49)	0	1,228	1,228	0	0	0
0V2826082	DENVER	CO		10/30/2020		0	0	98	0	0	98	0	5,257	5,257	0	0	0
0V2620797	SPRING VALLEY	NY		10/30/2020		0	0	(215)	0	0	(215)	0	4,259	4,259	0	0	0
0V2552887	HAMMOND	IN		10/30/2020		0	0	(23)	0	0	(23)	0	461	461	0	0	0
0V2570728	POQUOSON	VA		10/30/2020		0	0	(75)	0	0	(75)	0	1,259	1,259	0	0	0
0V2676627	LEWISTON	ID		10/30/2020		0	0	(52)	0	0	(52)	0	533	533	0	0	0
0V2570575	ATLANTA	IN		10/30/2020		0	0	(21)	0	0	(21)	0	349	349	0	0	0
0V2629600	MEMPHIS	TN		10/30/2020		0	0	(18)	0	0	(18)	0	435	435	0	0	0
0V2664130	LONGMEADOW	MA		10/30/2020		0	0	(32)	0	0	(32)	0	477	477	0	0	0
0V2570886	METAIRIE	LA		10/28/2020		0	0	(25)	0	0	(25)	0	491	491	0	0	0
0V2549400	WEST PALM BEACH	FL		10/30/2020		0	0	(41)	0	0	(41)	0	850	850	0	0	0
0V2851744	BOERNE	TX		10/30/2020		0	0	(51)	0	0	(51)	0	3,655	3,655	0	0	0
0V0794253	EAST HAMPTON	NY		10/30/2020		0	0	(79)	0	0	(79)	0	3,611	3,611	0	0	0
0V2568814	RIVERSIDE	CA		10/30/2020		0	0	(47)	0	0	(47)	0	1,183	1,183	0	0	0
0V2580611	SURPRISE	AZ		10/28/2020		0	0	(38)	0	0	(38)	0	916	916	0	0	0
0V2551269	ALTAMONTE SPRINGS	FL		10/30/2020		0	0	(81)	0	0	(81)	0	1,141	1,141	0	0	0
0V2555923	TUCSON	AZ		10/30/2020		0	0	(27)	0	0	(27)	0	538	538	0	0	0
0V2605753	LITTLE ROCK	AR		10/30/2020		0	0	(19)	0	0	(19)	0	367	367	0	0	0
0V2604580	RIDGE	NY		10/30/2020		0	0	(26)	0	0	(26)	0	568	568	0	0	0
0V2801307	ORLANDO	FL		10/30/2020		0	0	(37)	0	0	(37)	0	1,257	1,257	0	0	0
0V2639189	KILLEEN	TX		10/30/2020		0	0	(24)	0	0	(24)	0	464	464	0	0	0
0V2844168	BOSSIER CITY	LA		10/30/2020		0	0	(45)	0	0	(45)	0	3,112	3,112	0	0	0
0V2612720	HOUSTON	TX		10/30/2020		0	0	(31)	0	0	(31)	0	620	620	0	0	0
0V2786235	BUENA PARK	CA		10/30/2020		0	0	31	0	0	31	0	2,471	2,471	0	0	0
0V2604664	TACOMA	WA		10/30/2020		0	0	(62)	0	0	(62)	0	1,221	1,221	0	0	0
0V2644411	WESTMINSTER	MD		10/30/2020		0	0	(46)	0	0	(46)	0	988	988	0	0	0
0V2757612	LONG BEACH	CA		10/30/2020		0	0	(45)	0	0	(45)	0	1,840	1,840	0	0	0
0V2570656	PHILADELPHIA	PA		10/30/2020		0	0	(25)	0	0	(25)	0	541	541	0	0	0
0V2573105	LOS ANGELES	CA		10/30/2020		0	0	(81)	0	0	(81)	0	1,693	1,693	0	0	0
0V2576006	CONROE	TX		10/30/2020		0	0	(24)	0	0	(24)	0	568	568	0	0	0
0V2560062	PONTE VEDRA BEACH	FL		10/30/2020		0	0	(45)	0	0	(45)	0	1,128	1,128	0	0	0
0V2608656	ATLANTIC CITY	NJ		10/28/2020		0	0	(11)	0	0	(11)	0	468	468	0	0	0
0V2598856	FORT WORTH	TX		10/30/2020		0	0	(29)	0	0	(29)	0	485	485	0	0	0
0V2597608	BRAWLEY	CA		10/30/2020		0	0	(39)	0	0	(39)	0	805	805	0	0	0
0V2556379	NEWARK	DE		10/30/2020		0	0	(43)	0	0	(43)	0	895	895	0	0	0
0V0792340	GREENWOOD	IN		10/30/2020		0	0	(31)	0	0	(31)	0	475	475	0	0	0
0V2594166	POMONA	CA		10/30/2020		0	0	(70)	0	0	(70)	0	1,396	1,396	0	0	0
0V2606992	WICHITA FALLS	TX		10/30/2020		0	0	(67)	0	0	(67)	0	1,283	1,283	0	0	0
0V2578571	LOGANVILLE	GA		10/30/2020		0	0	(23)	0	0	(23)	0	506	506	0	0	0
0V2622192	MELBOURNE	FL		10/30/2020		0	0	(20)	0	0	(20)	0	511	511	0	0	0
0V2542159	NORTH LITTLE ROCK	AR		10/30/2020		0	0	(10)	0	0	(10)	0	186	186	0	0	0
0V2626331	LOS ANGELES	CA		10/30/2020		0	0	(31)	0	0	(31)	0	858	858	0	0	0
0V2607481	WOBURN	MA		10/30/2020		0	0	(83)	0	0	(83)	0	1,831	1,831	0	0	0
0V2615369	EAST HAVEN	CT		10/30/2020		0	0	(33)	0	0	(33)	0	543	543	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
0V2559946	NEW HOPE	MN		10/28/2020		0	0	(49)	0	0	(49)	0	1,046	1,046	0	0	0
0V2599877	GROVELAND	FL		10/30/2020		0	0	(34)	0	0	(34)	0	681	681	0	0	0
0V2577024	MEMPHIS	TN		10/30/2020		0	0	(15)	0	0	(15)	0	288	288	0	0	0
0V2769790	CHATTAHOOCHEE HILLS	GA		10/30/2020		0	0	(89)	0	0	(89)	0	4,090	4,090	0	0	0
0V2619412	AURORA	CO		10/30/2020		0	0	(45)	0	0	(45)	0	1,191	1,191	0	0	0
0V2838475	BERTHOUD	CO		10/30/2020		0	0	(7)	0	0	(7)	0	3,830	3,830	0	0	0
0V2606478	SUMMIT	IL		10/28/2020		0	0	(78)	0	0	(78)	0	1,158	1,158	0	0	0
0V2608655	GRAHAMSVILLE	NY		10/30/2020		0	0	(202)	0	0	(202)	0	3,983	3,983	0	0	0
0V2639902	NEW ORLEANS	LA		10/30/2020		0	0	(39)	0	0	(39)	0	860	860	0	0	0
0V0791943	PALM BEACH GARDENS	FL		10/30/2020		0	0	(138)	0	0	(138)	0	1,807	1,807	0	0	0
0V2763239	FORT LAUDERDALE	FL		10/30/2020		0	0	(87)	0	0	(87)	0	1,498	1,498	0	0	0
0V2764016	TORRANCE	CA		10/30/2020		0	0	50	0	0	50	0	2,956	2,956	0	0	0
0V2598094	LAKE WORTH	FL		10/30/2020		0	0	(46)	0	0	(46)	0	939	939	0	0	0
0V2810097	JERSEY CITY	NJ		10/30/2020		0	0	96	0	0	96	0	1,971	1,971	0	0	0
0V2613519	TOMS RIVER	NJ		10/30/2020		0	0	(81)	0	0	(81)	0	2,166	2,166	0	0	0
0V2597179	SHERMAN	TX		10/30/2020		0	0	(48)	0	0	(48)	0	765	765	0	0	0
0V2551778	RICHMOND	VA		10/30/2020		0	0	(14)	0	0	(14)	0	342	342	0	0	0
0V2598865	MEMPHIS	TN		10/30/2020		0	0	(13)	0	0	(13)	0	261	261	0	0	0
0V2614074	SAINT LOUIS	MO		10/30/2020		0	0	(28)	0	0	(28)	0	447	447	0	0	0
0V2550744	MERRILLVILLE	IN		10/30/2020		0	0	(25)	0	0	(25)	0	500	500	0	0	0
0V2601863	CHESAPEAKE	VA		10/30/2020		0	0	(9)	0	0	(9)	0	909	909	0	0	0
0V2626621	WEATHERFORD	TX		10/30/2020		0	0	(22)	0	0	(22)	0	535	535	0	0	0
0V2619210	CENTER POINT	AL		10/30/2020		0	0	(10)	0	0	(10)	0	212	212	0	0	0
0V2621937	BRADENTON	FL		10/30/2020		0	0	(43)	0	0	(43)	0	1,123	1,123	0	0	0
0V2604549	HAMMOND	IN		10/30/2020		0	0	(18)	0	0	(18)	0	289	289	0	0	0
0V2613294	PHILADELPHIA	PA		10/30/2020		0	0	(49)	0	0	(49)	0	868	868	0	0	0
0V2594790	MIAMI	FL		10/30/2020		0	0	(19)	0	0	(19)	0	1,296	1,296	0	0	0
0V2568031	BUCKEYE	AZ		10/30/2020		0	0	(49)	0	0	(49)	0	1,064	1,064	0	0	0
0V2658424	SIMPSONVILLE	SC		10/30/2020		0	0	(81)	0	0	(81)	0	961	961	0	0	0
0V2818052	SEASIDE	CA		10/30/2020		0	0	53	0	0	53	0	3,619	3,619	0	0	0
0V2560065	STATEN ISLAND	NY		10/30/2020		0	0	(68)	0	0	(68)	0	1,654	1,654	0	0	0
0V0794299	PHOENIX	AZ		10/30/2020		0	0	(52)	0	0	(52)	0	2,585	2,585	0	0	0
0V2623677	CANON CITY	CO		10/30/2020		0	0	(23)	0	0	(23)	0	468	468	0	0	0
0V2784953	PALATKA	FL		10/30/2020		0	0	2	0	0	2	0	3,701	3,701	0	0	0
0V2552027	LOS LUNAS	NM		10/30/2020		0	0	(30)	0	0	(30)	0	673	673	0	0	0
0V2576223	MONTICELLO	IN		10/30/2020		0	0	(26)	0	0	(26)	0	443	443	0	0	0
0V2629212	EDMOND	OK		10/30/2020		0	0	(26)	0	0	(26)	0	595	595	0	0	0
0V2541618	CLEARWATER	FL		10/30/2020		0	0	(29)	0	0	(29)	0	804	804	0	0	0
0V2718229	HOLIDAY	FL		10/30/2020		0	0	(47)	0	0	(47)	0	807	807	0	0	0
0V2549065	LAS VEGAS	NV		10/30/2020		0	0	(122)	0	0	(122)	0	2,789	2,789	0	0	0
0V2616646	DAVENPORT	IA		10/30/2020		0	0	(23)	0	0	(23)	0	479	479	0	0	0
0V2779031	ARLETA	CA		10/30/2020		0	0	41	0	0	41	0	2,197	2,197	0	0	0
0V2696214	BAKERSFIELD	CA		10/30/2020		0	0	(70)	0	0	(70)	0	923	923	0	0	0
0V2618995	MEMPHIS	TN		10/30/2020		0	0	(16)	0	0	(16)	0	330	330	0	0	0
0V2577638	BAKERSFIELD	CA		10/30/2020		0	0	(19)	0	0	(19)	0	407	407	0	0	0
0V2556396	FORESTDALE	AL		10/30/2020		0	0	(30)	0	0	(30)	0	581	581	0	0	0
0V2783150	NEW ORLEANS	LA		10/30/2020		0	0	230	0	0	230	0	3,870	3,870	0	0	0
0V2611010	THREE SPRINGS	PA		10/30/2020		0	0	(20)	0	0	(20)	0	389	389	0	0	0
0V2634208	TEMPLE	GA		10/28/2020		0	0	(34)	0	0	(34)	0	480	480	0	0	0
0V2573612	KATY	TX		10/30/2020		0	0	(32)	0	0	(32)	0	639	639	0	0	0
0V0792337	CHARLOTTE	NC		10/28/2020		0	0	(37)	0	0	(37)	0	951	951	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
0V2613291	LODI	NJ		10/28/2020		0	0	(50)	0	0	(50)	0	1,181	1,181	0	0	0
0V2552551	RANCHO CORDOVA	CA		10/30/2020		0	0	(69)	0	0	(69)	0	1,531	1,531	0	0	0
0V2578323	LITHONIA	GA		10/30/2020		0	0	(16)	0	0	(16)	0	425	425	0	0	0
0V2549398	JACKSONVILLE	FL		10/30/2020		0	0	(52)	0	0	(52)	0	600	600	0	0	0
0V2609070	ALTAMONTE SPRINGS	FL		10/30/2020		0	0	(22)	0	0	(22)	0	438	438	0	0	0
0V0791912	ATLANTIS	FL		10/30/2020		0	0	(37)	0	0	(37)	0	794	794	0	0	0
0V2667629	PALM BAY	FL		10/30/2020		0	0	(50)	0	0	(50)	0	500	500	0	0	0
0V2776005	NORTH HILLS	CA		10/30/2020		0	0	(8)	0	0	(8)	0	1,002	1,002	0	0	0
0V2552947	SALINA	KS		10/30/2020		0	0	(20)	0	0	(20)	0	395	395	0	0	0
0V2573613	PINSON	AL		10/28/2020		0	0	(23)	0	0	(23)	0	334	334	0	0	0
0V2578552	DES MOINES	IA		10/30/2020		0	0	(24)	0	0	(24)	0	475	475	0	0	0
0V2620516	BOYNTON BEACH	FL		10/30/2020		0	0	(64)	0	0	(64)	0	605	605	0	0	0
0V2604217	ATLANTA	GA		10/28/2020		0	0	(24)	0	0	(24)	0	372	372	0	0	0
0V2538373	BOYNTON BEACH	FL		10/30/2020		0	0	(28)	0	0	(28)	0	549	549	0	0	0
0V2621619	LITTLE ROCK	AR		10/30/2020		0	0	(16)	0	0	(16)	0	387	387	0	0	0
0V2580652	BONITA	CA		10/30/2020		0	0	(41)	0	0	(41)	0	946	946	0	0	0
0V2792488	GARLAND	TX		10/30/2020		0	0	(49)	0	0	(49)	0	2,828	2,828	0	0	0
0V2605549	ALTAMONTE SPRINGS	FL		10/30/2020		0	0	(32)	0	0	(32)	0	548	548	0	0	0
0V2694952	FALLING WATERS	WV		10/30/2020		0	0	(71)	0	0	(71)	0	1,465	1,465	0	0	0
0V2616967	KNOXVILLE	TN		10/30/2020		0	0	(61)	0	0	(61)	0	1,059	1,059	0	0	0
0V2610165	MEMPHIS	TN		10/30/2020		0	0	(20)	0	0	(20)	0	388	388	0	0	0
0V2571055	MEMPHIS	TN		10/30/2020		0	0	(12)	0	0	(12)	0	239	239	0	0	0
0V2608744	MIDDLETOWN	OH		10/30/2020		0	0	(14)	0	0	(14)	0	281	281	0	0	0
0V2535247	SAVANNAH	GA		10/30/2020		0	0	(25)	0	0	(25)	0	620	620	0	0	0
0V2605082	WONDER LAKE	IL		10/30/2020		0	0	(33)	0	0	(33)	0	688	688	0	0	0
0V2641916	HOLLAND	MI		10/30/2020		0	0	(70)	0	0	(70)	0	1,943	1,943	0	0	0
0V2602407	COLUMBIA	SC		10/30/2020		0	0	(25)	0	0	(25)	0	506	506	0	0	0
0V2578335	INVERNESS	FL		10/30/2020		0	0	(24)	0	0	(24)	0	462	462	0	0	0
0V2823875	MERIDIAN	ID		10/30/2020		0	0	(38)	0	0	(38)	0	1,298	1,298	0	0	0
0V2810824	JERSEY CITY	NJ		10/30/2020		0	0	(48)	0	0	(48)	0	1,488	1,488	0	0	0
0V2784561	NEW ORLEANS	LA		10/30/2020		0	0	162	0	0	162	0	3,645	3,645	0	0	0
0V0794701	HOT SPRINGS	AR		10/30/2020		0	0	(33)	0	0	(33)	0	733	733	0	0	0
0V2624653	KILLEEN	TX		10/28/2020		0	0	(18)	0	0	(18)	0	316	316	0	0	0
0V2614748	BAKERSFIELD	CA		10/28/2020		0	0	(34)	0	0	(34)	0	440	440	0	0	0
0V2606893	MILWAUKEE	WI		10/30/2020		0	0	(50)	0	0	(50)	0	1,037	1,037	0	0	0
0V2594880	FORT WORTH	TX		10/30/2020		0	0	(42)	0	0	(42)	0	664	664	0	0	0
0V2571439	NEW ORLEANS	LA		10/30/2020		0	0	(66)	0	0	(66)	0	1,421	1,421	0	0	0
0V2604312	KYLE	TX		10/30/2020		0	0	(36)	0	0	(36)	0	715	715	0	0	0
0V2597921	COTTONDALE	AL		10/30/2020		0	0	(23)	0	0	(23)	0	457	457	0	0	0
0V2777181	ARCADIA	FL		10/30/2020		0	0	(16)	0	0	(16)	0	1,176	1,176	0	0	0
0V2558216	NEW CASTLE	DE		10/30/2020		0	0	(31)	0	0	(31)	0	638	638	0	0	0
0V2550426	TUCSON	AZ		10/30/2020		0	0	(30)	0	0	(30)	0	775	775	0	0	0
0V2597409	SAN BERNARDINO	CA		10/30/2020		0	0	(47)	0	0	(47)	0	946	946	0	0	0
0V2608938	RIDGECREST	CA		10/30/2020		0	0	(44)	0	0	(44)	0	896	896	0	0	0
0V2836776	FLAGLER BEACH	FL		10/30/2020		0	0	(96)	0	0	(96)	0	4,003	4,003	0	0	0
0V2553409	SACRAMENTO	CA		10/30/2020		0	0	(57)	0	0	(57)	0	1,169	1,169	0	0	0
0V2866499	PHILADELPHIA	PA		10/30/2020		0	0	(59)	0	0	(59)	0	8,373	8,373	0	0	0
0V0794699	HOLLYWOOD	FL		10/30/2020		0	0	(71)	0	0	(71)	0	2,400	2,400	0	0	0
0V2577916	HUNTSVILLE	AL		10/30/2020		0	0	(17)	0	0	(17)	0	332	332	0	0	0
0V2539472	SPRING	TX		10/30/2020		0	0	(25)	0	0	(25)	0	486	486	0	0	0
0V0791972	PALM CITY	FL		10/30/2020		0	0	8	0	0	8	0	529	529	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
0V2578172	OCALA	FL		10/30/2020		0	0	(23)	0	0	(23)	0	377	377	0	0	0
0V2570904	ANCHORAGE	AK		10/30/2020		0	0	(13)	0	0	(13)	0	260	260	0	0	0
0V2548744	WHITE SETTLEMENT	TX		10/30/2020		0	0	(122)	0	0	(122)	0	2,411	2,411	0	0	0
0V2601772	MIAMI	FL		10/30/2020		0	0	(110)	0	0	(110)	0	1,276	1,276	0	0	0
0V2560047	CENTERVILLE	UT		10/30/2020		0	0	(53)	0	0	(53)	0	1,171	1,171	0	0	0
0V2850918	RANCHO SANTA FE	CA		10/30/2020		0	0	(63)	0	0	(63)	0	3,447	3,447	0	0	0
0V2602519	MEMPHIS	TN		10/30/2020		0	0	(26)	0	0	(26)	0	522	522	0	0	0
0V2556242	WEST VALLEY CITY	UT		10/30/2020		0	0	(43)	0	0	(43)	0	957	957	0	0	0
0V2692092	GRANDVIEW	MO		10/30/2020		0	0	(37)	0	0	(37)	0	371	371	0	0	0
0V2543294	BALTIMORE	MD		10/30/2020		0	0	(15)	0	0	(15)	0	288	288	0	0	0
0V2615766	SHAFTER	CA		10/30/2020		0	0	(40)	0	0	(40)	0	855	855	0	0	0
0V2612543	KANSAS CITY	MO		10/30/2020		0	0	(17)	0	0	(17)	0	353	353	0	0	0
0V2624976	TEMPLE	TX		10/28/2020		0	0	(29)	0	0	(29)	0	527	527	0	0	0
0V2547102	PORTER	TX		10/30/2020		0	0	20	0	0	20	0	582	582	0	0	0
0V2604774	WILMINGTON	NC		10/30/2020		0	0	(33)	0	0	(33)	0	529	529	0	0	0
0V2569285	CHICAGO	IL		10/28/2020		0	0	(20)	0	0	(20)	0	373	373	0	0	0
0V2549244	BROOKFIELD	IL		10/30/2020		0	0	(50)	0	0	(50)	0	1,073	1,073	0	0	0
0V0794293	ST. CLAIR SHORES	MI		10/30/2020		0	0	(46)	0	0	(46)	0	1,362	1,362	0	0	0
0V2635042	TEMPLE	TX		10/30/2020		0	0	(46)	0	0	(46)	0	486	486	0	0	0
0V2557659	SPRINGFIELD	VA		10/30/2020		0	0	(94)	0	0	(94)	0	2,262	2,262	0	0	0
0V2838439	FORT WORTH	TX		10/30/2020		0	0	(56)	0	0	(56)	0	5,806	5,806	0	0	0
0V2636686	PHILADELPHIA	PA		10/30/2020		0	0	(18)	0	0	(18)	0	468	468	0	0	0
0V2607689	LAS VEGAS	NV		10/30/2020		0	0	(117)	0	0	(117)	0	2,214	2,214	0	0	0
0V2736158	KANSAS CITY	MO		10/30/2020		0	0	(17)	0	0	(17)	0	431	431	0	0	0
0V2553408	HOFFMAN ESTATES	IL		10/30/2020		0	0	(37)	0	0	(37)	0	870	870	0	0	0
0V2613113	MORGANTOWN	WV		10/30/2020		0	0	(16)	0	0	(16)	0	465	465	0	0	0
0V2607662	WEST PALM BEACH	FL		10/30/2020		0	0	(29)	0	0	(29)	0	629	629	0	0	0
0V2594343	BATON ROUGE	LA		10/30/2020		0	0	(31)	0	0	(31)	0	618	618	0	0	0
0V2768068	LITTLETON	CO		10/30/2020		0	0	(106)	0	0	(106)	0	3,653	3,653	0	0	0
0V2616268	LINCOLN	NE		10/30/2020		0	0	(27)	0	0	(27)	0	593	593	0	0	0
0V2578080	BROOKLYN	NY		10/30/2020		0	0	(137)	0	0	(137)	0	3,000	3,000	0	0	0
0V2581392	LUDLOW	MA		10/30/2020		0	0	(36)	0	0	(36)	0	745	745	0	0	0
0V2605782	ROCKWALL	TX		10/30/2020		0	0	(37)	0	0	(37)	0	786	786	0	0	0
0V2573456	HOUSTON	TX		10/28/2020		0	0	(67)	0	0	(67)	0	1,128	1,128	0	0	0
0V2537511	FORT PIERCE	FL		10/30/2020		0	0	(16)	0	0	(16)	0	337	337	0	0	0
0V2578532	FARMERSVILLE	CA		10/30/2020		0	0	(39)	0	0	(39)	0	615	615	0	0	0
0V0794295	CHESTERFIELD	MO		10/30/2020		0	0	(49)	0	0	(49)	0	14,359	14,359	0	0	0
0V2780708	LOS ANGELES	CA		10/30/2020		0	0	(2)	0	0	(2)	0	4,372	4,372	0	0	0
0V2615318	FUQUAY VARINA	NC		10/30/2020		0	0	(59)	0	0	(59)	0	1,332	1,332	0	0	0
0V2633777	TUCSON	AZ		10/30/2020		0	0	(21)	0	0	(21)	0	435	435	0	0	0
0V2804889	NEWNAN	GA		10/30/2020		0	0	(13)	0	0	(13)	0	672	672	0	0	0
0V2616947	MEMPHIS	TN		10/30/2020		0	0	(16)	0	0	(16)	0	323	323	0	0	0
0V2668344	FRESNO	CA		10/30/2020		0	0	(63)	0	0	(63)	0	1,341	1,341	0	0	0
0V2597419	LITTLE ELM	TX		10/30/2020		0	0	(47)	0	0	(47)	0	962	962	0	0	0
0V2575196	HALLANDALE BEACH	FL		10/28/2020		0	0	(496)	0	0	(496)	0	8,603	8,603	0	0	0
LN0015163	ATLANTA	GA		11/04/2020		0	0	0	0	0	0	0	2,413	2,413	0	0	0
LN0015162	ATLANTA	GA		11/04/2020		0	0	0	0	0	0	0	50,928	50,928	0	0	0
LN0010003	ATLANTA	GA		11/04/2020		0	0	0	0	0	0	0	65,257	65,257	0	0	0
102052053	BROOKLYN	MD		11/03/2020		0	0	0	0	0	0	0	512	512	0	0	0
102020572	CORPUS CHRISTI	TX		11/03/2020		0	0	0	0	0	0	0	952	952	0	0	0
501276101	BRILLIANT	OH		11/03/2020		0	0	0	0	0	0	0	739	739	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
102066730	LINDEN	MI		11/03/2020		0	0	0	0	0	0	0	807	807	0	0	0
102074792	STONE MOUNTAIN	GA		11/03/2020		0	0	0	0	0	0	0	419	419	0	0	0
400005607	LIBERTY HILL	TX		11/03/2020		0	0	0	0	0	0	0	1,400	1,400	0	0	0
400605990	BOLINGBROOK	IL		11/01/2020		0	0	0	0	0	0	0	1,113	1,113	0	0	0
400668847	LITTLE ROCK	AR		11/01/2020		0	0	0	0	0	0	0	789	789	0	0	0
400659969	BUCKLEY	WA		11/01/2020		0	0	0	0	0	0	0	1,038	1,038	0	0	0
0V2541638	CAPE CORAL	FL		11/30/2020		0	0	(35)	0	0	(35)	0	887	887	0	0	0
0V2777261	GLEN BURNIE	MD		11/30/2020		0	0	15	0	0	15	0	1,076	1,076	0	0	0
0V2760310	PEORIA	AZ		11/30/2020		0	0	(53)	0	0	(53)	0	1,807	1,807	0	0	0
0V2778800	LAS VEGAS	NV		11/30/2020		0	0	(60)	0	0	(60)	0	1,850	1,850	0	0	0
0V2612563	ORLANDO	FL		11/30/2020		0	0	(27)	0	0	(27)	0	291	291	0	0	0
0V2779632	TOQUERVILLE	UT		11/30/2020		0	0	1	0	0	1	0	1,114	1,114	0	0	0
0V2834381	MOBILE	AL		11/30/2020		0	0	(14)	0	0	(14)	0	514	514	0	0	0
0V2780969	OVERLAND PARK	KS		11/30/2020		0	0	(37)	0	0	(37)	0	1,156	1,156	0	0	0
0V0792739	HOMESTEAD	FL		11/30/2020		0	0	(59)	0	0	(59)	0	719	719	0	0	0
0V2763187	NEWARK	NJ		11/30/2020		0	0	22	0	0	22	0	1,292	1,292	0	0	0
0V2598172	HOLLYWOOD	FL		11/30/2020		0	0	(41)	0	0	(41)	0	809	809	0	0	0
0V2786256	RICHMOND	TX		11/30/2020		0	0	(63)	0	0	(63)	0	1,373	1,373	0	0	0
0V2772294	FREEHOLD	NJ		11/30/2020		0	0	(16)	0	0	(16)	0	1,847	1,847	0	0	0
0V2601569	SHERMAN	TX		11/30/2020		0	0	(50)	0	0	(50)	0	788	788	0	0	0
0V2803497	SAINT LOUIS	MO		11/30/2020		0	0	(46)	0	0	(46)	0	1,271	1,271	0	0	0
0V2578512	CHATTANOOGA	TN		11/30/2020		0	0	(42)	0	0	(42)	0	675	675	0	0	0
0V2533243	RIVER OAKS	TX		11/30/2020		0	0	(30)	0	0	(30)	0	645	645	0	0	0
0V2768330	PORTLAND	OR		11/30/2020		0	0	9	0	0	9	0	1,142	1,142	0	0	0
0V2625800	MESQUITE	TX		11/30/2020		0	0	(106)	0	0	(106)	0	2,193	2,193	0	0	0
0V2779985	EVANSTON	IL		11/30/2020		0	0	206	0	0	206	0	3,378	3,378	0	0	0
0V2792294	PARKLAND	FL		11/30/2020		0	0	(66)	0	0	(66)	0	1,760	1,760	0	0	0
0V2816666	TAMPA	FL		11/30/2020		0	0	16	0	0	16	0	1,144	1,144	0	0	0
0V2817309	MIAMI	FL		11/30/2020		0	0	(158)	0	0	(158)	0	48,177	48,177	0	0	0
0V2958334	ALEXANDRIA	VA		12/28/2020		0	0	(44)	0	0	(44)	0	3,161	3,161	0	0	0
0V0812476	JONES	OK		12/28/2020		0	0	(155)	0	0	(155)	0	10,430	10,430	0	0	0
0V2962910	DENVER	CO		12/28/2020		0	0	(55)	0	0	(55)	0	1,741	1,741	0	0	0
0V2963266	SANTA ANA	CA		12/28/2020		0	0	(99)	0	0	(99)	0	2,972	2,972	0	0	0
0V0812478	BALL GROUND	GA		12/28/2020		0	0	(140)	0	0	(140)	0	12,795	12,795	0	0	0
0V2963217	WEST VALLEY CITY	UT		12/28/2020		0	0	(41)	0	0	(41)	0	1,423	1,423	0	0	0
0V2955919	MODESTO	CA		12/28/2020		0	0	(46)	0	0	(46)	0	1,385	1,385	0	0	0
0V2550986	HOUSTON	TX		12/28/2020		0	0	(110)	0	0	(110)	0	2,118	2,118	0	0	0
0V2956067	RICHMOND	VA		12/28/2020		0	0	(42)	0	0	(42)	0	1,277	1,277	0	0	0
0V2960461	BATTLE GROUND	WA		12/28/2020		0	0	(45)	0	0	(45)	0	1,520	1,520	0	0	0
0V2961749	CHICAGO	IL		12/28/2020		0	0	(127)	0	0	(127)	0	4,963	4,963	0	0	0
0V2956086	FORT COLLINS	CO		12/28/2020		0	0	(69)	0	0	(69)	0	2,005	2,005	0	0	0
0V0812470	SACRAMENTO	CA		12/28/2020		0	0	(94)	0	0	(94)	0	5,897	5,897	0	0	0
0V2962331	JACKSONVILLE	FL		12/28/2020		0	0	(70)	0	0	(70)	0	2,129	2,129	0	0	0
0V2962645	OCEANSIDE	CA		12/28/2020		0	0	(151)	0	0	(151)	0	5,237	5,237	0	0	0
0V0812467	YUCCA VALLEY	CA		12/28/2020		0	0	(87)	0	0	(87)	0	6,049	6,049	0	0	0
0V2963265	SANTA ANA	CA		12/28/2020		0	0	(102)	0	0	(102)	0	3,072	3,072	0	0	0
0V2957362	LOS ANGELES	CA		12/28/2020		0	0	(72)	0	0	(72)	0	2,709	2,709	0	0	0
0V2957087	COLORADO SPRINGS	CO		12/28/2020		0	0	(44)	0	0	(44)	0	1,466	1,466	0	0	0
0V2805024	LEAGUE CITY	TX		12/28/2020		0	0	14	0	0	14	0	1,382	1,382	0	0	0
0V2613353	ADKINS	TX		12/28/2020		0	0	(27)	0	0	(27)	0	492	492	0	0	0
0V2963218	HUTCHISON ISLAND	FL		12/28/2020		0	0	(48)	0	0	(48)	0	1,762	1,762	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
0V2813912	FAIRFIELD	NJ		12/28/2020		0	0	(8)	0	0	(8)	0	1,530	1,530	0	0	0
0V2961690	FORT LAUDERDALE	FL		12/28/2020		0	0	(52)	0	0	(52)	0	1,736	1,736	0	0	0
0V0812473	BURNSVILLE	NC		12/28/2020		0	0	(25)	0	0	(25)	0	496	496	0	0	0
0V2604594	EAST PROVIDENCE	RI		12/28/2020		0	0	(34)	0	0	(34)	0	1,107	1,107	0	0	0
0V2958961	AUSTIN	TX		12/28/2020		0	0	(110)	0	0	(110)	0	3,116	3,116	0	0	0
0V2676006	CARNELIAN BAY	CA		12/28/2020		0	0	(40)	0	0	(40)	0	2,240	2,240	0	0	0
0V2956064	HERNDON	VA		12/28/2020		0	0	(45)	0	0	(45)	0	1,782	1,782	0	0	0
0V2963411	ANTIOCH	TN		12/28/2020		0	0	(30)	0	0	(30)	0	1,181	1,181	0	0	0
0V2960460	NATIONAL CITY	CA		12/28/2020		0	0	(67)	0	0	(67)	0	2,178	2,178	0	0	0
0V2956427	LOS ANGELES	CA		12/28/2020		0	0	(109)	0	0	(109)	0	3,214	3,214	0	0	0
0V2950946	NEWARK	DE		12/28/2020		0	0	(44)	0	0	(44)	0	1,374	1,374	0	0	0
400306296	STROUD	OK		01/01/2021		0	0	0	0	0	0	0	1,279	1,279	0	0	0
300069235	GRANITEVILLE	SC		01/01/2021		0	0	0	0	0	0	0	371	371	0	0	0
700221952	BLYTHEVILLE	AR		01/01/2021		0	0	0	0	0	0	0	89	89	0	0	0
300068581	HOLLYWOOD	FL		01/01/2021		0	0	0	0	0	0	0	1,645	1,645	0	0	0
300068807	RYDAL	GA		01/01/2021		0	0	0	0	0	0	0	510	510	0	0	0
400671656	STATEN ISLAND	NY		01/01/2021		0	0	0	0	0	0	0	3,476	3,476	0	0	0
400616535	ANGLETON	TX		01/01/2021		0	0	0	0	0	0	0	215	215	0	0	0
400611228	GREENWOOD	IN		01/01/2021		0	0	0	0	0	0	0	813	813	0	0	0
400658615	ROCKFORD	IL		01/01/2021		0	0	0	0	0	0	0	764	764	0	0	0
400326527	MEMPHIS	TN		01/01/2021		0	0	0	0	0	0	0	118	118	0	0	0
600026117	LITHONIA	GA		01/01/2021		0	0	0	0	0	0	0	1,047	1,047	0	0	0
400110109	SAN ANTONIO	TX		01/01/2021		0	0	0	0	0	0	0	1,847	1,847	0	0	0
400753091	HATFIELD	PA		01/01/2021		0	0	0	0	0	0	0	1,309	1,309	0	0	0
600031817	FLINT	MI		01/01/2021		0	0	0	0	0	0	0	417	417	0	0	0
200041140	TAFT	CA		01/01/2021		0	0	0	0	0	0	0	102	102	0	0	0
0V2970890	ADDISON	IL		01/28/2021		0	0	(30)	0	0	(30)	0	2,026	2,026	0	0	0
0V2965813	WEST HOLLYWOOD	CA		01/28/2021		0	0	(56)	0	0	(56)	0	2,598	2,598	0	0	0
0V2978674	KANSAS CITY	KS		01/28/2021		0	0	(22)	0	0	(22)	0	1,836	1,836	0	0	0
0V2976076	LOS ANGELES	CA		01/28/2021		0	0	(43)	0	0	(43)	0	3,049	3,049	0	0	0
0V2974996	MIAMI	FL		01/28/2021		0	0	(34)	0	0	(34)	0	1,485	1,485	0	0	0
0V2975759	TEMPE	AZ		01/28/2021		0	0	(23)	0	0	(23)	0	2,673	2,673	0	0	0
0V2977836	AUSTIN	TX		01/28/2021		0	0	(30)	0	0	(30)	0	1,514	1,514	0	0	0
0V2975620	HARLINGEN	TX		01/28/2021		0	0	(31)	0	0	(31)	0	1,337	1,337	0	0	0
0V2977790	WAUWATOSA	WI		01/28/2021		0	0	(22)	0	0	(22)	0	1,296	1,296	0	0	0
0V2972733	CANBY	OR		01/28/2021		0	0	(41)	0	0	(41)	0	2,069	2,069	0	0	0
0V2978292	OLDTOWN	ID		01/28/2021		0	0	(54)	0	0	(54)	0	2,375	2,375	0	0	0
0V2968536	MEDFORD	MA		01/28/2021		0	0	(94)	0	0	(94)	0	3,311	3,311	0	0	0
0V2970019	SAN JOSE	CA		01/28/2021		0	0	(44)	0	0	(44)	0	3,233	3,233	0	0	0
0V2976505	GLENDALE	AZ		01/28/2021		0	0	(20)	0	0	(20)	0	780	780	0	0	0
0V2974885	SOUTH GATE	CA		01/28/2021		0	0	(81)	0	0	(81)	0	6,425	6,425	0	0	0
0V2972664	BELL	CA		01/28/2021		0	0	(28)	0	0	(28)	0	2,193	2,193	0	0	0
0V2975968	COLORADO SPRINGS	CO		01/28/2021		0	0	(57)	0	0	(57)	0	2,830	2,830	0	0	0
0V2972012	BATTLE GROUND	WA		01/28/2021		0	0	(8)	0	0	(8)	0	881	881	0	0	0
0V2969109	TORRANCE	CA		01/28/2021		0	0	(5)	0	0	(5)	0	4,366	4,366	0	0	0
0V2976426	MARYSVILLE	WA		01/28/2021		0	0	(29)	0	0	(29)	0	2,419	2,419	0	0	0
0V2975182	ATWATER	CA		01/28/2021		0	0	(27)	0	0	(27)	0	1,437	1,437	0	0	0
0V2969850	HENDERSON	NV		01/28/2021		0	0	(36)	0	0	(36)	0	1,596	1,596	0	0	0
0V2976249	EPHRATA	WA		01/28/2021		0	0	(50)	0	0	(50)	0	1,935	1,935	0	0	0
0V2969876	RICHMOND	CA		01/28/2021		0	0	(29)	0	0	(29)	0	1,697	1,697	0	0	0
0V2968528	GLENDALE	CA		01/28/2021		0	0	(32)	0	0	(32)	0	1,620	1,620	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
0V2978752	SPOKANE VALLEY	WA		01/28/2021		0	0	(32)	0	0	(32)	0	1,770	1,770	0	0	0
0V2969713	AUSTIN	TX		01/28/2021		0	0	(75)	0	0	(75)	0	4,769	4,769	0	0	0
0V2977835	AUSTIN	TX		01/28/2021		0	0	(27)	0	0	(27)	0	1,373	1,373	0	0	0
0V2975002	SNELLVILLE	GA		01/28/2021		0	0	(32)	0	0	(32)	0	1,364	1,364	0	0	0
0V2972904	SAN DIEGO	CA		01/28/2021		0	0	(23)	0	0	(23)	0	3,588	3,588	0	0	0
0V2972662	ROUND ROCK	TX		01/28/2021		0	0	(21)	0	0	(21)	0	1,286	1,286	0	0	0
0V2969778	LAYTON	UT		01/28/2021		0	0	(17)	0	0	(17)	0	1,377	1,377	0	0	0
0V2975877	LOCKHART	TX		01/28/2021		0	0	(26)	0	0	(26)	0	1,281	1,281	0	0	0
0V2971170	SAN DIEGO	CA		01/28/2021		0	0	(43)	0	0	(43)	0	2,563	2,563	0	0	0
0V2971002	NEWARK	NJ		01/28/2021		0	0	(23)	0	0	(23)	0	1,981	1,981	0	0	0
0V2972663	BELL	CA		01/28/2021		0	0	(28)	0	0	(28)	0	2,193	2,193	0	0	0
0V2966629	NEWARK	NJ		01/28/2021		0	0	(33)	0	0	(33)	0	2,560	2,560	0	0	0
0V2968267	STEVENSON	WA		01/28/2021		0	0	(26)	0	0	(26)	0	1,411	1,411	0	0	0
0V2970923	WASHINGTON	DC		01/28/2021		0	0	(43)	0	0	(43)	0	2,626	2,626	0	0	0
0V2968346	ORLANDO	FL		01/28/2021		0	0	(27)	0	0	(27)	0	1,319	1,319	0	0	0
0V2975499	MIAMI	FL		01/28/2021		0	0	(57)	0	0	(57)	0	2,534	2,534	0	0	0
0V2975034	LOS ANGELES	CA		01/28/2021		0	0	(42)	0	0	(42)	0	2,396	2,396	0	0	0
0V2978602	GLENDALE	CA		01/28/2021		0	0	(68)	0	0	(68)	0	3,358	3,358	0	0	0
0V2964211	AUSTIN	TX		01/28/2021		0	0	(29)	0	0	(29)	0	1,400	1,400	0	0	0
0V2974980	LOS ANGELES	CA		01/28/2021		0	0	(47)	0	0	(47)	0	3,012	3,012	0	0	0
0V2978476	SAN ANTONIO	TX		01/28/2021		0	0	(49)	0	0	(49)	0	1,997	1,997	0	0	0
0V2966779	MOUND	MN		01/28/2021		0	0	(33)	0	0	(33)	0	1,457	1,457	0	0	0
0V2968934	LOS ANGELES	CA		01/28/2021		0	0	(43)	0	0	(43)	0	2,765	2,765	0	0	0
0V2973592	SALT LAKE CITY	UT		01/28/2021		0	0	(35)	0	0	(35)	0	1,977	1,977	0	0	0
0V2975035	SURPRISE	AZ		01/28/2021		0	0	(17)	0	0	(17)	0	1,715	1,715	0	0	0
0V2975501	LOS ANGELES	CA		01/28/2021		0	0	(65)	0	0	(65)	0	2,766	2,766	0	0	0
0V2963752	ROCKWALL	TX		01/28/2021		0	0	0	0	0	0	0	1,522	1,522	0	0	0
0V2975077	PITTSBURGH	PA		01/28/2021		0	0	(26)	0	0	(26)	0	1,364	1,364	0	0	0
0V2964520	APPLE VALLEY	CA		01/28/2021		0	0	(27)	0	0	(27)	0	1,681	1,681	0	0	0
0V2969851	LAGUNA HILLS	CA		01/28/2021		0	0	11	0	0	11	0	3,458	3,458	0	0	0
0V2975121	BASTROP	TX		01/28/2021		0	0	(23)	0	0	(23)	0	1,610	1,610	0	0	0
0V2963348	NEW BRITAIN	CT		01/28/2021		0	0	(26)	0	0	(26)	0	1,113	1,113	0	0	0
0V2968786	HENRICO	VA		01/28/2021		0	0	(8)	0	0	(8)	0	1,126	1,126	0	0	0
0V2976581	SOUTH GATE	CA		01/28/2021		0	0	(27)	0	0	(27)	0	2,193	2,193	0	0	0
0V2975036	LA MIRADA	CA		01/28/2021		0	0	(67)	0	0	(67)	0	3,197	3,197	0	0	0
0V2964190	LAS VEGAS	NV		01/28/2021		0	0	(16)	0	0	(16)	0	1,851	1,851	0	0	0
0V2978567	MOUNTAIN HOME	ID		01/28/2021		0	0	(32)	0	0	(32)	0	2,131	2,131	0	0	0
0V2973004	OCEAN CITY	NJ		01/28/2021		0	0	(55)	0	0	(55)	0	3,256	3,256	0	0	0
0V2974972	CHICAGO	IL		01/28/2021		0	0	(28)	0	0	(28)	0	1,207	1,207	0	0	0
0V2969870	ROYAL PALM BEACH	FL		01/28/2021		0	0	(29)	0	0	(29)	0	1,447	1,447	0	0	0
0V2968451	SALT LAKE CITY	UT		01/28/2021		0	0	(50)	0	0	(50)	0	2,199	2,199	0	0	0
902043755	GREENWOOD	LA		02/01/2021		0	0	0	0	0	0	0	173	173	0	0	0
902067049	HYRUM	UT		02/01/2021		0	0	0	0	0	0	0	3,844	3,844	0	0	0
902034072	HOUSTON	TX		02/01/2021		0	0	0	0	0	0	0	948	948	0	0	0
902082651	INWOOD	NY		02/01/2021		0	0	0	0	0	0	0	2,179	2,179	0	0	0
000016812	SHREVEPORT	LA		02/01/2021		0	0	0	0	0	0	0	1,198	1,198	0	0	0
902069938	WILLIS	TX		02/01/2021		0	0	0	0	0	0	0	630	630	0	0	0
0V2983383	BELLFLOWER	CA		03/01/2021		0	0	(47)	0	0	(47)	0	2,541	2,541	0	0	0
0V2981227	LOS ANGELES	CA		03/01/2021		0	0	(42)	0	0	(42)	0	2,930	2,930	0	0	0
0V0794334	SPRING VALLEY	NY		03/01/2021		0	0	25	0	0	25	0	4,051	4,051	0	0	0
0V2983283	UNION	NJ		03/01/2021		0	0	(28)	0	0	(28)	0	2,010	2,010	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
0V2980366	SPOKANE	WA		03/01/2021		0	0	(16)	0	0	(16)	0	1,245	1,245	0	0	0
0V2979063	TACOMA	WA		03/01/2021		0	0	(15)	0	0	(15)	0	1,731	1,731	0	0	0
0V2978951	EL CERRITO	CA		03/01/2021		0	0	(21)	0	0	(21)	0	4,180	4,180	0	0	0
0V2976074	CAMPBELL	CA		03/01/2021		0	0	(27)	0	0	(27)	0	4,598	4,598	0	0	0
0V2978848	BROOKEVILLE	MD		03/01/2021		0	0	(16)	0	0	(16)	0	4,200	4,200	0	0	0
0V2976563	VENTURA	CA		03/01/2021		0	0	(19)	0	0	(19)	0	3,713	3,713	0	0	0
0V0812460	PITTSBURGH	PA		03/01/2021		0	0	14	0	0	14	0	2,908	2,908	0	0	0
0V2964363	BRONX	NY		03/01/2021		0	0	(58)	0	0	(58)	0	3,967	3,967	0	0	0
0V2980930	KISSIMMEE	FL		03/01/2021		0	0	(13)	0	0	(13)	0	853	853	0	0	0
0V2981910	CHICAGO	IL		03/01/2021		0	0	(41)	0	0	(41)	0	2,317	2,317	0	0	0
0V2978799	LOS ANGELES	CA		03/01/2021		0	0	(15)	0	0	(15)	0	4,307	4,307	0	0	0
0V2981727	PFLUGERVILLE	TX		03/01/2021		0	0	(19)	0	0	(19)	0	1,400	1,400	0	0	0
0V2980385	MODESTO	CA		03/01/2021		0	0	(53)	0	0	(53)	0	2,875	2,875	0	0	0
0V2990680	LANCASTER	CA		03/01/2021		0	0	(43)	0	0	(43)	0	2,013	2,013	0	0	0
0V2979131	APPLE VALLEY	CA		03/01/2021		0	0	(12)	0	0	(12)	0	1,491	1,491	0	0	0
0V2977826	RANCHO SANTA MARGARITA	CA		03/01/2021		0	0	(7)	0	0	(7)	0	4,177	4,177	0	0	0
0V2980377	KALISPELL	MT		03/01/2021		0	0	7	0	0	7	0	2,435	2,435	0	0	0
0V2981868	CASTLE ROCK	CO		03/01/2021		0	0	(10)	0	0	(10)	0	1,276	1,276	0	0	0
0V2983473	CHICAGO	IL		03/01/2021		0	0	280	0	0	280	0	1,181	1,181	0	0	0
0V0812472	LAS VEGAS	NV		03/01/2021		0	0	(60)	0	0	(60)	0	2,206	2,206	0	0	0
0V2981054	SANTA ANA	CA		03/01/2021		0	0	(44)	0	0	(44)	0	2,419	2,419	0	0	0
0V2972573	WASHINGTON	DC		03/01/2021		0	0	14	0	0	14	0	5,140	5,140	0	0	0
0V2980351	BRONX	NY		03/01/2021		0	0	(27)	0	0	(27)	0	3,094	3,094	0	0	0
0V2977821	SEATTLE	WA		03/01/2021		0	0	(28)	0	0	(28)	0	3,841	3,841	0	0	0
0V2614775	NEW HAVEN	CT		03/01/2021		0	0	(8)	0	0	(8)	0	623	623	0	0	0
0V0791909	ST. AUGUSTINE	FL		03/01/2021		0	0	13	0	0	13	0	928	928	0	0	0
0V0794312	FREEHOLD	NJ		03/01/2021		0	0	34	0	0	34	0	2,022	2,022	0	0	0
0V2964517	SAN DIEGO	CA		03/01/2021		0	0	(48)	0	0	(48)	0	3,719	3,719	0	0	0
0V2557385	THIBODAUX	LA		03/01/2021		0	0	82	0	0	82	0	596	596	0	0	0
0V2978928	MORRISON	CO		03/01/2021		0	0	(42)	0	0	(42)	0	2,996	2,996	0	0	0
0V2977753	SAN FRANCISCO	CA		03/01/2021		0	0	(20)	0	0	(20)	0	3,478	3,478	0	0	0
0V2978984	NORTH OGDEN	UT		03/01/2021		0	0	(22)	0	0	(22)	0	1,420	1,420	0	0	0
0V2983404	LAWRENCE	MA		03/01/2021		0	0	(31)	0	0	(31)	0	1,980	1,980	0	0	0
0V2981148	CHICAGO	IL		03/01/2021		0	0	(4)	0	0	(4)	0	1,507	1,507	0	0	0
0V2983474	HATBORO	PA		03/01/2021		0	0	(13)	0	0	(13)	0	1,330	1,330	0	0	0
0V2978670	DISCOVERY BAY	CA		03/01/2021		0	0	41	0	0	41	0	4,029	4,029	0	0	0
0V2990451	MARSING	ID		03/01/2021		0	0	4	0	0	4	0	1,799	1,799	0	0	0
0V2978886	MESA	AZ		03/01/2021		0	0	(9)	0	0	(9)	0	1,782	1,782	0	0	0
300010202	GAINESVILLE	GA		03/01/2021		0	0	0	0	0	0	0	831	831	0	0	0
0V2626636	FREEPORT	NY		03/29/2021		0	0	10	0	0	10	0	847	847	0	0	0
0V2990517	MIAMI	FL		03/29/2021		0	0	(8)	0	0	(8)	0	1,234	1,234	0	0	0
0V3002608	IMPERIAL	CA		03/29/2021		0	0	(13)	0	0	(13)	0	1,063	1,063	0	0	0
0V2990855	LAS VEGAS	NV		03/29/2021		0	0	11	0	0	11	0	1,175	1,175	0	0	0
0V3003446	NEWARK	NJ		03/29/2021		0	0	(35)	0	0	(35)	0	1,934	1,934	0	0	0
0V3009489	RICHMOND	CA		03/29/2021		0	0	10	0	0	10	0	4,245	4,245	0	0	0
0V2995089	IRVINGTON	NJ		03/29/2021		0	0	(7)	0	0	(7)	0	1,954	1,954	0	0	0
0V3003509	CLARKSVILLE	NH		03/29/2021		0	0	8	0	0	8	0	1,529	1,529	0	0	0
0V2990827	MCMINNVILLE	OR		03/29/2021		0	0	(13)	0	0	(13)	0	1,175	1,175	0	0	0
0V2986949	DES MOINES	WA		03/29/2021		0	0	(2)	0	0	(2)	0	1,512	1,512	0	0	0
0V3007096	BRIGHTON	CO		03/29/2021		0	0	(7)	0	0	(7)	0	1,188	1,188	0	0	0
0V3005735	KENNER	LA		03/29/2021		0	0	0	0	0	0	0	1,724	1,724	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
0V2762183	SAN DIEGO	CA		03/29/2021		0	0	(62)	0	0	(62)	0	2,424	2,424	0	0	0
0V3010269	VANCOUVER	WA		03/29/2021		0	0	(45)	0	0	(45)	0	2,115	2,115	0	0	0
0V3007232	BELLFLOWER	CA		03/29/2021		0	0	(88)	0	0	(88)	0	4,458	4,458	0	0	0
0V2994594	HILLSBORO	OR		03/29/2021		0	0	(24)	0	0	(24)	0	1,357	1,357	0	0	0
0V2990919	HERCULES	CA		03/29/2021		0	0	(1)	0	0	(1)	0	1,342	1,342	0	0	0
0V2994228	SANTEE	CA		03/29/2021		0	0	(5)	0	0	(5)	0	1,712	1,712	0	0	0
0V2990454	MIAMI	FL		03/29/2021		0	0	2	0	0	2	0	1,331	1,331	0	0	0
0V2993338	SECAUCUS	NJ		03/29/2021		0	0	(12)	0	0	(12)	0	2,611	2,611	0	0	0
0V2996985	AROMAS	CA		03/29/2021		0	0	14	0	0	14	0	3,343	3,343	0	0	0
0V2985056	VANCOUVER	WA		03/29/2021		0	0	(17)	0	0	(17)	0	1,236	1,236	0	0	0
0V3003474	LAWRENCE	MA		03/29/2021		0	0	(37)	0	0	(37)	0	2,191	2,191	0	0	0
0V2998345	PORTLAND	ME		03/29/2021		0	0	(42)	0	0	(42)	0	1,980	1,980	0	0	0
0V3003306	SCOTTSDALE	AZ		03/29/2021		0	0	2	0	0	2	0	2,274	2,274	0	0	0
0V2999692	SAN LEANDRO	CA		03/29/2021		0	0	(36)	0	0	(36)	0	3,419	3,419	0	0	0
0V3002823	RANCHO SANTA MARGARITA	CA		03/29/2021		0	0	15	0	0	15	0	4,956	4,956	0	0	0
0V3009842	WESTCHESTER	IL		03/29/2021		0	0	0	0	0	0	0	1,069	1,069	0	0	0
0V3010279	CORVALLIS	OR		03/29/2021		0	0	(32)	0	0	(32)	0	2,013	2,013	0	0	0
0V2987020	COEUR D ALENE	ID		03/29/2021		0	0	(24)	0	0	(24)	0	1,296	1,296	0	0	0
0V3005458	MIAMI	FL		03/29/2021		0	0	7	0	0	7	0	1,841	1,841	0	0	0
0V3009044	ALEXANDRIA	VA		03/29/2021		0	0	(22)	0	0	(22)	0	4,083	4,083	0	0	0
0V2993340	ELIZABETH	NJ		03/29/2021		0	0	(15)	0	0	(15)	0	1,912	1,912	0	0	0
0V2995209	LONG BEACH	CA		03/29/2021		0	0	32	0	0	32	0	5,102	5,102	0	0	0
0V3002058	SEASIDE HEIGHTS	NJ		03/29/2021		0	0	(8)	0	0	(8)	0	1,362	1,362	0	0	0
0V2997774	ANNAPOLIS	MD		03/29/2021		0	0	(12)	0	0	(12)	0	1,212	1,212	0	0	0
0V3003510	INDIO	CA		03/29/2021		0	0	6	0	0	6	0	585	585	0	0	0
0V2999679	CAMAS	WA		03/29/2021		0	0	(11)	0	0	(11)	0	2,313	2,313	0	0	0
0V2994551	LAYTON	UT		03/29/2021		0	0	(8)	0	0	(8)	0	1,578	1,578	0	0	0
0V3003042	NAMPA	ID		03/29/2021		0	0	(39)	0	0	(39)	0	2,671	2,671	0	0	0
0V2997316	COLORADO SPRINGS	CO		03/29/2021		0	0	(4)	0	0	(4)	0	1,588	1,588	0	0	0
0V2999693	MILWAUKEE	WI		03/29/2021		0	0	(17)	0	0	(17)	0	1,179	1,179	0	0	0
0V2983991	NEWARK	NJ		03/29/2021		0	0	(10)	0	0	(10)	0	2,087	2,087	0	0	0
0V2987004	WASHINGTON	DC		03/29/2021		0	0	(16)	0	0	(16)	0	1,780	1,780	0	0	0
0V2992539	NEWARK	NJ		03/29/2021		0	0	(11)	0	0	(11)	0	2,331	2,331	0	0	0
0V2997793	CHANTILLY	VA		03/29/2021		0	0	19	0	0	19	0	4,443	4,443	0	0	0
0V3003573	ANNANDALE	VA		03/29/2021		0	0	(20)	0	0	(20)	0	2,035	2,035	0	0	0
0V3009077	LOS ANGELES	CA		03/29/2021		0	0	(47)	0	0	(47)	0	2,171	2,171	0	0	0
0V3009480	ROSEVILLE	CA		03/29/2021		0	0	(41)	0	0	(41)	0	2,005	2,005	0	0	0
0V3009498	NEWARK	NJ		03/29/2021		0	0	(22)	0	0	(22)	0	1,511	1,511	0	0	0
0V3002156	LEWISVILLE	TX		03/29/2021		0	0	(4)	0	0	(4)	0	1,497	1,497	0	0	0
200113764	FLOYDS KNOBS	IN		04/01/2021		0	0	0	0	0	0	0	578	578	0	0	0
300072752	CLINTON	MO		04/01/2021		0	0	0	0	0	0	0	341	341	0	0	0
LN0015901	LEXINGTON	MA		04/08/2021		0	0	0	0	0	0	0	59,211	59,211	0	0	0
LN0015899	LEXINGTON	MA		04/08/2021		0	0	0	0	0	0	0	1,776,324	1,776,324	0	0	0
LN0015900	LEXINGTON	MA		04/08/2021		0	0	0	0	0	0	0	532,897	532,897	0	0	0
0V0793639	PORTLAND	OR		04/29/2021		0	0	28	0	0	28	0	1,221	1,221	0	0	0
0V3032243	CHARLOTTE	NC		04/29/2021		0	0	(37)	0	0	(37)	0	1,372	1,372	0	0	0
0V3017578	VICTORVILLE	CA		04/29/2021		0	0	(33)	0	0	(33)	0	1,529	1,529	0	0	0
0V3029946	RATHDRUM	ID		04/29/2021		0	0	(19)	0	0	(19)	0	1,506	1,506	0	0	0
0V2594162	OZONE PARK	NY		04/29/2021		0	0	(222)	0	0	(222)	0	5,386	5,386	0	0	0
0V3014292	FORT COLLINS	CO		04/29/2021		0	0	(43)	0	0	(43)	0	1,783	1,783	0	0	0
0V3029453	NASHVILLE	TN		04/29/2021		0	0	(38)	0	0	(38)	0	1,221	1,221	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
0V3010591	SALT LAKE CITY	UT		04/29/2021		0	0	(14)	0	0	(14)	0	1,295	1,295	0	0	0
0V3027493	MIAMI	FL		04/29/2021		0	0	(45)	0	0	(45)	0	1,930	1,930	0	0	0
0V3032299	MATTITUCK	NY		04/29/2021		0	0	(78)	0	0	(78)	0	3,995	3,995	0	0	0
0V3030046	MANVILLE	NJ		04/29/2021		0	0	(37)	0	0	(37)	0	1,261	1,261	0	0	0
0V3021686	NORTH MIAMI	FL		04/29/2021		0	0	(24)	0	0	(24)	0	1,202	1,202	0	0	0
0V2994056	HIALEAH	FL		04/29/2021		0	0	(18)	0	0	(18)	0	1,403	1,403	0	0	0
0V3020770	NEWARK	NJ		04/29/2021		0	0	(56)	0	0	(56)	0	1,746	1,746	0	0	0
0V3032169	PACKWOOD	WA		04/29/2021		0	0	(3)	0	0	(3)	0	571	571	0	0	0
0V2995173	HYANNIS	MA		04/29/2021		0	0	(39)	0	0	(39)	0	2,053	2,053	0	0	0
0V3006574	SALT LAKE CITY	UT		04/29/2021		0	0	(46)	0	0	(46)	0	3,718	3,718	0	0	0
0V3021788	NEWARK	NJ		04/29/2021		0	0	(36)	0	0	(36)	0	1,759	1,759	0	0	0
0V3012609	INGLEWOOD	CA		04/29/2021		0	0	(77)	0	0	(77)	0	2,954	2,954	0	0	0
0V3005084	GLENDALE	AZ		04/29/2021		0	0	(10)	0	0	(10)	0	1,460	1,460	0	0	0
0V3020209	ARLINGTON	WA		04/29/2021		0	0	(60)	0	0	(60)	0	1,873	1,873	0	0	0
0V3014251	MIAMI	FL		04/29/2021		0	0	(36)	0	0	(36)	0	1,395	1,395	0	0	0
0V2987695	FITCHBURG	MA		04/29/2021		0	0	(25)	0	0	(25)	0	1,316	1,316	0	0	0
0V3029912	DIAMOND BAR	CA		04/29/2021		0	0	(84)	0	0	(84)	0	4,221	4,221	0	0	0
0V3014246	COLUMBIA	MD		04/29/2021		0	0	(63)	0	0	(63)	0	2,586	2,586	0	0	0
0V3014167	SARATOGA SPRINGS	UT		04/29/2021		0	0	(15)	0	0	(15)	0	1,462	1,462	0	0	0
0V3003071	NEW ORLEANS	LA		04/29/2021		0	0	(16)	0	0	(16)	0	2,382	2,382	0	0	0
0V3021764	GREENTOWN	PA		04/29/2021		0	0	(29)	0	0	(29)	0	1,248	1,248	0	0	0
0V3018037	AUGUSTA	GA		04/29/2021		0	0	(18)	0	0	(18)	0	1,287	1,287	0	0	0
0V3033298	FALL RIVER	MA		04/29/2021		0	0	(69)	0	0	(69)	0	1,757	1,757	0	0	0
0V3024256	FELTON	DE		04/29/2021		0	0	(18)	0	0	(18)	0	1,189	1,189	0	0	0
0V3024866	EDINBURG	TX		04/29/2021		0	0	(20)	0	0	(20)	0	1,207	1,207	0	0	0
0V3017377	FLORAL PARK	NY		04/29/2021		0	0	(29)	0	0	(29)	0	3,676	3,676	0	0	0
0V3021647	NORTHGLENN	CO		04/29/2021		0	0	(16)	0	0	(16)	0	1,844	1,844	0	0	0
0V3032345	PALM COAST	FL		04/29/2021		0	0	(38)	0	0	(38)	0	1,188	1,188	0	0	0
0V2998369	PHILADELPHIA	PA		04/29/2021		0	0	(42)	0	0	(42)	0	1,720	1,720	0	0	0
0V3005447	LOS ANGELES	CA		04/29/2021		0	0	(44)	0	0	(44)	0	6,349	6,349	0	0	0
0V2994570	SANDY	UT		04/29/2021		0	0	(10)	0	0	(10)	0	2,815	2,815	0	0	0
0V3020098	AUBURN	CA		04/29/2021		0	0	(34)	0	0	(34)	0	1,370	1,370	0	0	0
0V3029601	PARRISH	FL		04/29/2021		0	0	(56)	0	0	(56)	0	1,960	1,960	0	0	0
0V2596245	MINNEAPOLIS	MN		04/29/2021		0	0	13	0	0	13	0	459	459	0	0	0
0V3020303	SANTEE	CA		04/29/2021		0	0	(51)	0	0	(51)	0	2,722	2,722	0	0	0
0V3021698	PORT SAINT LUCIE	FL		04/29/2021		0	0	(31)	0	0	(31)	0	1,264	1,264	0	0	0
0V3024203	BANGOR	ME		04/29/2021		0	0	(11)	0	0	(11)	0	1,072	1,072	0	0	0
0V3030793	GEORGETOWN	TX		04/29/2021		0	0	(60)	0	0	(60)	0	1,795	1,795	0	0	0
0V3026312	MANASSAS	VA		04/29/2021		0	0	(33)	0	0	(33)	0	1,898	1,898	0	0	0
0V2795999	MONROE	NY		04/29/2021		0	0	281	0	0	281	0	2,419	2,419	0	0	0
0V3011477	ALISO VIEJO	CA		04/29/2021		0	0	(29)	0	0	(29)	0	4,505	4,505	0	0	0
0V2597042	NORTH LITTLE ROCK	AR		04/29/2021		0	0	0	0	0	0	0	321	321	0	0	0
0V2788394	THORNTON	CO		04/29/2021		0	0	74	0	0	74	0	1,647	1,647	0	0	0
0V3014243	WEST VALLEY CITY	UT		04/29/2021		0	0	(25)	0	0	(25)	0	1,461	1,461	0	0	0
0V3000929	BELLFLOWER	CA		04/29/2021		0	0	(52)	0	0	(52)	0	3,297	3,297	0	0	0
0V2786387	ELLENWOOD	GA		04/29/2021		0	0	21	0	0	21	0	663	663	0	0	0
0V2793206	GREENACRES	FL		04/29/2021		0	0	335	0	0	335	0	2,171	2,171	0	0	0
0V3006600	FORT LAUDERDALE	FL		04/29/2021		0	0	(48)	0	0	(48)	0	3,159	3,159	0	0	0
0V3020102	MIAMI	FL		04/29/2021		0	0	(75)	0	0	(75)	0	2,020	2,020	0	0	0
0V2984084	NEW ORLEANS	LA		04/29/2021		0	0	(34)	0	0	(34)	0	1,775	1,775	0	0	0
0V3028714	POMPANO BEACH	FL		04/29/2021		0	0	(14)	0	0	(14)	0	1,199	1,199	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
0V3017432	HALLANDALE BEACH	FL		04/29/2021		0	0	(35)	0	0	(35)	0	1,188	1,188	0	0	0
0V3029791	LONG BEACH	CA		04/29/2021		0	0	(37)	0	0	(37)	0	3,184	3,184	0	0	0
0V3024232	KISSIMMEE	FL		04/29/2021		0	0	(38)	0	0	(38)	0	1,224	1,224	0	0	0
0V2993252	PALM DESERT	CA		04/29/2021		0	0	(15)	0	0	(15)	0	1,247	1,247	0	0	0
0V3010276	SALT LAKE CITY	UT		04/29/2021		0	0	(16)	0	0	(16)	0	1,416	1,416	0	0	0
0V3024230	OPA LOCKA	FL		04/29/2021		0	0	(36)	0	0	(36)	0	1,593	1,593	0	0	0
0V3031902	CHICAGO	IL		04/29/2021		0	0	(36)	0	0	(36)	0	1,141	1,141	0	0	0
0V3032486	GRAPEVINE	TX		04/29/2021		0	0	(144)	0	0	(144)	0	18,444	18,444	0	0	0
0V3028808	PROSPECT PARK	NJ		04/29/2021		0	0	(25)	0	0	(25)	0	1,223	1,223	0	0	0
0V3014421	ORLANDO	FL		04/29/2021		0	0	(34)	0	0	(34)	0	1,269	1,269	0	0	0
0V3032928	CHARLOTTE	NC		04/29/2021		0	0	(37)	0	0	(37)	0	1,085	1,085	0	0	0
0V3030165	SPOKANE VALLEY	WA		04/29/2021		0	0	(33)	0	0	(33)	0	1,103	1,103	0	0	0
0V2994087	LOS ANGELES	CA		04/29/2021		0	0	(47)	0	0	(47)	0	3,402	3,402	0	0	0
0V3007118	WESTPORT	WA		04/29/2021		0	0	(26)	0	0	(26)	0	1,444	1,444	0	0	0
0V3011589	PORTLAND	ME		04/29/2021		0	0	(75)	0	0	(75)	0	3,104	3,104	0	0	0
0V2987270	MEMPHIS	TN		04/29/2021		0	0	(4)	0	0	(4)	0	274	274	0	0	0
0V2542810	CHICAGO	IL		04/29/2021		0	0	48	0	0	48	0	677	677	0	0	0
0V3010571	WINNETKA	CA		04/29/2021		0	0	100	0	0	100	0	4,847	4,847	0	0	0
0V2998684	THORNTON	CO		04/29/2021		0	0	(5)	0	0	(5)	0	1,378	1,378	0	0	0
0V3012598	BOISE	ID		04/29/2021		0	0	(52)	0	0	(52)	0	1,690	1,690	0	0	0
0V3002137	BOERNE	TX		04/29/2021		0	0	(24)	0	0	(24)	0	1,252	1,252	0	0	0
0V3010352	HILO	HI		04/29/2021		0	0	(23)	0	0	(23)	0	1,765	1,765	0	0	0
0V3015012	LOS ANGELES	CA		04/29/2021		0	0	(77)	0	0	(77)	0	3,277	3,277	0	0	0
0V2769342	CLIFTON	NJ		04/29/2021		0	0	73	0	0	73	0	1,915	1,915	0	0	0
0V2992670	SAN DIEGO	CA		04/29/2021		0	0	63	0	0	63	0	4,618	4,618	0	0	0
700312479	FAIRFIELD TOWNSHIP	OH		05/03/2021		0	0	39	0	0	39	0	1,099	1,099	0	0	0
700312401	NEWBERRY	FL		05/03/2021		0	0	21	0	0	21	0	596	596	0	0	0
700312022	WINDHAM	NH		05/03/2021		0	0	67	0	0	67	0	1,878	1,878	0	0	0
700312184	FLORENCE	SC		05/03/2021		0	0	80	0	0	80	0	2,350	2,350	0	0	0
700312028	AUBURN	KS		05/03/2021		0	0	13	0	0	13	0	395	395	0	0	0
700312299	FOUNTAIN INN	SC		05/03/2021		0	0	8	0	0	8	0	230	230	0	0	0
700311996	LAKE WORTH	FL		05/03/2021		0	0	49	0	0	49	0	1,426	1,426	0	0	0
700312232	PHILADELPHIA	PA		05/03/2021		0	0	42	0	0	42	0	1,192	1,192	0	0	0
700312307	GOOSE CREEK	SC		05/03/2021		0	0	71	0	0	71	0	2,094	2,094	0	0	0
700312346	BLACKWOOD	NJ		05/03/2021		0	0	7	0	0	7	0	195	195	0	0	0
700312103	POTTSTOWN	PA		05/03/2021		0	0	15	0	0	15	0	677	677	0	0	0
700312011	PRICHARD	WV		05/03/2021		0	0	7	0	0	7	0	231	231	0	0	0
700312035	NEWARK	NJ		05/03/2021		0	0	94	0	0	94	0	2,727	2,727	0	0	0
700312003	WINDSOR	NY		05/03/2021		0	0	236	0	0	236	0	6,518	6,518	0	0	0
700312025	MELBOURNE	FL		05/03/2021		0	0	37	0	0	37	0	1,015	1,015	0	0	0
700312197	LAKE HOPATCONG	NJ		05/03/2021		0	0	39	0	0	39	0	1,267	1,267	0	0	0
700312139	COCOA	FL		05/03/2021		0	0	32	0	0	32	0	858	858	0	0	0
700312394	LANSDOWNE	PA		05/03/2021		0	0	45	0	0	45	0	1,269	1,269	0	0	0
700312246	AURORA	CO		05/03/2021		0	0	21	0	0	21	0	623	623	0	0	0
0V0792700	OAKLAND	CA		05/28/2021		0	0	(227)	0	0	(227)	0	2,982	2,982	0	0	0
0V3033123	HOLLYWOOD	FL		05/28/2021		0	0	(27)	0	0	(27)	0	1,279	1,279	0	0	0
0V3033779	SOUTH ORANGE	NJ		05/28/2021		0	0	(34)	0	0	(34)	0	2,313	2,313	0	0	0
0V3033677	ALBANY	OR		05/28/2021		0	0	(23)	0	0	(23)	0	1,345	1,345	0	0	0
0V3028693	MIAMI	FL		05/28/2021		0	0	(38)	0	0	(38)	0	1,750	1,750	0	0	0
0V0812621	WHEATON	IL		05/28/2021		0	0	27	0	0	27	0	3,251	3,251	0	0	0
0V2551113	LAUGHLIN	NV		05/28/2021		0	0	(27)	0	0	(27)	0	752	752	0	0	0

SCHEDULE B - PART 3

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					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
0V2751638	COVINA	CA		05/28/2021		0	0	(24)	0	0	(24)	0	2,701	2,701	0	0	0
0V2780757	BLOOMINGDALE	IL		05/28/2021		0	0	(34)	0	0	(34)	0	3,170	3,170	0	0	0
0V2961698	BROOKLYN	NY		05/28/2021		0	0	32	0	0	32	0	3,990	3,990	0	0	0
0V2576491	FORT LAUDERDALE	FL		05/28/2021		0	0	(40)	0	0	(40)	0	1,498	1,498	0	0	0
0V2762662	NORTH RIVERSIDE	IL		05/28/2021		0	0	(35)	0	0	(35)	0	6,152	6,152	0	0	0
0V2602447	BIG BEAR CITY	CA		05/28/2021		0	0	(58)	0	0	(58)	0	1,462	1,462	0	0	0
0V0820803	MULLICA HILL	NJ		05/28/2021		0	0	(21)	0	0	(21)	0	928	928	0	0	0
0V2633053	CHICAGO	IL		05/28/2021		0	0	(15)	0	0	(15)	0	432	432	0	0	0
0V2755967	KANSAS CITY	MO		05/28/2021		0	0	(19)	0	0	(19)	0	319	319	0	0	0
0V2753060	STOCKTON	CA		05/28/2021		0	0	(47)	0	0	(47)	0	2,033	2,033	0	0	0
0V0813310	CARROLLTON	TX		05/28/2021		0	0	(6)	0	0	(6)	0	2,481	2,481	0	0	0
0V3032405	GALVESTON	TX		05/28/2021		0	0	(39)	0	0	(39)	0	2,027	2,027	0	0	0
0V3030838	BRONX	NY		05/28/2021		0	0	(65)	0	0	(65)	0	2,380	2,380	0	0	0
0V3033293	DENTON	TX		05/28/2021		0	0	(47)	0	0	(47)	0	1,904	1,904	0	0	0
0V3025348	COLORADO SPRINGS	CO		05/28/2021		0	0	(18)	0	0	(18)	0	1,310	1,310	0	0	0
0V3024911	MIDVALE	UT		05/28/2021		0	0	(68)	0	0	(68)	0	2,968	2,968	0	0	0
0V0820795	OAK PARK	IL		05/28/2021		0	0	85	0	0	85	0	4,204	4,204	0	0	0
0V3027387	RENO	NV		05/28/2021		0	0	(45)	0	0	(45)	0	2,507	2,507	0	0	0
0V0812613	MIAMI	FL		05/28/2021		0	0	3	0	0	3	0	3,017	3,017	0	0	0
0V2802439	ARLINGTON	TX		05/28/2021		0	0	(15)	0	0	(15)	0	859	859	0	0	0
0V3024832	ATLANTIC BEACH	FL		05/28/2021		0	0	(1)	0	0	(1)	0	1,893	1,893	0	0	0
0V3032483	CHICAGO	IL		05/28/2021		0	0	(54)	0	0	(54)	0	3,342	3,342	0	0	0
0V3025259	DENVER	CO		05/28/2021		0	0	(51)	0	0	(51)	0	3,919	3,919	0	0	0
0V2612754	CHICAGO	IL		05/28/2021		0	0	(1)	0	0	(1)	0	262	262	0	0	0
0V3030909	LOVELAND	CO		05/28/2021		0	0	(12)	0	0	(12)	0	1,773	1,773	0	0	0
0V2825348	MIAMI GARDENS	FL		05/28/2021		0	0	(20)	0	0	(20)	0	1,332	1,332	0	0	0
0V2804064	SIMPSONVILLE	SC		05/28/2021		0	0	(79)	0	0	(79)	0	1,282	1,282	0	0	0
0V3028804	SEATTLE	WA		05/28/2021		0	0	(29)	0	0	(29)	0	2,420	2,420	0	0	0
0V0820796	CHARLESTON	SC		05/28/2021		0	0	(7)	0	0	(7)	0	956	956	0	0	0
0V0813313	HOUSTON	TX		05/28/2021		0	0	36	0	0	36	0	885	885	0	0	0
0V0812609	GOSHEN	UT		05/28/2021		0	0	(15)	0	0	(15)	0	2,280	2,280	0	0	0
0V0813308	GEORGETOWN	TX		05/28/2021		0	0	45	0	0	45	0	1,701	1,701	0	0	0
0V3029412	SALT LAKE CITY	UT		05/28/2021		0	0	(39)	0	0	(39)	0	1,842	1,842	0	0	0
0V2796031	HOLLYWOOD	FL		05/28/2021		0	0	169	0	0	169	0	1,812	1,812	0	0	0
0V3033930	LAKELAND	FL		05/28/2021		0	0	(45)	0	0	(45)	0	1,467	1,467	0	0	0
0V3029552	JERSEY CITY	NJ		05/28/2021		0	0	(42)	0	0	(42)	0	3,798	3,798	0	0	0
0V2602054	CHICAGO	IL		05/28/2021		0	0	(39)	0	0	(39)	0	1,275	1,275	0	0	0
0V2772505	SPRING	TX		05/28/2021		0	0	218	0	0	218	0	2,964	2,964	0	0	0
0V3029915	TENAFLY	NJ		05/28/2021		0	0	(3)	0	0	(3)	0	3,897	3,897	0	0	0
0V3033864	BOSTON	MA		05/28/2021		0	0	(38)	0	0	(38)	0	1,358	1,358	0	0	0
LN0016862	PALO ALTO	CA		05/26/2021		0	0	387	0	0	387	0	40,159	40,159	0	0	0
LN0016863	PALO ALTO	CA		05/26/2021		0	0	78	0	0	78	0	8,021	8,021	0	0	0
LN0016861	PALO ALTO	CA		05/26/2021		0	0	17	0	0	17	0	192,719	192,719	0	0	0
0V0813327	YORBA LINDA	CA		06/29/2021		0	0	(12)	0	0	(12)	0	4,907	4,907	0	0	0
0V0813330	SAINT PETERSBURG	FL		06/29/2021		0	0	(19)	0	0	(19)	0	2,583	2,583	0	0	0
0V0813319	LOS ANGELES	CA		06/29/2021		0	0	(74)	0	0	(74)	0	4,989	4,989	0	0	0
0V3042143	ALBANY	OR		06/29/2021		0	0	(28)	0	0	(28)	0	1,341	1,341	0	0	0
0V3050430	SANFORD	FL		06/29/2021		0	0	(28)	0	0	(28)	0	1,292	1,292	0	0	0
0V3053749	PLANO	TX		06/29/2021		0	0	26	0	0	26	0	8,075	8,075	0	0	0
0V3066275	ROWLETT	TX		06/29/2021		0	0	(23)	0	0	(23)	0	1,406	1,406	0	0	0
0V3045232	SAN ANTONIO	TX		06/29/2021		0	0	(15)	0	0	(15)	0	1,030	1,030	0	0	0

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

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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
0V3035178	NEWBURGH	NY		06/29/2021		0	0	(65)	0	0	(65)	0	2,514	2,514	0	0	0
0V3034215	PHOENIX	AZ		06/29/2021		0	0	(9)	0	0	(9)	0	1,766	1,766	0	0	0
0V3038284	PERTH AMBOY	NJ		06/29/2021		0	0	(38)	0	0	(38)	0	1,682	1,682	0	0	0
0V3044874	SAN PEDRO	CA		06/29/2021		0	0	(55)	0	0	(55)	0	2,276	2,276	0	0	0
0V3046261	FLORIDA CITY	FL		06/29/2021		0	0	(41)	0	0	(41)	0	1,274	1,274	0	0	0
0V3049397	KITTREDGE	CO		06/29/2021		0	0	(32)	0	0	(32)	0	2,585	2,585	0	0	0
0V3039625	MIAMI	FL		06/29/2021		0	0	(32)	0	0	(32)	0	2,119	2,119	0	0	0
0V3037491	NEWARK	NJ		06/29/2021		0	0	(25)	0	0	(25)	0	1,486	1,486	0	0	0
0V3038344	SOUTH ORANGE	NJ		06/29/2021		0	0	(31)	0	0	(31)	0	1,394	1,394	0	0	0
0V3055963	MOUNTAIN HOME	ID		06/29/2021		0	0	(25)	0	0	(25)	0	1,047	1,047	0	0	0
0V3036302	NEW HAVEN	CT		06/29/2021		0	0	(36)	0	0	(36)	0	1,676	1,676	0	0	0
0V3049391	MESA	AZ		06/29/2021		0	0	(36)	0	0	(36)	0	971	971	0	0	0
0V3063038	RANDOLPH	NJ		06/29/2021		0	0	(7)	0	0	(7)	0	2,413	2,413	0	0	0
0V3037328	SANDY	UT		06/29/2021		0	0	(21)	0	0	(21)	0	1,130	1,130	0	0	0
0V3038387	CHICAGO	IL		06/29/2021		0	0	(50)	0	0	(50)	0	3,206	3,206	0	0	0
0V3047479	EDINBURG	TX		06/29/2021		0	0	(26)	0	0	(26)	0	1,980	1,980	0	0	0
0V3051611	LONG BEACH	CA		06/29/2021		0	0	(6)	0	0	(6)	0	1,684	1,684	0	0	0
0V3052789	HILTON HEAD ISLAND	SC		06/29/2021		0	0	(36)	0	0	(36)	0	1,683	1,683	0	0	0
0V3056767	GREEN BAY	WI		06/29/2021		0	0	(14)	0	0	(14)	0	1,110	1,110	0	0	0
0V3036925	FLAGSTAFF	AZ		06/29/2021		0	0	(98)	0	0	(98)	0	2,959	2,959	0	0	0
0V3052428	MANSFIELD	MA		06/29/2021		0	0	(59)	0	0	(59)	0	1,959	1,959	0	0	0
0V3036948	VERO BEACH	FL		06/29/2021		0	0	(36)	0	0	(36)	0	1,056	1,056	0	0	0
0V3036357	DENVER	CO		06/29/2021		0	0	(25)	0	0	(25)	0	2,223	2,223	0	0	0
0V3049331	PHOENIX	AZ		06/29/2021		0	0	(31)	0	0	(31)	0	1,317	1,317	0	0	0
0V3043475	STATEN ISLAND	NY		06/29/2021		0	0	(17)	0	0	(17)	0	2,328	2,328	0	0	0
0V3051613	EAST RUTHERFORD	NJ		06/29/2021		0	0	(18)	0	0	(18)	0	2,079	2,079	0	0	0
0V3046101	RIO RANCHO	NM		06/29/2021		0	0	(26)	0	0	(26)	0	896	896	0	0	0
0V3034212	NASHVILLE	TN		06/29/2021		0	0	(63)	0	0	(63)	0	1,786	1,786	0	0	0
0V3038380	EAST ORANGE	NJ		06/29/2021		0	0	(32)	0	0	(32)	0	1,845	1,845	0	0	0
0V3044766	NEWARK	NJ		06/29/2021		0	0	(53)	0	0	(53)	0	1,811	1,811	0	0	0
0V3051066	NORTH LAS VEGAS	NV		06/29/2021		0	0	(29)	0	0	(29)	0	1,514	1,514	0	0	0
0V3046131	MIAMI	FL		06/29/2021		0	0	(23)	0	0	(23)	0	1,864	1,864	0	0	0
0V3040864	TOMBALL	TX		06/29/2021		0	0	(16)	0	0	(16)	0	1,395	1,395	0	0	0
0V3041273	CAMAS	WA		06/29/2021		0	0	(26)	0	0	(26)	0	948	948	0	0	0
0V3053862	TRACY	CA		06/29/2021		0	0	(25)	0	0	(25)	0	795	795	0	0	0
0V0813402	JOHNS CREEK	GA		07/29/2021		0	0	(1)	0	0	(1)	0	5,071	5,071	0	0	0
0V0813398	BRANFORD	CT		07/29/2021		0	0	(19)	0	0	(19)	0	1,267	1,267	0	0	0
0V3093235	GROSSE POINTE WOODS	MI		07/29/2021		0	0	(9)	0	0	(9)	0	879	879	0	0	0
0V3081889	CHICAGO	IL		07/29/2021		0	0	(113)	0	0	(113)	0	2,729	2,729	0	0	0
0V2634176	LONG BEACH	NY		07/29/2021		0	0	(192)	0	0	(192)	0	3,146	3,146	0	0	0
0V2835221	HOUSTON	TX		07/29/2021		0	0	(34)	0	0	(34)	0	1,083	1,083	0	0	0
0V2762399	PARAMOUNT	CA		07/29/2021		0	0	36	0	0	36	0	2,651	2,651	0	0	0
0V2625763	LAS VEGAS	NV		07/29/2021		0	0	(35)	0	0	(35)	0	799	799	0	0	0
0V2763145	CATHEDRAL CITY	CA		07/29/2021		0	0	(67)	0	0	(67)	0	3,003	3,003	0	0	0
0V3037621	SAN DIEGO	CA		07/29/2021		0	0	(137)	0	0	(137)	0	4,005	4,005	0	0	0
0V3068293	AUSTIN	TX		07/29/2021		0	0	(127)	0	0	(127)	0	3,773	3,773	0	0	0
0V2606467	LONG BRANCH	NJ		07/29/2021		0	0	(123)	0	0	(123)	0	2,049	2,049	0	0	0
0V2793442	FLORISSANT	MO		07/29/2021		0	0	(81)	0	0	(81)	0	1,636	1,636	0	0	0
0V2638714	HOPEWELL JUNCTION	NY		07/29/2021		0	0	(64)	0	0	(64)	0	1,056	1,056	0	0	0
0V2784932	MILLTOWN	NJ		07/29/2021		0	0	85	0	0	85	0	1,542	1,542	0	0	0
0V2797502	CHERRY HILL	NJ		07/29/2021		0	0	15	0	0	15	0	1,143	1,143	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
OV3050456	ROUND ROCK	TX		07/29/2021		0	0	(43)	0	0	(43)	0	1,240	1,240	0	0	0
OV3066083	NORTH OGDEN	UT		07/29/2021		0	0	(43)	0	0	(43)	0	1,121	1,121	0	0	0
OV2549270	WEST HAVEN	CT		07/29/2021		0	0	(46)	0	0	(46)	0	896	896	0	0	0
OV2827503	PEMBROKE PINES	FL		07/29/2021		0	0	(64)	0	0	(64)	0	1,404	1,404	0	0	0
OV3073373	SPRING	TX		07/29/2021		0	0	(23)	0	0	(23)	0	1,146	1,146	0	0	0
OV2604228	DES MOINES	WA		07/29/2021		0	0	(40)	0	0	(40)	0	938	938	0	0	0
OV3052820	ATLANTA	GA		07/29/2021		0	0	(54)	0	0	(54)	0	1,523	1,523	0	0	0
OV3036962	POWAY	CA		07/29/2021		0	0	(141)	0	0	(141)	0	3,426	3,426	0	0	0
OV2541645	FREEPORT	NY		07/29/2021		0	0	(193)	0	0	(193)	0	1,691	1,691	0	0	0
OV3036275	BOULDER	CO		07/29/2021		0	0	(124)	0	0	(124)	0	3,365	3,365	0	0	0
OV3077290	CITRUS SPRINGS	FL		07/29/2021		0	0	(37)	0	0	(37)	0	873	873	0	0	0
PGARDENCC	PEMBROKE PINES	FL		07/30/2021		0	0	0	0	0	0	0	12,145	12,145	0	0	0
OV0813393	WHITTIER	CA		08/30/2021		0	0	10	0	0	10	0	2,789	2,789	0	0	0
OV0813388	LOS ANGELES	CA		08/30/2021		0	0	4	0	0	4	0	1,654	1,654	0	0	0
OV0813384	RIALTO	CA		08/30/2021		0	0	6	0	0	6	0	2,316	2,316	0	0	0
OV0813407	RIVERSIDE	CA		08/30/2021		0	0	(2)	0	0	(2)	0	1,293	1,293	0	0	0
OV0813361	CORONA	CA		08/30/2021		0	0	(8)	0	0	(8)	0	741	741	0	0	0
OV0813358	BAKERSFIELD	CA		08/30/2021		0	0	2	0	0	2	0	1,028	1,028	0	0	0
OV0813376	MASSAPEQUA PARK	NY		08/30/2021		0	0	5	0	0	5	0	1,915	1,915	0	0	0
OV0813399	LOS ANGELES	CA		08/30/2021		0	0	(9)	0	0	(9)	0	6,035	6,035	0	0	0
OV0813367	MONROE	NY		08/30/2021		0	0	14	0	0	14	0	1,248	1,248	0	0	0
OV0813371	BROOKLYN	NY		08/30/2021		0	0	(16)	0	0	(16)	0	3,638	3,638	0	0	0
OV0813383	INLET BEACH	FL		08/30/2021		0	0	1	0	0	1	0	3,195	3,195	0	0	0
OV0813377	CHICAGO	IL		08/30/2021		0	0	0	0	0	0	0	1,051	1,051	0	0	0
OV0813389	CYPRESS	TX		08/30/2021		0	0	(1)	0	0	(1)	0	913	913	0	0	0
OV0813396	CHULA VISTA	CA		08/30/2021		0	0	1	0	0	1	0	1,503	1,503	0	0	0
OV3034961	GRATON	CA		08/30/2021		0	0	(40)	0	0	(40)	0	2,062	2,062	0	0	0
OV3034223	SAN ANTONIO	TX		08/30/2021		0	0	(22)	0	0	(22)	0	1,315	1,315	0	0	0
OV3038265	SALT LAKE CITY	UT		08/30/2021		0	0	(32)	0	0	(32)	0	1,025	1,025	0	0	0
OV3097960	UNION CITY	NJ		08/30/2021		0	0	3	0	0	3	0	2,490	2,490	0	0	0
OV3025161	SALT LAKE CITY	UT		08/30/2021		0	0	(46)	0	0	(46)	0	1,540	1,540	0	0	0
OV3048192	CHICAGO	IL		08/30/2021		0	0	(45)	0	0	(45)	0	1,257	1,257	0	0	0
OV3033812	IRVINGTON	NJ		08/30/2021		0	0	(58)	0	0	(58)	0	1,040	1,040	0	0	0
OV3031013	BOONTON	NJ		08/30/2021		0	0	(56)	0	0	(56)	0	1,858	1,858	0	0	0
OV3034456	LUBBOCK	TX		08/30/2021		0	0	(33)	0	0	(33)	0	1,119	1,119	0	0	0
OV3033379	NEWPORT	RI		08/30/2021		0	0	(76)	0	0	(76)	0	2,145	2,145	0	0	0
OV3027400	BOISE	ID		08/30/2021		0	0	(68)	0	0	(68)	0	1,822	1,822	0	0	0
OV3089811	MCKINNEY	TX		08/30/2021		0	0	(21)	0	0	(21)	0	947	947	0	0	0
OV3026292	SPARKS	NV		08/30/2021		0	0	(54)	0	0	(54)	0	1,839	1,839	0	0	0
OV3030200	CHINO	CA		08/30/2021		0	0	(25)	0	0	(25)	0	1,088	1,088	0	0	0
OV3034376	CAMBRIDGE	MA		08/30/2021		0	0	(65)	0	0	(65)	0	2,083	2,083	0	0	0
OV3035067	DRAPER	UT		08/30/2021		0	0	(49)	0	0	(49)	0	1,306	1,306	0	0	0
OV3039197	HESPERIA	CA		08/30/2021		0	0	(47)	0	0	(47)	0	1,392	1,392	0	0	0
OV3048370	MIAMI BEACH	FL		08/30/2021		0	0	(306)	0	0	(306)	0	13,719	13,719	0	0	0
OV3074070	PHOENIX	AZ		08/30/2021		0	0	(36)	0	0	(36)	0	2,167	2,167	0	0	0
OV0813339	PHOENIX	AZ		09/29/2021		0	0	(18)	0	0	(18)	0	2,240	2,240	0	0	0
OV0813370	TUCKAHOE	NY		09/29/2021		0	0	(34)	0	0	(34)	0	3,584	3,584	0	0	0
OV0813353	ARLINGTON	TX		09/29/2021		0	0	(101)	0	0	(101)	0	12,922	12,922	0	0	0
OV0813395	BURKE	VA		09/29/2021		0	0	(2)	0	0	(2)	0	5,223	5,223	0	0	0
OV0813400	ATLANTA	GA		09/29/2021		0	0	(53)	0	0	(53)	0	7,840	7,840	0	0	0
OV0813349	POMONA	CA		09/29/2021		0	0	5	0	0	5	0	1,992	1,992	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
0V0813350	HOBOKEN	NJ		09/29/2021		0	0	(86)	0	0	(86)	0	7,359	7,359	0	0	0
0V0813352	MORGAN HILL	CA		09/29/2021		0	0	(32)	0	0	(32)	0	3,811	3,811	0	0	0
RGARDENS6	NEW BRUNSWICK	NJ		09/17/2021		0	0	66	0	0	66	0	52,683	52,683	0	0	0
0V3100966	LAKEWOOD	CO		09/29/2021		0	0	(49)	0	0	(49)	0	2,066	2,066	0	0	0
0V3072480	SALEM	MA		09/29/2021		0	0	(87)	0	0	(87)	0	2,255	2,255	0	0	0
0V3073340	HIALEAH	FL		09/29/2021		0	0	(30)	0	0	(30)	0	1,050	1,050	0	0	0
0V3132628	SANTA FE	NM		09/29/2021		0	0	(33)	0	0	(33)	0	1,338	1,338	0	0	0
0V3073334	IDYLLWILD	CA		09/29/2021		0	0	8	0	0	8	0	2,248	2,248	0	0	0
0V3074824	LYNN	MA		09/29/2021		0	0	(103)	0	0	(103)	0	3,293	3,293	0	0	0
0V2604434	JERSEY CITY	NJ		09/29/2021		0	0	118	0	0	118	0	1,929	1,929	0	0	0
0V3074503	LEOMINSTER	MA		09/29/2021		0	0	(42)	0	0	(42)	0	1,208	1,208	0	0	0
0V3081915	NEW HOPE	MN		09/29/2021		0	0	(39)	0	0	(39)	0	885	885	0	0	0
0V3071996	RESTON	VA		09/29/2021		0	0	(50)	0	0	(50)	0	1,594	1,594	0	0	0
0V3071897	BURLINGTON	NJ		09/29/2021		0	0	(37)	0	0	(37)	0	1,532	1,532	0	0	0
0V3131906	HOBOKEN	NJ		09/29/2021		0	0	0	0	0	0	0	2,797	2,797	0	0	0
0V3073417	VIRGINIA BCH	VA		09/29/2021		0	0	(2)	0	0	(2)	0	1,701	1,701	0	0	0
0V3073151	LAKE HAVASU CITY	AZ		09/29/2021		0	0	(4)	0	0	(4)	0	520	520	0	0	0
0V3080122	BALTIMORE	MD		09/29/2021		0	0	(126)	0	0	(126)	0	3,154	3,154	0	0	0
0V3077236	HOMESTEAD	FL		09/29/2021		0	0	(34)	0	0	(34)	0	958	958	0	0	0
0V3080286	ANGEL FIRE	NM		09/29/2021		0	0	(30)	0	0	(30)	0	1,202	1,202	0	0	0
0V2781875	DAVENPORT	FL		09/29/2021		0	0	98	0	0	98	0	1,294	1,294	0	0	0
0V3127653	LIBERTY HILL	TX		09/29/2021		0	0	(32)	0	0	(32)	0	2,575	2,575	0	0	0
0V0813323	SAN DIEGO	CA		10/29/2021		0	0	22	0	0	22	0	1,172	1,172	0	0	0
0V0812461	SILVER SPRING	MD		10/29/2021		0	0	69	0	0	69	0	2,863	2,863	0	0	0
0V3059385	GILBERT	AZ		10/29/2021		0	0	(38)	0	0	(38)	0	1,225	1,225	0	0	0
0V3078922	FORT WORTH	TX		10/29/2021		0	0	(34)	0	0	(34)	0	1,314	1,314	0	0	0
0V3028775	HICKMAN	CA		10/29/2021		0	0	12	0	0	12	0	1,314	1,314	0	0	0
0V3078626	ANCRAM	NY		10/29/2021		0	0	2	0	0	2	0	1,036	1,036	0	0	0
0V3068964	LAKE HAVASU CITY	AZ		10/29/2021		0	0	(23)	0	0	(23)	0	1,267	1,267	0	0	0
0V3073996	SOUTH OGDEN	UT		10/29/2021		0	0	(200)	0	0	(200)	0	17,501	17,501	0	0	0
0V3064301	LOS ALAMITOS	CA		10/29/2021		0	0	(57)	0	0	(57)	0	2,342	2,342	0	0	0
0V3074345	BRIDGEPORT	CT		10/29/2021		0	0	(13)	0	0	(13)	0	1,275	1,275	0	0	0
0V3074131	WORCESTER	MA		10/29/2021		0	0	(25)	0	0	(25)	0	1,370	1,370	0	0	0
0V3074005	NORTH LAS VEGAS	NV		10/29/2021		0	0	(45)	0	0	(45)	0	1,555	1,555	0	0	0
0V3082348	AUBURN	WA		10/29/2021		0	0	(100)	0	0	(100)	0	5,308	5,308	0	0	0
0V3088666	IRONDALE	AL		10/29/2021		0	0	(20)	0	0	(20)	0	1,147	1,147	0	0	0
0V3081098	SAINT AUGUSTINE	FL		10/29/2021		0	0	(29)	0	0	(29)	0	1,840	1,840	0	0	0
0V3082842	PARRISH	FL		10/29/2021		0	0	(25)	0	0	(25)	0	942	942	0	0	0
0V3078033	DENVER	CO		10/29/2021		0	0	(16)	0	0	(16)	0	1,506	1,506	0	0	0
0V3072977	PASADENA	CA		10/29/2021		0	0	(17)	0	0	(17)	0	2,378	2,378	0	0	0
0V3082828	DERRY	PA		10/29/2021		0	0	(18)	0	0	(18)	0	1,081	1,081	0	0	0
0V3067267	MANCHESTER	CT		10/29/2021		0	0	(45)	0	0	(45)	0	1,872	1,872	0	0	0
0V3067512	HILLSBORO	OR		10/29/2021		0	0	(25)	0	0	(25)	0	1,805	1,805	0	0	0
0V3068909	OXNARD	CA		10/29/2021		0	0	(5)	0	0	(5)	0	2,079	2,079	0	0	0
0V3073931	AUBURN	GA		10/29/2021		0	0	(19)	0	0	(19)	0	892	892	0	0	0
0V3081063	ASBURY PARK	NJ		10/29/2021		0	0	(25)	0	0	(25)	0	1,017	1,017	0	0	0
0V3066344	LENOIR	NC		10/29/2021		0	0	(4)	0	0	(4)	0	232	232	0	0	0
0V3082337	BUFFALO	NY		10/29/2021		0	0	(2)	0	0	(2)	0	1,384	1,384	0	0	0
0V3078805	LAS VEGAS	NV		10/29/2021		0	0	(34)	0	0	(34)	0	1,658	1,658	0	0	0
0V3077116	CORNELIUS	NC		10/29/2021		0	0	(30)	0	0	(30)	0	1,239	1,239	0	0	0
0V3078931	PEARLAND	TX		10/29/2021		0	0	(21)	0	0	(21)	0	956	956	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
OV3070764	CLARENDON HILLS	IL		10/29/2021		0	0	(14)	0	0	(14)	0	1,678	1,678	0	0	0
OV3077228	MIAMI	FL		10/29/2021		0	0	(46)	0	0	(46)	0	2,046	2,046	0	0	0
OV3082235	PHILADELPHIA	PA		10/29/2021		0	0	(40)	0	0	(40)	0	1,651	1,651	0	0	0
OV3072675	STOCKTON	CA		10/29/2021		0	0	(47)	0	0	(47)	0	2,077	2,077	0	0	0
OV3063213	FLOWER MOUND	TX		10/29/2021		0	0	(45)	0	0	(45)	0	1,846	1,846	0	0	0
OV3074873	PARSIPPANY	NJ		10/29/2021		0	0	0	0	0	0	0	1,099	1,099	0	0	0
OV3074745	FERNLEY	NV		10/29/2021		0	0	(16)	0	0	(16)	0	1,564	1,564	0	0	0
OV3081916	PLYMOUTH	MN		10/29/2021		0	0	(44)	0	0	(44)	0	1,663	1,663	0	0	0
OV3082864	AURORA	CO		10/29/2021		0	0	(22)	0	0	(22)	0	1,701	1,701	0	0	0
OV3068129	CHELSEA	MA		10/29/2021		0	0	(66)	0	0	(66)	0	3,745	3,745	0	0	0
OV3073010	PLEASANT GROVE	UT		10/29/2021		0	0	(40)	0	0	(40)	0	1,862	1,862	0	0	0
OV3073785	ANAHEIM	CA		10/29/2021		0	0	(71)	0	0	(71)	0	3,055	3,055	0	0	0
OV3081359	DALLAS	TX		10/29/2021		0	0	(21)	0	0	(21)	0	1,467	1,467	0	0	0
OV3073983	SAINT GEORGE	UT		10/29/2021		0	0	(21)	0	0	(21)	0	1,172	1,172	0	0	0
OV3074820	SLIDELL	LA		10/29/2021		0	0	(26)	0	0	(26)	0	851	851	0	0	0
OV3062105	CHANDLER	AZ		10/29/2021		0	0	(28)	0	0	(28)	0	1,236	1,236	0	0	0
OV3073366	BEAVERTON	OR		10/29/2021		0	0	(9)	0	0	(9)	0	1,553	1,553	0	0	0
OV3060599	MAPLE VALLEY	WA		10/29/2021		0	0	(30)	0	0	(30)	0	1,215	1,215	0	0	0
OV3081811	OAKLAND	CA		10/29/2021		0	0	(30)	0	0	(30)	0	1,082	1,082	0	0	0
OV3076897	LAUDERHILL	FL		10/29/2021		0	0	(20)	0	0	(20)	0	1,451	1,451	0	0	0
OV3064492	RIVER HILLS	WI		10/29/2021		0	0	(10)	0	0	(10)	0	993	993	0	0	0
OV3057145	BRENTWOOD	TN		10/29/2021		0	0	(22)	0	0	(22)	0	1,798	1,798	0	0	0
GRANDRES2	SPRING HILL	TN		10/29/2021		0	0	0	0	0	0	0	35,662	35,662	0	0	0
OV3162113	DAPHNE	AL		11/29/2021		0	0	(23)	0	0	(23)	0	1,399	1,399	0	0	0
OV3152381	RALEIGH	NC		11/29/2021		0	0	(28)	0	0	(28)	0	4,031	4,031	0	0	0
OV3168601	METUCHEN	NJ		11/29/2021		0	0	(29)	0	0	(29)	0	1,657	1,657	0	0	0
OV3152944	ORLANDO	FL		11/29/2021		0	0	(20)	0	0	(20)	0	1,029	1,029	0	0	0
OV3162751	ELK GROVE	CA		11/29/2021		0	0	(24)	0	0	(24)	0	2,033	2,033	0	0	0
OV3156222	ATTLEBORO	MA		11/29/2021		0	0	(22)	0	0	(22)	0	1,344	1,344	0	0	0
OV3152022	KISSIMMEE	FL		11/29/2021		0	0	(15)	0	0	(15)	0	784	784	0	0	0
OV3130740	MINNEAPOLIS	MN		11/29/2021		0	0	(11)	0	0	(11)	0	996	996	0	0	0
OV3154881	CUMBERLAND	RI		11/29/2021		0	0	(21)	0	0	(21)	0	1,119	1,119	0	0	0
OV3162657	ST AUGUSTINE	FL		11/29/2021		0	0	(40)	0	0	(40)	0	1,644	1,644	0	0	0
OV3153929	ROCHESTER	NY		11/29/2021		0	0	(12)	0	0	(12)	0	635	635	0	0	0
OV3107658	WALKERSVILLE	MD		11/29/2021		0	0	(29)	0	0	(29)	0	1,555	1,555	0	0	0
OV3077030	OAKLAND	CA		11/29/2021		0	0	(39)	0	0	(39)	0	2,245	2,245	0	0	0
OV3162685	GRAND JUNCTION	CO		11/29/2021		0	0	(108)	0	0	(108)	0	9,270	9,270	0	0	0
OV3161443	WATERVILLE	ME		11/29/2021		0	0	(18)	0	0	(18)	0	707	707	0	0	0
OV3092680	BROOKHAVEN	PA		11/29/2021		0	0	(18)	0	0	(18)	0	1,095	1,095	0	0	0
OV3158859	ELMENDORF	TX		11/29/2021		0	0	(20)	0	0	(20)	0	710	710	0	0	0
OV3088044	ROCKVILLE	MD		11/29/2021		0	0	(41)	0	0	(41)	0	1,763	1,763	0	0	0
OV3158864	BELLEVUE	WA		11/29/2021		0	0	(22)	0	0	(22)	0	1,255	1,255	0	0	0
OV3163692	CLARKSVILLE	TN		11/29/2021		0	0	(15)	0	0	(15)	0	653	653	0	0	0
OV3167075	HOUSTON	TX		11/29/2021		0	0	(44)	0	0	(44)	0	1,553	1,553	0	0	0
OV3071679	KISSIMMEE	FL		11/29/2021		0	0	(19)	0	0	(19)	0	980	980	0	0	0
OV3168617	NEWTOWN	CT		11/29/2021		0	0	(37)	0	0	(37)	0	1,776	1,776	0	0	0
OV3168080	STRATFORD	CT		11/29/2021		0	0	(24)	0	0	(24)	0	1,070	1,070	0	0	0
OV3163419	DALLAS	TX		11/29/2021		0	0	(15)	0	0	(15)	0	667	667	0	0	0
OV3163185	WILLIAMSBURG	VA		11/29/2021		0	0	(13)	0	0	(13)	0	700	700	0	0	0
OV3158767	BALTIMORE	MD		11/29/2021		0	0	(19)	0	0	(19)	0	864	864	0	0	0
OV3164100	JAMAICA	NY		11/29/2021		0	0	(104)	0	0	(104)	0	3,943	3,943	0	0	0

SCHEDULE B - PART 3

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					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
0V3153483	OXNARD	CA		11/29/2021		0	0	(37)	0	0	(37)	0	2,157	2,157	0	0	0
0V3156346	TUCSON	AZ		11/29/2021		0	0	(25)	0	0	(25)	0	1,176	1,176	0	0	0
0V3167228	GEORGETOWN	TX		11/29/2021		0	0	(27)	0	0	(27)	0	986	986	0	0	0
0V3156246	KINGMAN	AZ		11/29/2021		0	0	(20)	0	0	(20)	0	826	826	0	0	0
0V3152161	MARIETTA	GA		11/29/2021		0	0	(11)	0	0	(11)	0	801	801	0	0	0
0V3100938	PFLUGERVILLE	TX		11/29/2021		0	0	(2)	0	0	(2)	0	834	834	0	0	0
0V3161478	RINCON	NM		11/29/2021		0	0	(18)	0	0	(18)	0	732	732	0	0	0
0V3162712	TACOMA	WA		11/29/2021		0	0	(28)	0	0	(28)	0	2,137	2,137	0	0	0
0V3153588	PAHRUMP	NV		11/29/2021		0	0	(28)	0	0	(28)	0	1,541	1,541	0	0	0
0V3164006	BRADENTON	FL		11/29/2021		0	0	(34)	0	0	(34)	0	1,571	1,571	0	0	0
0V3168342	BRIDGETON	MO		11/29/2021		0	0	(14)	0	0	(14)	0	683	683	0	0	0
0V3168216	NORTH MIAMI	FL		11/29/2021		0	0	(50)	0	0	(50)	0	2,766	2,766	0	0	0
0V3150930	FRUITA	CO		11/29/2021		0	0	(28)	0	0	(28)	0	1,316	1,316	0	0	0
0V3162100	TEMPE	AZ		11/29/2021		0	0	(19)	0	0	(19)	0	1,189	1,189	0	0	0
0V3157506	TUCSON	AZ		11/29/2021		0	0	(33)	0	0	(33)	0	1,532	1,532	0	0	0
0V3162193	COALVILLE	UT		11/29/2021		0	0	(28)	0	0	(28)	0	2,253	2,253	0	0	0
0V3168267	ANTIOCH	CA		11/29/2021		0	0	(18)	0	0	(18)	0	2,468	2,468	0	0	0
0V3162658	TUCKER	GA		11/29/2021		0	0	(80)	0	0	(80)	0	4,993	4,993	0	0	0
0V3146625	BRISTOL	RI		11/29/2021		0	0	(23)	0	0	(23)	0	1,436	1,436	0	0	0
0V3159332	CLEVELAND	OH		11/29/2021		0	0	(13)	0	0	(13)	0	919	919	0	0	0
0V3153574	SUGARLOAF	CA		11/29/2021		0	0	(2)	0	0	(2)	0	1,653	1,653	0	0	0
0V3162181	WELLINGTON	CO		11/29/2021		0	0	(32)	0	0	(32)	0	1,763	1,763	0	0	0
0V3162700	HEALDSBURG	CA		11/29/2021		0	0	(42)	0	0	(42)	0	2,294	2,294	0	0	0
0V3152888	VICTORIA	TX		11/29/2021		0	0	(16)	0	0	(16)	0	973	973	0	0	0
MILLTOWN0	BURLINGTON	NC		12/01/2021		0	0	19	0	0	19	0	23,624	23,624	0	0	0
ABOVEPARK	ST. LOUIS	MO		12/08/2021		0	0	0	0	0	0	0	111,304	111,304	0	0	0
LN0019678	MARY ESTHER	FL		12/22/2021		0	0	0	0	0	0	0	803,057	803,057	0	0	0
LN0019677	MARY ESTHER	FL		12/22/2021		0	0	0	0	0	0	0	2,436,943	2,436,943	0	0	0
0V3088156	LUTZ	FL		12/29/2021		0	0	(20)	0	0	(20)	0	1,128	1,128	0	0	0
0V3163307	PHOENIX	AZ		12/29/2021		0	0	(30)	0	0	(30)	0	1,667	1,667	0	0	0
0V3200688	PEABODY	MA		12/29/2021		0	0	(24)	0	0	(24)	0	2,821	2,821	0	0	0
0V3165491	WEST VALLEY CITY	UT		12/29/2021		0	0	(23)	0	0	(23)	0	1,272	1,272	0	0	0
0V3158752	LOUISVILLE	KY		12/29/2021		0	0	(27)	0	0	(27)	0	1,726	1,726	0	0	0
0V3162511	PFLUGERVILLE	TX		12/29/2021		0	0	(26)	0	0	(26)	0	1,412	1,412	0	0	0
0V3166089	HORSHAM	PA		12/29/2021		0	0	(18)	0	0	(18)	0	762	762	0	0	0
0V3165598	JAMAICA	NY		12/29/2021		0	0	(20)	0	0	(20)	0	2,004	2,004	0	0	0
0V3165924	SEATTLE	WA		12/29/2021		0	0	(57)	0	0	(57)	0	5,971	5,971	0	0	0
0V3168633	JUPITER	FL		12/29/2021		0	0	(37)	0	0	(37)	0	1,857	1,857	0	0	0
0V3101076	SALT LAKE CITY	UT		12/29/2021		0	0	(11)	0	0	(11)	0	1,545	1,545	0	0	0
0V3087116	WESTBURY	NY		12/29/2021		0	0	(43)	0	0	(43)	0	2,312	2,312	0	0	0
0V3162683	DENVER	CO		12/29/2021		0	0	(22)	0	0	(22)	0	2,297	2,297	0	0	0
0V3151952	LAS VEGAS	NV		12/29/2021		0	0	(17)	0	0	(17)	0	1,234	1,234	0	0	0
0V3162855	JACKSONVILLE BEACH	FL		12/29/2021		0	0	4	0	0	4	0	2,977	2,977	0	0	0
0V3147173	WELLINGTON	FL		12/29/2021		0	0	(18)	0	0	(18)	0	1,111	1,111	0	0	0
0V3158736	RENO	NV		12/29/2021		0	0	(32)	0	0	(32)	0	1,625	1,625	0	0	0
0V3147350	MANCHESTER	NH		12/29/2021		0	0	(23)	0	0	(23)	0	1,070	1,070	0	0	0
0V3091575	MIAMI	FL		12/29/2021		0	0	(24)	0	0	(24)	0	2,194	2,194	0	0	0
0V3162592	HENRICO	VA		12/29/2021		0	0	(13)	0	0	(13)	0	943	943	0	0	0
0V3197143	PEABODY	MA		12/29/2021		0	0	(24)	0	0	(24)	0	2,821	2,821	0	0	0
0V3154987	GRAND RAPIDS	MI		12/29/2021		0	0	(21)	0	0	(21)	0	1,297	1,297	0	0	0
0V3159303	BENTON	AR		12/29/2021		0	0	(12)	0	0	(12)	0	475	475	0	0	0

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0V3200685	PEABODY	MA		12/29/2021		0	0	(20)	0	0	(20)	0	2,316	2,316	0	0	0
0V3153717	PANTEGO	TX		12/29/2021		0	0	(28)	0	0	(28)	0	1,374	1,374	0	0	0
0V3199217	SOUTH PADRE ISLAND	TX		12/29/2021		0	0	(50)	0	0	(50)	0	2,282	2,282	0	0	0
0V3163532	DENVER	CO		12/29/2021		0	0	(28)	0	0	(28)	0	2,930	2,930	0	0	0
0V3161451	KUNA	ID		12/29/2021		0	0	(25)	0	0	(25)	0	1,838	1,838	0	0	0
0V3154849	VIRGINIA BEACH	VA		12/29/2021		0	0	(22)	0	0	(22)	0	845	845	0	0	0
0V3159312	FAYETTEVILLE	AR		12/29/2021		0	0	(13)	0	0	(13)	0	546	546	0	0	0
0V3093306	LEHI	UT		12/29/2021		0	0	(31)	0	0	(31)	0	1,419	1,419	0	0	0
0V3156351	WASILLA	AK		12/29/2021		0	0	(23)	0	0	(23)	0	1,051	1,051	0	0	0
0V3202065	PEABODY	MA		12/29/2021		0	0	(20)	0	0	(20)	0	2,316	2,316	0	0	0
0V3152847	ATLANTA	GA		12/29/2021		0	0	2	0	0	2	0	1,242	1,242	0	0	0
0V3106013	HARTFORD	CT		12/29/2021		0	0	(12)	0	0	(12)	0	1,079	1,079	0	0	0
0V3154861	RARITAN	NJ		12/29/2021		0	0	(11)	0	0	(11)	0	1,381	1,381	0	0	0
0V3158830	SANFORD	FL		12/29/2021		0	0	(46)	0	0	(46)	0	2,475	2,475	0	0	0
0V3167312	GLEN BURNIE	MD		12/29/2021		0	0	(31)	0	0	(31)	0	1,398	1,398	0	0	0
0V3159044	HAMILTON	NJ		12/29/2021		0	0	(33)	0	0	(33)	0	1,512	1,512	0	0	0
0V3154905	BEVERLY	MA		12/29/2021		0	0	(58)	0	0	(58)	0	3,025	3,025	0	0	0
0V3156241	SAN ANTONIO	TX		12/29/2021		0	0	(16)	0	0	(16)	0	912	912	0	0	0
0V3153670	CHESAPEAKE	VA		12/29/2021		0	0	(29)	0	0	(29)	0	1,142	1,142	0	0	0
0V3200684	PEABODY	MA		12/29/2021		0	0	(20)	0	0	(20)	0	2,316	2,316	0	0	0
0V3153663	MERRILLVILLE	IN		12/29/2021		0	0	(12)	0	0	(12)	0	1,051	1,051	0	0	0
0V3157676	BAKERSFIELD	CA		12/29/2021		0	0	(10)	0	0	(10)	0	1,029	1,029	0	0	0
0V3165406	FOREST LAKE	MN		12/29/2021		0	0	(39)	0	0	(39)	0	2,290	2,290	0	0	0
0V3073585	CARVER	MA		12/29/2021		0	0	(27)	0	0	(27)	0	1,519	1,519	0	0	0
0V3157823	FREDERICK	MD		12/29/2021		0	0	12	0	0	12	0	2,504	2,504	0	0	0
0V3158739	SAN ANTONIO	TX		12/29/2021		0	0	(16)	0	0	(16)	0	1,091	1,091	0	0	0
0V3102341	EDISON	NJ		12/29/2021		0	0	(2)	0	0	(2)	0	1,150	1,150	0	0	0
0V3154723	GILBERT	AZ		12/29/2021		0	0	(2)	0	0	(2)	0	1,566	1,566	0	0	0
0V3163523	NOBLESVILLE	IN		12/29/2021		0	0	(4)	0	0	(4)	0	644	644	0	0	0
LN0019273	PALM BEACH GARDENS	FL		01/20/2022		0	0	12	0	0	12	0	66,299	66,299	0	0	0
LN0019272	PALM BEACH GARDENS	FL		01/20/2022		0	0	17	0	0	17	0	228,364	228,364	0	0	0
LN0020122	OCEANSIDE	CA		01/21/2022		0	0	0	0	0	0	0	29,717	29,717	0	0	0
LN0019184	OCEANSIDE	CA		01/21/2022		0	0	0	0	0	0	0	104,009	104,009	0	0	0
LN0019185	OCEANSIDE	CA		01/21/2022		0	0	0	0	0	0	0	14,858	14,858	0	0	0
0V3185139	MANSFIELD	TX		01/31/2022		0	0	(10)	0	0	(10)	0	1,225	1,225	0	0	0
0V3173819	JACKSONVILLE	FL		01/31/2022		0	0	(9)	0	0	(9)	0	1,621	1,621	0	0	0
0V3171594	MESA	AZ		01/31/2022		0	0	(2)	0	0	(2)	0	1,382	1,382	0	0	0
0V3196753	SAINT AUGUSTINE	FL		01/31/2022		0	0	(28)	0	0	(28)	0	1,471	1,471	0	0	0
0V3184844	MINNEAPOLIS	MN		01/31/2022		0	0	67	0	0	67	0	3,877	3,877	0	0	0
0V3199765	BETHLEHEM	GA		01/31/2022		0	0	(8)	0	0	(8)	0	1,390	1,390	0	0	0
0V3191645	CITRUS SPRINGS	FL		01/31/2022		0	0	(8)	0	0	(8)	0	897	897	0	0	0
0V3179185	KENT	WA		01/31/2022		0	0	32	0	0	32	0	3,968	3,968	0	0	0
0V3180407	RICHARDSON	TX		01/31/2022		0	0	(55)	0	0	(55)	0	3,470	3,470	0	0	0
0V3171510	BAKERSFIELD	CA		01/31/2022		0	0	(26)	0	0	(26)	0	1,489	1,489	0	0	0
0V3171379	GRAND JUNCTION	CO		01/31/2022		0	0	(6)	0	0	(6)	0	1,965	1,965	0	0	0
0V3184527	MANTECA	CA		01/31/2022		0	0	21	0	0	21	0	2,688	2,688	0	0	0
0V3181159	PATERSON	NJ		01/31/2022		0	0	3	0	0	3	0	1,725	1,725	0	0	0
0V3199166	PEACHTREE CITY	GA		01/31/2022		0	0	(5)	0	0	(5)	0	914	914	0	0	0
0V3188974	NEWTON	NJ		01/31/2022		0	0	(16)	0	0	(16)	0	1,260	1,260	0	0	0
0V3175277	CLERMONT	FL		01/31/2022		0	0	(5)	0	0	(5)	0	1,349	1,349	0	0	0
0V3183683	MONTGOMERY	AL		01/31/2022		0	0	11	0	0	11	0	972	972	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
0V3184524	WEST PALM BEACH	FL		01/31/2022		0	0	(7)	0	0	(7)	0	2,041	2,041	0	0	0
0V3183419	LUMBERTON	TX		01/31/2022		0	0	4	0	0	4	0	930	930	0	0	0
0V3175466	ELIZABETH	NJ		01/31/2022		0	0	(12)	0	0	(12)	0	1,315	1,315	0	0	0
0V3173887	PLANTATION	FL		01/31/2022		0	0	(21)	0	0	(21)	0	1,712	1,712	0	0	0
0V3130992	LEHI	UT		01/31/2022		0	0	(21)	0	0	(21)	0	1,480	1,480	0	0	0
0V3193955	LOMA LINDA	CA		01/31/2022		0	0	(15)	0	0	(15)	0	1,526	1,526	0	0	0
0V3179368	GALVESTON	TX		01/31/2022		0	0	(13)	0	0	(13)	0	638	638	0	0	0
0V3194135	COLORADO SPRINGS	CO		01/31/2022		0	0	(27)	0	0	(27)	0	1,447	1,447	0	0	0
0V3180243	PORTLAND	OR		01/31/2022		0	0	(31)	0	0	(31)	0	2,038	2,038	0	0	0
0V3196947	COPPELL	TX		01/31/2022		0	0	9	0	0	9	0	1,849	1,849	0	0	0
0V3170783	ENOLA	PA		01/31/2022		0	0	(13)	0	0	(13)	0	898	898	0	0	0
0V3186186	CHUBBUCK	ID		01/31/2022		0	0	(34)	0	0	(34)	0	2,672	2,672	0	0	0
0V3172626	LEHIGH ACRES	FL		01/31/2022		0	0	(21)	0	0	(21)	0	1,309	1,309	0	0	0
0V3171849	HADDON TOWNSHIP	NJ		01/31/2022		0	0	(20)	0	0	(20)	0	1,479	1,479	0	0	0
0V3172556	PHILADELPHIA	PA		01/31/2022		0	0	(7)	0	0	(7)	0	1,217	1,217	0	0	0
0V3170408	HILTON HEAD ISLAND	SC		01/31/2022		0	0	(13)	0	0	(13)	0	792	792	0	0	0
0V3184531	NORTH BERGEN	NJ		01/31/2022		0	0	109	0	0	109	0	35,571	35,571	0	0	0
0V3190648	LOVELAND	CO		01/31/2022		0	0	(13)	0	0	(13)	0	1,368	1,368	0	0	0
0V3174184	GREENSBURG	PA		01/31/2022		0	0	(15)	0	0	(15)	0	764	764	0	0	0
0V3170183	MERRIAM	KS		01/31/2022		0	0	(9)	0	0	(9)	0	1,140	1,140	0	0	0
0V3187384	RIVERDALE	UT		01/31/2022		0	0	(30)	0	0	(30)	0	1,597	1,597	0	0	0
0V3181244	STILLWATER	OK		01/31/2022		0	0	11	0	0	11	0	1,044	1,044	0	0	0
0V3188998	FORT LAUDERDALE	FL		01/31/2022		0	0	(5)	0	0	(5)	0	1,585	1,585	0	0	0
0V3176770	LOS ANGELES	CA		01/31/2022		0	0	(36)	0	0	(36)	0	2,780	2,780	0	0	0
0V3186202	SACRAMENTO	CA		01/31/2022		0	0	(66)	0	0	(66)	0	4,169	4,169	0	0	0
0V3192391	NORTH LAS VEGAS	NV		01/31/2022		0	0	(4)	0	0	(4)	0	1,322	1,322	0	0	0
0V3170518	DALLAS	TX		01/31/2022		0	0	(7)	0	0	(7)	0	555	555	0	0	0
0V3190982	COLUMBUS	OH		01/31/2022		0	0	3	0	0	3	0	1,470	1,470	0	0	0
0V3189637	LOS ANGELES	CA		01/31/2022		0	0	(8)	0	0	(8)	0	2,236	2,236	0	0	0
CHARPLACE	ELLICOTT CITY	MD		03/01/2022		0	0	93	0	0	93	0	76,456	76,456	0	0	0
0V3235563	CONCORD	NH		02/28/2022		0	0	(18)	0	0	(18)	0	2,172	2,172	0	0	0
0V3242111	MIDVALE	UT		02/28/2022		0	0	(30)	0	0	(30)	0	2,486	2,486	0	0	0
0V3235446	ROSEVILLE	CA		02/28/2022		0	0	7	0	0	7	0	2,052	2,052	0	0	0
0V3241922	ABINGDON	MD		02/28/2022		0	0	(42)	0	0	(42)	0	2,043	2,043	0	0	0
0V3235472	PHOENIX	AZ		02/28/2022		0	0	38	0	0	38	0	2,944	2,944	0	0	0
0V3241345	MEMPHIS	TN		02/28/2022		0	0	(17)	0	0	(17)	0	1,066	1,066	0	0	0
0V3171580	BRENTWOOD	CA		02/28/2022		0	0	44	0	0	44	0	2,433	2,433	0	0	0
0V3250891	TAYLORSVILLE	UT		02/28/2022		0	0	(26)	0	0	(26)	0	1,859	1,859	0	0	0
0V3242225	TUBAC	AZ		02/28/2022		0	0	(7)	0	0	(7)	0	1,538	1,538	0	0	0
0V3246769	BELMONT	MA		02/28/2022		0	0	(42)	0	0	(42)	0	4,732	4,732	0	0	0
0V3242001	ARIZONA CITY	AZ		02/28/2022		0	0	(16)	0	0	(16)	0	1,355	1,355	0	0	0
0V3247101	BOSTON	MA		02/28/2022		0	0	(56)	0	0	(56)	0	2,634	2,634	0	0	0
0V3247145	COLUMBIA	SC		02/28/2022		0	0	(10)	0	0	(10)	0	1,268	1,268	0	0	0
0V3233096	PHOENIX	AZ		02/28/2022		0	0	(23)	0	0	(23)	0	1,669	1,669	0	0	0
0V3245597	KISSIMMEE	FL		02/28/2022		0	0	(14)	0	0	(14)	0	852	852	0	0	0
0V3247399	PROVO	UT		02/28/2022		0	0	(29)	0	0	(29)	0	2,099	2,099	0	0	0
0V3241434	PORT READING	NJ		02/28/2022		0	0	(23)	0	0	(23)	0	1,485	1,485	0	0	0
0V3236660	HUTTO	TX		02/28/2022		0	0	(24)	0	0	(24)	0	1,519	1,519	0	0	0
0V3235834	GRAND JUNCTION	CO		02/28/2022		0	0	(29)	0	0	(29)	0	1,410	1,410	0	0	0
0V3250808	SHELTON	WA		02/28/2022		0	0	(22)	0	0	(22)	0	2,620	2,620	0	0	0
0V3242135	LEMON GROVE	CA		02/28/2022		0	0	(68)	0	0	(68)	0	3,242	3,242	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
0V3246761	LOGAN	UT		02/28/2022		0	0	(9)	0	0	(9)	0	1,529	1,529	0	0	0
0V3241344	MEMPHIS	TN		02/28/2022		0	0	(17)	0	0	(17)	0	1,047	1,047	0	0	0
0V3247168	MEADOW VISTA	CA		02/28/2022		0	0	(18)	0	0	(18)	0	1,687	1,687	0	0	0
0V3243204	COOLIDGE	AZ		02/28/2022		0	0	(7)	0	0	(7)	0	630	630	0	0	0
0V3250890	W VALLEY CITY	UT		02/28/2022		0	0	(64)	0	0	(64)	0	2,995	2,995	0	0	0
0V3236700	CHARLOTTE	NC		02/28/2022		0	0	(20)	0	0	(20)	0	1,021	1,021	0	0	0
0V3247368	NORTH MYRTLE BEACH	SC		02/28/2022		0	0	(14)	0	0	(14)	0	991	991	0	0	0
0V3235992	PATTERSON	CA		02/28/2022		0	0	(20)	0	0	(20)	0	2,459	2,459	0	0	0
0V3244671	IMPERIAL	CA		02/28/2022		0	0	(18)	0	0	(18)	0	1,073	1,073	0	0	0
0V3250647	EUGENE	OR		02/28/2022		0	0	(31)	0	0	(31)	0	1,892	1,892	0	0	0
0V3233835	HERRIMAN	UT		02/28/2022		0	0	(31)	0	0	(31)	0	2,260	2,260	0	0	0
0V3245603	PLANO	TX		02/28/2022		0	0	(29)	0	0	(29)	0	1,373	1,373	0	0	0
0V3241433	GARFIELD	NJ		02/28/2022		0	0	37	0	0	37	0	2,132	2,132	0	0	0
0V3236193	PHOENIX	AZ		02/28/2022		0	0	32	0	0	32	0	2,468	2,468	0	0	0
0V3245826	FRESNO	CA		02/28/2022		0	0	(30)	0	0	(30)	0	1,765	1,765	0	0	0
0V3237016	PALISADES PARK	NJ		02/28/2022		0	0	(4)	0	0	(4)	0	3,520	3,520	0	0	0
BB3516675	EAST STROUDSBURG	PA		03/17/2022		0	0	60	0	0	60	0	1,457	1,457	0	0	0
3506972	BUCKHANNON	WV		03/17/2022		0	0	36	0	0	36	0	794	794	0	0	0
3111706	DALLAS	TX		03/17/2022		0	0	83	0	0	83	0	4,272	4,272	0	0	0
3615655	MOUNTAIN HOME	ID		03/17/2022		0	0	70	0	0	70	0	1,990	1,990	0	0	0
3402570	APPLE VALLEY	CA		03/17/2022		0	0	79	0	0	79	0	2,227	2,227	0	0	0
3224170	NAPLES	FL		03/17/2022		0	0	98	0	0	98	0	5,498	5,498	0	0	0
3424066	MASCOTTE	FL		03/17/2022		0	0	62	0	0	62	0	1,672	1,672	0	0	0
3490601	FAIRFAX	VA		03/17/2022		0	0	62	0	0	62	0	1,292	1,292	0	0	0
3545349	KILL DEVIL HILLS	NC		03/17/2022		0	0	42	0	0	42	0	736	736	0	0	0
3377909	CHARLOTTE	NC		03/17/2022		0	0	154	0	0	154	0	3,183	3,183	0	0	0
3435832	PLAYA DEL REY	CA		03/17/2022		0	0	144	0	0	144	0	3,894	3,894	0	0	0
3490219	NEWARK	DE		03/17/2022		0	0	63	0	0	63	0	1,403	1,403	0	0	0
3452994	NASHVILLE	TN		03/17/2022		0	0	136	0	0	136	0	5,913	5,913	0	0	0
3473127	JACKSONVILLE	FL		03/17/2022		0	0	47	0	0	47	0	1,193	1,193	0	0	0
3284109	MOUNT PLEASANT	SC		03/17/2022		0	0	207	0	0	207	0	5,544	5,544	0	0	0
BB3369935	HILTON HEAD ISLAND	SC		03/17/2022		0	0	39	0	0	39	0	962	962	0	0	0
3604390	EAST MORICHES	NY		03/17/2022		0	0	126	0	0	126	0	5,454	5,454	0	0	0
3600298	FLOWER MOUND	TX		03/17/2022		0	0	105	0	0	105	0	2,706	2,706	0	0	0
BB9469278	COMPTON	CA		03/25/2022		0	0	31	0	0	31	0	1,339	1,339	0	0	0
BB3642543	PAMPA	TX		03/25/2022		0	0	13	0	0	13	0	333	333	0	0	0
BB2746910	SOUTH PADRE ISLAND	TX		03/25/2022		0	0	60	0	0	60	0	2,371	2,371	0	0	0
BB0058145	BUDA	TX		03/25/2022		0	0	69	0	0	69	0	2,644	2,644	0	0	0
BB1221708	PLEASANT HILL	CA		03/25/2022		0	0	161	0	0	161	0	2,903	2,903	0	0	0
BB9367814	SUWANEE	GA		03/25/2022		0	0	2	0	0	2	0	1,673	1,673	0	0	0
BB0005045	SHELBY TOWNSHIP	MI		03/25/2022		0	0	28	0	0	28	0	1,138	1,138	0	0	0
BB9310128	LONG BEACH	CA		03/25/2022		0	0	27	0	0	27	0	1,442	1,442	0	0	0
BB9750237	LIGHTHOUSE POINT	FL		03/25/2022		0	0	331	0	0	331	0	7,178	7,178	0	0	0
BB0243368	AUSTIN	TX		03/25/2022		0	0	177	0	0	177	0	3,511	3,511	0	0	0
BB1221195	OGDEN	UT		03/25/2022		0	0	90	0	0	90	0	2,465	2,465	0	0	0
BB4174992	BENTON	MO		03/25/2022		0	0	11	0	0	11	0	362	362	0	0	0
BB2250278	PHOENIX	AZ		03/25/2022		0	0	42	0	0	42	0	999	999	0	0	0
BB0360278	DEARBORN	MI		03/25/2022		0	0	67	0	0	67	0	1,543	1,543	0	0	0
BB0030320	ESSEX	CT		03/25/2022		0	0	42	0	0	42	0	1,873	1,873	0	0	0
BB9423334	CONCORD	CA		03/25/2022		0	0	65	0	0	65	0	4,350	4,350	0	0	0
BB9407147	SHERMAN OAKS	CA		03/25/2022		0	0	66	0	0	66	0	4,400	4,400	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
BB0239182	PENSACOLA	FL		03/25/2022		0	0	88	0	0	88	0	2,793	2,793	0	0	0
BB0159766	OAKLAND	CA		03/25/2022		0	0	73	0	0	73	0	4,182	4,182	0	0	0
BB0311763	ARLETA	CA		03/25/2022		0	0	0	0	0	0	0	3,269	3,269	0	0	0
BB9424432	ORANGE PARK	FL		03/25/2022		0	0	11	0	0	11	0	952	952	0	0	0
BB0217468	HASLET	TX		03/25/2022		0	0	62	0	0	62	0	1,513	1,513	0	0	0
BB0004709	MECHANICSBURG	PA		03/25/2022		0	0	42	0	0	42	0	2,356	2,356	0	0	0
BB1521073	RESEDA	CA		03/25/2022		0	0	180	0	0	180	0	3,673	3,673	0	0	0
BB9453491	YUBA CITY	CA		03/25/2022		0	0	34	0	0	34	0	1,830	1,830	0	0	0
BB0257463	WESLACO	TX		03/25/2022		0	0	40	0	0	40	0	1,507	1,507	0	0	0
BB2197940	INKSTER	MI		03/25/2022		0	0	27	0	0	27	0	587	587	0	0	0
BB1221138	CONCORD	CA		03/25/2022		0	0	147	0	0	147	0	3,490	3,490	0	0	0
BB0099907	STERLING	VA		03/25/2022		0	0	80	0	0	80	0	2,571	2,571	0	0	0
BB0432732	RICHMOND	TX		03/25/2022		0	0	63	0	0	63	0	1,093	1,093	0	0	0
BB0827858	YUBA CITY	CA		03/25/2022		0	0	82	0	0	82	0	1,826	1,826	0	0	0
BB8718130	MOLALLA	OR		03/25/2022		0	0	73	0	0	73	0	2,005	2,005	0	0	0
BB0231670	DENVER	CO		03/25/2022		0	0	46	0	0	46	0	1,300	1,300	0	0	0
BB0150005	LOS ANGELES	CA		03/25/2022		0	0	64	0	0	64	0	2,686	2,686	0	0	0
BB0225613	BIG SKY	MT		03/25/2022		0	0	234	0	0	234	0	6,322	6,322	0	0	0
BB0183250	WEST CHESTER	PA		03/25/2022		0	0	72	0	0	72	0	2,080	2,080	0	0	0
BB9012879	LANTANA	FL		03/25/2022		0	0	3	0	0	3	0	678	678	0	0	0
BB8030379	AUSTIN	TX		03/25/2022		0	0	13	0	0	13	0	687	687	0	0	0
OV3253768	WINDSOR	CO		03/31/2022		0	0	8	0	0	8	0	2,563	2,563	0	0	0
OV3263158	MANSFIELD CENTER	CT		03/31/2022		0	0	0	0	0	0	0	1,043	1,043	0	0	0
OV3267204	NORWALK	CA		03/31/2022		0	0	13	0	0	13	0	2,338	2,338	0	0	0
OV3251960	COLORADO SPRINGS	CO		03/31/2022		0	0	3	0	0	3	0	983	983	0	0	0
OV3255437	FORT MYERS	FL		03/31/2022		0	0	20	0	0	20	0	1,601	1,601	0	0	0
OV3266413	SEVIERVILLE	TN		03/31/2022		0	0	44	0	0	44	0	2,527	2,527	0	0	0
OV3251829	GEORGETOWN	TX		03/31/2022		0	0	13	0	0	13	0	1,601	1,601	0	0	0
OV3253693	LOGAN	UT		03/31/2022		0	0	17	0	0	17	0	1,227	1,227	0	0	0
OV3266246	CRYSTAL BEACH	TX		03/31/2022		0	0	34	0	0	34	0	1,840	1,840	0	0	0
OV3251820	POST FALLS	ID		03/31/2022		0	0	60	0	0	60	0	2,049	2,049	0	0	0
OV3247130	SUMNER	WA		03/31/2022		0	0	60	0	0	60	0	3,259	3,259	0	0	0
OV3263073	SOUTHLAKE	TX		03/31/2022		0	0	18	0	0	18	0	1,698	1,698	0	0	0
OV3251825	WASHINGTON	UT		03/31/2022		0	0	22	0	0	22	0	1,406	1,406	0	0	0
OV3266398	CRYSTAL BEACH	TX		03/31/2022		0	0	135	0	0	135	0	2,496	2,496	0	0	0
OV3261499	NORTH AURORA	IL		03/31/2022		0	0	6	0	0	6	0	1,201	1,201	0	0	0
OV3266750	SURPRISE	AZ		03/31/2022		0	0	43	0	0	43	0	1,755	1,755	0	0	0
OV3252713	ORANGE BEACH	AL		03/31/2022		0	0	24	0	0	24	0	2,731	2,731	0	0	0
OV3253634	DORAL	FL		03/31/2022		0	0	10	0	0	10	0	2,210	2,210	0	0	0
OV3252811	PORT SAINT LUCIE	FL		03/31/2022		0	0	359	0	0	359	0	63,246	63,246	0	0	0
OV3261656	LAKE HAVASU CITY	AZ		03/31/2022		0	0	57	0	0	57	0	2,722	2,722	0	0	0
OV3262801	BRIDGEPORT	CT		03/31/2022		0	0	3	0	0	3	0	1,246	1,246	0	0	0
OV3262240	WILLARD	UT		03/31/2022		0	0	45	0	0	45	0	1,297	1,297	0	0	0
OV3246760	NIBLEY	UT		03/31/2022		0	0	25	0	0	25	0	1,388	1,388	0	0	0
OV3258328	LAYTON	UT		03/31/2022		0	0	45	0	0	45	0	1,947	1,947	0	0	0
OV3262431	RENO	NV		03/31/2022		0	0	24	0	0	24	0	1,275	1,275	0	0	0
OV3263156	FORT WORTH	TX		03/31/2022		0	0	(4)	0	0	(4)	0	1,411	1,411	0	0	0
BB0737655	MANCHESTER	NH		02/28/2022		0	0	123	0	0	123	0	1,778	1,778	0	0	0
BB5374949	TAMPA	FL		02/28/2022		0	0	80	0	0	80	0	979	979	0	0	0
BB4219117	PARK CITY	UT		02/28/2022		0	0	78	0	0	78	0	1,801	1,801	0	0	0
BB5180358	BUELLTON	CA		02/28/2022		0	0	337	0	0	337	0	4,074	4,074	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
BB6893917	DENVER	CO		02/28/2022		0	0	83	0	0	83	0	1,088	1,088	0	0	0
BB7848405	SUNRISE	FL		02/28/2022		0	0	16	0	0	16	0	2,060	2,060	0	0	0
BB3694055	SAN CLEMENTE	CA		02/28/2022		0	0	443	0	0	443	0	7,264	7,264	0	0	0
BB3276897	MULBERRY	FL		02/28/2022		0	0	212	0	0	212	0	2,515	2,515	0	0	0
BB0694743	CANYON COUNTRY	CA		02/28/2022		0	0	699	0	0	699	0	8,500	8,500	0	0	0
BB0881556	BRONX	NY		02/28/2022		0	0	196	0	0	196	0	4,101	4,101	0	0	0
BB0783794	WALNUTPORT	PA		02/28/2022		0	0	126	0	0	126	0	1,738	1,738	0	0	0
BB2190287	PORT SAINT LUCIE	FL		02/28/2022		0	0	65	0	0	65	0	1,157	1,157	0	0	0
BB0521111	MIAMI	FL		02/28/2022		0	0	133	0	0	133	0	3,146	3,146	0	0	0
BB9458441	YAKIMA	WA		02/28/2022		0	0	162	0	0	162	0	2,270	2,270	0	0	0
BB9170711	EDMONDS	WA		02/28/2022		0	0	215	0	0	215	0	3,362	3,362	0	0	0
BB0773398	SAINT GEORGE	UT		02/28/2022		0	0	267	0	0	267	0	4,024	4,024	0	0	0
BB2113370	FAIRFIELD	CA		02/28/2022		0	0	187	0	0	187	0	2,758	2,758	0	0	0
BB8829486	PINELLAS PARK	FL		02/28/2022		0	0	757	0	0	757	0	9,138	9,138	0	0	0
BB3886511	FORT WORTH	TX		02/28/2022		0	0	91	0	0	91	0	1,285	1,285	0	0	0
BB7566051	IRVINGTON	NJ		02/28/2022		0	0	85	0	0	85	0	1,415	1,415	0	0	0
BB4251731	NINE MILE FALLS	WA		02/28/2022		0	0	112	0	0	112	0	1,676	1,676	0	0	0
BB2720810	VIENNA	VA		02/28/2022		0	0	703	0	0	703	0	17,780	17,780	0	0	0
BB3568820	MENIFEE	CA		02/28/2022		0	0	200	0	0	200	0	2,381	2,381	0	0	0
BB7575510	VENICE	FL		02/28/2022		0	0	129	0	0	129	0	1,765	1,765	0	0	0
BB6118241	HAPPY VALLEY	OR		02/28/2022		0	0	166	0	0	166	0	2,935	2,935	0	0	0
BB0345202	KENNESAW	GA		02/28/2022		0	0	336	0	0	336	0	4,278	4,278	0	0	0
BB1262806	BAKERSFIELD	CA		02/28/2022		0	0	304	0	0	304	0	4,463	4,463	0	0	0
BB9792056	HAINES CITY	FL		02/28/2022		0	0	103	0	0	103	0	1,478	1,478	0	0	0
BB0837483	HUNTINGTON	NY		02/28/2022		0	0	112	0	0	112	0	1,502	1,502	0	0	0
BB0543475	ATLANTA	GA		02/28/2022		0	0	69	0	0	69	0	982	982	0	0	0
BB7985632	NORTH HOLLYWOOD	CA		02/28/2022		0	0	432	0	0	432	0	5,276	5,276	0	0	0
BB8758544	COLUMBUS	OH		02/28/2022		0	0	155	0	0	155	0	1,870	1,870	0	0	0
BB0925668	SOUTH RANGE	WI		02/28/2022		0	0	77	0	0	77	0	1,002	1,002	0	0	0
BB4871180	MIAMI	FL		02/28/2022		0	0	160	0	0	160	0	2,073	2,073	0	0	0
BB4732674	KILLEN	AL		02/28/2022		0	0	105	0	0	105	0	1,169	1,169	0	0	0
BB4323951	FRANKLIN	TN		02/28/2022		0	0	639	0	0	639	0	9,392	9,392	0	0	0
BB5182229	OLYMPIA	WA		02/28/2022		0	0	372	0	0	372	0	4,433	4,433	0	0	0
BB1169068	STERLING HEIGHTS	MI		02/28/2022		0	0	63	0	0	63	0	813	813	0	0	0
BB2923068	LAKELAND	FL		02/28/2022		0	0	91	0	0	91	0	1,211	1,211	0	0	0
BB0144578	EDINBURG	TX		02/28/2022		0	0	87	0	0	87	0	1,270	1,270	0	0	0
BB2781570	CONYERS	GA		02/28/2022		0	0	87	0	0	87	0	1,813	1,813	0	0	0
BB4904791	AMHERST	NY		02/28/2022		0	0	181	0	0	181	0	2,725	2,725	0	0	0
BB3205555	DANIEL ISLAND	SC		02/28/2022		0	0	421	0	0	421	0	6,897	6,897	0	0	0
BB5920367	HENDERSONVILLE	TN		02/28/2022		0	0	142	0	0	142	0	1,880	1,880	0	0	0
BB6856313	INDIAN HARBOUR BEACH	FL		02/28/2022		0	0	350	0	0	350	0	4,389	4,389	0	0	0
BB9644281	DANVILLE	CA		02/28/2022		0	0	662	0	0	662	0	8,165	8,165	0	0	0
BB7140535	SIMI VALLEY	CA		02/28/2022		0	0	97	0	0	97	0	1,416	1,416	0	0	0
BB2973171	SARASOTA	FL		02/28/2022		0	0	182	0	0	182	0	2,817	2,817	0	0	0
BB9873899	GILBERT	AZ		02/28/2022		0	0	179	0	0	179	0	2,107	2,107	0	0	0
BB0047780	PEORIA	IL		02/28/2022		0	0	(24)	0	0	(24)	0	398	398	0	0	0
BB2148884	MIDLAND	MI		02/28/2022		0	0	14	0	0	14	0	128	128	0	0	0
BB7601549	LONG BEACH	MS		02/28/2022		0	0	43	0	0	43	0	496	496	0	0	0
BB2663135	MIAMI	FL		02/28/2022		0	0	262	0	0	262	0	1,022	1,022	0	0	0
BB1379589	MARRERO	LA		02/28/2022		0	0	(165)	0	0	(165)	0	1,314	1,314	0	0	0
BB0861240	RICHMOND	VA		02/28/2022		0	0	216	0	0	216	0	669	669	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
BB0273243	PRINGLE	PA		02/28/2022		0	0	(174)	0	0	(174)	0	1,185	1,185	0	0	0
BB7602745	KISSIMMEE	FL		02/28/2022		0	0	161	0	0	161	0	1,511	1,511	0	0	0
BB2385062	RED OAK	TX		02/28/2022		0	0	(49)	0	0	(49)	0	824	824	0	0	0
BB1527190	KELLER	TX		02/28/2022		0	0	(65)	0	0	(65)	0	394	394	0	0	0
BB0326313	GAITHERSBURG	MD		02/28/2022		0	0	253	0	0	253	0	3,070	3,070	0	0	0
BB7601093	FELTON	PA		02/28/2022		0	0	(54)	0	0	(54)	0	1,380	1,380	0	0	0
BB1533476	LAUDERHILL	FL		02/28/2022		0	0	115	0	0	115	0	516	516	0	0	0
BB2746268	BALTIMORE	MD		02/28/2022		0	0	100	0	0	100	0	807	807	0	0	0
BB1535795	KENOSHA	WI		02/28/2022		0	0	57	0	0	57	0	740	740	0	0	0
BB2684597	BEACON	NY		02/28/2022		0	0	(231)	0	0	(231)	0	1,951	1,951	0	0	0
BB1528675	WALDWICK	NJ		02/28/2022		0	0	124	0	0	124	0	1,391	1,391	0	0	0
BB0931516	NEW ORLEANS	LA		02/28/2022		0	0	14	0	0	14	0	349	349	0	0	0
BB0048669	DENVER	CO		02/28/2022		0	0	(12)	0	0	(12)	0	209	209	0	0	0
BB1654353	WINTERSET	IA		02/28/2022		0	0	(164)	0	0	(164)	0	2,070	2,070	0	0	0
BB0967614	COMER	GA		02/28/2022		0	0	10	0	0	10	0	1,523	1,523	0	0	0
BB2664937	BOONE	NC		02/28/2022		0	0	121	0	0	121	0	447	447	0	0	0
BB1529778	EAST HANOVER	NJ		02/28/2022		0	0	(62)	0	0	(62)	0	1,644	1,644	0	0	0
BB1528764	GREENVILLE	SC		02/28/2022		0	0	(131)	0	0	(131)	0	1,047	1,047	0	0	0
BB7601515	PORTAGE	IN		02/28/2022		0	0	(174)	0	0	(174)	0	1,658	1,658	0	0	0
BB2690069	NEWTOWN	PA		02/28/2022		0	0	(104)	0	0	(104)	0	986	986	0	0	0
BB2682367	MORENO VALLEY	CA		02/28/2022		0	0	148	0	0	148	0	3,734	3,734	0	0	0
BB0490073	RANDALLSTOWN	MD		02/28/2022		0	0	270	0	0	270	0	1,577	1,577	0	0	0
BB2689123	BROOKLYN	NY		02/28/2022		0	0	(154)	0	0	(154)	0	3,398	3,398	0	0	0
BB1532145	MILWAUKEE	WI		02/28/2022		0	0	119	0	0	119	0	423	423	0	0	0
BB2328094	LYNCHBURG	VA		02/28/2022		0	0	3	0	0	3	0	296	296	0	0	0
BB0329769	MARINA	CA		02/28/2022		0	0	169	0	0	169	0	1,992	1,992	0	0	0
BB1183687	MONTEREY	CA		02/28/2022		0	0	727	0	0	727	0	4,160	4,160	0	0	0
BB1548049	NORTH WALTHAM	MA		02/28/2022		0	0	15	0	0	15	0	274	274	0	0	0
BB1528560	WILLIAMSTON	MI		02/28/2022		0	0	(61)	0	0	(61)	0	517	517	0	0	0
BB2690718	POULSBO	WA		02/28/2022		0	0	61	0	0	61	0	1,499	1,499	0	0	0
BB0932554	VIRGINIA BEACH	VA		02/28/2022		0	0	(97)	0	0	(97)	0	564	564	0	0	0
BB1551961	BAY SHORE	NY		02/28/2022		0	0	85	0	0	85	0	1,198	1,198	0	0	0
BB1653941	GLENN HEIGHTS	TX		02/28/2022		0	0	50	0	0	50	0	1,133	1,133	0	0	0
BB0048750	SPRINGFIELD	MA		02/28/2022		0	0	(30)	0	0	(30)	0	813	813	0	0	0
BB0048256	TAYLORS	SC		02/28/2022		0	0	(80)	0	0	(80)	0	496	496	0	0	0
BB0986430	AURORA	IL		02/28/2022		0	0	(35)	0	0	(35)	0	597	597	0	0	0
BB0935285	NORTH CHESTERFIELD	VA		02/28/2022		0	0	20	0	0	20	0	538	538	0	0	0
BB7602190	NEW SMYRNA BEACH	FL		02/28/2022		0	0	160	0	0	160	0	1,610	1,610	0	0	0
BB2680103	DICKSON CITY	PA		02/28/2022		0	0	(47)	0	0	(47)	0	273	273	0	0	0
BB1532909	SAGINAW	MI		02/28/2022		0	0	30	0	0	30	0	143	143	0	0	0
BB7601044	EL DORADO	KS		02/28/2022		0	0	(78)	0	0	(78)	0	670	670	0	0	0
BB0987020	MARGATE CITY	NJ		02/28/2022		0	0	100	0	0	100	0	2,096	2,096	0	0	0
BB0904373	LITTLE ROCK	AR		02/28/2022		0	0	(11)	0	0	(11)	0	666	666	0	0	0
BB0047424	MERRICK	NY		02/28/2022		0	0	(580)	0	0	(580)	0	4,523	4,523	0	0	0
BB7600517	AMHERST	NY		02/28/2022		0	0	(237)	0	0	(237)	0	2,126	2,126	0	0	0
BB2741098	GREENSBORO	NC		02/28/2022		0	0	16	0	0	16	0	753	753	0	0	0
BB1526479	HENRYVILLE	IN		02/28/2022		0	0	(87)	0	0	(87)	0	1,136	1,136	0	0	0
BB1543421	SANTA ROSA	CA		02/28/2022		0	0	(222)	0	0	(222)	0	2,392	2,392	0	0	0
BB2688999	HUDSON FALLS	NY		02/28/2022		0	0	(21)	0	0	(21)	0	697	697	0	0	0
BB0930374	ORLEANS	IN		02/28/2022		0	0	4	0	0	4	0	217	217	0	0	0
BB1098036	ALBUQUERQUE	NM		02/28/2022		0	0	(36)	0	0	(36)	0	510	510	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
BB1528780	SHREVEPORT	LA		02/28/2022		0	0	34	0	0	34	0	1,233	1,233	0	0	0
BB0375299	JACKSONVILLE	FL		02/28/2022		0	0	(9)	0	0	(9)	0	607	607	0	0	0
BB0045286	COVINGTON	WA		02/28/2022		0	0	(110)	0	0	(110)	0	633	633	0	0	0
BB2664660	ROSE HILL	NC		02/28/2022		0	0	(132)	0	0	(132)	0	1,334	1,334	0	0	0
BB2689903	MARIETTA	GA		02/28/2022		0	0	(146)	0	0	(146)	0	1,155	1,155	0	0	0
BB2389032	CONYERS	GA		02/28/2022		0	0	41	0	0	41	0	368	368	0	0	0
BB2662286	HENDERSON	NV		02/28/2022		0	0	0	0	0	0	0	145	145	0	0	0
BB1535224	EL PASO	TX		02/28/2022		0	0	37	0	0	37	0	1,065	1,065	0	0	0
BB0237417	HOUSTON	TX		02/28/2022		0	0	(17)	0	0	(17)	0	888	888	0	0	0
BB0048430	LOS ANGELES	CA		02/28/2022		0	0	(122)	0	0	(122)	0	1,313	1,313	0	0	0
BB0982216	HOUSTON	TX		02/28/2022		0	0	(33)	0	0	(33)	0	904	904	0	0	0
BB2389618	BATON ROUGE	LA		02/28/2022		0	0	9	0	0	9	0	675	675	0	0	0
BB1008332	DENVER	CO		02/28/2022		0	0	(230)	0	0	(230)	0	1,588	1,588	0	0	0
BB0933623	DALLAS	GA		02/28/2022		0	0	54	0	0	54	0	748	748	0	0	0
BB2150784	MOORE	OK		02/28/2022		0	0	55	0	0	55	0	998	998	0	0	0
BB2663127	MIAMI	FL		02/28/2022		0	0	(26)	0	0	(26)	0	246	246	0	0	0
BB1537585	RIVERSIDE	CA		02/28/2022		0	0	115	0	0	115	0	1,257	1,257	0	0	0
BB1561681	UNIONVILLE	IN		02/28/2022		0	0	(42)	0	0	(42)	0	238	238	0	0	0
BB0343909	PRINCETON	NJ		02/28/2022		0	0	(781)	0	0	(781)	0	5,639	5,639	0	0	0
BB0032430	BERKELEY	IL		02/28/2022		0	0	107	0	0	107	0	670	670	0	0	0
BB0937724	NORTH LITTLE ROCK	AR		02/28/2022		0	0	(24)	0	0	(24)	0	493	493	0	0	0
BB1530973	LANCASTER	OH		02/28/2022		0	0	(182)	0	0	(182)	0	1,178	1,178	0	0	0
BB0860545	STOCKTON	AL		02/28/2022		0	0	(36)	0	0	(36)	0	976	976	0	0	0
BB1006403	BROWN DEER	WI		02/28/2022		0	0	53	0	0	53	0	345	345	0	0	0
BB7600327	HUMBLE	TX		02/28/2022		0	0	77	0	0	77	0	1,324	1,324	0	0	0
BB1546102	MACON	GA		02/28/2022		0	0	47	0	0	47	0	627	627	0	0	0
BB1357333	BROWNSVILLE	TX		02/28/2022		0	0	(52)	0	0	(52)	0	424	424	0	0	0
BB1544605	ROYAL OAK	MI		02/28/2022		0	0	(19)	0	0	(19)	0	703	703	0	0	0
BB2659762	SAINT CLOUD	FL		02/28/2022		0	0	(18)	0	0	(18)	0	622	622	0	0	0
BB2689953	CLEVELAND	TN		02/28/2022		0	0	(24)	0	0	(24)	0	910	910	0	0	0
BB1538191	RICHFIELD	OH		02/28/2022		0	0	16	0	0	16	0	251	251	0	0	0
BB0048152	PHILADELPHIA	PA		02/28/2022		0	0	(38)	0	0	(38)	0	428	428	0	0	0
BB1517763	INDIANAPOLIS	IN		02/28/2022		0	0	10	0	0	10	0	532	532	0	0	0
BB1548586	HAVERHILL	MA		02/28/2022		0	0	57	0	0	57	0	1,374	1,374	0	0	0
BB1070347	CENTREVILLE	AL		02/28/2022		0	0	(25)	0	0	(25)	0	168	168	0	0	0
BB1529223	MILWAUKEE	WI		02/28/2022		0	0	26	0	0	26	0	320	320	0	0	0
BB1537218	OKLAHOMA CITY	OK		02/28/2022		0	0	(77)	0	0	(77)	0	568	568	0	0	0
BB1038989	SAINT JOSEPH	MI		02/28/2022		0	0	42	0	0	42	0	343	343	0	0	0
BB1542734	LAWTON	OK		02/28/2022		0	0	(33)	0	0	(33)	0	279	279	0	0	0
BB7601556	ROCKFALL	CT		02/28/2022		0	0	410	0	0	410	0	2,150	2,150	0	0	0
BB1562166	ELGIN	IL		02/28/2022		0	0	152	0	0	152	0	956	956	0	0	0
BB1555567	UNION	NJ		02/28/2022		0	0	(53)	0	0	(53)	0	296	296	0	0	0
BB2392695	WEST HELENA	AR		02/28/2022		0	0	73	0	0	73	0	321	321	0	0	0
BB1532103	SOUTH BEND	IN		02/28/2022		0	0	4	0	0	4	0	820	820	0	0	0
BB0931037	CORNELIUS	NC		02/28/2022		0	0	(210)	0	0	(210)	0	2,110	2,110	0	0	0
BB0048441	PORTLAND	IN		02/28/2022		0	0	(18)	0	0	(18)	0	184	184	0	0	0
BB7602661	ORLANDO	FL		02/28/2022		0	0	16	0	0	16	0	617	617	0	0	0
BB0490120	CINCINNATI	OH		02/28/2022		0	0	50	0	0	50	0	503	503	0	0	0
BB0311059	GROVE CITY	OH		02/28/2022		0	0	(5)	0	0	(5)	0	433	433	0	0	0
BB2689076	AMARILLO	TX		02/28/2022		0	0	(105)	0	0	(105)	0	829	829	0	0	0
BB0238560	CHATTANOOGA	TN		02/28/2022		0	0	66	0	0	66	0	872	872	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					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
BB1548675	SUNDERLAND	MD		02/28/2022		0	0	118	0	0	118	0	848	848	0	0	0
BB0352186	WILKES BARRE	PA		02/28/2022		0	0	(70)	0	0	(70)	0	354	354	0	0	0
BB1021788	LA PUENTE	CA		02/28/2022		0	0	91	0	0	91	0	1,388	1,388	0	0	0
BB1513769	MONTICELLO	NY		02/28/2022		0	0	32	0	0	32	0	315	315	0	0	0
BB0482012	MASSAPEQUA	NY		02/28/2022		0	0	741	0	0	741	0	4,004	4,004	0	0	0
BB1539082	OZONE PARK	NY		02/28/2022		0	0	95	0	0	95	0	1,560	1,560	0	0	0
BB7602745	CADOTT	WI		02/28/2022		0	0	(24)	0	0	(24)	0	301	301	0	0	0
BB0243921	SNELLVILLE	GA		02/28/2022		0	0	(7)	0	0	(7)	0	862	862	0	0	0
BB0941812	ORANGE	CT		02/28/2022		0	0	103	0	0	103	0	727	727	0	0	0
BB1540960	PITTSBURGH	PA		02/28/2022		0	0	(18)	0	0	(18)	0	183	183	0	0	0
BB7601515	NORTH VERNON	IN		02/28/2022		0	0	13	0	0	13	0	261	261	0	0	0
BB1543455	CONROE	TX		02/28/2022		0	0	(123)	0	0	(123)	0	957	957	0	0	0
BB1544508	FAIRFIELD	OH		02/28/2022		0	0	8	0	0	8	0	209	209	0	0	0
BB3193450	SHREVEPORT	LA		02/28/2022		0	0	26	0	0	26	0	543	543	0	0	0
BB0266597	NORTH OLMSTED	OH		02/28/2022		0	0	(181)	0	0	(181)	0	1,551	1,551	0	0	0
BB1181994	PELHAM	NY		02/28/2022		0	0	148	0	0	148	0	1,607	1,607	0	0	0
BB0940654	TARBORO	NC		02/28/2022		0	0	(51)	0	0	(51)	0	815	815	0	0	0
BB1538450	YORKVILLE	IL		02/28/2022		0	0	(63)	0	0	(63)	0	552	552	0	0	0
BB7600350	BERLIN	NJ		02/28/2022		0	0	(89)	0	0	(89)	0	661	661	0	0	0
BB1022108	BYRAM	MS		02/28/2022		0	0	48	0	0	48	0	322	322	0	0	0
BB1536806	PITTSBURGH	PA		02/28/2022		0	0	(9)	0	0	(9)	0	637	637	0	0	0
BB0370142	VAUXHALL	NJ		02/28/2022		0	0	58	0	0	58	0	448	448	0	0	0
BB1544736	WASHOUGAL	WA		02/28/2022		0	0	(33)	0	0	(33)	0	1,204	1,204	0	0	0
BB2387721	GAITHERSBURG	MD		02/28/2022		0	0	326	0	0	326	0	1,287	1,287	0	0	0
BB0940044	FORT WORTH	TX		02/28/2022		0	0	(89)	0	0	(89)	0	598	598	0	0	0
BB0048721	SCHODACK LANDING	NY		02/28/2022		0	0	(31)	0	0	(31)	0	500	500	0	0	0
BB0310304	ELMHURST	IL		02/28/2022		0	0	17	0	0	17	0	875	875	0	0	0
BB2684961	PORT ORCHARD	WA		02/28/2022		0	0	(55)	0	0	(55)	0	558	558	0	0	0
BB1089809	WARWICK	RI		02/28/2022		0	0	(35)	0	0	(35)	0	640	640	0	0	0
BB1151698	BALTIMORE	MD		02/28/2022		0	0	54	0	0	54	0	639	639	0	0	0
BB0356978	WHITMAN	MA		02/28/2022		0	0	(231)	0	0	(231)	0	1,582	1,582	0	0	0
BB1543049	CONCORD	NC		02/28/2022		0	0	(127)	0	0	(127)	0	1,059	1,059	0	0	0
BB0329117	CEDAR HILL	TX		02/28/2022		0	0	8	0	0	8	0	1,018	1,018	0	0	0
BB0048069	LINCOLN	DE		02/28/2022		0	0	(232)	0	0	(232)	0	1,648	1,648	0	0	0
BB0047676	MUNFORD	TN		02/28/2022		0	0	56	0	0	56	0	724	724	0	0	0
BB0904276	AKRON	OH		02/28/2022		0	0	(94)	0	0	(94)	0	2,053	2,053	0	0	0
BB0379308	BOWIE	MD		02/28/2022		0	0	23	0	0	23	0	435	435	0	0	0
BB0369434	EUREKA	MO		02/28/2022		0	0	141	0	0	141	0	998	998	0	0	0
BB2660713	CROWN POINT	IN		02/28/2022		0	0	16	0	0	16	0	704	704	0	0	0
BB2689424	SPOKANE	WA		02/28/2022		0	0	(150)	0	0	(150)	0	1,354	1,354	0	0	0
BB1376997	RADNOR	PA		02/28/2022		0	0	88	0	0	88	0	777	777	0	0	0
BB1550347	SPRING VALLEY	NY		02/28/2022		0	0	(170)	0	0	(170)	0	4,002	4,002	0	0	0
BB2151031	WILLINGBORO	NJ		02/28/2022		0	0	(10)	0	0	(10)	0	420	420	0	0	0
BB1530850	MIAMI	FL		02/28/2022		0	0	1,742	0	0	1,742	0	6,201	6,201	0	0	0
BB1514406	LIZELLA	GA		02/28/2022		0	0	(41)	0	0	(41)	0	485	485	0	0	0
BB0367597	FERNDALE	WA		02/28/2022		0	0	(21)	0	0	(21)	0	934	934	0	0	0
BB1544299	PHILADELPHIA	PA		02/28/2022		0	0	3	0	0	3	0	146	146	0	0	0
BB1550054	ORANGEBURG	SC		02/28/2022		0	0	16	0	0	16	0	79	79	0	0	0
BB2690695	COLUMBUS	OH		02/28/2022		0	0	(90)	0	0	(90)	0	1,355	1,355	0	0	0
BB1563617	HATBORO	PA		02/28/2022		0	0	(45)	0	0	(45)	0	1,016	1,016	0	0	0
BB2742832	BEDFORD	OH		02/28/2022		0	0	(152)	0	0	(152)	0	1,123	1,123	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
BB1065619	WESTBURY	NY		02/28/2022		0	0	140	0	0	140	0	563	563	0	0	0
BB0048177	CHARLOTTE	NC		02/28/2022		0	0	(182)	0	0	(182)	0	2,008	2,008	0	0	0
BB2330368	BEAUFORT	SC		02/28/2022		0	0	(240)	0	0	(240)	0	1,568	1,568	0	0	0
BB0488018	CHICAGO	IL		02/28/2022		0	0	(151)	0	0	(151)	0	986	986	0	0	0
BB2388913	NORTH LITTLE ROCK	AR		02/28/2022		0	0	126	0	0	126	0	484	484	0	0	0
BB1529388	DERIDDER	LA		02/28/2022		0	0	81	0	0	81	0	818	818	0	0	0
BB1363643	NEW IBERIA	LA		02/28/2022		0	0	(51)	0	0	(51)	0	1,631	1,631	0	0	0
BB2385224	NASHVILLE	TN		02/28/2022		0	0	(17)	0	0	(17)	0	445	445	0	0	0
BB0934271	CHESAPEAKE	VA		02/28/2022		0	0	(454)	0	0	(454)	0	3,816	3,816	0	0	0
BB1517608	MIDDLETOWN	DE		02/28/2022		0	0	(41)	0	0	(41)	0	930	930	0	0	0
BB0859853	HARRISON	OH		02/28/2022		0	0	100	0	0	100	0	1,384	1,384	0	0	0
BB1543081	LANCASTER	WI		02/28/2022		0	0	8	0	0	8	0	386	386	0	0	0
BB1560944	LODI	NJ		02/28/2022		0	0	(155)	0	0	(155)	0	3,004	3,004	0	0	0
BB0932017	HARTFORD	CT		02/28/2022		0	0	(100)	0	0	(100)	0	2,034	2,034	0	0	0
BB0047321	MEMPHIS	TN		02/28/2022		0	0	(78)	0	0	(78)	0	697	697	0	0	0
BB0374722	PHOENIX	AZ		02/28/2022		0	0	(84)	0	0	(84)	0	659	659	0	0	0
BB0322880	RIALTO	CA		02/28/2022		0	0	67	0	0	67	0	1,797	1,797	0	0	0
BB0330778	PALMDALE	CA		02/28/2022		0	0	97	0	0	97	0	1,693	1,693	0	0	0
BB0291542	SICKLERVILLE	NJ		02/28/2022		0	0	57	0	0	57	0	348	348	0	0	0
BB2690328	ASTON	PA		02/28/2022		0	0	(121)	0	0	(121)	0	1,962	1,962	0	0	0
BB7600863	CLINTON	MD		02/28/2022		0	0	37	0	0	37	0	1,150	1,150	0	0	0
BB0984250	CLINTON	MD		02/28/2022		0	0	(326)	0	0	(326)	0	2,434	2,434	0	0	0
BB2740791	SLINGER	WI		02/28/2022		0	0	(17)	0	0	(17)	0	544	544	0	0	0
BB2662561	FALMOUTH	KY		02/28/2022		0	0	4	0	0	4	0	158	158	0	0	0
BB1363342	YOUNGSVILLE	LA		02/28/2022		0	0	(121)	0	0	(121)	0	2,915	2,915	0	0	0
BB1558913	NOKESVILLE	VA		02/28/2022		0	0	(21)	0	0	(21)	0	159	159	0	0	0
BB0352607	WORCESTER	MA		02/28/2022		0	0	(75)	0	0	(75)	0	1,250	1,250	0	0	0
BB1007564	EVERETT	WA		02/28/2022		0	0	3	0	0	3	0	1,071	1,071	0	0	0
BB2327276	CONGERS	NY		02/28/2022		0	0	357	0	0	357	0	1,769	1,769	0	0	0
BB7601093	BOURNE	MA		02/28/2022		0	0	(73)	0	0	(73)	0	506	506	0	0	0
BB0048295	TUNKHANNOCK	PA		02/28/2022		0	0	(168)	0	0	(168)	0	1,052	1,052	0	0	0
BB1562653	LINCOLN	DE		02/28/2022		0	0	(50)	0	0	(50)	0	283	283	0	0	0
BB0047888	SEATAC	WA		02/28/2022		0	0	(75)	0	0	(75)	0	866	866	0	0	0
BB0372021	PALMDALE	CA		02/28/2022		0	0	(40)	0	0	(40)	0	876	876	0	0	0
BB0326525	HOUSTON	TX		02/28/2022		0	0	17	0	0	17	0	1,184	1,184	0	0	0
BB7600269	NEWBERRY	SC		02/28/2022		0	0	(328)	0	0	(328)	0	2,345	2,345	0	0	0
BB0357055	NEW SMYRNA BEACH	FL		02/28/2022		0	0	(160)	0	0	(160)	0	1,085	1,085	0	0	0
BB2741006	TEMPLE HLS	MD		02/28/2022		0	0	(13)	0	0	(13)	0	474	474	0	0	0
BB1548748	PAULSBORO	NJ		02/28/2022		0	0	42	0	0	42	0	582	582	0	0	0
BB1554074	FAIR LAWN	NJ		02/28/2022		0	0	(75)	0	0	(75)	0	1,405	1,405	0	0	0
BB2689589	GOLDONNA	LA		02/28/2022		0	0	45	0	0	45	0	669	669	0	0	0
BB0514534	MILWAUKEE	WI		02/28/2022		0	0	166	0	0	166	0	282	282	0	0	0
BB0985785	WASHINGTON	DC		02/28/2022		0	0	(38)	0	0	(38)	0	725	725	0	0	0
BB0932449	CHICAGO	IL		02/28/2022		0	0	290	0	0	290	0	6,516	6,516	0	0	0
BB0364646	WORCESTER	MA		02/28/2022		0	0	(85)	0	0	(85)	0	1,176	1,176	0	0	0
BB2743197	HALIFAX	PA		02/28/2022		0	0	(201)	0	0	(201)	0	1,451	1,451	0	0	0
BB0948157	NORTON	VA		02/28/2022		0	0	(61)	0	0	(61)	0	1,683	1,683	0	0	0
BB2743317	MARRERO	LA		02/28/2022		0	0	88	0	0	88	0	2,658	2,658	0	0	0
BB0985646	BOKOSHE	OK		02/28/2022		0	0	(50)	0	0	(50)	0	503	503	0	0	0
BB0320561	ALBUQUERQUE	NM		02/28/2022		0	0	39	0	0	39	0	947	947	0	0	0
BB1551539	GILBERTS	IL		02/28/2022		0	0	(42)	0	0	(42)	0	659	659	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
BB1536246	DURANT	MS		02/28/2022		0	0	(20)	0	0	(20)	0	935	935	0	0	0
BB1557195	GLENMONT	NY		02/28/2022		0	0	(133)	0	0	(133)	0	1,352	1,352	0	0	0
BB0356766	OMAHA	NE		02/28/2022		0	0	(71)	0	0	(71)	0	664	664	0	0	0
BB1562912	NEW MARKET	MD		02/28/2022		0	0	(154)	0	0	(154)	0	2,029	2,029	0	0	0
BB0272954	MEMPHIS	TN		02/28/2022		0	0	6	0	0	6	0	807	807	0	0	0
BB1559139	FRANKLIN	NJ		02/28/2022		0	0	189	0	0	189	0	749	749	0	0	0
BB1008780	GLENMONT	NY		02/28/2022		0	0	3	0	0	3	0	363	363	0	0	0
BB1536856	MORRISTOWN	TN		02/28/2022		0	0	16	0	0	16	0	890	890	0	0	0
BB0904226	TRACY	CA		02/28/2022		0	0	(268)	0	0	(268)	0	1,995	1,995	0	0	0
BB0857796	BUSHKILL	PA		02/28/2022		0	0	(122)	0	0	(122)	0	1,992	1,992	0	0	0
BB0100381	CHILTON	WI		04/14/2022		0	0	63	0	0	63	0	1,286	1,286	0	0	0
BB0300729	VACAVILLE	CA		04/14/2022		0	0	137	0	0	137	0	3,091	3,091	0	0	0
BB0212994	NEW ALBANY	IN		04/14/2022		0	0	60	0	0	60	0	1,590	1,590	0	0	0
BB0330789	HOUSTON	TX		04/14/2022		0	0	312	0	0	312	0	6,497	6,497	0	0	0
BB0300661	VACAVILLE	CA		04/14/2022		0	0	98	0	0	98	0	2,684	2,684	0	0	0
BB0300206	SANTA MARIA	CA		04/14/2022		0	0	154	0	0	154	0	3,475	3,475	0	0	0
BB0322184	HOUSTON	TX		04/14/2022		0	0	92	0	0	92	0	2,153	2,153	0	0	0
BB1650302	CASA GRANDE	AZ		04/14/2022		0	0	91	0	0	91	0	1,997	1,997	0	0	0
BB0400439	ROCKVILLE	MD		04/14/2022		0	0	25	0	0	25	0	561	561	0	0	0
BB0405146	WORCESTER	MA		04/14/2022		0	0	61	0	0	61	0	1,254	1,254	0	0	0
BB3378682	PASCO	WA		05/02/2022		0	0	171	0	0	171	0	2,189	2,189	0	0	0
BB3287833	LOS ANGELES	CA		05/02/2022		0	0	117	0	0	117	0	1,427	1,427	0	0	0
BB3390489	NEWBURY PARK	CA		05/02/2022		0	0	672	0	0	672	0	6,487	6,487	0	0	0
BB2101024	LAS VEGAS	NV		05/02/2022		0	0	174	0	0	174	0	1,729	1,729	0	0	0
BB1000214	PHOENIX	AZ		05/02/2022		0	0	108	0	0	108	0	1,354	1,354	0	0	0
BB1038205	PHOENIX	AZ		05/02/2022		0	0	114	0	0	114	0	1,058	1,058	0	0	0
BB1027689	SAN JOSE	CA		05/02/2022		0	0	296	0	0	296	0	2,935	2,935	0	0	0
BB3379668	LONG BEACH	CA		05/02/2022		0	0	298	0	0	298	0	3,734	3,734	0	0	0
BB0394871	BAILEY	NC		05/02/2022		0	0	78	0	0	78	0	1,341	1,341	0	0	0
BB0364434	CHAMBERSBURG	PA		05/02/2022		0	0	56	0	0	56	0	602	602	0	0	0
BB0363278	CHARLOTTESVILLE	VA		05/02/2022		0	0	128	0	0	128	0	1,469	1,469	0	0	0
BB0363598	NORFOLK	VA		05/02/2022		0	0	609	0	0	609	0	8,475	8,475	0	0	0
BB0309572	MILLERSVILLE	MD		05/02/2022		0	0	143	0	0	143	0	1,944	1,944	0	0	0
BB0363314	FORT HUNT	VA		05/02/2022		0	0	446	0	0	446	0	4,553	4,553	0	0	0
BB0341675	WEST CHESTER	PA		05/02/2022		0	0	242	0	0	242	0	3,129	3,129	0	0	0
BB0313675	CENTREVILLE	VA		05/02/2022		0	0	81	0	0	81	0	1,314	1,314	0	0	0
BB0372801	WALDORF	MD		05/02/2022		0	0	43	0	0	43	0	792	792	0	0	0
BB0314519	PERRY HALL	MD		05/02/2022		0	0	270	0	0	270	0	4,315	4,315	0	0	0
BB0378503	CLEAR SPRING	MD		05/02/2022		0	0	90	0	0	90	0	1,221	1,221	0	0	0
BB0403707	CROFTON	MD		05/02/2022		0	0	79	0	0	79	0	1,605	1,605	0	0	0
BB0385175	WEIGELSTOWN	PA		05/02/2022		0	0	110	0	0	110	0	1,520	1,520	0	0	0
BB0351802	SHELBY	NC		05/02/2022		0	0	56	0	0	56	0	594	594	0	0	0
BB0311082	CARLISLE	PA		05/02/2022		0	0	35	0	0	35	0	386	386	0	0	0
BB0304586	RALEIGH	NC		05/02/2022		0	0	96	0	0	96	0	947	947	0	0	0
OV3158789	OCEANSIDE	CA		04/29/2022		0	0	149	0	0	149	0	6,741	6,741	0	0	0
OV3267297	KEMAH	TX		04/29/2022		0	0	25	0	0	25	0	929	929	0	0	0
OV3257034	HOLLYWOOD	FL		04/29/2022		0	0	33	0	0	33	0	1,405	1,405	0	0	0
OV3246766	LAWRENCE	MA		04/29/2022		0	0	51	0	0	51	0	2,032	2,032	0	0	0
OV3263100	WASILLA	AK		04/29/2022		0	0	33	0	0	33	0	1,495	1,495	0	0	0
OV3252940	NORTH WILDWOOD	NJ		04/29/2022		0	0	46	0	0	46	0	2,448	2,448	0	0	0
OV3266883	SAN DIEGO	CA		04/29/2022		0	0	67	0	0	67	0	3,785	3,785	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
0V3268685	NEW BRAUNFELS	TX		04/29/2022		0	0	39	0	0	39	0	1,524	1,524	0	0	0
0V3260300	SPRINGFIELD	OR		04/29/2022		0	0	40	0	0	40	0	1,253	1,253	0	0	0
0V3254544	THE VILLAGES	FL		04/29/2022		0	0	17	0	0	17	0	1,061	1,061	0	0	0
0V3258343	HACKENSACK	NJ		04/29/2022		0	0	58	0	0	58	0	1,898	1,898	0	0	0
0V3252264	STOCKTON	CA		04/29/2022		0	0	31	0	0	31	0	1,215	1,215	0	0	0
0V3251899	VISALIA	CA		04/29/2022		0	0	17	0	0	17	0	930	930	0	0	0
0V3251832	BROCKTON	MA		04/29/2022		0	0	61	0	0	61	0	2,605	2,605	0	0	0
0V3253781	MADERA	CA		04/29/2022		0	0	23	0	0	23	0	1,162	1,162	0	0	0
0V3246753	ARLINGTON	TX		04/29/2022		0	0	48	0	0	48	0	1,517	1,517	0	0	0
0V3257797	ANTIOCH	TN		04/29/2022		0	0	31	0	0	31	0	852	852	0	0	0
0V3266774	NASHVILLE	TN		04/29/2022		0	0	28	0	0	28	0	2,173	2,173	0	0	0
0V3260311	KANEOHE	HI		04/29/2022		0	0	82	0	0	82	0	3,513	3,513	0	0	0
0V3244435	PATCHOGUE	NY		04/29/2022		0	0	54	0	0	54	0	1,668	1,668	0	0	0
0V3246686	LAKE WORTH	FL		04/29/2022		0	0	55	0	0	55	0	2,189	2,189	0	0	0
0V3257033	PLANO	TX		04/29/2022		0	0	31	0	0	31	0	1,214	1,214	0	0	0
0V3250608	ROSEVILLE	CA		04/29/2022		0	0	39	0	0	39	0	2,268	2,268	0	0	0
0V3250787	CHARLOTTE	NC		04/29/2022		0	0	26	0	0	26	0	1,232	1,232	0	0	0
0V3251761	BROOKLYN	NY		04/29/2022		0	0	55	0	0	55	0	3,294	3,294	0	0	0
0V3268074	LAS VEGAS	NV		04/29/2022		0	0	34	0	0	34	0	2,943	2,943	0	0	0
0V3252785	LOS ANGELES	CA		04/29/2022		0	0	136	0	0	136	0	4,001	4,001	0	0	0
0V3153904	HILTON HEAD ISLAND	SC		04/29/2022		0	0	76	0	0	76	0	2,614	2,614	0	0	0
0V3260301	SPRINGFIELD	OR		04/29/2022		0	0	50	0	0	50	0	1,548	1,548	0	0	0
0V3252692	DORCHESTER CENTER	MA		04/29/2022		0	0	69	0	0	69	0	3,212	3,212	0	0	0
0V3252759	LEHI	UT		04/29/2022		0	0	140	0	0	140	0	3,232	3,232	0	0	0
0V3250587	PALATINE	IL		04/29/2022		0	0	25	0	0	25	0	1,409	1,409	0	0	0
0V3253737	BROOKLYN	NY		04/29/2022		0	0	67	0	0	67	0	2,252	2,252	0	0	0
0V3251989	CHICAGO	IL		04/29/2022		0	0	27	0	0	27	0	2,309	2,309	0	0	0
0V3167895	SOUTH AMBOY	NJ		04/29/2022		0	0	77	0	0	77	0	1,595	1,595	0	0	0
0V3255477	TORRANCE	CA		04/29/2022		0	0	130	0	0	130	0	3,616	3,616	0	0	0
0V3250682	AVENEL	NJ		04/29/2022		0	0	146	0	0	146	0	2,491	2,491	0	0	0
0V3252209	HUFFMAN	TX		04/29/2022		0	0	29	0	0	29	0	1,302	1,302	0	0	0
0V3257696	SAN DIEGO	CA		04/29/2022		0	0	26	0	0	26	0	2,334	2,334	0	0	0
0V3253680	FRUITA	CO		04/29/2022		0	0	30	0	0	30	0	1,128	1,128	0	0	0
0V3257803	FORT LAUDERDALE	FL		04/29/2022		0	0	78	0	0	78	0	2,650	2,650	0	0	0
LN0020597	ASHBURN	VA		05/09/2022		0	0	0	0	0	0	0	103,891	103,891	0	0	0
LN0019936	ASHBURN	VA		05/09/2022		0	0	0	0	0	0	0	296,089	296,089	0	0	0
LN0020599	ASHBURN	VA		05/09/2022		0	0	0	0	0	0	0	14,841	14,841	0	0	0
LN0020598	ASHBURN	VA		05/09/2022		0	0	0	0	0	0	0	474,929	474,929	0	0	0
LN0020501	ASHBURN	VA		05/09/2022		0	0	0	0	0	0	0	1,353,549	1,353,549	0	0	0
LN0020502	ASHBURN	VA		05/09/2022		0	0	0	0	0	0	0	42,298	42,298	0	0	0
BB3912074	VINTON	IA		05/11/2022		0	0	31	0	0	31	0	829	829	0	0	0
BB8870242	WALDORF	MD		05/11/2022		0	0	51	0	0	51	0	1,172	1,172	0	0	0
BB6132878	OAKLAND	CA		05/11/2022		0	0	105	0	0	105	0	2,139	2,139	0	0	0
BB9041371	WEST JORDAN	UT		05/11/2022		0	0	65	0	0	65	0	1,348	1,348	0	0	0
BB4924709	KEY LARGO	FL		05/11/2022		0	0	108	0	0	108	0	2,887	2,887	0	0	0
BB4663583	DAYTON	TX		05/11/2022		0	0	31	0	0	31	0	2,428	2,428	0	0	0
BB6281492	APPLE VALLEY	CA		05/11/2022		0	0	152	0	0	152	0	3,193	3,193	0	0	0
BB7433521	KING CITY	CA		05/11/2022		0	0	80	0	0	80	0	3,335	3,335	0	0	0
BB0421324	RAMSEY	MN		05/11/2022		0	0	40	0	0	40	0	1,042	1,042	0	0	0
BB8199303	WOODLAND	CA		05/11/2022		0	0	265	0	0	265	0	6,976	6,976	0	0	0
BB0294359	NEWARK	CA		05/11/2022		0	0	244	0	0	244	0	8,325	8,325	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
BB1145622	NORCROSS	GA		05/11/2022		0	0	55	0	0	55	0	1,089	1,089	0	0	0
BB0005049	VICTORVILLE	CA		05/11/2022		0	0	91	0	0	91	0	1,863	1,863	0	0	0
BB8191292	CEDAR RAPIDS	IA		05/11/2022		0	0	101	0	0	101	0	2,145	2,145	0	0	0
BB7076220	WARSAW	MO		05/11/2022		0	0	64	0	0	64	0	1,357	1,357	0	0	0
BB0591587	JOHNS CREEK	GA		05/11/2022		0	0	144	0	0	144	0	2,926	2,926	0	0	0
BB7112081	SEVERN	MD		05/11/2022		0	0	101	0	0	101	0	1,973	1,973	0	0	0
BB3978928	BOSSIER CITY	LA		05/11/2022		0	0	11	0	0	11	0	519	519	0	0	0
BB9142247	BRANSON	MO		05/11/2022		0	0	147	0	0	147	0	3,140	3,140	0	0	0
BB9317365	COLORADO SPRINGS	CO		05/11/2022		0	0	119	0	0	119	0	2,179	2,179	0	0	0
BB7897618	WESTMINSTER	MD		05/11/2022		0	0	28	0	0	28	0	700	700	0	0	0
BB6000099	MIAMI	FL		05/11/2022		0	0	3	0	0	3	0	1,430	1,430	0	0	0
BB7663202	SAN DIEGO	CA		05/11/2022		0	0	180	0	0	180	0	3,040	3,040	0	0	0
BB1556100	TARPON SPRINGS	FL		05/11/2022		0	0	79	0	0	79	0	1,449	1,449	0	0	0
BB1255168	EMERYVILLE	CA		05/11/2022		0	0	71	0	0	71	0	1,430	1,430	0	0	0
BB0149407	HACIENDA HEIGHTS	CA		05/11/2022		0	0	88	0	0	88	0	1,840	1,840	0	0	0
BB8975940	VALLEJO	CA		05/11/2022		0	0	89	0	0	89	0	3,649	3,649	0	0	0
BB1026527	PHILADELPHIA	PA		05/11/2022		0	0	257	0	0	257	0	4,888	4,888	0	0	0
BB0168824	PORTER	TX		05/17/2022		0	0	90	0	0	90	0	2,030	2,030	0	0	0
BB4279133	KAILUA KONA	HI		05/17/2022		0	0	92	0	0	92	0	1,965	1,965	0	0	0
BB3844368	BROOKLYN	NY		05/17/2022		0	0	351	0	0	351	0	5,039	5,039	0	0	0
BB4184360	SANTA ANA	CA		05/17/2022		0	0	164	0	0	164	0	2,368	2,368	0	0	0
BB4087276	LAKE ARROWHEAD	CA		05/17/2022		0	0	91	0	0	91	0	1,359	1,359	0	0	0
BB0600450	CHICAGO	IL		05/17/2022		0	0	97	0	0	97	0	1,590	1,590	0	0	0
BB4250423	POST FALLS	ID		05/17/2022		0	0	62	0	0	62	0	974	974	0	0	0
BB4087248	FOOTHILL RANCH	CA		05/17/2022		0	0	260	0	0	260	0	3,749	3,749	0	0	0
BB4044628	MANVEL	TX		05/17/2022		0	0	213	0	0	213	0	2,691	2,691	0	0	0
BB0552276	LA QUINTA	CA		05/17/2022		0	0	271	0	0	271	0	4,007	4,007	0	0	0
BB4112684	PROSPER	TX		05/17/2022		0	0	218	0	0	218	0	3,329	3,329	0	0	0
BB4322042	MONROE	NC		05/17/2022		0	0	96	0	0	96	0	1,319	1,319	0	0	0
BB0182830	PORTER	TX		05/17/2022		0	0	126	0	0	126	0	2,224	2,224	0	0	0
BB4326902	HARRIMAN	TN		05/17/2022		0	0	27	0	0	27	0	564	564	0	0	0
BB0483299	MIAMI	FL		05/17/2022		0	0	191	0	0	191	0	3,184	3,184	0	0	0
BB0668922	PLEASANT HILL	CA		05/17/2022		0	0	185	0	0	185	0	3,369	3,369	0	0	0
BB0166200	PORTER	TX		05/17/2022		0	0	86	0	0	86	0	1,991	1,991	0	0	0
BB4061892	HONDO	TX		05/17/2022		0	0	164	0	0	164	0	2,365	2,365	0	0	0
BB4219622	ORANGE BEACH	AL		05/17/2022		0	0	197	0	0	197	0	3,860	3,860	0	0	0
BB0176607	RICHMOND	TX		05/17/2022		0	0	87	0	0	87	0	1,498	1,498	0	0	0
BB4468800	TWIN FALLS	ID		05/17/2022		0	0	114	0	0	114	0	1,676	1,676	0	0	0
BB3005324	BARTO	PA		05/17/2022		0	0	9	0	0	9	0	777	777	0	0	0
BB4010322	UNION CITY	CA		05/17/2022		0	0	336	0	0	336	0	4,765	4,765	0	0	0
BB3851999	GARDEN GROVE	CA		05/17/2022		0	0	236	0	0	236	0	3,537	3,537	0	0	0
BB3994546	DESTIN	FL		05/17/2022		0	0	67	0	0	67	0	1,383	1,383	0	0	0
BB4095010	WILDOMAR	CA		05/17/2022		0	0	119	0	0	119	0	1,783	1,783	0	0	0
BB0601853	MIAMI	FL		05/17/2022		0	0	48	0	0	48	0	987	987	0	0	0
BB0254526	UTICA	MI		05/17/2022		0	0	89	0	0	89	0	1,999	1,999	0	0	0
BB4211443	MARBLEHEAD	MA		05/17/2022		0	0	187	0	0	187	0	5,437	5,437	0	0	0
BB4328293	BRENTWOOD	TN		05/17/2022		0	0	193	0	0	193	0	3,000	3,000	0	0	0
BB4023659	ACTON	CA		05/17/2022		0	0	151	0	0	151	0	2,158	2,158	0	0	0
BB1519738	MARLBOROUGH	MA		05/25/2022		0	0	(5)	0	0	(5)	0	96	96	0	0	0
BB1519929	BRIMFIELD	MA		05/25/2022		0	0	78	0	0	78	0	854	854	0	0	0
BB1520778	CATHEDRAL CITY	CA		05/25/2022		0	0	12	0	0	12	0	305	305	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
BB1519789	HOLLYWOOD	FL		05/25/2022		0	0	12	0	0	12	0	214	214	0	0	0
BB1519426	GRUNDY CENTER	IA		05/25/2022		0	0	7	0	0	7	0	245	245	0	0	0
BB1518933	COCOA	FL		05/25/2022		0	0	40	0	0	40	0	670	670	0	0	0
BB1519603	MINNEAPOLIS	MN		05/25/2022		0	0	45	0	0	45	0	417	417	0	0	0
BB1520453	BROWNSVILLE	LA		05/25/2022		0	0	4	0	0	4	0	201	201	0	0	0
BB1521137	GORDONSVILLE	VA		05/25/2022		0	0	3	0	0	3	0	551	551	0	0	0
BB1520141	NORTHAMPTON	PA		05/25/2022		0	0	(11)	0	0	(11)	0	1,542	1,542	0	0	0
BB1519598	MANASSAS	VA		05/25/2022		0	0	7	0	0	7	0	933	933	0	0	0
BB1520262	DAYTON	NJ		05/25/2022		0	0	31	0	0	31	0	743	743	0	0	0
BB1519114	YPSILANTI	MI		05/25/2022		0	0	12	0	0	12	0	306	306	0	0	0
BB1519775	ALEXANDRIA	IN		05/25/2022		0	0	4	0	0	4	0	403	403	0	0	0
BB1520885	FAIRVIEW PARK	OH		05/25/2022		0	0	13	0	0	13	0	370	370	0	0	0
BB1520275	ANTIGO	WI		05/25/2022		0	0	22	0	0	22	0	321	321	0	0	0
BB1519534	CASSELBERRY	FL		05/25/2022		0	0	26	0	0	26	0	1,155	1,155	0	0	0
BB1519655	KIRBYVILLE	TX		05/25/2022		0	0	20	0	0	20	0	375	375	0	0	0
BB1520820	GUN BARREL CITY	TX		05/25/2022		0	0	7	0	0	7	0	240	240	0	0	0
BB1521473	REMLAP	AL		05/25/2022		0	0	4	0	0	4	0	261	261	0	0	0
BB1520331	CICERO	IL		05/25/2022		0	0	63	0	0	63	0	697	697	0	0	0
BB1519222	WATERBURY	CT		05/25/2022		0	0	(1)	0	0	(1)	0	62	62	0	0	0
BB1519343	MANSFIELD	TX		05/25/2022		0	0	(26)	0	0	(26)	0	674	674	0	0	0
BB1519845	PHILADELPHIA	PA		05/25/2022		0	0	6	0	0	6	0	699	699	0	0	0
BB1520619	COVENTRY	RI		05/25/2022		0	0	52	0	0	52	0	1,508	1,508	0	0	0
BB1521231	CHEEKTOWAGA	NY		05/25/2022		0	0	23	0	0	23	0	458	458	0	0	0
BB1520694	HURST	TX		05/25/2022		0	0	5	0	0	5	0	224	224	0	0	0
BB1518794	RUTHER GLEN	VA		05/25/2022		0	0	19	0	0	19	0	632	632	0	0	0
BB1521003	HENDERSON	NV		05/25/2022		0	0	65	0	0	65	0	895	895	0	0	0
BB1521245	PHOENIX	AZ		05/25/2022		0	0	18	0	0	18	0	607	607	0	0	0
BB1520224	LAKE WORTH	FL		05/25/2022		0	0	18	0	0	18	0	938	938	0	0	0
BB1519859	CHARLOTTE	NC		05/25/2022		0	0	12	0	0	12	0	467	467	0	0	0
BB1519273	ANAHEIM	CA		05/25/2022		0	0	42	0	0	42	0	1,038	1,038	0	0	0
BB1520263	DALLAS	TX		05/25/2022		0	0	3	0	0	3	0	2,618	2,618	0	0	0
BB1520142	STONE MOUNTAIN	GA		05/25/2022		0	0	3	0	0	3	0	1,395	1,395	0	0	0
BB1519248	MEMPHIS	TN		05/25/2022		0	0	5	0	0	5	0	166	166	0	0	0
BB1519425	TAYLOR	MI		05/25/2022		0	0	10	0	0	10	0	522	522	0	0	0
BB1519304	TEMPLE	GA		05/25/2022		0	0	18	0	0	18	0	378	378	0	0	0
BB1521485	SHREVEPORT	LA		05/25/2022		0	0	(10)	0	0	(10)	0	700	700	0	0	0
BB1520333	VANCLEAVE	MS		05/25/2022		0	0	(9)	0	0	(9)	0	258	258	0	0	0
BB1519355	LAKELAND	FL		05/25/2022		0	0	(2)	0	0	(2)	0	87	87	0	0	0
BB1520631	PETERSBURG	VA		05/25/2022		0	0	(6)	0	0	(6)	0	1,530	1,530	0	0	0
BB1521136	HOUSTON	TX		05/25/2022		0	0	(26)	0	0	(26)	0	896	896	0	0	0
BB1520994	OPA LOCKA	FL		05/25/2022		0	0	176	0	0	176	0	2,669	2,669	0	0	0
BB1519831	SIMI VALLEY	CA		05/25/2022		0	0	5	0	0	5	0	1,213	1,213	0	0	0
BB1519952	SAN ANTONIO	TX		05/25/2022		0	0	6	0	0	6	0	903	903	0	0	0
BB1521378	FLEETWOOD	NC		05/25/2022		0	0	(31)	0	0	(31)	0	1,891	1,891	0	0	0
BB1521448	GOOSE CREEK	SC		05/25/2022		0	0	6	0	0	6	0	396	396	0	0	0
BB1519951	LOUISVILLE	KY		05/25/2022		0	0	19	0	0	19	0	473	473	0	0	0
BB1518839	FORT WHITE	FL		05/25/2022		0	0	2	0	0	2	0	206	206	0	0	0
BB1519900	ELMENDORF	TX		05/25/2022		0	0	2	0	0	2	0	117	117	0	0	0
BB1520099	JEFFERSON	WI		05/25/2022		0	0	(12)	0	0	(12)	0	275	275	0	0	0
BB1519030	MCCOMB	MS		05/25/2022		0	0	2	0	0	2	0	503	503	0	0	0
BB1519844	MORENO VALLEY	CA		05/25/2022		0	0	31	0	0	31	0	982	982	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
BB1521295	NIAGARA FALLS	NY		05/25/2022		0	0	34	0	0	34	0	197	197	0	0	0
BB1521053	MIAMI	FL		05/25/2022		0	0	14	0	0	14	0	284	284	0	0	0
BB1520658	BETHLEHEM	PA		05/25/2022		0	0	1	0	0	1	0	167	167	0	0	0
BB1520714	RANDALLSTOWN	MD		05/25/2022		0	0	34	0	0	34	0	503	503	0	0	0
BB1520169	LANCASTER	KY		05/25/2022		0	0	4	0	0	4	0	61	61	0	0	0
BB1519154	MISSION	TX		05/25/2022		0	0	1	0	0	1	0	926	926	0	0	0
BB0066497	CEDAR SPRINGS	MI		05/25/2022		0	0	19	0	0	19	0	1,471	1,471	0	0	0
BB1521218	STATEN ISLAND	NY		05/25/2022		0	0	91	0	0	91	0	1,926	1,926	0	0	0
BB1521339	LAKE ARIEL	PA		05/25/2022		0	0	4	0	0	4	0	1,340	1,340	0	0	0
BB1518758	YUMA	AZ		05/25/2022		0	0	0	0	0	0	0	1,372	1,372	0	0	0
BB1521409	ATLANTA	GA		05/25/2022		0	0	16	0	0	16	0	315	315	0	0	0
BB1518949	VILLA RICA	GA		05/25/2022		0	0	(1)	0	0	(1)	0	304	304	0	0	0
BB1520953	GERMANTOWN	MD		05/25/2022		0	0	31	0	0	31	0	984	984	0	0	0
BB1519619	PHILADELPHIA	PA		05/25/2022		0	0	49	0	0	49	0	725	725	0	0	0
BB1521540	ATWATER	CA		05/25/2022		0	0	11	0	0	11	0	300	300	0	0	0
BB1521186	HALLANDALE BEACH	FL		05/25/2022		0	0	(22)	0	0	(22)	0	2,147	2,147	0	0	0
BB1519428	MASON	TN		05/25/2022		0	0	6	0	0	6	0	199	199	0	0	0
BB1521498	KANSAS CITY	MO		05/25/2022		0	0	(1)	0	0	(1)	0	726	726	0	0	0
BB1519605	GOLDSBORO	NC		05/25/2022		0	0	79	0	0	79	0	3,340	3,340	0	0	0
BB1521135	COLTON	CA		05/25/2022		0	0	89	0	0	89	0	940	940	0	0	0
BB1520617	COLUMBIA	TN		05/25/2022		0	0	13	0	0	13	0	330	330	0	0	0
BB1520571	GREENSBORO	GA		05/25/2022		0	0	(14)	0	0	(14)	0	1,185	1,185	0	0	0
BB1520990	PARAMOUNT	CA		05/25/2022		0	0	8	0	0	8	0	302	302	0	0	0
BB1520450	PALM BAY	FL		05/25/2022		0	0	129	0	0	129	0	836	836	0	0	0
BB1518866	VIRGINIA BEACH	VA		05/25/2022		0	0	14	0	0	14	0	326	326	0	0	0
BB1519359	NILES	MI		05/25/2022		0	0	11	0	0	11	0	283	283	0	0	0
BB1519117	MEMPHIS	TN		05/25/2022		0	0	4	0	0	4	0	337	337	0	0	0
BB1518922	CENTREVILLE	VA		05/25/2022		0	0	(32)	0	0	(32)	0	1,862	1,862	0	0	0
BB1521517	VIRGINIA BEACH	VA		05/25/2022		0	0	(8)	0	0	(8)	0	702	702	0	0	0
BB1520031	TAMPA	FL		05/25/2022		0	0	22	0	0	22	0	650	650	0	0	0
BB1520222	LOS ANGELES	CA		05/25/2022		0	0	95	0	0	95	0	1,576	1,576	0	0	0
BB1519103	BAMBERG	SC		05/25/2022		0	0	3	0	0	3	0	1,388	1,388	0	0	0
BB1519764	PRINCETON	IN		05/25/2022		0	0	10	0	0	10	0	521	521	0	0	0
BB1521459	MAROA	IL		05/25/2022		0	0	(1)	0	0	(1)	0	21	21	0	0	0
BB1520191	TOMS RIVER	NJ		05/25/2022		0	0	65	0	0	65	0	884	884	0	0	0
BB1519274	TOPEKA	KS		05/25/2022		0	0	(3)	0	0	(3)	0	112	112	0	0	0
BB1519809	KATY	TX		05/25/2022		0	0	(6)	0	0	(6)	0	811	811	0	0	0
BB1519884	HALLANDALE BEACH	FL		05/25/2022		0	0	18	0	0	18	0	330	330	0	0	0
BB1519572	HALLANDALE BEACH	FL		05/25/2022		0	0	(6)	0	0	(6)	0	119	119	0	0	0
BB1520833	MIAMI	FL		05/25/2022		0	0	5	0	0	5	0	923	923	0	0	0
BB1518948	EL PASO	TX		05/25/2022		0	0	(3)	0	0	(3)	0	44	44	0	0	0
BB1519260	CLINTON TOWNSHIP	MI		05/25/2022		0	0	7	0	0	7	0	210	210	0	0	0
BB1519599	LOCUST GROVE	GA		05/25/2022		0	0	16	0	0	16	0	291	291	0	0	0
BB1520382	LINCOLNTON	GA		05/25/2022		0	0	14	0	0	14	0	400	400	0	0	0
BB1519059	ALAMO	TX		05/25/2022		0	0	(7)	0	0	(7)	0	1,493	1,493	0	0	0
BB1520572	MINDEN	LA		05/25/2022		0	0	(10)	0	0	(10)	0	878	878	0	0	0
BB1518972	EDINBURG	TX		05/25/2022		0	0	11	0	0	11	0	371	371	0	0	0
BB1520008	LYNCHBURG	VA		05/25/2022		0	0	10	0	0	10	0	325	325	0	0	0
BB1519046	FORT WAYNE	IN		05/25/2022		0	0	13	0	0	13	0	256	256	0	0	0
BB1521502	ANDERSON	IN		05/25/2022		0	0	(1)	0	0	(1)	0	62	62	0	0	0
BB1520223	DAPHNE	AL		05/25/2022		0	0	6	0	0	6	0	783	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
BB1520465	HOPE MILLS	NC		05/25/2022		0	0	2	0	0	2	0	259	259	0	0	0
BB1519916	LA PUENTE	CA		05/25/2022		0	0	(3)	0	0	(3)	0	1,321	1,321	0	0	0
BB1519586	DENISON	TX		05/25/2022		0	0	13	0	0	13	0	281	281	0	0	0
BB1519521	DECATUR	GA		05/25/2022		0	0	44	0	0	44	0	598	598	0	0	0
BB1519097	CHAMBERLAYNE	VA		05/25/2022		0	0	22	0	0	22	0	665	665	0	0	0
BB1519231	LANCASTER	OH		05/25/2022		0	0	(12)	0	0	(12)	0	208	208	0	0	0
BB1520341	HUNTERSVILLE	NC		05/25/2022		0	0	62	0	0	62	0	2,000	2,000	0	0	0
BB1519473	MOUNT HOLLY	NJ		05/25/2022		0	0	(31)	0	0	(31)	0	3,231	3,231	0	0	0
BB1520760	NORCROSS	GA		05/25/2022		0	0	0	0	0	0	0	840	840	0	0	0
BB1521291	SAN FRANCISCO	CA		05/25/2022		0	0	5	0	0	5	0	656	656	0	0	0
BB1520355	MOBILE	AL		05/25/2022		0	0	6	0	0	6	0	237	237	0	0	0
BB1521240	CHANDLER	AZ		05/25/2022		0	0	4	0	0	4	0	212	212	0	0	0
BB1519040	GUNTERSVILLE	AL		05/25/2022		0	0	(5)	0	0	(5)	0	96	96	0	0	0
BB1519747	ALEXANDRIA	LA		05/25/2022		0	0	10	0	0	10	0	580	580	0	0	0
BB1520299	MIDDLETOWN	VA		05/25/2022		0	0	3	0	0	3	0	1,115	1,115	0	0	0
BB1519092	RIVERSIDE	CA		05/25/2022		0	0	2	0	0	2	0	1,472	1,472	0	0	0
BB1521310	BRYSON	TX		05/25/2022		0	0	(6)	0	0	(6)	0	527	527	0	0	0
BB1518994	MEMPHIS	TN		05/25/2022		0	0	12	0	0	12	0	142	142	0	0	0
BB1520126	PORT LAVACA	TX		05/25/2022		0	0	2	0	0	2	0	211	211	0	0	0
BB1519799	RIALTO	CA		05/25/2022		0	0	34	0	0	34	0	665	665	0	0	0
BB1519068	WEST MELBOURNE	FL		05/25/2022		0	0	8	0	0	8	0	948	948	0	0	0
BB1519557	AURORA	CO		05/25/2022		0	0	16	0	0	16	0	450	450	0	0	0
BB1520298	PHILADELPHIA	PA		05/25/2022		0	0	9	0	0	9	0	485	485	0	0	0
BB1520964	LANCASTER	CA		05/25/2022		0	0	23	0	0	23	0	475	475	0	0	0
BB1519315	GRAND BAY	AL		05/25/2022		0	0	12	0	0	12	0	506	506	0	0	0
BB1520559	HOUSTON	TX		05/25/2022		0	0	(29)	0	0	(29)	0	1,288	1,288	0	0	0
BB1519366	SAN ANTONIO	TX		05/25/2022		0	0	(15)	0	0	(15)	0	333	333	0	0	0
BB1518957	EASLEY	SC		05/25/2022		0	0	20	0	0	20	0	1,611	1,611	0	0	0
BB1519422	ST. LOUIS	MO		05/25/2022		0	0	7	0	0	7	0	817	817	0	0	0
BB1521145	MORENO VALLEY	CA		05/25/2022		0	0	59	0	0	59	0	763	763	0	0	0
BB1521024	SIOUX CITY	IA		05/25/2022		0	0	(20)	0	0	(20)	0	398	398	0	0	0
BB1519351	BATESVILLE	MS		05/25/2022		0	0	11	0	0	11	0	262	262	0	0	0
BB1519230	GREAT FALLS	MT		05/25/2022		0	0	10	0	0	10	0	990	990	0	0	0
BB1521159	METAIRIE	LA		05/25/2022		0	0	8	0	0	8	0	304	304	0	0	0
BB1520598	BARTLETT	TN		05/25/2022		0	0	5	0	0	5	0	116	116	0	0	0
BB1521183	ATLANTA	GA		05/25/2022		0	0	44	0	0	44	0	616	616	0	0	0
BB1520127	ROCK HILL	SC		05/25/2022		0	0	7	0	0	7	0	418	418	0	0	0
BB1519677	DOTHAN	AL		05/25/2022		0	0	22	0	0	22	0	386	386	0	0	0
BB1519314	SAHUARITA	AZ		05/25/2022		0	0	56	0	0	56	0	1,002	1,002	0	0	0
BB1521495	BIDDEFORD	ME		05/25/2022		0	0	25	0	0	25	0	720	720	0	0	0
BB1519365	HAMTRAMCK	MI		05/25/2022		0	0	3	0	0	3	0	201	201	0	0	0
BB1520304	HOUSTON	TX		05/25/2022		0	0	(2)	0	0	(2)	0	693	693	0	0	0
BB1520425	MIDDLETOWN	NY		05/25/2022		0	0	26	0	0	26	0	868	868	0	0	0
BB1520030	KANSAS CITY	MO		05/25/2022		0	0	(5)	0	0	(5)	0	928	928	0	0	0
BB1519300	ELLENWOOD	GA		05/25/2022		0	0	23	0	0	23	0	715	715	0	0	0
BB1518942	GREENVILLE	AL		05/25/2022		0	0	4	0	0	4	0	182	182	0	0	0
BB0070345	NORRISTOWN	PA		05/25/2022		0	0	(1)	0	0	(1)	0	300	300	0	0	0
BB1519891	MADISON	MS		05/25/2022		0	0	1	0	0	1	0	640	640	0	0	0
BB1521025	SAN DIEGO	CA		05/25/2022		0	0	27	0	0	27	0	1,372	1,372	0	0	0
BB1519053	LORIS	SC		05/25/2022		0	0	(5)	0	0	(5)	0	84	84	0	0	0
BB1519601	PHILADELPHIA	PA		05/25/2022		0	0	30	0	0	30	0	85	85	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
BB1519056	PORTLAND	OR		05/25/2022		0	0	(1)	0	0	(1)	0	47	47	0	0	0
BB1520436	TUCSON	AZ		05/25/2022		0	0	(5)	0	0	(5)	0	90	90	0	0	0
BB1521335	CALVERTON	MD		05/25/2022		0	0	51	0	0	51	0	927	927	0	0	0
BB1518996	HENDERSON	NC		05/25/2022		0	0	6	0	0	6	0	433	433	0	0	0
BB1518875	ALAFAYA	FL		05/25/2022		0	0	8	0	0	8	0	589	589	0	0	0
BB0052263	CANTON	MS		05/25/2022		0	0	(11)	0	0	(11)	0	219	219	0	0	0
BB1518931	SPOKANE	WA		05/25/2022		0	0	14	0	0	14	0	392	392	0	0	0
BB1520460	BROOKLYN	NY		05/25/2022		0	0	(35)	0	0	(35)	0	684	684	0	0	0
BB1521480	KNOXVILLE	TN		05/25/2022		0	0	6	0	0	6	0	449	449	0	0	0
BB1519462	WOODFORD	VA		05/25/2022		0	0	10	0	0	10	0	634	634	0	0	0
BB1520892	BUCKSPORT	ME		05/25/2022		0	0	(15)	0	0	(15)	0	336	336	0	0	0
BB1520650	TUCSON	AZ		05/25/2022		0	0	(17)	0	0	(17)	0	2,914	2,914	0	0	0
BB1521419	BLUFFTON	OH		05/25/2022		0	0	19	0	0	19	0	479	479	0	0	0
BB1520189	CABAZON	CA		05/25/2022		0	0	(8)	0	0	(8)	0	1,227	1,227	0	0	0
BB1519736	MENIFEE	CA		05/25/2022		0	0	44	0	0	44	0	844	844	0	0	0
BB1521194	CHICAGO	IL		05/25/2022		0	0	37	0	0	37	0	353	353	0	0	0
BB1520340	NEWARK	NJ		05/25/2022		0	0	53	0	0	53	0	1,028	1,028	0	0	0
BB1519353	ESTELLE	LA		05/25/2022		0	0	(6)	0	0	(6)	0	664	664	0	0	0
BB1520437	POMPANO BEACH	FL		05/25/2022		0	0	4	0	0	4	0	985	985	0	0	0
BB1518860	UNION CITY	GA		05/25/2022		0	0	(1)	0	0	(1)	0	607	607	0	0	0
BB1520354	BRIDGEPORT	MI		05/25/2022		0	0	7	0	0	7	0	196	196	0	0	0
BB1519581	EUSTIS	FL		05/25/2022		0	0	14	0	0	14	0	1,241	1,241	0	0	0
BB1519880	SHREVEPORT	LA		05/25/2022		0	0	8	0	0	8	0	395	395	0	0	0
BB1521334	JACKSON	NC		05/25/2022		0	0	12	0	0	12	0	123	123	0	0	0
BB1521157	PALOS HILLS	IL		05/25/2022		0	0	53	0	0	53	0	754	754	0	0	0
BB1519628	RIVERVIEW	FL		05/25/2022		0	0	18	0	0	18	0	653	653	0	0	0
BB1520786	LAKEVILLE	MN		05/25/2022		0	0	0	0	0	0	0	2,952	2,952	0	0	0
BB1519270	NEW CASTLE	PA		05/25/2022		0	0	2	0	0	2	0	93	93	0	0	0
BB1521106	OAKLEY	CA		05/25/2022		0	0	59	0	0	59	0	1,320	1,320	0	0	0
BB1518944	WASHINGTON	DC		05/25/2022		0	0	(1)	0	0	(1)	0	101	101	0	0	0
BB1521469	HOUSTON	TX		05/25/2022		0	0	4	0	0	4	0	826	826	0	0	0
BB1519558	SOUTH HILL	WA		05/25/2022		0	0	30	0	0	30	0	846	846	0	0	0
BB1519735	KANSAS CITY	MO		05/25/2022		0	0	17	0	0	17	0	297	297	0	0	0
BB1521074	LEESBURG	FL		05/25/2022		0	0	18	0	0	18	0	718	718	0	0	0
BB1520069	WINDER	GA		05/25/2022		0	0	3	0	0	3	0	979	979	0	0	0
BB1520187	COLUMBUS	OH		05/25/2022		0	0	(2)	0	0	(2)	0	161	161	0	0	0
BB1519622	MILAN	IN		05/25/2022		0	0	(6)	0	0	(6)	0	116	116	0	0	0
BB1519077	TRAVERSE CITY	MI		05/25/2022		0	0	12	0	0	12	0	216	216	0	0	0
BB0064153	POMONA	CA		05/25/2022		0	0	(9)	0	0	(9)	0	2,102	2,102	0	0	0
BB1520974	NEW YORK	NY		05/25/2022		0	0	46	0	0	46	0	1,131	1,131	0	0	0
BB1521537	WESLACO	TX		05/25/2022		0	0	(24)	0	0	(24)	0	742	742	0	0	0
BB1520364	PRATTSVILLE	NY		05/25/2022		0	0	21	0	0	21	0	783	783	0	0	0
BB1519999	MIAMI	FL		05/25/2022		0	0	38	0	0	38	0	573	573	0	0	0
BB1520066	FORT WORTH	TX		05/25/2022		0	0	7	0	0	7	0	1,003	1,003	0	0	0
BB1519063	ELLENWOOD	GA		05/25/2022		0	0	10	0	0	10	0	660	660	0	0	0
BB1520504	TUCSON	AZ		05/25/2022		0	0	4	0	0	4	0	979	979	0	0	0
BB1519184	BALTIMORE	MD		05/25/2022		0	0	16	0	0	16	0	1,617	1,617	0	0	0
BB1521263	GEORGETOWN	TX		05/25/2022		0	0	1	0	0	1	0	1,054	1,054	0	0	0
BB1519361	RUSKIN	FL		05/25/2022		0	0	14	0	0	14	0	285	285	0	0	0
BB1521212	BRIDGEVILLE	PA		05/25/2022		0	0	138	0	0	138	0	337	337	0	0	0
BB1519483	ST. GEORGES	DE		05/25/2022		0	0	1	0	0	1	0	421	421	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
BB1519706	PERU	IN		05/25/2022		0	0	8	0	0	8	0	132	132	0	0	0
BB1519292	WESTLAND	MI		05/25/2022		0	0	23	0	0	23	0	453	453	0	0	0
BB1520205	GARY	IN		05/25/2022		0	0	13	0	0	13	0	281	281	0	0	0
BB1520987	VALENCIA	CA		05/25/2022		0	0	30	0	0	30	0	713	713	0	0	0
BB1520280	COVINGTON	GA		05/25/2022		0	0	14	0	0	14	0	415	415	0	0	0
BB1518915	SUNRISE	FL		05/25/2022		0	0	50	0	0	50	0	3,133	3,133	0	0	0
BB1520829	GIBSONTON	FL		05/25/2022		0	0	9	0	0	9	0	735	735	0	0	0
BB1520420	HOWELL	NJ		05/25/2022		0	0	(19)	0	0	(19)	0	543	543	0	0	0
BB1519324	WOODLEAF	NC		05/25/2022		0	0	0	0	0	0	0	100	100	0	0	0
BB1519147	BOLIVAR	TN		05/25/2022		0	0	(1)	0	0	(1)	0	363	363	0	0	0
BB1520294	HOUSTON	TX		05/25/2022		0	0	12	0	0	12	0	296	296	0	0	0
BB1521417	SMYRNA	GA		05/25/2022		0	0	(39)	0	0	(39)	0	1,247	1,247	0	0	0
BB1519687	WASHINGTON	DC		05/25/2022		0	0	3	0	0	3	0	387	387	0	0	0
BB1519984	KILLEEN	TX		05/25/2022		0	0	17	0	0	17	0	344	344	0	0	0
BB1521415	FRESNO	TX		05/25/2022		0	0	9	0	0	9	0	718	718	0	0	0
BB1518978	DOWAGIAC	MI		05/25/2022		0	0	4	0	0	4	0	542	542	0	0	0
BB1518736	BLAIRSVILLE	GA		05/25/2022		0	0	15	0	0	15	0	352	352	0	0	0
BB1520188	NEW CASTLE	IN		05/25/2022		0	0	(7)	0	0	(7)	0	1,529	1,529	0	0	0
BB1521262	FORT WORTH	TX		05/25/2022		0	0	(5)	0	0	(5)	0	1,515	1,515	0	0	0
BB1518760	LAGRANGE	GA		05/25/2022		0	0	9	0	0	9	0	486	486	0	0	0
BB1519229	ORLANDO	FL		05/25/2022		0	0	41	0	0	41	0	795	795	0	0	0
BB1519769	MOUNTAIN CITY	TN		05/25/2022		0	0	16	0	0	16	0	1,222	1,222	0	0	0
BB1519159	BUCKLEY	WA		05/25/2022		0	0	63	0	0	63	0	1,566	1,566	0	0	0
BB1520924	DEERFIELD BEACH	FL		05/25/2022		0	0	19	0	0	19	0	486	486	0	0	0
BB1519705	SOUTHPORT	NY		05/25/2022		0	0	(2)	0	0	(2)	0	99	99	0	0	0
BB1519291	CASA GRANDE	AZ		05/25/2022		0	0	3	0	0	3	0	879	879	0	0	0
BB1518774	CHARLOTTE	NC		05/25/2022		0	0	(2)	0	0	(2)	0	386	386	0	0	0
BB1520327	BALDWIN PARK	CA		05/25/2022		0	0	48	0	0	48	0	1,284	1,284	0	0	0
BB1519579	STERLING HEIGHTS	MI		05/25/2022		0	0	22	0	0	22	0	268	268	0	0	0
BB1521099	RIALTO	CA		05/25/2022		0	0	82	0	0	82	0	1,951	1,951	0	0	0
BB1521467	MARION	IN		05/25/2022		0	0	1	0	0	1	0	117	117	0	0	0
BB1520053	HIGH POINT	NC		05/25/2022		0	0	0	0	0	0	0	582	582	0	0	0
BB1519323	HOBART	IN		05/25/2022		0	0	0	0	0	0	0	381	381	0	0	0
BB1519202	LONGVIEW	TX		05/25/2022		0	0	(36)	0	0	(36)	0	644	644	0	0	0
BB1521046	LAUDERHILL	FL		05/25/2022		0	0	22	0	0	22	0	367	367	0	0	0
BB1520408	NEW SMYRNA BEACH	FL		05/25/2022		0	0	9	0	0	9	0	510	510	0	0	0
BB1520529	PIKEVILLE	TN		05/25/2022		0	0	8	0	0	8	0	565	565	0	0	0
BB1520171	HALLANDALE BEACH	FL		05/25/2022		0	0	13	0	0	13	0	267	267	0	0	0
BB1519960	LANCASTER	CA		05/25/2022		0	0	(12)	0	0	(12)	0	2,741	2,741	0	0	0
BB1521535	SPRINGFIELD	OH		05/25/2022		0	0	(7)	0	0	(7)	0	254	254	0	0	0
BB1519326	SAHUARITA	AZ		05/25/2022		0	0	52	0	0	52	0	1,080	1,080	0	0	0
BB1519829	EIGHT MILE	AL		05/25/2022		0	0	(6)	0	0	(6)	0	627	627	0	0	0
BB1519135	EAST PETERSBURG	PA		05/25/2022		0	0	7	0	0	7	0	308	308	0	0	0
BB1521070	ANNISTON	AL		05/25/2022		0	0	104	0	0	104	0	3,299	3,299	0	0	0
BB1520432	FLINT	MI		05/25/2022		0	0	1	0	0	1	0	691	691	0	0	0
BB1520674	ODUM	GA		05/25/2022		0	0	(1)	0	0	(1)	0	1,013	1,013	0	0	0
BB1518968	TACOMA	WA		05/25/2022		0	0	29	0	0	29	0	1,693	1,693	0	0	0
BB1519731	WYANDOTTE	MI		05/25/2022		0	0	9	0	0	9	0	397	397	0	0	0
BB1520501	SEATTLE	WA		05/25/2022		0	0	21	0	0	21	0	6,948	6,948	0	0	0
BB1520375	CONCORD	CA		05/25/2022		0	0	(12)	0	0	(12)	0	2,027	2,027	0	0	0
BB1519364	DADEVILLE	AL		05/25/2022		0	0	5	0	0	5	0	129	129	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
BB1518992	HALLANDALE BEACH	FL		05/25/2022		0	0	14	0	0	14	0	109	109	0	0	0
BB1519243	MEMPHIS	TN		05/25/2022		0	0	20	0	0	20	0	1,587	1,587	0	0	0
BB1520077	HIDALGO	TX		05/25/2022		0	0	(7)	0	0	(7)	0	137	137	0	0	0
BB1518750	ANTIOCH	TN		05/25/2022		0	0	0	0	0	0	0	3,234	3,234	0	0	0
BB1519708	FRANKLINVILLE	NY		05/25/2022		0	0	15	0	0	15	0	284	284	0	0	0
BB1520515	MILLBROOK	AL		05/25/2022		0	0	3	0	0	3	0	195	195	0	0	0
BB1518941	CHARLESTON	SC		05/25/2022		0	0	5	0	0	5	0	357	357	0	0	0
BB1519173	DELRAY BEACH	FL		05/25/2022		0	0	12	0	0	12	0	152	152	0	0	0
BB1520757	HUNTERSVILLE	NC		05/25/2022		0	0	104	0	0	104	0	4,539	4,539	0	0	0
BB1518764	CRANE	MO		05/25/2022		0	0	3	0	0	3	0	175	175	0	0	0
BB1521047	KNOXVILLE	TN		05/25/2022		0	0	10	0	0	10	0	501	501	0	0	0
BB1521466	SOUTH BRANCH	MI		05/25/2022		0	0	(1)	0	0	(1)	0	44	44	0	0	0
BB1520389	SAN ANTONIO	TX		05/25/2022		0	0	6	0	0	6	0	170	170	0	0	0
BB1520242	SEAGOVILLE	TX		05/25/2022		0	0	4	0	0	4	0	129	129	0	0	0
BB1520186	LAS VEGAS	NV		05/25/2022		0	0	24	0	0	24	0	1,145	1,145	0	0	0
BB1519744	CARSON CITY	NV		05/25/2022		0	0	59	0	0	59	0	1,185	1,185	0	0	0
BB1519623	NOKOMIS	IL		05/25/2022		0	0	3	0	0	3	0	110	110	0	0	0
BB1520065	MARRERO	LA		05/25/2022		0	0	(5)	0	0	(5)	0	82	82	0	0	0
BB1521287	EVERETT	WA		05/25/2022		0	0	32	0	0	32	0	593	593	0	0	0
BB1520498	LAKE ORION	MI		05/25/2022		0	0	(20)	0	0	(20)	0	1,085	1,085	0	0	0
BB1518776	TWINSBURG	OH		05/25/2022		0	0	8	0	0	8	0	2,068	2,068	0	0	0
BB1520801	ATHENS	GA		05/25/2022		0	0	6	0	0	6	0	514	514	0	0	0
BB1518832	ATTICA	IN		05/25/2022		0	0	14	0	0	14	0	555	555	0	0	0
BB1520675	HALLANDALE BEACH	FL		05/25/2022		0	0	20	0	0	20	0	424	424	0	0	0
BB1519064	BROWNSVILLE	TX		05/25/2022		0	0	6	0	0	6	0	319	319	0	0	0
BB1520204	OVIEDO	FL		05/25/2022		0	0	49	0	0	49	0	871	871	0	0	0
BB1518846	SLIDELL	LA		05/25/2022		0	0	6	0	0	6	0	182	182	0	0	0
BB0064236	TOPEKA	KS		05/25/2022		0	0	2	0	0	2	0	176	176	0	0	0
BB1520027	ELLWOOD CITY	PA		05/25/2022		0	0	8	0	0	8	0	225	225	0	0	0
BB0071203	LANCASTER	CA		05/25/2022		0	0	71	0	0	71	0	1,957	1,957	0	0	0
BB1519172	OLD FORT	NC		05/25/2022		0	0	11	0	0	11	0	232	232	0	0	0
BB1520293	IPSWICH	MA		05/25/2022		0	0	34	0	0	34	0	1,497	1,497	0	0	0
BB1521097	PERRIS	CA		05/25/2022		0	0	14	0	0	14	0	698	698	0	0	0
BB1518991	NORTH	SC		05/25/2022		0	0	(27)	0	0	(27)	0	1,103	1,103	0	0	0
BB1519347	MEMPHIS	TN		05/25/2022		0	0	10	0	0	10	0	322	322	0	0	0
BB1520336	CHICAGO	IL		05/25/2022		0	0	(2)	0	0	(2)	0	568	568	0	0	0
BB1518784	LEAGUE CITY	TX		05/25/2022		0	0	30	0	0	30	0	487	487	0	0	0
BB1521095	STOCKTON	CA		05/25/2022		0	0	(75)	0	0	(75)	0	4,459	4,459	0	0	0
BB1519226	GREAT FALLS	MT		05/25/2022		0	0	20	0	0	20	0	360	360	0	0	0
BB0069409	KERSHAW	SC		05/25/2022		0	0	(7)	0	0	(7)	0	1,413	1,413	0	0	0
BB1519906	ELKIN	NC		05/25/2022		0	0	43	0	0	43	0	403	403	0	0	0
BB1519333	SAUGUS	MA		05/25/2022		0	0	2	0	0	2	0	408	408	0	0	0
BB1521533	OWENSBORO	KY		05/25/2022		0	0	(57)	0	0	(57)	0	1,692	1,692	0	0	0
BB1520183	MERIDIAN	MS		05/25/2022		0	0	2	0	0	2	0	665	665	0	0	0
BB1521235	EL DORADO	AR		05/25/2022		0	0	4	0	0	4	0	192	192	0	0	0
BB1521058	BRIDGEPORT	TX		05/25/2022		0	0	6	0	0	6	0	125	125	0	0	0
BB1520825	BLUE ISLAND	IL		05/25/2022		0	0	12	0	0	12	0	1,706	1,706	0	0	0
BB1519264	EL PASO	TX		05/25/2022		0	0	(15)	0	0	(15)	0	1,119	1,119	0	0	0
BB1520131	HOUSTON	TX		05/25/2022		0	0	45	0	0	45	0	648	648	0	0	0
BB1518868	SELMA	AL		05/25/2022		0	0	0	0	0	0	0	412	412	0	0	0
BB1519873	BYRAM	MS		05/25/2022		0	0	15	0	0	15	0	520	520	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
BB1519441	PHILADELPHIA	PA		05/25/2022		0	0	15	0	0	15	0	274	274	0	0	0
BB1519371	VICKSBURG	MS		05/25/2022		0	0	(2)	0	0	(2)	0	123	123	0	0	0
BB1519659	WARREN	MI		05/25/2022		0	0	2	0	0	2	0	117	117	0	0	0
BB0050006	CHARLOTTE	NC		05/25/2022		0	0	0	0	0	0	0	588	588	0	0	0
BB1519049	COLUMBUS	OH		05/25/2022		0	0	22	0	0	22	0	408	408	0	0	0
BB1518841	RICHMOND	CA		05/25/2022		0	0	15	0	0	15	0	644	644	0	0	0
BB1518962	PASADENA	TX		05/25/2022		0	0	(18)	0	0	(18)	0	314	314	0	0	0
BB1520196	MONROE	LA		05/25/2022		0	0	(11)	0	0	(11)	0	275	275	0	0	0
BB0051097	SOUTH ELGIN	IL		05/25/2022		0	0	(28)	0	0	(28)	0	3,587	3,587	0	0	0
BB1519644	MESA	AZ		05/25/2022		0	0	(16)	0	0	(16)	0	1,233	1,233	0	0	0
BB1519099	HOUSTON	TX		05/25/2022		0	0	(11)	0	0	(11)	0	198	198	0	0	0
BB1519700	KENNEWICK	WA		05/25/2022		0	0	57	0	0	57	0	834	834	0	0	0
BB1520756	SANTA ANA	CA		05/25/2022		0	0	(13)	0	0	(13)	0	347	347	0	0	0
BB1520579	ALBERTVILLE	AL		05/25/2022		0	0	(5)	0	0	(5)	0	278	278	0	0	0
BB1519155	CHARLOTTE	NC		05/25/2022		0	0	28	0	0	28	0	388	388	0	0	0
BB1520431	CUMMING	GA		05/25/2022		0	0	68	0	0	68	0	1,160	1,160	0	0	0
BB1520132	KIHEI	HI		05/25/2022		0	0	357	0	0	357	0	1,975	1,975	0	0	0
BB1520253	OOLTEWAH	TN		05/25/2022		0	0	3	0	0	3	0	985	985	0	0	0
BB1519118	MEMPHIS	TN		05/25/2022		0	0	38	0	0	38	0	1,050	1,050	0	0	0
BB1521127	TULARE	CA		05/25/2022		0	0	(3)	0	0	(3)	0	1,125	1,125	0	0	0
BB1518891	YOUNGSTOWN	OH		05/25/2022		0	0	22	0	0	22	0	695	695	0	0	0
BB1520812	SIMPSONVILLE	SC		05/25/2022		0	0	55	0	0	55	0	2,062	2,062	0	0	0
BB1519942	GRAND LEDGE	MI		05/25/2022		0	0	10	0	0	10	0	636	636	0	0	0
BB1519346	CARRIERE	MS		05/25/2022		0	0	(30)	0	0	(30)	0	859	859	0	0	0
BB1520025	FAYETTEVILLE	NC		05/25/2022		0	0	(11)	0	0	(11)	0	217	217	0	0	0
BB1519048	SHELBYVILLE	TN		05/25/2022		0	0	4	0	0	4	0	1,039	1,039	0	0	0
BB1521270	NIAGARA FALLS	NY		05/25/2022		0	0	0	0	0	0	0	777	777	0	0	0
BB1519419	HAVERHILL	MA		05/25/2022		0	0	31	0	0	31	0	1,106	1,106	0	0	0
BB1519252	DANDRIDGE	TN		05/25/2022		0	0	0	0	0	0	0	172	172	0	0	0
BB1520930	CEDAR HILL	TX		05/25/2022		0	0	98	0	0	98	0	3,055	3,055	0	0	0
BB1520441	BROWNSVILLE	TX		05/25/2022		0	0	(4)	0	0	(4)	0	258	258	0	0	0
BB1520087	SPRINGFIELD	MA		05/25/2022		0	0	(30)	0	0	(30)	0	1,432	1,432	0	0	0
BB1520157	BELLEVILLE	MI		05/25/2022		0	0	22	0	0	22	0	373	373	0	0	0
BB1519703	MANCHESTER	KY		05/25/2022		0	0	10	0	0	10	0	148	148	0	0	0
BB1519456	DALTON	GA		05/25/2022		0	0	(11)	0	0	(11)	0	370	370	0	0	0
BB1521233	HOUSTON	TX		05/25/2022		0	0	37	0	0	37	0	521	521	0	0	0
BB1521112	LONG BEACH	CA		05/25/2022		0	0	95	0	0	95	0	3,869	3,869	0	0	0
BB1519578	PHILADELPHIA	PA		05/25/2022		0	0	26	0	0	26	0	206	206	0	0	0
BB1520105	AURORA	CO		05/25/2022		0	0	53	0	0	53	0	954	954	0	0	0
BB1519336	DETROIT	MI		05/25/2022		0	0	0	0	0	0	0	2,498	2,498	0	0	0
BB1519513	JACKSON	MS		05/25/2022		0	0	(2)	0	0	(2)	0	540	540	0	0	0
BB1521177	NORFOLK	VA		05/25/2022		0	0	60	0	0	60	0	277	277	0	0	0
BB1520403	LENOIR CITY	TN		05/25/2022		0	0	26	0	0	26	0	803	803	0	0	0
BB0071118	NAVARRE	OH		05/25/2022		0	0	46	0	0	46	0	513	513	0	0	0
BB1518787	SAN ANTONIO	TX		05/25/2022		0	0	(21)	0	0	(21)	0	1,017	1,017	0	0	0
BB1519685	LINDSAY	OK		05/25/2022		0	0	(6)	0	0	(6)	0	147	147	0	0	0
BB1519838	HORN LAKE	MS		05/25/2022		0	0	14	0	0	14	0	294	294	0	0	0
BB1520659	WALLINGFORD	CT		05/25/2022		0	0	0	0	0	0	0	3,421	3,421	0	0	0
BB1519060	KINGS MOUNTAIN	NC		05/25/2022		0	0	13	0	0	13	0	360	360	0	0	0
BB1519670	LINDALE	GA		05/25/2022		0	0	(2)	0	0	(2)	0	381	381	0	0	0
BB0053416	GRAY SUMMIT	MO		05/25/2022		0	0	(18)	0	0	(18)	0	679	679	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
BB1520633	ST. LOUIS	MO		05/25/2022		0	0	19	0	0	19	0	714	714	0	0	0
BB1518855	BLOOMINGTON SPRINGS	TN		05/25/2022		0	0	2	0	0	2	0	385	385	0	0	0
BB1519227	GREENVILLE	SC		05/25/2022		0	0	(3)	0	0	(3)	0	153	153	0	0	0
BB1518911	BELEN	NM		05/25/2022		0	0	17	0	0	17	0	291	291	0	0	0
BB1519278	BATESVILLE	MS		05/25/2022		0	0	1	0	0	1	0	483	483	0	0	0
BB1519157	MILWAUKEE	WI		05/25/2022		0	0	4	0	0	4	0	842	842	0	0	0
BB1521460	JOPLIN	MO		05/25/2022		0	0	7	0	0	7	0	88	88	0	0	0
BB1520889	CHARLOTTE	NC		05/25/2022		0	0	4	0	0	4	0	71	71	0	0	0
BB1519511	WESTVILLE	NJ		05/25/2022		0	0	7	0	0	7	0	198	198	0	0	0
BB1520279	HOLYOKE	MA		05/25/2022		0	0	12	0	0	12	0	507	507	0	0	0
BB1518925	SLIDELL	LA		05/25/2022		0	0	(25)	0	0	(25)	0	718	718	0	0	0
BB1519512	ROOPVILLE	GA		05/25/2022		0	0	9	0	0	9	0	271	271	0	0	0
BB1520670	COLUMBIA	TN		05/25/2022		0	0	26	0	0	26	0	152	152	0	0	0
BB1521232	LAKE CITY	FL		05/25/2022		0	0	17	0	0	17	0	223	223	0	0	0
BB1518939	ZEBULON	NC		05/25/2022		0	0	12	0	0	12	0	1,413	1,413	0	0	0
BB1519265	FRESNO	CA		05/25/2022		0	0	(6)	0	0	(6)	0	235	235	0	0	0
BB1521055	MIAMI GARDENS	FL		05/25/2022		0	0	73	0	0	73	0	1,505	1,505	0	0	0
BB1521544	EL CENTRO	CA		05/25/2022		0	0	4	0	0	4	0	160	160	0	0	0
BB1519195	DECATUR	TX		05/25/2022		0	0	16	0	0	16	0	277	277	0	0	0
BB1520200	MADISON HEIGHTS	MI		05/25/2022		0	0	6	0	0	6	0	840	840	0	0	0
BB1520907	MIAMI GARDENS	FL		05/25/2022		0	0	3	0	0	3	0	721	721	0	0	0
BB1520861	SANTA ROSA	CA		05/25/2022		0	0	16	0	0	16	0	1,437	1,437	0	0	0
BB1520493	WATERTOWN	WI		05/25/2022		0	0	17	0	0	17	0	503	503	0	0	0
BB1521488	TAMPA	FL		05/25/2022		0	0	22	0	0	22	0	345	345	0	0	0
OV3274894	TAYLOR	TX		05/31/2022		0	0	60	0	0	60	0	1,451	1,451	0	0	0
OV3254513	PROVO	UT		05/31/2022		0	0	96	0	0	96	0	3,307	3,307	0	0	0
OV3270358	PENSACOLA	FL		05/31/2022		0	0	40	0	0	40	0	1,179	1,179	0	0	0
OV3280434	PEORIA	AZ		05/31/2022		0	0	53	0	0	53	0	2,666	2,666	0	0	0
OV3268693	DAVENPORT	FL		05/31/2022		0	0	119	0	0	119	0	3,164	3,164	0	0	0
OV3274749	SHALIMAR	FL		05/31/2022		0	0	23	0	0	23	0	1,105	1,105	0	0	0
OV3276899	MONTROSE	CO		05/31/2022		0	0	36	0	0	36	0	1,224	1,224	0	0	0
OV3279559	PORT SAINT LUCIE	FL		05/31/2022		0	0	1	0	0	1	0	1,551	1,551	0	0	0
OV3274658	TAMPA	FL		05/31/2022		0	0	44	0	0	44	0	1,635	1,635	0	0	0
OV3270380	AUSTIN	TX		05/31/2022		0	0	71	0	0	71	0	1,690	1,690	0	0	0
OV3266376	DAVENPORT	FL		05/31/2022		0	0	18	0	0	18	0	1,493	1,493	0	0	0
OV3267966	MONROE	NC		05/31/2022		0	0	34	0	0	34	0	1,421	1,421	0	0	0
OV3271675	PHOENIX	AZ		05/31/2022		0	0	107	0	0	107	0	2,193	2,193	0	0	0
OV3285784	FORT LAUDERDALE	FL		05/31/2022		0	0	95	0	0	95	0	2,882	2,882	0	0	0
OV3269287	MARYSVILLE	CA		05/31/2022		0	0	10	0	0	10	0	1,080	1,080	0	0	0
OV3257795	NASHVILLE	TN		05/31/2022		0	0	44	0	0	44	0	1,069	1,069	0	0	0
OV3273124	PORT CHARLOTTE	FL		05/31/2022		0	0	87	0	0	87	0	1,698	1,698	0	0	0
OV3274904	MESA	AZ		05/31/2022		0	0	27	0	0	27	0	1,852	1,852	0	0	0
OV3268141	KEY LARGO	FL		05/31/2022		0	0	67	0	0	67	0	4,170	4,170	0	0	0
OV3273253	UNIVERSITY PARK	FL		05/31/2022		0	0	219	0	0	219	0	3,190	3,190	0	0	0
OV3269406	UPPER MARLBORO	MD		05/31/2022		0	0	47	0	0	47	0	2,521	2,521	0	0	0
OV3243279	MONTGOMERY	TX		05/26/2022		0	0	63	0	0	63	0	1,067	1,067	0	0	0
OV3250856	CELINA	TX		05/26/2022		0	0	158	0	0	158	0	1,757	1,757	0	0	0
OV3241524	SAN DIEGO	CA		05/26/2022		0	0	232	0	0	232	0	2,895	2,895	0	0	0
OV3263205	CAPE CORAL	FL		05/26/2022		0	0	88	0	0	88	0	1,351	1,351	0	0	0
OV3241398	DURHAM	NC		05/26/2022		0	0	92	0	0	92	0	1,499	1,499	0	0	0
OV3251741	PHOENIX	AZ		05/26/2022		0	0	106	0	0	106	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
0V3243252	SEA ISLE CITY	NJ		05/26/2022		0	0	371	0	0	371	0	4,056	4,056	0	0	0
0V3250786	EL CAJON	CA		05/26/2022		0	0	129	0	0	129	0	1,649	1,649	0	0	0
0V3246725	ANNA	TX		05/26/2022		0	0	115	0	0	115	0	1,528	1,528	0	0	0
0V3241441	RIALTO	CA		05/26/2022		0	0	91	0	0	91	0	1,477	1,477	0	0	0
0V3186501	NEWARK	NJ		05/26/2022		0	0	211	0	0	211	0	2,147	2,147	0	0	0
0V3251811	WINDSOR	CO		05/26/2022		0	0	145	0	0	145	0	1,960	1,960	0	0	0
0V3233073	MONTEBELLO	CA		05/26/2022		0	0	199	0	0	199	0	2,156	2,156	0	0	0
0V3273230	TEMPE	AZ		05/26/2022		0	0	140	0	0	140	0	1,925	1,925	0	0	0
0V3032816	JERSEY CITY	NJ		05/26/2022		0	0	(285)	0	0	(285)	0	3,053	3,053	0	0	0
0V3241397	GILBERT	AZ		05/26/2022		0	0	116	0	0	116	0	1,207	1,207	0	0	0
0V3104372	ATLANTA	GA		05/26/2022		0	0	130	0	0	130	0	3,169	3,169	0	0	0
0V3175259	POCATELLO	ID		05/26/2022		0	0	52	0	0	52	0	1,427	1,427	0	0	0
0V3257817	MESA	AZ		05/26/2022		0	0	105	0	0	105	0	1,369	1,369	0	0	0
0V3264491	PASADENA	CA		05/26/2022		0	0	583	0	0	583	0	7,179	7,179	0	0	0
0V3247389	HOUSTON	TX		05/26/2022		0	0	79	0	0	79	0	1,299	1,299	0	0	0
0V3236235	WHITTIER	CA		05/26/2022		0	0	126	0	0	126	0	2,914	2,914	0	0	0
0V3247184	RIDGECREST	CA		05/26/2022		0	0	78	0	0	78	0	1,545	1,545	0	0	0
0V3234663	ELIZABETHPORT	NJ		05/26/2022		0	0	172	0	0	172	0	1,976	1,976	0	0	0
0V3277249	BRICK	NJ		05/26/2022		0	0	16	0	0	16	0	1,123	1,123	0	0	0
0V3239947	MONTEREY PARK	CA		05/26/2022		0	0	292	0	0	292	0	3,593	3,593	0	0	0
0V3254477	COLORADO SPRINGS	CO		05/26/2022		0	0	120	0	0	120	0	1,541	1,541	0	0	0
0V3252356	STAFFORD	VA		05/26/2022		0	0	212	0	0	212	0	2,744	2,744	0	0	0
0V3261620	DALY CITY	CA		05/26/2022		0	0	490	0	0	490	0	4,273	4,273	0	0	0
0V3253647	CELINA	TX		05/26/2022		0	0	169	0	0	169	0	1,973	1,973	0	0	0
0V3252818	LEESBURG	VA		05/26/2022		0	0	206	0	0	206	0	3,125	3,125	0	0	0
0V3253908	PLANO	TX		05/26/2022		0	0	183	0	0	183	0	2,147	2,147	0	0	0
0V3094517	ATLANTA	GA		05/26/2022		0	0	165	0	0	165	0	2,144	2,144	0	0	0
0V3250900	NASHVILLE	TN		05/26/2022		0	0	54	0	0	54	0	744	744	0	0	0
0V3260283	FULLERTON	CA		05/26/2022		0	0	257	0	0	257	0	3,523	3,523	0	0	0
0V3168119	MANCHESTER	NH		05/26/2022		0	0	35	0	0	35	0	1,722	1,722	0	0	0
0V3247513	EDGEWOOD	MD		05/26/2022		0	0	67	0	0	67	0	1,198	1,198	0	0	0
0V3173122	LEBANON	NH		05/26/2022		0	0	50	0	0	50	0	1,206	1,206	0	0	0
0V3253699	MESA	AZ		05/26/2022		0	0	133	0	0	133	0	1,715	1,715	0	0	0
0V3247183	SAN DIEGO	CA		05/26/2022		0	0	241	0	0	241	0	2,702	2,702	0	0	0
0V3260460	RENO	NV		05/26/2022		0	0	154	0	0	154	0	1,894	1,894	0	0	0
0V3250653	OLYMPIA	WA		05/26/2022		0	0	110	0	0	110	0	1,701	1,701	0	0	0
0V3177422	GARFIELD	NJ		05/26/2022		0	0	171	0	0	171	0	2,486	2,486	0	0	0
0V3254532	RIVERVIEW	FL		05/26/2022		0	0	210	0	0	210	0	2,863	2,863	0	0	0
0V3262476	HARVEST	AL		05/26/2022		0	0	77	0	0	77	0	1,190	1,190	0	0	0
0V3264456	MINNEAPOLIS	MN		05/26/2022		0	0	122	0	0	122	0	1,660	1,660	0	0	0
0V3289494	MABLETON	GA		05/26/2022		0	0	43	0	0	43	0	1,162	1,162	0	0	0
0V3257843	ROUND ROCK	TX		05/26/2022		0	0	321	0	0	321	0	2,962	2,962	0	0	0
0V3173732	OWINGS MILLS	MD		05/26/2022		0	0	7	0	0	7	0	1,066	1,066	0	0	0
0V3227131	NEWARK	NJ		05/26/2022		0	0	143	0	0	143	0	1,760	1,760	0	0	0
0V3247131	SEATTLE	WA		05/26/2022		0	0	225	0	0	225	0	2,893	2,893	0	0	0
0V3247088	ANGIER	NC		05/26/2022		0	0	111	0	0	111	0	1,545	1,545	0	0	0
0V3188314	PITTSBURGH	PA		05/26/2022		0	0	93	0	0	93	0	1,871	1,871	0	0	0
0V3139029	EASTON	PA		05/26/2022		0	0	39	0	0	39	0	1,083	1,083	0	0	0
0V3061706	WILMINGTON	NC		05/26/2022		0	0	70	0	0	70	0	1,594	1,594	0	0	0
0V3265080	LITTLE ELM	TX		05/26/2022		0	0	105	0	0	105	0	1,414	1,414	0	0	0
0V3247386	WELLINGTON	FL		05/26/2022		0	0	126	0	0	126	0	1,851	1,851	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
0V3262475	WINTER GARDEN	FL		05/26/2022		0	0	80	0	0	80	0	1,311	1,311	0	0	0
0V3254511	MESA	AZ		05/26/2022		0	0	114	0	0	114	0	1,474	1,474	0	0	0
0V3166808	LINCOLN	NE		05/26/2022		0	0	30	0	0	30	0	1,262	1,262	0	0	0
0V3233482	WOODLAND PARK	NJ		05/26/2022		0	0	130	0	0	130	0	2,261	2,261	0	0	0
0V3252402	BAYONNE	NJ		05/26/2022		0	0	238	0	0	238	0	2,681	2,681	0	0	0
0V3241305	MONTEREY PARK	CA		05/26/2022		0	0	279	0	0	279	0	3,734	3,734	0	0	0
0V3257793	HUNTSVILLE	AL		05/26/2022		0	0	70	0	0	70	0	1,130	1,130	0	0	0
0V3179017	NEWARK	NJ		05/26/2022		0	0	236	0	0	236	0	2,507	2,507	0	0	0
0V3101375	BRIGHTON	MA		05/26/2022		0	0	542	0	0	542	0	10,083	10,083	0	0	0
0V3255544	NORTH LAS VEGAS	NV		05/26/2022		0	0	201	0	0	201	0	2,503	2,503	0	0	0
0V3267115	CUMMING	GA		05/26/2022		0	0	64	0	0	64	0	1,081	1,081	0	0	0
0V3245821	CORONA	NY		05/26/2022		0	0	173	0	0	173	0	3,716	3,716	0	0	0
0V3247264	LOWELL	MA		05/26/2022		0	0	212	0	0	212	0	2,789	2,789	0	0	0
0V3255297	SEATTLE	WA		05/26/2022		0	0	97	0	0	97	0	2,088	2,088	0	0	0
0V3152638	VERNON	CT		05/26/2022		0	0	14	0	0	14	0	1,208	1,208	0	0	0
0V3209964	CARMEL	IN		05/26/2022		0	0	4	0	0	4	0	1,035	1,035	0	0	0
0V3262460	LAGUNA NIGUEL	CA		05/26/2022		0	0	161	0	0	161	0	1,948	1,948	0	0	0
0V3252766	FRISCO	TX		05/26/2022		0	0	128	0	0	128	0	1,525	1,525	0	0	0
0V3166809	CANTON	CT		05/26/2022		0	0	7	0	0	7	0	1,365	1,365	0	0	0
0V3245683	PORTLAND	OR		05/26/2022		0	0	226	0	0	226	0	2,972	2,972	0	0	0
0V3257012	DONNELLY	ID		05/26/2022		0	0	86	0	0	86	0	1,135	1,135	0	0	0
0V3252049	MERIDIAN	ID		05/26/2022		0	0	88	0	0	88	0	1,045	1,045	0	0	0
0V3239892	LYNNWOOD	WA		05/26/2022		0	0	205	0	0	205	0	2,499	2,499	0	0	0
0V3233076	BRONX	NY		05/26/2022		0	0	122	0	0	122	0	2,913	2,913	0	0	0
0V3253910	GOLDEN	CO		05/26/2022		0	0	335	0	0	335	0	4,088	4,088	0	0	0
0V3245510	HERRIMAN	UT		05/26/2022		0	0	122	0	0	122	0	1,873	1,873	0	0	0
0V3255449	FORT WORTH	TX		05/26/2022		0	0	116	0	0	116	0	1,436	1,436	0	0	0
0V3262281	SAN DIEGO	CA		05/26/2022		0	0	126	0	0	126	0	2,103	2,103	0	0	0
0V3083803	CHICAGO	IL		05/26/2022		0	0	24	0	0	24	0	1,300	1,300	0	0	0
0V3247276	BOISE	ID		05/26/2022		0	0	105	0	0	105	0	1,329	1,329	0	0	0
0V3229604	NEWARK	NJ		05/26/2022		0	0	213	0	0	213	0	2,006	2,006	0	0	0
0V3095239	NEW HAVEN	CT		05/26/2022		0	0	169	0	0	169	0	2,564	2,564	0	0	0
0V3244515	SAN DIEGO	CA		05/26/2022		0	0	158	0	0	158	0	1,999	1,999	0	0	0
0V3268026	CLOVIS	CA		05/26/2022		0	0	89	0	0	89	0	1,449	1,449	0	0	0
0V3254466	BRENTWOOD	CA		05/26/2022		0	0	436	0	0	436	0	5,170	5,170	0	0	0
0V3097023	LOS ANGELES	CA		05/26/2022		0	0	218	0	0	218	0	2,698	2,698	0	0	0
0V3247085	TROUTMAN	NC		05/26/2022		0	0	109	0	0	109	0	1,686	1,686	0	0	0
0V3257013	EDMONDS	WA		05/26/2022		0	0	189	0	0	189	0	2,264	2,264	0	0	0
0V3257134	EULESS	TX		05/26/2022		0	0	159	0	0	159	0	2,838	2,838	0	0	0
0V3280921	LOGAN	UT		05/26/2022		0	0	89	0	0	89	0	1,331	1,331	0	0	0
0V3267211	CLACKAMAS	OR		05/26/2022		0	0	275	0	0	275	0	2,993	2,993	0	0	0
0V3246732	LONG BEACH	CA		05/26/2022		0	0	186	0	0	186	0	2,263	2,263	0	0	0
0V3081721	NEW ORLEANS	LA		05/26/2022		0	0	(81)	0	0	(81)	0	2,928	2,928	0	0	0
0V3257028	VALENCIA	CA		05/26/2022		0	0	175	0	0	175	0	2,237	2,237	0	0	0
0V3252941	MONROE	WA		05/26/2022		0	0	223	0	0	223	0	2,741	2,741	0	0	0
0V3268027	PORTLAND	OR		05/26/2022		0	0	349	0	0	349	0	3,902	3,902	0	0	0
0V3169794	BROCKTON	MA		05/26/2022		0	0	57	0	0	57	0	2,458	2,458	0	0	0
0V3257783	VANCOUVER	WA		05/26/2022		0	0	128	0	0	128	0	1,749	1,749	0	0	0
0V3250778	TRIANGLE	VA		05/26/2022		0	0	133	0	0	133	0	1,681	1,681	0	0	0
0V3264540	COVINA	CA		05/26/2022		0	0	211	0	0	211	0	2,407	2,407	0	0	0
0V3261586	LITTLETON	CO		05/26/2022		0	0	129	0	0	129	0	2,067	2,067	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
0V3289490	LANHAM	MD		05/26/2022		0	0	51	0	0	51	0	1,696	1,696	0	0	0
0V3184058	KISSIMMEE	FL		05/26/2022		0	0	138	0	0	138	0	2,755	2,755	0	0	0
0V3189514	RIDGEWOOD	NY		05/26/2022		0	0	326	0	0	326	0	4,691	4,691	0	0	0
0V3097022	LOS ANGELES	CA		05/26/2022		0	0	168	0	0	168	0	2,241	2,241	0	0	0
0V3243223	SAN DIEGO	CA		05/26/2022		0	0	197	0	0	197	0	2,365	2,365	0	0	0
0V3250871	SEASIDE	CA		05/26/2022		0	0	123	0	0	123	0	1,556	1,556	0	0	0
0V3237051	SAN JUAN CAPISTRANO	CA		05/26/2022		0	0	159	0	0	159	0	2,183	2,183	0	0	0
0V3247140	SACRAMENTO	CA		05/26/2022		0	0	159	0	0	159	0	2,328	2,328	0	0	0
0V3241428	REDONDO BEACH	CA		05/26/2022		0	0	276	0	0	276	0	3,332	3,332	0	0	0
0V3236010	NORTH LAS VEGAS	NV		05/26/2022		0	0	62	0	0	62	0	1,246	1,246	0	0	0
0V3244699	NORTH LAUDERDALE	FL		05/26/2022		0	0	208	0	0	208	0	2,526	2,526	0	0	0
0V3268601	EL CENTRO	CA		05/26/2022		0	0	94	0	0	94	0	1,275	1,275	0	0	0
0V3253305	SEATTLE	WA		05/26/2022		0	0	107	0	0	107	0	2,088	2,088	0	0	0
0V3246636	PARK RAPIDS	MN		05/26/2022		0	0	77	0	0	77	0	1,086	1,086	0	0	0
0V3254459	VENUS	TX		05/26/2022		0	0	160	0	0	160	0	1,899	1,899	0	0	0
0V3236107	NORTH BERGEN	NJ		05/26/2022		0	0	152	0	0	152	0	3,181	3,181	0	0	0
0V3243298	OCEANSIDE	CA		05/26/2022		0	0	231	0	0	231	0	3,115	3,115	0	0	0
0V3163903	DENVER	CO		05/26/2022		0	0	225	0	0	225	0	2,780	2,780	0	0	0
0V3253915	TAMPA	FL		05/26/2022		0	0	87	0	0	87	0	1,348	1,348	0	0	0
0V3234646	RIDGEFIELD PARK	NJ		05/26/2022		0	0	193	0	0	193	0	2,849	2,849	0	0	0
0V3260323	SAN MARTIN	CA		05/26/2022		0	0	199	0	0	199	0	1,882	1,882	0	0	0
0V3172611	LOWELL	MA		05/26/2022		0	0	17	0	0	17	0	975	975	0	0	0
0V3077826	BUFORD	GA		05/26/2022		0	0	102	0	0	102	0	1,701	1,701	0	0	0
0V3094521	NEW HAVEN	CT		05/26/2022		0	0	198	0	0	198	0	2,543	2,543	0	0	0
0V3262459	AGUA DULCE	CA		05/26/2022		0	0	265	0	0	265	0	3,391	3,391	0	0	0
0V3252457	SAN JOSE	CA		05/26/2022		0	0	238	0	0	238	0	2,691	2,691	0	0	0
0V3261655	THORNTON	CO		05/26/2022		0	0	144	0	0	144	0	1,891	1,891	0	0	0
0V3263032	ALHAMBRA	CA		05/26/2022		0	0	330	0	0	330	0	3,970	3,970	0	0	0
0V3257904	GRAND PRAIRIE	TX		05/26/2022		0	0	102	0	0	102	0	1,365	1,365	0	0	0
0V3263332	FRANKLIN	TN		05/26/2022		0	0	239	0	0	239	0	2,776	2,776	0	0	0
0V3241029	KISSIMMEE	FL		05/26/2022		0	0	42	0	0	42	0	2,254	2,254	0	0	0
0V3262496	THOMPSONS STN,	TN		05/26/2022		0	0	239	0	0	239	0	2,555	2,555	0	0	0
0V3185483	ORLANDO	FL		05/26/2022		0	0	36	0	0	36	0	1,140	1,140	0	0	0
0V3244514	FORT WORTH	TX		05/26/2022		0	0	166	0	0	166	0	2,071	2,071	0	0	0
0V3251928	ROSWELL	GA		05/26/2022		0	0	116	0	0	116	0	1,448	1,448	0	0	0
0V3253304	HUDSONVILLE	MI		05/26/2022		0	0	49	0	0	49	0	1,184	1,184	0	0	0
0V3268030	HILLSBORO	OR		05/26/2022		0	0	113	0	0	113	0	1,756	1,756	0	0	0
0V3258472	KING CITY	OR		05/26/2022		0	0	132	0	0	132	0	2,041	2,041	0	0	0
0V3246742	WINTERS	CA		05/26/2022		0	0	127	0	0	127	0	2,041	2,041	0	0	0
0V3094522	NEW HAVEN	CT		05/26/2022		0	0	260	0	0	260	0	3,384	3,384	0	0	0
0V3262877	BAKERSFIELD	CA		05/26/2022		0	0	133	0	0	133	0	1,455	1,455	0	0	0
0V3252039	LAS VEGAS	NV		05/26/2022		0	0	128	0	0	128	0	1,896	1,896	0	0	0
0V3242072	STUDIO CITY	CA		05/26/2022		0	0	290	0	0	290	0	3,584	3,584	0	0	0
0V3253710	ANAHEIM	CA		05/26/2022		0	0	259	0	0	259	0	3,107	3,107	0	0	0
0V3258379	WALDWICK	NJ		05/26/2022		0	0	266	0	0	266	0	3,621	3,621	0	0	0
0V3074438	WOONSOCKET	RI		05/26/2022		0	0	13	0	0	13	0	1,235	1,235	0	0	0
0V3244482	SAN DIEGO	CA		05/26/2022		0	0	225	0	0	225	0	2,534	2,534	0	0	0
0V3088020	STATEN ISLAND	NY		05/26/2022		0	0	13	0	0	13	0	1,503	1,503	0	0	0
0V3237044	PORTER RANCH	CA		05/26/2022		0	0	297	0	0	297	0	3,275	3,275	0	0	0
0V3254482	CHARLOTTESVILLE	VA		05/26/2022		0	0	141	0	0	141	0	1,924	1,924	0	0	0
0V3264748	OAKLAND	CA		05/26/2022		0	0	186	0	0	186	0	2,634	2,634	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
0V3265023	CHICAGO	IL		05/26/2022		0	0	73	0	0	73	0	1,379	1,379	0	0	0
0V3268594	AUBURN	CA		05/26/2022		0	0	170	0	0	170	0	2,435	2,435	0	0	0
0V3244702	SAHUARITA	AZ		05/26/2022		0	0	102	0	0	102	0	1,636	1,636	0	0	0
0V3227127	NEWARK	NJ		05/26/2022		0	0	204	0	0	204	0	2,578	2,578	0	0	0
0V3251962	DALLAS	TX		05/26/2022		0	0	267	0	0	267	0	2,907	2,907	0	0	0
0V3274927	PHILADELPHIA	PA		05/26/2022		0	0	91	0	0	91	0	3,281	3,281	0	0	0
0V3243245	CHINO	CA		05/26/2022		0	0	116	0	0	116	0	1,498	1,498	0	0	0
0V3260181	VILAS	NC		05/26/2022		0	0	237	0	0	237	0	3,037	3,037	0	0	0
0V3261723	ORTING	WA		05/26/2022		0	0	299	0	0	299	0	3,472	3,472	0	0	0
0V3257036	WYLIE	TX		05/26/2022		0	0	127	0	0	127	0	1,605	1,605	0	0	0
0V3252455	AMERICAN FORK	UT		05/26/2022		0	0	129	0	0	129	0	1,843	1,843	0	0	0
0V3053465	BAY SHORE	NY		05/26/2022		0	0	15	0	0	15	0	2,080	2,080	0	0	0
0V3244512	SAN JOSE	CA		05/26/2022		0	0	168	0	0	168	0	2,161	2,161	0	0	0
0V3246740	PORTLAND	OR		05/26/2022		0	0	108	0	0	108	0	1,499	1,499	0	0	0
0V3246684	RALEIGH	NC		05/26/2022		0	0	81	0	0	81	0	1,323	1,323	0	0	0
0V3252768	MESQUITE	TX		05/26/2022		0	0	127	0	0	127	0	1,477	1,477	0	0	0
0V3247392	JACKSONVILLE	FL		05/26/2022		0	0	91	0	0	91	0	1,429	1,429	0	0	0
0V3252741	SHERMAN OAKS	CA		05/26/2022		0	0	358	0	0	358	0	4,524	4,524	0	0	0
0V3255298	SEATTLE	WA		05/26/2022		0	0	101	0	0	101	0	1,767	1,767	0	0	0
0V3257824	WAXAHACHIE	TX		05/26/2022		0	0	125	0	0	125	0	1,506	1,506	0	0	0
0V3261582	ALLEN	TX		05/26/2022		0	0	264	0	0	264	0	3,270	3,270	0	0	0
0V3253912	ALEXANDRIA	VA		05/26/2022		0	0	116	0	0	116	0	1,599	1,599	0	0	0
0V3252931	VAN NUYS	CA		05/26/2022		0	0	141	0	0	141	0	1,869	1,869	0	0	0
0V3266787	MESA	AZ		05/26/2022		0	0	129	0	0	129	0	1,656	1,656	0	0	0
0V3244526	ROSEVILLE	CA		05/26/2022		0	0	214	0	0	214	0	2,923	2,923	0	0	0
0V3273228	SANTA ROSA	CA		05/26/2022		0	0	162	0	0	162	0	2,072	2,072	0	0	0
0V3257127	LAS VEGAS	NV		05/26/2022		0	0	69	0	0	69	0	1,148	1,148	0	0	0
0V3266897	CALISTOGA	CA		05/26/2022		0	0	298	0	0	298	0	3,468	3,468	0	0	0
0V3255563	AVONDALE	AZ		05/26/2022		0	0	136	0	0	136	0	1,787	1,787	0	0	0
0V3252053	CHARLOTTE	NC		05/26/2022		0	0	58	0	0	58	0	1,260	1,260	0	0	0
0V3241389	GILBERT	AZ		05/26/2022		0	0	181	0	0	181	0	2,287	2,287	0	0	0
0V3187111	DAYTONA BEACH	FL		05/26/2022		0	0	91	0	0	91	0	1,590	1,590	0	0	0
0V3247041	NEWARK	CA		05/26/2022		0	0	201	0	0	201	0	2,632	2,632	0	0	0
0V3247162	MIRAMAR	FL		05/26/2022		0	0	117	0	0	117	0	1,605	1,605	0	0	0
0V3242059	INDIAN TRAIL	NC		05/26/2022		0	0	85	0	0	85	0	1,238	1,238	0	0	0
0V3244383	PHOENIX	AZ		05/26/2022		0	0	278	0	0	278	0	3,115	3,115	0	0	0
0V3242236	NORTHGLENN	CO		05/26/2022		0	0	147	0	0	147	0	1,869	1,869	0	0	0
0V3239752	SPRING	TX		05/26/2022		0	0	108	0	0	108	0	1,618	1,618	0	0	0
0V3250878	LEWISVILLE	TX		05/26/2022		0	0	154	0	0	154	0	2,173	2,173	0	0	0
0V3266882	ROSEMEAD	CA		05/26/2022		0	0	371	0	0	371	0	3,491	3,491	0	0	0
0V3257808	CASTRO VALLEY	CA		05/26/2022		0	0	179	0	0	179	0	2,435	2,435	0	0	0
0V3253700	MESA	AZ		05/26/2022		0	0	102	0	0	102	0	1,336	1,336	0	0	0
0V3242007	FRISCO	TX		05/26/2022		0	0	178	0	0	178	0	1,981	1,981	0	0	0
0V3252817	HERNDON	VA		05/26/2022		0	0	228	0	0	228	0	3,448	3,448	0	0	0
0V3162945	JOHNSTOWN	NY		05/26/2022		0	0	113	0	0	113	0	2,206	2,206	0	0	0
0V3260226	LAKEWOOD	CO		05/26/2022		0	0	183	0	0	183	0	2,492	2,492	0	0	0
0V3191502	CRANSTON	RI		05/26/2022		0	0	(14)	0	0	(14)	0	1,359	1,359	0	0	0
0V3185893	PATERSON	NJ		05/26/2022		0	0	44	0	0	44	0	1,488	1,488	0	0	0
0V3252296	MONROVIA	CA		05/26/2022		0	0	319	0	0	319	0	4,011	4,011	0	0	0
0V3246588	SPRING HILL	TN		05/26/2022		0	0	73	0	0	73	0	998	998	0	0	0
0V3246765	TUMWATER	WA		05/26/2022		0	0	119	0	0	119	0	1,782	1,782	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
OV3243295	SCOTTSDALE	AZ		05/26/2022		0	0	264	0	0	264	0	3,504	3,504	0	0	0
OV3246575	WILDOMAR	CA		05/26/2022		0	0	180	0	0	180	0	2,094	2,094	0	0	0
OV3267971	MERCED	CA		05/26/2022		0	0	145	0	0	145	0	2,132	2,132	0	0	0
OV3088019	WEBSTER	NY		05/26/2022		0	0	241	0	0	241	0	3,061	3,061	0	0	0
OV3261733	NASHVILLE	TN		05/26/2022		0	0	184	0	0	184	0	2,446	2,446	0	0	0
OV3264831	NOVATO	CA		05/26/2022		0	0	194	0	0	194	0	2,525	2,525	0	0	0
OV3245803	ALBUQUERQUE	NM		05/26/2022		0	0	7	0	0	7	0	1,006	1,006	0	0	0
OV3253631	FREMONT	CA		05/26/2022		0	0	241	0	0	241	0	3,034	3,034	0	0	0
OV3250649	TUMWATER	WA		05/26/2022		0	0	168	0	0	168	0	2,237	2,237	0	0	0
OV3034010	RED BANK	NJ		05/26/2022		0	0	40	0	0	40	0	2,007	2,007	0	0	0
OV3208775	ROTONDA WEST	FL		05/26/2022		0	0	213	0	0	213	0	2,629	2,629	0	0	0
OV3262276	GALT	CA		05/26/2022		0	0	130	0	0	130	0	1,213	1,213	0	0	0
OV3175998	NEW ORLEANS	LA		05/26/2022		0	0	94	0	0	94	0	1,823	1,823	0	0	0
OV3098768	CHICAGO	IL		05/26/2022		0	0	39	0	0	39	0	1,265	1,265	0	0	0
OV3187081	OLD SAYBROOK	CT		05/26/2022		0	0	(8)	0	0	(8)	0	1,572	1,572	0	0	0
OV3061131	MORENO VALLEY	CA		05/26/2022		0	0	42	0	0	42	0	1,034	1,034	0	0	0
OV3236254	YORBA LINDA	CA		05/26/2022		0	0	229	0	0	229	0	2,676	2,676	0	0	0
OV3266211	ROCKWALL	TX		05/26/2022		0	0	310	0	0	310	0	3,809	3,809	0	0	0
OV3246630	NEWNAN	GA		05/26/2022		0	0	137	0	0	137	0	2,232	2,232	0	0	0
OV3261732	RENTON	WA		05/26/2022		0	0	193	0	0	193	0	2,655	2,655	0	0	0
OV3282821	GLENDALE	NY		05/26/2022		0	0	101	0	0	101	0	3,277	3,277	0	0	0
OV3244427	ROSEVILLE	CA		05/26/2022		0	0	197	0	0	197	0	2,325	2,325	0	0	0
OV3253727	TEMPLE CITY	CA		05/26/2022		0	0	278	0	0	278	0	3,433	3,433	0	0	0
OV3257008	FAIRLAWN	NJ		05/26/2022		0	0	96	0	0	96	0	1,277	1,277	0	0	0
OV3253306	SEATTLE	WA		05/26/2022		0	0	93	0	0	93	0	1,623	1,623	0	0	0
OV3246618	LOS ANGELES	CA		05/26/2022		0	0	175	0	0	175	0	2,038	2,038	0	0	0
OV3247173	CORINTH	TX		05/26/2022		0	0	99	0	0	99	0	1,446	1,446	0	0	0
OV3258470	LAKE FOREST	CA		05/26/2022		0	0	328	0	0	328	0	4,455	4,455	0	0	0
OV3246739	PORTLAND	OR		05/26/2022		0	0	124	0	0	124	0	1,691	1,691	0	0	0
OV3250689	PASSAIC	NJ		05/26/2022		0	0	102	0	0	102	0	1,274	1,274	0	0	0
OV3270350	PEORIA	AZ		05/26/2022		0	0	169	0	0	169	0	2,041	2,041	0	0	0
OV3235820	TAUNTON	MA		05/26/2022		0	0	71	0	0	71	0	1,983	1,983	0	0	0
OV3239750	TWIN LAKES	CO		05/26/2022		0	0	184	0	0	184	0	2,578	2,578	0	0	0
OV3153229	CHICAGO	IL		05/26/2022		0	0	(43)	0	0	(43)	0	4,238	4,238	0	0	0
OV3255549	NASHVILLE	TN		05/26/2022		0	0	83	0	0	83	0	1,285	1,285	0	0	0
OV3320153	PORT ORANGE	FL		06/30/2022		0	0	11	0	0	11	0	1,996	1,996	0	0	0
OV3307008	FORT WALTON BEACH	FL		06/30/2022		0	0	18	0	0	18	0	898	898	0	0	0
OV3306080	AUSTIN	TX		06/30/2022		0	0	126	0	0	126	0	2,590	2,590	0	0	0
OV3301307	DALLAS	TX		06/30/2022		0	0	51	0	0	51	0	2,929	2,929	0	0	0
OV3300857	KYLE	TX		06/30/2022		0	0	89	0	0	89	0	1,462	1,462	0	0	0
OV3294768	OCEAN CITY	NJ		06/30/2022		0	0	169	0	0	169	0	2,686	2,686	0	0	0
OV3288421	COLORADO SPRINGS	CO		06/30/2022		0	0	71	0	0	71	0	1,319	1,319	0	0	0
OV3269401	POCATELLO	ID		06/30/2022		0	0	29	0	0	29	0	642	642	0	0	0
OV3288930	PARMA	OH		06/30/2022		0	0	12	0	0	12	0	482	482	0	0	0
OV3271778	GARDEN CITY	UT		06/30/2022		0	0	141	0	0	141	0	1,742	1,742	0	0	0
OV3267913	ATLANTA	GA		06/30/2022		0	0	104	0	0	104	0	1,817	1,817	0	0	0
OV3285657	SEVIERVILLE	TN		06/30/2022		0	0	61	0	0	61	0	1,403	1,403	0	0	0
OV3287305	AURORA	CO		06/30/2022		0	0	188	0	0	188	0	4,424	4,424	0	0	0
OV3301393	DALLAS	TX		06/30/2022		0	0	69	0	0	69	0	1,539	1,539	0	0	0
OV3287334	APOPKA	FL		06/30/2022		0	0	55	0	0	55	0	1,721	1,721	0	0	0
OV3300604	MIAMI	FL		06/30/2022		0	0	40	0	0	40	0	2,352	2,352	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
0V3289201	SAN LUIS	AZ		06/30/2022		0	0	52	0	0	52	0	852	852	0	0	0
0V3281639	BOYNTON BEACH	FL		06/30/2022		0	0	64	0	0	64	0	1,325	1,325	0	0	0
0V3288426	FRISCO	TX		06/30/2022		0	0	98	0	0	98	0	1,609	1,609	0	0	0
0V3288842	SALT LAKE CITY	UT		06/30/2022		0	0	56	0	0	56	0	1,194	1,194	0	0	0
0V3287076	RIVERTON	UT		06/30/2022		0	0	68	0	0	68	0	2,158	2,158	0	0	0
0V3294764	MONROE	NY		06/30/2022		0	0	0	0	0	0	0	1,087	1,087	0	0	0
0V3287254	TULSA	OK		06/30/2022		0	0	45	0	0	45	0	985	985	0	0	0
0V3270382	KATY	TX		06/30/2022		0	0	44	0	0	44	0	1,147	1,147	0	0	0
0V3250654	NEW BRAUNFELS	TX		06/30/2022		0	0	99	0	0	99	0	1,571	1,571	0	0	0
BB0717640	CLOVIS	CA		07/27/2022		0	0	2,277	0	0	2,277	0	12,825	12,825	0	0	0
BB0663835	TALLAHASSEE	FL		07/27/2022		0	0	195	0	0	195	0	1,005	1,005	0	0	0
BB0659394	BALDWIN	NY		07/27/2022		0	0	364	0	0	364	0	1,774	1,774	0	0	0
BB4074611	SEATTLE	WA		07/27/2022		0	0	465	0	0	465	0	2,405	2,405	0	0	0
BB4448637	WYOMING	MI		07/27/2022		0	0	327	0	0	327	0	1,511	1,511	0	0	0
BB4587310	SAN ANTONIO	TX		07/27/2022		0	0	285	0	0	285	0	1,509	1,509	0	0	0
BB4660738	TIPP CITY	OH		07/27/2022		0	0	848	0	0	848	0	5,387	5,387	0	0	0
BB0268580	DES MOINES	WA		07/27/2022		0	0	522	0	0	522	0	2,657	2,657	0	0	0
BB4368708	NABB	IN		07/27/2022		0	0	304	0	0	304	0	1,133	1,133	0	0	0
BB0689303	CONCORD	CA		07/27/2022		0	0	475	0	0	475	0	2,515	2,515	0	0	0
BB4482394	FLORIN	CA		07/27/2022		0	0	385	0	0	385	0	1,970	1,970	0	0	0
BB4617574	JACKSON	MS		07/27/2022		0	0	102	0	0	102	0	464	464	0	0	0
BB4008633	LOS ANGELES	CA		07/27/2022		0	0	463	0	0	463	0	2,305	2,305	0	0	0
BB0715048	HEALDSBURG	CA		07/27/2022		0	0	278	0	0	278	0	1,579	1,579	0	0	0
BB0632631	SAN TAN VALLEY	AZ		07/27/2022		0	0	372	0	0	372	0	1,885	1,885	0	0	0
BB0729779	FAIRFIELD	CA		07/27/2022		0	0	506	0	0	506	0	2,856	2,856	0	0	0
BB4399100	ROCKFORD	IL		07/27/2022		0	0	478	0	0	478	0	2,746	2,746	0	0	0
BB4404609	TOMS RIVER	NJ		07/27/2022		0	0	507	0	0	507	0	2,719	2,719	0	0	0
BB0725389	ZION	IL		07/27/2022		0	0	102	0	0	102	0	581	581	0	0	0
BB4379676	JEFFERSON	GA		07/27/2022		0	0	207	0	0	207	0	1,255	1,255	0	0	0
BB4352946	HOPKINSVILLE	KY		07/27/2022		0	0	150	0	0	150	0	767	767	0	0	0
BB0484583	OLYMPIA	WA		07/27/2022		0	0	274	0	0	274	0	1,472	1,472	0	0	0
BB4350476	SANTA ANA	CA		07/27/2022		0	0	406	0	0	406	0	2,067	2,067	0	0	0
BB0726572	RUTHERFORD	NJ		07/27/2022		0	0	1,708	0	0	1,708	0	9,597	9,597	0	0	0
BB0458153	BLOOMFIELD HILLS	MI		07/27/2022		0	0	427	0	0	427	0	2,264	2,264	0	0	0
BB3989167	LAS VEGAS	NV		07/27/2022		0	0	147	0	0	147	0	734	734	0	0	0
BB0715378	SIMI VALLEY	CA		07/27/2022		0	0	864	0	0	864	0	4,379	4,379	0	0	0
BB4568571	SEATTLE	WA		07/27/2022		0	0	766	0	0	766	0	3,865	3,865	0	0	0
BB0639913	GILROY	CA		07/27/2022		0	0	547	0	0	547	0	2,975	2,975	0	0	0
BB4233279	GIBSONTON	FL		07/27/2022		0	0	261	0	0	261	0	1,280	1,280	0	0	0
0V3340658	CARMICHAEL	CA		07/27/2022		0	0	(54)	0	0	(54)	0	1,315	1,315	0	0	0
0V2769983	SAN BERNARDINO	CA		07/27/2022		0	0	175	0	0	175	0	1,187	1,187	0	0	0
0V2754885	LONG BEACH	CA		07/27/2022		0	0	475	0	0	475	0	3,847	3,847	0	0	0
0V3332326	TOLLESON	AZ		07/27/2022		0	0	(37)	0	0	(37)	0	1,717	1,717	0	0	0
0V3339275	DENVER	CO		07/27/2022		0	0	(15)	0	0	(15)	0	2,288	2,288	0	0	0
0V3269402	BOZEMAN	MT		07/27/2022		0	0	63	0	0	63	0	1,333	1,333	0	0	0
0V3282613	SIMI VALLEY	CA		07/27/2022		0	0	114	0	0	114	0	2,476	2,476	0	0	0
0V3326386	COLUMBIA	SC		07/27/2022		0	0	(3)	0	0	(3)	0	390	390	0	0	0
0V3290091	HUTTO	TX		07/27/2022		0	0	49	0	0	49	0	1,300	1,300	0	0	0
0V2624596	TALLAHASSEE	FL		07/27/2022		0	0	35	0	0	35	0	331	331	0	0	0
0V2622889	FALL RIVER	MA		07/27/2022		0	0	153	0	0	153	0	1,306	1,306	0	0	0
0V3334858	DALLAS	TX		07/27/2022		0	0	3	0	0	3	0	980	980	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
0V3339976	KISSIMMEE	FL		07/27/2022		0	0	(9)	0	0	(9)	0	1,466	1,466	0	0	0
0V3334149	PHOENIX	AZ		07/27/2022		0	0	(32)	0	0	(32)	0	890	890	0	0	0
0V2621605	ANDERSON	IN		07/27/2022		0	0	46	0	0	46	0	410	410	0	0	0
0V3297822	HUTTO	TX		07/27/2022		0	0	63	0	0	63	0	1,677	1,677	0	0	0
0V2535468	DENVER	CO		07/27/2022		0	0	27	0	0	27	0	1,478	1,478	0	0	0
0V2830920	LISLE	IL		07/27/2022		0	0	389	0	0	389	0	2,935	2,935	0	0	0
0V3343565	NORTH PORT	FL		07/27/2022		0	0	(24)	0	0	(24)	0	1,828	1,828	0	0	0
0V3290568	FORTVILLE	IN		07/27/2022		0	0	8	0	0	8	0	487	487	0	0	0
0V2784335	OAKLAND	CA		07/27/2022		0	0	166	0	0	166	0	1,875	1,875	0	0	0
0V3344218	GOODYEAR	AZ		07/27/2022		0	0	(21)	0	0	(21)	0	1,367	1,367	0	0	0
0V2784429	OAKLAND	CA		07/27/2022		0	0	317	0	0	317	0	2,683	2,683	0	0	0
0V3304051	DAYTON	OH		08/29/2022		0	0	37	0	0	37	0	703	703	0	0	0
0V3339332	MESA	AZ		08/29/2022		0	0	(25)	0	0	(25)	0	1,609	1,609	0	0	0
0V3308850	NEW RIVER	AZ		08/29/2022		0	0	58	0	0	58	0	1,660	1,660	0	0	0
0V3345799	SACRAMENTO	CA		08/29/2022		0	0	37	0	0	37	0	1,882	1,882	0	0	0
0V3250833	BROOKLYN	NY		08/29/2022		0	0	373	0	0	373	0	7,101	7,101	0	0	0
0V3333111	GATLINBURG	TN		08/29/2022		0	0	(9)	0	0	(9)	0	1,759	1,759	0	0	0
0V3335306	PORT SAINT LUCIE	FL		08/29/2022		0	0	8	0	0	8	0	1,271	1,271	0	0	0
0V3309287	SURPRISE	AZ		08/29/2022		0	0	54	0	0	54	0	1,446	1,446	0	0	0
0V3327776	DENVER	CO		08/29/2022		0	0	47	0	0	47	0	1,330	1,330	0	0	0
0V3346332	MELISSA	TX		08/29/2022		0	0	25	0	0	25	0	1,460	1,460	0	0	0
0V3358138	AMARILLO	TX		08/29/2022		0	0	(4)	0	0	(4)	0	442	442	0	0	0
0V3312003	RED OAK	TX		08/29/2022		0	0	55	0	0	55	0	1,075	1,075	0	0	0
0V3325601	SALEM	WI		08/29/2022		0	0	3	0	0	3	0	938	938	0	0	0
0V0024900	NEW BERN	NC		08/29/2022		0	0	15	0	0	15	0	626	626	0	0	0
0V3298825	PRESCOTT	AZ		08/29/2022		0	0	101	0	0	101	0	2,722	2,722	0	0	0
0V3309879	RED OAK	TX		08/29/2022		0	0	55	0	0	55	0	1,075	1,075	0	0	0
0V3347682	TAMPA	FL		08/29/2022		0	0	27	0	0	27	0	1,519	1,519	0	0	0
0V3360858	ARLINGTON	WA		08/29/2022		0	0	(15)	0	0	(15)	0	684	684	0	0	0
0V3274930	MAMARONECK	NY		08/29/2022		0	0	99	0	0	99	0	2,206	2,206	0	0	0
0V3355025	LANCASTER	CA		08/29/2022		0	0	152	0	0	152	0	4,728	4,728	0	0	0
0V3347094	CHICAGO	IL		08/29/2022		0	0	(3)	0	0	(3)	0	998	998	0	0	0
0V3328940	FORT WORTH	TX		08/29/2022		0	0	(3)	0	0	(3)	0	2,049	2,049	0	0	0
0V3308843	GRAND PRAIRIE	TX		08/29/2022		0	0	31	0	0	31	0	609	609	0	0	0
0V3356365	NORTH RICHLAND HILLS	TX		08/29/2022		0	0	6	0	0	6	0	682	682	0	0	0
0V3347073	FORT MYERS	FL		08/29/2022		0	0	25	0	0	25	0	1,366	1,366	0	0	0
0V3312230	SALT LAKE CITY	UT		08/29/2022		0	0	64	0	0	64	0	1,521	1,521	0	0	0
0V3366680	SAINT PETERSBURG	FL		09/28/2022		0	0	(53)	0	0	(53)	0	4,489	4,489	0	0	0
0V3361378	HOUSTON	TX		09/28/2022		0	0	2	0	0	2	0	968	968	0	0	0
0V3371665	SEVIERVILLE	TN		09/28/2022		0	0	(18)	0	0	(18)	0	1,017	1,017	0	0	0
0V3369497	TAMPA	FL		09/28/2022		0	0	(13)	0	0	(13)	0	785	785	0	0	0
0V3367770	LEWISVILLE	TX		09/28/2022		0	0	2	0	0	2	0	2,016	2,016	0	0	0
0V3368980	DURHAM	NC		09/28/2022		0	0	(33)	0	0	(33)	0	2,060	2,060	0	0	0
0V3360881	BEAVERTON	OR		09/28/2022		0	0	46	0	0	46	0	2,197	2,197	0	0	0
BB3060735	HAYWARD	CA		10/20/2022		0	0	2	0	0	2	0	12	12	0	0	0
0V3358279	SAINT JOHNS	FL		10/28/2022		0	0	80	0	0	80	0	902	902	0	0	0
0V3333089	HORN LAKE	MS		10/28/2022		0	0	64	0	0	64	0	766	766	0	0	0
0V3342978	WILMINGTON	NC		10/28/2022		0	0	99	0	0	99	0	1,196	1,196	0	0	0
0V3306855	PALMER	TX		10/28/2022		0	0	66	0	0	66	0	619	619	0	0	0
0V3304046	WAXAHACHIE	TX		10/28/2022		0	0	75	0	0	75	0	697	697	0	0	0
0V3297779	WINNETKA	CA		10/28/2022		0	0	198	0	0	198	0	1,564	1,564	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
OV3302860	MONROE	NC		10/28/2022		0	0	192	0	0	192	0	1,484	1,484	0	0	0
BB1023346	SAN TAN VALLEY	AZ		11/17/2022		0	0	523	0	0	523	0	2,385	2,385	0	0	0
BB3000052	SOUTH EUCLID	OH		11/17/2022		0	0	39	0	0	39	0	149	149	0	0	0
OV3394722	SAN ANTONIO	TX		11/30/2022		0	0	(10)	0	0	(10)	0	2,917	2,917	0	0	0
OV3388087	PORTLAND	OR		11/30/2022		0	0	(12)	0	0	(12)	0	765	765	0	0	0
OV3387031	NASHVILLE	TN		11/30/2022		0	0	17	0	0	17	0	1,467	1,467	0	0	0
OV3391334	SOUTH JORDAN	UT		11/30/2022		0	0	122	0	0	122	0	2,572	2,572	0	0	0
OV3394791	LIBERTY	MO		11/30/2022		0	0	2	0	0	2	0	746	746	0	0	0
OV3326988	LAKEVILLE	PA		11/30/2022		0	0	537	0	0	537	0	3,692	3,692	0	0	0
BB8742490	HIRAM	GA		12/08/2022		0	0	239	0	0	239	0	1,120	1,120	0	0	0
BB2477426	ABILENE	TX		12/08/2022		0	0	363	0	0	363	0	1,400	1,400	0	0	0
BB8726857	DUCK	NC		12/08/2022		0	0	3,061	0	0	3,061	0	13,660	13,660	0	0	0
BB4787457	CARTERSVILLE	GA		12/08/2022		0	0	166	0	0	166	0	704	704	0	0	0
BB0195391	LONGMONT	CO		12/08/2022		0	0	666	0	0	666	0	2,456	2,456	0	0	0
BB8804274	ALTONA	CO		12/08/2022		0	0	774	0	0	774	0	5,670	5,670	0	0	0
BB0290413	CANYON LAKE	TX		12/12/2022		0	0	191	0	0	191	0	833	833	0	0	0
BB4457052	NASHVILLE	TN		12/08/2022		0	0	427	0	0	427	0	1,728	1,728	0	0	0
BB4687543	WINCHESTER	VA		12/08/2022		0	0	637	0	0	637	0	2,264	2,264	0	0	0
BB0382373	LAKE CHARLES	LA		12/12/2022		0	0	269	0	0	269	0	1,184	1,184	0	0	0
BB6043879	JACKSONVILLE	FL		12/08/2022		0	0	1,157	0	0	1,157	0	3,982	3,982	0	0	0
BB3093042	MAGNOLIA	TX		12/08/2022		0	0	2,502	0	0	2,502	0	8,860	8,860	0	0	0
BB7661750	BRADENTON	FL		12/08/2022		0	0	1,591	0	0	1,591	0	5,840	5,840	0	0	0
BB6078859	JACKSONVILLE	FL		12/08/2022		0	0	189	0	0	189	0	696	696	0	0	0
BB7356028	NEW BRAUNFELS	TX		12/08/2022		0	0	1,005	0	0	1,005	0	3,914	3,914	0	0	0
BB8193656	WINDER	GA		12/12/2022		0	0	377	0	0	377	0	1,817	1,817	0	0	0
OV3320316	HIGHLAND LAKES	NJ		12/29/2022		0	0	120	0	0	120	0	1,995	1,995	0	0	0
OV3318133	COVINGTON	GA		12/29/2022		0	0	30	0	0	30	0	708	708	0	0	0
OV3306870	BENBROOK	TX		12/29/2022		0	0	418	0	0	418	0	3,149	3,149	0	0	0
OV3314626	LAS VEGAS	NV		12/29/2022		0	0	21	0	0	21	0	680	680	0	0	0
OV3314507	LUTZ	FL		12/29/2022		0	0	126	0	0	126	0	2,568	2,568	0	0	0
BB1071540	SOUTH GATE	CA		01/20/2023		0	0	30	0	0	30	0	1,464	1,464	0	0	0
BB1071550	RIVERSIDE	CA		01/20/2023		0	0	178	0	0	178	0	1,672	1,672	0	0	0
BB1071530	LONGWOOD	FL		01/20/2023		0	0	75	0	0	75	0	1,159	1,159	0	0	0
OV3306869	NAPLES	FL		01/30/2023		0	0	304	0	0	304	0	2,352	2,352	0	0	0
OV3399351	PFLUGERVILLE	TX		02/28/2023		0	0	91	0	0	91	0	957	957	0	0	0
OV3421621	BROKEN ARROW	OK		02/28/2023		0	0	(12)	0	0	(12)	0	397	397	0	0	0
OV3419006	FONTANA	CA		02/28/2023		0	0	6	0	0	6	0	1,212	1,212	0	0	0
230185563	LAUDERDALE LAKES	FL		03/01/2023		0	0	(9)	0	0	(9)	0	290	290	0	0	0
230185985	IRVING	TX		03/10/2023		0	0	(25)	0	0	(25)	0	777	777	0	0	0
230289696	MIAMI	FL		03/02/2023		0	0	(17)	0	0	(17)	0	546	546	0	0	0
230188047	PORT SAINT LUCIE	FL		03/10/2023		0	0	(126)	0	0	(126)	0	3,371	3,371	0	0	0
230186488	MIAMI	FL		03/01/2023		0	0	(60)	0	0	(60)	0	1,865	1,865	0	0	0
230290546	POST FALLS	ID		03/10/2023		0	0	(77)	0	0	(77)	0	2,043	2,043	0	0	0
230188450	WINDSOR	CT		03/10/2023		0	0	(10)	0	0	(10)	0	329	329	0	0	0
230291072	SANFORD	FL		03/10/2023		0	0	(56)	0	0	(56)	0	1,564	1,564	0	0	0
221282692	MARION	NC		03/10/2023		0	0	(11)	0	0	(11)	0	337	337	0	0	0
230187650	AVENTURA	FL		03/02/2023		0	0	(30)	0	0	(30)	0	956	956	0	0	0
230186926	SAINT AUGUSTINE	FL		03/10/2023		0	0	(31)	0	0	(31)	0	990	990	0	0	0
230188112	PARKER	CO		03/10/2023		0	0	(16)	0	0	(16)	0	506	506	0	0	0
230187999	MADISON	WI		03/10/2023		0	0	(60)	0	0	(60)	0	1,892	1,892	0	0	0
230186785	COPPERAS COVE	TX		03/10/2023		0	0	(1)	0	0	(1)	0	25	25	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
221283922	BASTROP	TX		03/10/2023		0	0	(11)	0	0	(11)	0	348	348	0	0	0
230188575	CARPENTERSVILLE	IL		03/10/2023		0	0	(27)	0	0	(27)	0	728	728	0	0	0
230187841	SALEM	OR		03/10/2023		0	0	(32)	0	0	(32)	0	995	995	0	0	0
230291783	RANCHO SANTA MARGARITA	CA		03/17/2023		0	0	(46)	0	0	(46)	0	1,617	1,617	0	0	0
230293839	INDIAN SHORES	FL		03/17/2023		0	0	(48)	0	0	(48)	0	1,658	1,658	0	0	0
230289514	KISSIMMEE	FL		03/17/2023		0	0	(11)	0	0	(11)	0	388	388	0	0	0
230291841	SAN JOSE	CA		03/17/2023		0	0	(60)	0	0	(60)	0	2,114	2,114	0	0	0
230293607	MIAMI	FL		03/17/2023		0	0	(68)	0	0	(68)	0	2,387	2,387	0	0	0
230188765	CLEARWATER	FL		03/17/2023		0	0	(528)	0	0	(528)	0	18,570	18,570	0	0	0
230290173	FRANKLIN	KY		03/17/2023		0	0	(8)	0	0	(8)	0	273	273	0	0	0
230189128	FORT WORTH	TX		03/17/2023		0	0	(10)	0	0	(10)	0	338	338	0	0	0
230188567	HYATTSVILLE	MD		03/17/2023		0	0	(9)	0	0	(9)	0	297	297	0	0	0
BB1077320	FRISCO	NC		03/22/2023		0	0	545	0	0	545	0	4,233	4,233	0	0	0
BB1076830	DILLSBORO	IN		03/15/2023		0	0	628	0	0	628	0	3,187	3,187	0	0	0
BB1076940	DAUPHIN ISLAND	AL		03/13/2023		0	0	884	0	0	884	0	3,658	3,658	0	0	0
BB1076840	LINCOLNTON	NC		03/15/2023		0	0	110	0	0	110	0	604	604	0	0	0
BB1077390	ATLANTA	GA		03/22/2023		0	0	300	0	0	300	0	3,592	3,592	0	0	0
BB1077330	CHARLOTTE	NC		03/22/2023		0	0	546	0	0	546	0	3,783	3,783	0	0	0
BB1077290	KING GEORGE	VA		03/22/2023		0	0	105	0	0	105	0	972	972	0	0	0
BB1077340	LOS ANGELES	CA		03/22/2023		0	0	411	0	0	411	0	3,463	3,463	0	0	0
BB1077400	ASHEVILLE	NC		03/22/2023		0	0	136	0	0	136	0	1,155	1,155	0	0	0
BB1076810	SOUTH BEND	IN		03/15/2023		0	0	59	0	0	59	0	557	557	0	0	0
BB1077300	GLENDALE	CA		03/22/2023		0	0	347	0	0	347	0	2,877	2,877	0	0	0
BB1077360	INDIO	CA		03/22/2023		0	0	0	0	0	0	0	2,747	2,747	0	0	0
BB1076850	PORT SALERNO	FL		03/15/2023		0	0	214	0	0	214	0	1,275	1,275	0	0	0
BB1077380	ODENVILLE	AL		03/22/2023		0	0	83	0	0	83	0	1,072	1,072	0	0	0
BB1077310	LAS VEGAS	NV		03/22/2023		0	0	180	0	0	180	0	1,578	1,578	0	0	0
BB1076960	NEW YORK	NY		03/13/2023		0	0	619	0	0	619	0	2,568	2,568	0	0	0
230186983	DETROIT	MI		03/24/2023		0	0	(7)	0	0	(7)	0	220	220	0	0	0
220867709	WOODSTOCK	GA		03/24/2023		0	0	(26)	0	0	(26)	0	837	837	0	0	0
230290751	BALTIMORE	MD		03/24/2023		0	0	(15)	0	0	(15)	0	453	453	0	0	0
230291965	MIAMI	FL		03/24/2023		0	0	(55)	0	0	(55)	0	1,656	1,656	0	0	0
230187890	ATLANTA	GA		03/24/2023		0	0	(16)	0	0	(16)	0	480	480	0	0	0
221283070	ROCHESTER	NY		03/24/2023		0	0	(11)	0	0	(11)	0	338	338	0	0	0
230291809	FAYETTEVILLE	GA		03/24/2023		0	0	(21)	0	0	(21)	0	646	646	0	0	0
230188187	SHELBYVILLE	IN		03/24/2023		0	0	(10)	0	0	(10)	0	305	305	0	0	0
230290553	DUNWOODY	GA		03/24/2023		0	0	(29)	0	0	(29)	0	881	881	0	0	0
230185712	GARY	IN		03/24/2023		0	0	(7)	0	0	(7)	0	215	215	0	0	0
230186215	DAVENPORT	FL		03/24/2023		0	0	(98)	0	0	(98)	0	3,096	3,096	0	0	0
230185449	EAST STROUDSBURG	PA		03/24/2023		0	0	(14)	0	0	(14)	0	427	427	0	0	0
230189326	EAST ORANGE	NJ		03/24/2023		0	0	(20)	0	0	(20)	0	590	590	0	0	0
230188609	OSHKOSH	WI		03/24/2023		0	0	(29)	0	0	(29)	0	878	878	0	0	0
230188104	SLIDELL	LA		03/24/2023		0	0	(15)	0	0	(15)	0	460	460	0	0	0
230189276	KISSIMMEE	FL		03/24/2023		0	0	(48)	0	0	(48)	0	1,465	1,465	0	0	0
230289993	BIRMINGHAM	AL		03/24/2023		0	0	(10)	0	0	(10)	0	315	315	0	0	0
230292161	JACKSONVILLE	NC		03/31/2023		0	0	(4)	0	0	(4)	0	236	236	0	0	0
230186108	MIAMI	FL		03/31/2023		0	0	(4)	0	0	(4)	0	244	244	0	0	0
230293227	BALTIMORE	MD		03/31/2023		0	0	(6)	0	0	(6)	0	405	405	0	0	0
230293003	HOPE MILLS	NC		03/31/2023		0	0	(6)	0	0	(6)	0	316	316	0	0	0
230189300	LA PALMA	CA		03/31/2023		0	0	(22)	0	0	(22)	0	1,145	1,145	0	0	0
230291734	ORLANDO	FL		03/31/2023		0	0	(8)	0	0	(8)	0	1,292	1,292	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
230291486	DECATUR	GA		03/31/2023		0	0	(10)	0	0	(10)	0	824	824	0	0	0
230188195	OMAHA	NE		03/31/2023		0	0	(6)	0	0	(6)	0	308	308	0	0	0
230394470	JACKSONVILLE	FL		03/31/2023		0	0	(13)	0	0	(13)	0	1,097	1,097	0	0	0
230291767	SUNNY ISLES BEACH	FL		03/31/2023		0	0	(34)	0	0	(34)	0	1,998	1,998	0	0	0
230185878	DALLAS	TX		03/31/2023		0	0	(3)	0	0	(3)	0	236	236	0	0	0
230292138	FRESNO	CA		03/31/2023		0	0	(8)	0	0	(8)	0	555	555	0	0	0
230290165	COVINGTON	GA		03/31/2023		0	0	(8)	0	0	(8)	0	551	551	0	0	0
230394587	HIGHLAND	IN		03/31/2023		0	0	(12)	0	0	(12)	0	922	922	0	0	0
230290215	MYRTLE BEACH	SC		03/31/2023		0	0	(13)	0	0	(13)	0	713	713	0	0	0
BB1078720	NORTH MERRITT ISLAND	FL		03/31/2023		0	0	663	0	0	663	0	2,403	2,403	0	0	0
BB1078660	COLORADO SPRINGS	CO		03/31/2023		0	0	347	0	0	347	0	1,777	1,777	0	0	0
BB1078580	WHEAT RIDGE	CO		03/31/2023		0	0	699	0	0	699	0	3,919	3,919	0	0	0
BB1078690	ASHEVILLE	NC		03/31/2023		0	0	2,465	0	0	2,465	0	13,434	13,434	0	0	0
BB1078700	SAN JOSE	CA		03/31/2023		0	0	1,031	0	0	1,031	0	3,707	3,707	0	0	0
BB1078610	PLANO	TX		03/31/2023		0	0	710	0	0	710	0	4,343	4,343	0	0	0
BB1078670	CARLSBAD	CA		03/31/2023		0	0	614	0	0	614	0	2,236	2,236	0	0	0
OV3335370	MYRTLE BEACH	SC		03/30/2023		0	0	22	0	0	22	0	702	702	0	0	0
OV3290531	LITTLE FERRY	NJ		03/30/2023		0	0	146	0	0	146	0	1,345	1,345	0	0	0
BB1077950	MEADOW OAKS	FL		03/28/2023		0	0	348	0	0	348	0	1,584	1,584	0	0	0
BB1077940	ORLANDO	FL		03/28/2023		0	0	455	0	0	455	0	2,139	2,139	0	0	0
BB1078960	LOS GATOS	CA		04/06/2023		0	0	1,219	0	0	1,219	0	4,443	4,443	0	0	0
230293128	DINGMANS FERRY	PA		04/06/2023		0	0	(22)	0	0	(22)	0	682	682	0	0	0
230293631	HOUSTON	TX		04/06/2023		0	0	(19)	0	0	(19)	0	1,333	1,333	0	0	0
230291452	JACKSONVILLE	FL		04/06/2023		0	0	(62)	0	0	(62)	0	4,465	4,465	0	0	0
230188138	KISSIMMEE	FL		04/06/2023		0	0	(14)	0	0	(14)	0	454	454	0	0	0
230395345	LAKELAND	FL		04/06/2023		0	0	(32)	0	0	(32)	0	1,000	1,000	0	0	0
230291510	ROCHESTER	NH		04/06/2023		0	0	(44)	0	0	(44)	0	3,133	3,133	0	0	0
230293243	MIAMI BEACH	FL		04/14/2023		0	0	(8)	0	0	(8)	0	1,092	1,092	0	0	0
230294019	KENMORE	WA		04/14/2023		0	0	(74)	0	0	(74)	0	3,564	3,564	0	0	0
230398422	LOS ANGELES	CA		04/14/2023		0	0	(73)	0	0	(73)	0	3,024	3,024	0	0	0
023010204	CHICAGO	IL		04/17/2023		0	0	(88)	0	0	(88)	0	3,435	3,435	0	0	0
023020047	GREENACRES	FL		04/17/2023		0	0	(21)	0	0	(21)	0	793	793	0	0	0
023020058	JACKSONVILLE	FL		04/17/2023		0	0	(7)	0	0	(7)	0	245	245	0	0	0
023020256	NAMPA	ID		04/17/2023		0	0	(66)	0	0	(66)	0	2,590	2,590	0	0	0
LN0024040	HOUSTON	TX		04/17/2023		0	0	101	0	0	101	0	104,166	104,166	0	0	0
023020299	ENGLISHTOWN	NJ		04/24/2023		0	0	(9)	0	0	(9)	0	318	318	0	0	0
230294068	PHILADELPHIA	PA		04/21/2023		0	0	(12)	0	0	(12)	0	350	350	0	0	0
230394975	HOUSTON	TX		04/21/2023		0	0	(11)	0	0	(11)	0	330	330	0	0	0
230394306	DETROIT	MI		04/21/2023		0	0	(4)	0	0	(4)	0	104	104	0	0	0
230395022	GOULDSBORO	PA		04/21/2023		0	0	(10)	0	0	(10)	0	283	283	0	0	0
023030032	TAMPA	FL		04/24/2023		0	0	(18)	0	0	(18)	0	631	631	0	0	0
023030019	KANSAS CITY	OR		04/24/2023		0	0	(28)	0	0	(28)	0	966	966	0	0	0
022110230	CARLSBAD	NM		04/24/2023		0	0	(147)	0	0	(147)	0	4,898	4,898	0	0	0
023030189	DELRAY BEACH	FL		04/24/2023		0	0	(44)	0	0	(44)	0	1,485	1,485	0	0	0
230397416	WILLISTON	FL		04/21/2023		0	0	(115)	0	0	(115)	0	3,266	3,266	0	0	0
023020185	JACKSONVILLE	FL		04/24/2023		0	0	(25)	0	0	(25)	0	835	835	0	0	0
023030090	PEORIA	AZ		04/24/2023		0	0	(39)	0	0	(39)	0	1,332	1,332	0	0	0
023020285	LOS ANGELES	CA		04/24/2023		0	0	(13)	0	0	(13)	0	440	440	0	0	0
230186272	PLANO	TX		04/21/2023		0	0	(19)	0	0	(19)	0	993	993	0	0	0
230292930	HALLANDALE BEACH	FL		04/21/2023		0	0	(9)	0	0	(9)	0	471	471	0	0	0
023030147	DAVENPORT	FL		04/24/2023		0	0	(27)	0	0	(27)	0	917	917	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
230395964	SHERRILLS FORD	NC		04/21/2023		0	0	(47)	0	0	(47)	0	1,320	1,320	0	0	0
230399594	ORLANDO	FL		04/21/2023		0	0	(62)	0	0	(62)	0	1,762	1,762	0	0	0
230395733	MYRTLE BEACH	SC		04/21/2023		0	0	(17)	0	0	(17)	0	477	477	0	0	0
023010128	QUEEN CREEK	AZ		04/24/2023		0	0	(84)	0	0	(84)	0	2,853	2,853	0	0	0
023020056	WASKOM	TX		04/24/2023		0	0	(49)	0	0	(49)	0	1,645	1,645	0	0	0
230293318	GAINESVILLE	FL		04/21/2023		0	0	(27)	0	0	(27)	0	779	779	0	0	0
023020218	EVERGREEN PARK	IL		04/24/2023		0	0	(74)	0	0	(74)	0	2,519	2,519	0	0	0
230394934	PHOENIX	AZ		04/21/2023		0	0	(12)	0	0	(12)	0	383	383	0	0	0
230397564	BALTIMORE	MD		04/21/2023		0	0	(15)	0	0	(15)	0	445	445	0	0	0
BB1083600	CLEARLAKE	CA		04/24/2023		0	0	232	0	0	232	0	1,019	1,019	0	0	0
BB1079210	NORTH MIAMI	FL		04/21/2023		0	0	17	0	0	17	0	226	226	0	0	0
BB1079310	WATERBURY	CT		04/21/2023		0	0	238	0	0	238	0	1,024	1,024	0	0	0
BB1077080	FRENCH VALLEY	CA		04/18/2023		0	0	713	0	0	713	0	5,103	5,103	0	0	0
BB1079180	LITTLE ROCK	AR		04/21/2023		0	0	155	0	0	155	0	842	842	0	0	0
BB1077010	LINCOLN	CA		04/18/2023		0	0	352	0	0	352	0	1,904	1,904	0	0	0
BB1079280	VANCOUVER	WA		04/21/2023		0	0	431	0	0	431	0	2,106	2,106	0	0	0
BB1077110	MORRISTOWN	TN		04/18/2023		0	0	232	0	0	232	0	1,888	1,888	0	0	0
BB1079110	RIVERTON	UT		04/21/2023		0	0	628	0	0	628	0	3,120	3,120	0	0	0
BB1077220	OXNARD	CA		04/18/2023		0	0	739	0	0	739	0	3,472	3,472	0	0	0
BB1079240	ABERDEEN	MD		04/21/2023		0	0	310	0	0	310	0	1,739	1,739	0	0	0
BB1077040	PINEHURST	TX		04/18/2023		0	0	113	0	0	113	0	1,111	1,111	0	0	0
BB1079100	KATY	TX		04/21/2023		0	0	246	0	0	246	0	1,229	1,229	0	0	0
BB1079270	MECHANICSBURG	PA		04/21/2023		0	0	1,145	0	0	1,145	0	5,629	5,629	0	0	0
BB1079200	NEW ROCHELLE	NY		04/21/2023		0	0	168	0	0	168	0	1,022	1,022	0	0	0
BB1083610	RENO	NV		04/24/2023		0	0	495	0	0	495	0	4,218	4,218	0	0	0
BB1079340	BROOKFIELD	CT		04/21/2023		0	0	308	0	0	308	0	1,367	1,367	0	0	0
BB1079130	SICKLERVILLE	NJ		04/21/2023		0	0	240	0	0	240	0	1,145	1,145	0	0	0
BB1077100	KIRKLAND	WA		04/18/2023		0	0	585	0	0	585	0	4,716	4,716	0	0	0
BB1077230	TUCSON	AZ		04/18/2023		0	0	218	0	0	218	0	1,150	1,150	0	0	0
BB1079300	FONTANA	CA		04/21/2023		0	0	427	0	0	427	0	2,297	2,297	0	0	0
BB1077130	SONORA	CA		04/18/2023		0	0	725	0	0	725	0	3,556	3,556	0	0	0
BB1077200	HICKORY	MS		04/18/2023		0	0	216	0	0	216	0	2,066	2,066	0	0	0
BB1079160	JEFFERSON	MD		04/21/2023		0	0	331	0	0	331	0	1,601	1,601	0	0	0
BB1079230	COTTONWOOD HEIGHTS	UT		04/21/2023		0	0	247	0	0	247	0	1,221	1,221	0	0	0
BB1079330	LEHIGH ACRES	FL		04/21/2023		0	0	193	0	0	193	0	932	932	0	0	0
BB1077170	NAPLES	FL		04/18/2023		0	0	202	0	0	202	0	1,393	1,393	0	0	0
BB1077060	NATCHITOCHES	LA		04/18/2023		0	0	288	0	0	288	0	1,482	1,482	0	0	0
BB1079090	ORLANDO	FL		04/21/2023		0	0	245	0	0	245	0	1,199	1,199	0	0	0
BB1079190	SUNRISE	FL		04/21/2023		0	0	175	0	0	175	0	780	780	0	0	0
BB1079260	CULPEPER	VA		04/21/2023		0	0	372	0	0	372	0	1,862	1,862	0	0	0
BB1079320	TURLOCK	CA		04/21/2023		0	0	364	0	0	364	0	1,752	1,752	0	0	0
BB1077090	HOUMA	LA		04/18/2023		0	0	87	0	0	87	0	5,731	5,731	0	0	0
BB1079120	CHERRY HILL	NJ		04/21/2023		0	0	275	0	0	275	0	1,456	1,456	0	0	0
BB1079290	MCKINNEY	TX		04/21/2023		0	0	332	0	0	332	0	2,642	2,642	0	0	0
BB1079220	CORAOPOLIS	PA		04/21/2023		0	0	9	0	0	9	0	175	175	0	0	0
BB1077280	GREENFIELD	WI		04/18/2023		0	0	375	0	0	375	0	1,855	1,855	0	0	0
BB1079350	WEST DENNIS	MA		04/21/2023		0	0	420	0	0	420	0	1,890	1,890	0	0	0
BB1077050	IRONDALE	GA		04/18/2023		0	0	159	0	0	159	0	800	800	0	0	0
BB1079080	STATEN ISLAND	NY		04/21/2023		0	0	184	0	0	184	0	1,160	1,160	0	0	0
BB1077150	MEMPHIS	TN		04/18/2023		0	0	233	0	0	233	0	1,222	1,222	0	0	0
BB1079250	VIRGINIA	MN		04/21/2023		0	0	215	0	0	215	0	1,315	1,315	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
BB1077250	BAKER	MT		04/18/2023		0	0	140	0	0	140	0	1,539	1,539	0	0	0
023020196	HARROGATE	TN		04/27/2023		0	0	(15)	0	0	(15)	0	540	540	0	0	0
022052321	PHILADELPHIA	PA		04/27/2023		0	0	(18)	0	0	(18)	0	632	632	0	0	0
023030185	BRUSH PRAIRIE	WA		04/27/2023		0	0	(48)	0	0	(48)	0	1,753	1,753	0	0	0
023020197	HARROGATE	TN		04/27/2023		0	0	(14)	0	0	(14)	0	498	498	0	0	0
023020038	NORTH MIAMI	FL		04/27/2023		0	0	(7)	0	0	(7)	0	250	250	0	0	0
023030203	JOHNSTON	IA		04/27/2023		0	0	(17)	0	0	(17)	0	615	615	0	0	0
023030053	SANTA CLARITA	CA		04/27/2023		0	0	(54)	0	0	(54)	0	1,964	1,964	0	0	0
023030138	WOODLAND	WA		04/27/2023		0	0	(16)	0	0	(16)	0	560	560	0	0	0
023020227	MCALLEN	TX		04/27/2023		0	0	(18)	0	0	(18)	0	665	665	0	0	0
023020222	SPOKANE	WA		04/27/2023		0	0	(14)	0	0	(14)	0	504	504	0	0	0
230397507	POMPANO BEACH	FL		04/28/2023		0	0	(44)	0	0	(44)	0	1,739	1,739	0	0	0
230399321	BOCA RATON	FL		04/28/2023		0	0	(25)	0	0	(25)	0	1,108	1,108	0	0	0
230399776	COOPER CITY	FL		04/28/2023		0	0	(3,430)	0	0	(3,430)	0	152,339	152,339	0	0	0
230398331	LOS ANGELES (RESEDA AREA)	CA		04/28/2023		0	0	(60)	0	0	(60)	0	2,670	2,670	0	0	0
230402307	SUFFIELD	CT		04/28/2023		0	0	(26)	0	0	(26)	0	1,173	1,173	0	0	0
230401853	NEW PORT RICHEY	FL		04/28/2023		0	0	(21)	0	0	(21)	0	922	922	0	0	0
230399537	HOUSTON	TX		04/28/2023		0	0	(176)	0	0	(176)	0	7,806	7,806	0	0	0
OV3341763	GAYLORD	MI		04/28/2023		0	0	7	0	0	7	0	760	760	0	0	0
OV3321066	TUCSON	AZ		04/28/2023		0	0	6	0	0	6	0	689	689	0	0	0
230398489	DURHAM	NC		05/02/2023		0	0	(14)	0	0	(14)	0	452	452	0	0	0
230290942	FRANKFORT	MI		05/02/2023		0	0	(14)	0	0	(14)	0	457	457	0	0	0
230291676	FAYETTEVILLE	NC		05/02/2023		0	0	(4)	0	0	(4)	0	262	262	0	0	0
230401499	BALTIMORE	MD		05/02/2023		0	0	(10)	0	0	(10)	0	305	305	0	0	0
230399925	SPRING HILL	FL		05/02/2023		0	0	(12)	0	0	(12)	0	378	378	0	0	0
230401242	TUCSON	AZ		05/02/2023		0	0	(38)	0	0	(38)	0	1,219	1,219	0	0	0
230293763	ATLANTA	GA		05/02/2023		0	0	(14)	0	0	(14)	0	432	432	0	0	0
230397713	HIGHLANDS	TX		05/02/2023		0	0	(22)	0	0	(22)	0	694	694	0	0	0
230189227	NEW ORLEANS	LA		05/02/2023		0	0	(11)	0	0	(11)	0	664	664	0	0	0
230399842	EDGEWOOD	MD		05/02/2023		0	0	(7)	0	0	(7)	0	235	235	0	0	0
230394942	PHOENIX	AZ		05/02/2023		0	0	(16)	0	0	(16)	0	522	522	0	0	0
230394892	FAYETTEVILLE	NC		05/02/2023		0	0	(12)	0	0	(12)	0	385	385	0	0	0
220554828	FERTILITY	PA		05/02/2023		0	0	(42)	0	0	(42)	0	1,345	1,345	0	0	0
230396640	POMPANO BEACH	FL		05/02/2023		0	0	(7)	0	0	(7)	0	232	232	0	0	0
230398091	HOPE MILLS	NC		05/02/2023		0	0	(54)	0	0	(54)	0	1,716	1,716	0	0	0
230398281	DURHAM	NC		05/02/2023		0	0	(17)	0	0	(17)	0	548	548	0	0	0
BB1081830	FAIRHOPE	AL		04/28/2023		0	0	602	0	0	602	0	3,628	3,628	0	0	0
BB1081820	SHEBOYGAN	WI		04/28/2023		0	0	65	0	0	65	0	566	566	0	0	0
BB1081840	STATEN ISLAND	NY		04/28/2023		0	0	267	0	0	267	0	1,188	1,188	0	0	0
BB1081810	JACKSONVILLE	FL		04/28/2023		0	0	306	0	0	306	0	1,706	1,706	0	0	0
231020878	OCEANSIDE	CA		05/10/2023		0	0	(18)	0	0	(18)	0	806	806	0	0	0
230293623	PARLIER	CA		05/08/2023		0	0	(12)	0	0	(12)	0	714	714	0	0	0
231020347	SMYRNA	DE		05/10/2023		0	0	(30)	0	0	(30)	0	1,343	1,343	0	0	0
230397465	MONTICELLO	GA		05/08/2023		0	0	(12)	0	0	(12)	0	347	347	0	0	0
230396673	MIAMI	FL		05/04/2023		0	0	(109)	0	0	(109)	0	4,217	4,217	0	0	0
231020538	NORTH PORT	FL		05/10/2023		0	0	(15)	0	0	(15)	0	660	660	0	0	0
231020417	CAPE CORAL	FL		05/10/2023		0	0	(14)	0	0	(14)	0	596	596	0	0	0
230399131	MILWAUKEE	WI		05/08/2023		0	0	(18)	0	0	(18)	0	523	523	0	0	0
231020674	PAWLEYS ISLAND	SC		05/10/2023		0	0	(8)	0	0	(8)	0	325	325	0	0	0
231020548	HOMESTEAD	FL		05/10/2023		0	0	(171)	0	0	(171)	0	7,034	7,034	0	0	0
231020651	SUN CITY CENTER	FL		05/10/2023		0	0	(22)	0	0	(22)	0	946	946	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
231020767	FORT WORTH	TX		05/10/2023		0	0	(13)	0	0	(13)	0	553	553	0	0	0
230397366	BALTIMORE	MD		05/08/2023		0	0	(12)	0	0	(12)	0	540	540	0	0	0
231020925	FRESNO	TX		05/10/2023		0	0	(22)	0	0	(22)	0	975	975	0	0	0
230300154	MILWAUKEE	WI		05/08/2023		0	0	(16)	0	0	(16)	0	455	455	0	0	0
230397606	MORRISON	CO		05/04/2023		0	0	(53)	0	0	(53)	0	2,024	2,024	0	0	0
230399743	MEMPHIS	TN		05/08/2023		0	0	(15)	0	0	(15)	0	445	445	0	0	0
231020846	MOHAVE VALLEY	AZ		05/10/2023		0	0	(16)	0	0	(16)	0	678	678	0	0	0
230398034	ROCK HILL	SC		05/08/2023		0	0	(25)	0	0	(25)	0	729	729	0	0	0
230397523	RIDGEFIELD	NJ		05/04/2023		0	0	(63)	0	0	(63)	0	3,582	3,582	0	0	0
230300402	MONTICELLO	KY		05/04/2023		0	0	(13)	0	0	(13)	0	533	533	0	0	0
230397010	HOUSTON	TX		05/08/2023		0	0	(10)	0	0	(10)	0	428	428	0	0	0
231020570	ORLANDO	FL		05/10/2023		0	0	(77)	0	0	(77)	0	3,406	3,406	0	0	0
231020956	FRESNO	CA		05/10/2023		0	0	(372)	0	0	(372)	0	16,861	16,861	0	0	0
230291973	NEW ORLEANS	LA		05/08/2023		0	0	(9)	0	0	(9)	0	444	444	0	0	0
231020565	MURRELLS INLET	SC		05/10/2023		0	0	(211)	0	0	(211)	0	8,734	8,734	0	0	0
230397374	BALTIMORE	MD		05/08/2023		0	0	(6)	0	0	(6)	0	261	261	0	0	0
230293102	GARLAND	TX		05/04/2023		0	0	(11)	0	0	(11)	0	431	431	0	0	0
230399107	LOVELAND	CO		05/08/2023		0	0	(16)	0	0	(16)	0	711	711	0	0	0
230300634	EULESS	TX		05/08/2023		0	0	(24)	0	0	(24)	0	707	707	0	0	0
230300394	SOMERSET	KY		05/04/2023		0	0	(14)	0	0	(14)	0	563	563	0	0	0
230300162	OKLAHOMA CITY	OK		05/08/2023		0	0	(10)	0	0	(10)	0	292	292	0	0	0
231020868	APEX	NC		05/10/2023		0	0	(13)	0	0	(13)	0	562	562	0	0	0
230300782	LUBBOCK	TX		05/04/2023		0	0	(15)	0	0	(15)	0	565	565	0	0	0
230399024	JACKSONVILLE	TX		05/08/2023		0	0	(7)	0	0	(7)	0	330	330	0	0	0
231020173	ZEPHYRHILLS	FL		05/10/2023		0	0	(23)	0	0	(23)	0	1,003	1,003	0	0	0
230403743	VAN NUYS	CA		05/04/2023		0	0	(294)	0	0	(294)	0	12,380	12,380	0	0	0
230398513	DURHAM	NC		05/08/2023		0	0	(17)	0	0	(17)	0	507	507	0	0	0
230397671	HEMET	CA		05/04/2023		0	0	(12)	0	0	(12)	0	519	519	0	0	0
231020978	GULF SHORES	AL		05/10/2023		0	0	(26)	0	0	(26)	0	1,167	1,167	0	0	0
230396939	LOUISVILLE	KY		05/08/2023		0	0	(5)	0	0	(5)	0	293	293	0	0	0
231020574	MAGNA	UT		05/10/2023		0	0	(19)	0	0	(19)	0	812	812	0	0	0
231020718	FORT WORTH	TX		05/10/2023		0	0	(14)	0	0	(14)	0	605	605	0	0	0
231020546	ORLANDO	FL		05/10/2023		0	0	(146)	0	0	(146)	0	6,000	6,000	0	0	0
230399347	ORLANDO	FL		05/08/2023		0	0	(19)	0	0	(19)	0	562	562	0	0	0
230399768	LA CROSSE	WI		05/08/2023		0	0	(9)	0	0	(9)	0	264	264	0	0	0
231020062	HOUSTON	TX		05/10/2023		0	0	(31)	0	0	(31)	0	1,348	1,348	0	0	0
230397267	ODESSA	TX		05/08/2023		0	0	(11)	0	0	(11)	0	476	476	0	0	0
231020442	VERNONIA	OR		05/10/2023		0	0	(11)	0	0	(11)	0	467	467	0	0	0
231020880	SALT LAKE CTY	UT		05/10/2023		0	0	(18)	0	0	(18)	0	785	785	0	0	0
230402190	MEMPHIS	TN		05/08/2023		0	0	(8)	0	0	(8)	0	244	244	0	0	0
231020763	DAWSONVILLE	GA		05/10/2023		0	0	(135)	0	0	(135)	0	5,796	5,796	0	0	0
230300287	MILWAUKEE	WI		05/08/2023		0	0	(18)	0	0	(18)	0	526	526	0	0	0
231020218	MADEIRA BEACH	FL		05/10/2023		0	0	(48)	0	0	(48)	0	2,173	2,173	0	0	0
230401218	CHARLOTTE	NC		05/04/2023		0	0	(11)	0	0	(11)	0	414	414	0	0	0
231020624	LEHIGH ACRES	FL		05/10/2023		0	0	(133)	0	0	(133)	0	5,812	5,812	0	0	0
230291122	VENICE	FL		05/08/2023		0	0	(11)	0	0	(11)	0	508	508	0	0	0
231020838	HOUSTON	TX		05/10/2023		0	0	(11)	0	0	(11)	0	481	481	0	0	0
230399263	SURFSIDE BEACH	SC		05/04/2023		0	0	(62)	0	0	(62)	0	2,421	2,421	0	0	0
230401630	GREEN COVE SPRINGS	FL		05/08/2023		0	0	(14)	0	0	(14)	0	420	420	0	0	0
230300147	MILWAUKEE	WI		05/08/2023		0	0	(17)	0	0	(17)	0	493	493	0	0	0
230300196	KANSAS CITY	MO		05/08/2023		0	0	(13)	0	0	(13)	0	395	395	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
230395378	AUGUSTA	GA		05/08/2023		0	0	(9)	0	0	(9)	0	266	266	0	0	0
BB1086100	BURLINGTON	NC		05/19/2023		0	0	127	0	0	127	0	613	613	0	0	0
BB1082890	COVINA	CA		05/18/2023		0	0	1,370	0	0	1,370	0	4,086	4,086	0	0	0
BB1081320	SAN FRANCISCO	CA		05/15/2023		0	0	812	0	0	812	0	3,341	3,341	0	0	0
BB1082910	SAN ANTONIO	TX		05/18/2023		0	0	911	0	0	911	0	2,723	2,723	0	0	0
BB1078760	MIDDLETOWN	VA		05/11/2023		0	0	197	0	0	197	0	1,213	1,213	0	0	0
BB1086090	SAN ANTONIO	TX		05/19/2023		0	0	141	0	0	141	0	995	995	0	0	0
BB1078810	MILWAUKEE	WI		05/11/2023		0	0	103	0	0	103	0	540	540	0	0	0
BB1081340	ATLANTA	GA		05/15/2023		0	0	56	0	0	56	0	1,096	1,096	0	0	0
BB1081280	MIAMI GARDENS	FL		05/15/2023		0	0	99	0	0	99	0	1,001	1,001	0	0	0
BB1078780	MERIDIAN	ID		05/11/2023		0	0	456	0	0	456	0	2,124	2,124	0	0	0
BB1086110	LAUDERDALE LAKES	FL		05/19/2023		0	0	46	0	0	46	0	450	450	0	0	0
BB1082900	OCEANSIDE	CA		05/18/2023		0	0	838	0	0	838	0	2,496	2,496	0	0	0
BB1082880	POWAY	CA		05/18/2023		0	0	823	0	0	823	0	2,452	2,452	0	0	0
BB1086080	SPRING BRANCH	TX		05/19/2023		0	0	3,837	0	0	3,837	0	32,902	32,902	0	0	0
BB1078800	MONSEY	NY		05/11/2023		0	0	482	0	0	482	0	2,921	2,921	0	0	0
BB1081330	PEARLAND	TX		05/15/2023		0	0	77	0	0	77	0	807	807	0	0	0
BB1081290	DACULA	GA		05/15/2023		0	0	108	0	0	108	0	990	990	0	0	0
BB1078770	NORTH PLAINFIELD	NJ		05/11/2023		0	0	88	0	0	88	0	430	430	0	0	0
BB1078820	RICHMOND	TX		05/11/2023		0	0	860	0	0	860	0	3,291	3,291	0	0	0
BB1081270	CUMMING	GA		05/15/2023		0	0	221	0	0	221	0	1,756	1,756	0	0	0
BB1081300	PRINCETON	MN		05/15/2023		0	0	57	0	0	57	0	349	349	0	0	0
BB1078790	WEST SACRAMENTO	CA		05/11/2023		0	0	251	0	0	251	0	1,520	1,520	0	0	0
230402935	BALTIMORE	MD		05/12/2023		0	0	(57)	0	0	(57)	0	1,380	1,380	0	0	0
230403230	BALTIMORE	MD		05/12/2023		0	0	(11)	0	0	(11)	0	263	263	0	0	0
230300709	HIGH POINT	NC		05/12/2023		0	0	(26)	0	0	(26)	0	631	631	0	0	0
230301160	SEATTLE	WA		05/12/2023		0	0	(30)	0	0	(30)	0	1,089	1,089	0	0	0
230303653	NEWARK	DE		05/12/2023		0	0	(15)	0	0	(15)	0	551	551	0	0	0
230292716	TUSCALOOSA	AL		05/18/2023		0	0	(12)	0	0	(12)	0	336	336	0	0	0
230300360	CORDOVA	TN		05/12/2023		0	0	(27)	0	0	(27)	0	686	686	0	0	0
230293938	BALTIMORE	MD		05/12/2023		0	0	(11)	0	0	(11)	0	265	265	0	0	0
230402604	SALINAS	CA		05/12/2023		0	0	(10)	0	0	(10)	0	760	760	0	0	0
230396343	BOYNTON BEACH	FL		05/12/2023		0	0	(13)	0	0	(13)	0	347	347	0	0	0
230397119	LORIS	SC		05/12/2023		0	0	(30)	0	0	(30)	0	911	911	0	0	0
230301905	KISSIMMEE	FL		05/12/2023		0	0	(14)	0	0	(14)	0	514	514	0	0	0
230300550	LAKE GEORGE	NY		05/18/2023		0	0	(25)	0	0	(25)	0	633	633	0	0	0
230404931	FRUITLAND PARK	FL		05/18/2023		0	0	(17)	0	0	(17)	0	431	431	0	0	0
230303745	DENVER	CO		05/12/2023		0	0	(36)	0	0	(36)	0	1,301	1,301	0	0	0
230402976	WEST PALM BEACH	FL		05/18/2023		0	0	(10)	0	0	(10)	0	259	259	0	0	0
230395048	DELRAY BEACH	FL		05/18/2023		0	0	(39)	0	0	(39)	0	1,129	1,129	0	0	0
230402042	TUCSON	AZ		05/12/2023		0	0	(13)	0	0	(13)	0	316	316	0	0	0
230398729	PITTSBURGH	PA		05/18/2023		0	0	(8)	0	0	(8)	0	218	218	0	0	0
230300345	MIAMI	FL		05/12/2023		0	0	(34)	0	0	(34)	0	856	856	0	0	0
230301111	HUFFMAN	TX		05/18/2023		0	0	(163)	0	0	(163)	0	5,162	5,162	0	0	0
230403487	TROPHY CLUB	TX		05/18/2023		0	0	(41)	0	0	(41)	0	1,018	1,018	0	0	0
230399644	BALTIMORE	MD		05/12/2023		0	0	(14)	0	0	(14)	0	379	379	0	0	0
230300964	MIRAMAR	FL		05/12/2023		0	0	(13)	0	0	(13)	0	402	402	0	0	0
230300527	ELIZABETH	NJ		05/12/2023		0	0	(49)	0	0	(49)	0	1,248	1,248	0	0	0
230300782	CLEVELAND HEIGHTS	OH		05/12/2023		0	0	(11)	0	0	(11)	0	402	402	0	0	0
230189391	KANEOHE	HI		05/18/2023		0	0	(158)	0	0	(158)	0	4,264	4,264	0	0	0
230405383	KISSIMMEE	FL		05/18/2023		0	0	(42)	0	0	(42)	0	1,155	1,155	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
230301038	WILMINGTON	NC		05/12/2023		0	0	(29)	0	0	(29)	0	720	720	0	0	0
230303190	CINCINNATI	OH		05/12/2023		0	0	(19)	0	0	(19)	0	707	707	0	0	0
230405060	OCOEE	FL		05/18/2023		0	0	(60)	0	0	(60)	0	1,540	1,540	0	0	0
230401150	DAYTON	OH		05/12/2023		0	0	(32)	0	0	(32)	0	805	805	0	0	0
230303646	HALTOM CITY	TX		05/12/2023		0	0	(11)	0	0	(11)	0	413	413	0	0	0
230398604	JOHNSON CITY	TN		05/12/2023		0	0	(14)	0	0	(14)	0	428	428	0	0	0
230189359	KAILUA	HI		05/12/2023		0	0	(194)	0	0	(194)	0	5,368	5,368	0	0	0
230402281	WASHINGTON	DC		05/12/2023		0	0	(92)	0	0	(92)	0	2,307	2,307	0	0	0
230395840	HOUSTON	TX		05/18/2023		0	0	(14)	0	0	(14)	0	381	381	0	0	0
230395071	JACKSONVILLE	FL		05/18/2023		0	0	(10)	0	0	(10)	0	280	280	0	0	0
230401358	MIAMI BEACH	FL		05/18/2023		0	0	(21)	0	0	(21)	0	526	526	0	0	0
230401846	LA PLATA	MD		05/18/2023		0	0	(42)	0	0	(42)	0	1,044	1,044	0	0	0
230396053	FORT MYERS	FL		05/12/2023		0	0	(17)	0	0	(17)	0	512	512	0	0	0
230401283	CHARLOTTE	NC		05/18/2023		0	0	(23)	0	0	(23)	0	579	579	0	0	0
230403479	CONROE	TX		05/18/2023		0	0	(23)	0	0	(23)	0	564	564	0	0	0
230395030	DELRAY BEACH	FL		05/18/2023		0	0	(39)	0	0	(39)	0	1,125	1,125	0	0	0
000018995	MOUNT VERNON	WA		05/25/2023		0	0	(25)	0	0	(25)	0	1,023	1,023	0	0	0
000018897	ROCKFORD	IL		05/25/2023		0	0	(7)	0	0	(7)	0	273	273	0	0	0
000019125	APOPKA	FL		05/25/2023		0	0	(11)	0	0	(11)	0	404	404	0	0	0
000019130	LAKELAND	FL		05/25/2023		0	0	(12)	0	0	(12)	0	448	448	0	0	0
000019465	LAS VEGAS	NV		05/25/2023		0	0	(25)	0	0	(25)	0	1,038	1,038	0	0	0
000019116	WEWAHITCHKA	FL		05/25/2023		0	0	(13)	0	0	(13)	0	521	521	0	0	0
000019218	NEW SMYRNA BEACH	FL		05/25/2023		0	0	(24)	0	0	(24)	0	965	965	0	0	0
000018929	ROCKFORD	IL		05/25/2023		0	0	(11)	0	0	(11)	0	416	416	0	0	0
000019093	TOWSON	MD		05/25/2023		0	0	(138)	0	0	(138)	0	5,723	5,723	0	0	0
000019023	MORROW	GA		05/25/2023		0	0	(23)	0	0	(23)	0	920	920	0	0	0
000019391	HAGERSTOWN	MD		05/25/2023		0	0	(12)	0	0	(12)	0	488	488	0	0	0
000019232	TUJUNGA	CA		05/25/2023		0	0	(37)	0	0	(37)	0	1,536	1,536	0	0	0
000018618	PHILADELPHIA	PA		05/25/2023		0	0	(21)	0	0	(21)	0	790	790	0	0	0
000019269	PHOENIX	AZ		05/25/2023		0	0	(24)	0	0	(24)	0	989	989	0	0	0
000019055	PEPPER PIKE	OH		05/25/2023		0	0	(43)	0	0	(43)	0	1,783	1,783	0	0	0
000018803	MONTGOMERY	TX		05/25/2023		0	0	(19)	0	0	(19)	0	778	778	0	0	0
000019068	SANTA ROSA BEACH	FL		05/25/2023		0	0	(72)	0	0	(72)	0	3,051	3,051	0	0	0
000018607	OXFORD	GA		05/25/2023		0	0	(30)	0	0	(30)	0	1,220	1,220	0	0	0
000019138	SURPRISE	AZ		05/25/2023		0	0	(17)	0	0	(17)	0	692	692	0	0	0
000019222	FLORENCE	AZ		05/25/2023		0	0	(21)	0	0	(21)	0	836	836	0	0	0
000019249	CYPRESS	TX		05/25/2023		0	0	(24)	0	0	(24)	0	987	987	0	0	0
000019040	BAYVILLE	NJ		05/25/2023		0	0	(32)	0	0	(32)	0	1,314	1,314	0	0	0
000019203	EAST HARTFORD	CT		05/25/2023		0	0	(13)	0	0	(13)	0	505	505	0	0	0
000018985	MIRAMAR	FL		05/25/2023		0	0	(20)	0	0	(20)	0	818	818	0	0	0
000019482	SCOTTSDALE	AZ		05/25/2023		0	0	(85)	0	0	(85)	0	3,619	3,619	0	0	0
000019454	PHOENIX	AZ		05/25/2023		0	0	(16)	0	0	(16)	0	638	638	0	0	0
000018938	CENTER POINT	AL		05/25/2023		0	0	(9)	0	0	(9)	0	335	335	0	0	0
000019328	WINTER SPRINGS	FL		05/25/2023		0	0	(17)	0	0	(17)	0	664	664	0	0	0
000019110	ELK GROVE	CA		05/25/2023		0	0	(82)	0	0	(82)	0	3,474	3,474	0	0	0
000019207	TAUNTON	MA		05/25/2023		0	0	(19)	0	0	(19)	0	777	777	0	0	0
000019282	GREENWOOD VILLAGE	CO		05/25/2023		0	0	(20)	0	0	(20)	0	809	809	0	0	0
000019082	KATY	TX		05/25/2023		0	0	(47)	0	0	(47)	0	1,879	1,879	0	0	0
000018724	NORTH MIAMI	FL		05/25/2023		0	0	(16)	0	0	(16)	0	651	651	0	0	0
000019463	BROOMFIELD	CO		05/25/2023		0	0	(90)	0	0	(90)	0	3,752	3,752	0	0	0
000019384	SWANTON	MD		05/25/2023		0	0	(59)	0	0	(59)	0	2,493	2,493	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
000018578	DORAL	FL		05/25/2023		0	0	(22)	0	0	(22)	0	880	880	0	0	0
000019407	OROVILLE	CA		05/25/2023		0	0	(15)	0	0	(15)	0	615	615	0	0	0
000019258	HUNTINGTON BEACH	CA		05/25/2023		0	0	(75)	0	0	(75)	0	3,222	3,222	0	0	0
000019570	WAIKOLOA	HI		05/25/2023		0	0	(12)	0	0	(12)	0	458	458	0	0	0
000019388	MERIDIAN	ID		05/25/2023		0	0	(14)	0	0	(14)	0	540	540	0	0	0
000019039	HINESVILLE	GA		05/25/2023		0	0	(170)	0	0	(170)	0	6,400	6,400	0	0	0
000019165	YUCCA VALLEY	CA		05/25/2023		0	0	(23)	0	0	(23)	0	935	935	0	0	0
000019239	SMYRNA	GA		05/25/2023		0	0	(58)	0	0	(58)	0	2,425	2,425	0	0	0
000018565	OKLAHOMA CITY	OK		05/25/2023		0	0	(18)	0	0	(18)	0	631	631	0	0	0
000019113	MIAMI	FL		05/25/2023		0	0	(23)	0	0	(23)	0	947	947	0	0	0
000019351	SAN ANTONIO	TX		05/25/2023		0	0	(22)	0	0	(22)	0	899	899	0	0	0
000019015	MIAMI	FL		05/25/2023		0	0	(13)	0	0	(13)	0	513	513	0	0	0
000019467	CASTAIC	CA		05/25/2023		0	0	(58)	0	0	(58)	0	2,423	2,423	0	0	0
000019099	WHITTIER	CA		05/25/2023		0	0	(316)	0	0	(316)	0	13,468	13,468	0	0	0
000018872	ADELANTO	CA		05/25/2023		0	0	(17)	0	0	(17)	0	678	678	0	0	0
000019229	LAS VEGAS	NV		05/25/2023		0	0	(16)	0	0	(16)	0	651	651	0	0	0
000019504	WILTON	CA		05/25/2023		0	0	(55)	0	0	(55)	0	2,332	2,332	0	0	0
000018968	WASHOE VALLEY	NV		05/25/2023		0	0	(42)	0	0	(42)	0	1,777	1,777	0	0	0
000019187	HENDERSON	NV		05/25/2023		0	0	(9)	0	0	(9)	0	337	337	0	0	0
000018796	BALTIMORE	MD		05/25/2023		0	0	(8)	0	0	(8)	0	302	302	0	0	0
000019168	MIAMI	FL		05/25/2023		0	0	(19)	0	0	(19)	0	753	753	0	0	0
000019429	WEST JORDAN	UT		05/25/2023		0	0	(34)	0	0	(34)	0	1,369	1,369	0	0	0
000019466	KANSAS CITY	MO		05/25/2023		0	0	(8)	0	0	(8)	0	283	283	0	0	0
000019196	WINDERMERE	FL		05/25/2023		0	0	(14)	0	0	(14)	0	566	566	0	0	0
000019038	PORT ST LUCIE	FL		05/25/2023		0	0	(18)	0	0	(18)	0	715	715	0	0	0
000019001	INVERNESS	FL		05/25/2023		0	0	(8)	0	0	(8)	0	311	311	0	0	0
000019135	LAKELAND	FL		05/25/2023		0	0	(13)	0	0	(13)	0	510	510	0	0	0
000019531	PHOENIX	AZ		05/25/2023		0	0	(14)	0	0	(14)	0	537	537	0	0	0
000019010	EGG HARBOR TOWNSHIP	NJ		05/25/2023		0	0	(25)	0	0	(25)	0	1,025	1,025	0	0	0
000018261	PHILADELPHIA	PA		05/25/2023		0	0	(9)	0	0	(9)	0	339	339	0	0	0
000019549	RAMSEY	NJ		05/25/2023		0	0	(15)	0	0	(15)	0	588	588	0	0	0
000019624	ELOY	AZ		05/25/2023		0	0	(27)	0	0	(27)	0	1,093	1,093	0	0	0
000019233	LAS VEGAS	NV		05/25/2023		0	0	(15)	0	0	(15)	0	606	606	0	0	0
0V0820859	PANAMA CITY BEACH	FL		05/31/2023		0	0	(32)	0	0	(32)	0	810	810	0	0	0
230403255	DAVENPORT	FL		05/30/2023		0	0	(26)	0	0	(26)	0	678	678	0	0	0
230300121	DETROIT	MI		05/30/2023		0	0	(20)	0	0	(20)	0	526	526	0	0	0
230401812	DALLAS	TX		05/30/2023		0	0	(12)	0	0	(12)	0	441	441	0	0	0
230405466	SAVANNAH	GA		05/30/2023		0	0	(19)	0	0	(19)	0	696	696	0	0	0
230397309	HOUSTON	TX		05/30/2023		0	0	(12)	0	0	(12)	0	397	397	0	0	0
230403982	BARSTOW	CA		05/30/2023		0	0	(26)	0	0	(26)	0	685	685	0	0	0
230300576	LELAND	NC		05/30/2023		0	0	(11)	0	0	(11)	0	388	388	0	0	0
230406589	KANSAS CITY	MO		05/30/2023		0	0	(8)	0	0	(8)	0	306	306	0	0	0
230401515	DAYTON	OH		05/30/2023		0	0	(19)	0	0	(19)	0	505	505	0	0	0
230404659	BALTIMORE	MD		05/30/2023		0	0	(5)	0	0	(5)	0	166	166	0	0	0
230406506	ROUND ROCK	TX		05/30/2023		0	0	(20)	0	0	(20)	0	755	755	0	0	0
230402026	MIAMI GARDENS	FL		05/30/2023		0	0	(28)	0	0	(28)	0	1,036	1,036	0	0	0
230404717	LOCK HAVEN	PA		05/30/2023		0	0	(5)	0	0	(5)	0	196	196	0	0	0
230401929	SAINT JAMES CITY	FL		05/30/2023		0	0	(34)	0	0	(34)	0	1,257	1,257	0	0	0
230406498	FRESNO	CA		05/30/2023		0	0	(11)	0	0	(11)	0	410	410	0	0	0
230405847	CLEARWATER	FL		05/30/2023		0	0	(15)	0	0	(15)	0	562	562	0	0	0
230397580	CALIFORNIA	MD		05/30/2023		0	0	(36)	0	0	(36)	0	958	958	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
230403164	TOWNSHIP OF LITTLE EGG HARBOR	NJ		05/30/2023		0	0	(48)	0	0	(48)	0	1,260	1,260	0	0	0
230402349	ORLANDO	FL		05/30/2023		0	0	(31)	0	0	(31)	0	800	800	0	0	0
230405045	PHILADELPHIA	PA		05/30/2023		0	0	(10)	0	0	(10)	0	363	363	0	0	0
230404980	AUBURN	GA		05/30/2023		0	0	(12)	0	0	(12)	0	449	449	0	0	0
230403289	PANAMA CITY BEACH	FL		05/30/2023		0	0	(31)	0	0	(31)	0	817	817	0	0	0
230405540	RIVER VALE	NJ		05/30/2023		0	0	(163)	0	0	(163)	0	6,037	6,037	0	0	0
230404295	SAINT LOUIS	MO		05/30/2023		0	0	(12)	0	0	(12)	0	419	419	0	0	0
230403347	MYRTLE BEACH	SC		05/30/2023		0	0	(20)	0	0	(20)	0	535	535	0	0	0
230406555	LAKE ARROWHEAD	CA		05/30/2023		0	0	(39)	0	0	(39)	0	1,435	1,435	0	0	0
0V3405920	CUDAHY	WI		05/31/2023		0	0	(8)	0	0	(8)	0	612	612	0	0	0
230293060	MIDWAY PARK	NC		06/02/2023		0	0	(20)	0	0	(20)	0	752	752	0	0	0
230402232	DALLAS	TX		06/02/2023		0	0	(13)	0	0	(13)	0	471	471	0	0	0
230406373	ANDERSON	SC		06/02/2023		0	0	(14)	0	0	(14)	0	521	521	0	0	0
230401861	OCALA	FL		06/02/2023		0	0	(14)	0	0	(14)	0	524	524	0	0	0
230509333	CLEVELAND	OH		06/02/2023		0	0	(7)	0	0	(7)	0	247	247	0	0	0
230405615	SALISBURY	MD		06/02/2023		0	0	(10)	0	0	(10)	0	363	363	0	0	0
230507824	DAVENPORT	FL		06/02/2023		0	0	(16)	0	0	(16)	0	577	577	0	0	0
230508541	PHILADELPHIA	PA		06/02/2023		0	0	(5)	0	0	(5)	0	198	198	0	0	0
230406043	OAK BLUFFS	MA		06/02/2023		0	0	(106)	0	0	(106)	0	3,924	3,924	0	0	0
230405326	LOS ALAMITOS	CA		06/02/2023		0	0	(86)	0	0	(86)	0	3,188	3,188	0	0	0
230405706	INDIANAPOLIS	IN		06/02/2023		0	0	(16)	0	0	(16)	0	585	585	0	0	0
230404725	KISSIMMEE	FL		06/02/2023		0	0	(31)	0	0	(31)	0	1,141	1,141	0	0	0
230404469	DUNN	NC		06/02/2023		0	0	(27)	0	0	(27)	0	991	991	0	0	0
230300089	MILILANI	HI		06/02/2023		0	0	(50)	0	0	(50)	0	1,834	1,834	0	0	0
230407066	MAITLAND	FL		06/02/2023		0	0	(6)	0	0	(6)	0	205	205	0	0	0
230403172	CLARKSVILLE	TN		06/02/2023		0	0	(31)	0	0	(31)	0	1,132	1,132	0	0	0
230405433	PHOENIX	AZ		06/02/2023		0	0	(54)	0	0	(54)	0	1,973	1,973	0	0	0
230508293	FORT LAUDERDALE	FL		06/02/2023		0	0	(491)	0	0	(491)	0	18,177	18,177	0	0	0
230401903	BALTIMORE	MD		06/02/2023		0	0	(7)	0	0	(7)	0	272	272	0	0	0
230402414	LAKELAND	FL		06/02/2023		0	0	(17)	0	0	(17)	0	546	546	0	0	0
230403412	KISSIMMEE	FL		06/02/2023		0	0	(42)	0	0	(42)	0	1,570	1,570	0	0	0
230507782	DAYTON	KY		06/02/2023		0	0	(8)	0	0	(8)	0	279	279	0	0	0
230405342	DOVER	DE		06/02/2023		0	0	(16)	0	0	(16)	0	608	608	0	0	0
230402877	CORPUS CHRISTI	TX		06/02/2023		0	0	(14)	0	0	(14)	0	504	504	0	0	0
230507998	CICERO	IL		06/02/2023		0	0	(7)	0	0	(7)	0	254	254	0	0	0
230300899	HENRICO	VA		06/02/2023		0	0	(11)	0	0	(11)	0	408	408	0	0	0
230399057	PALMETTO	FL		06/02/2023		0	0	(9)	0	0	(9)	0	329	329	0	0	0
230405755	MIAMI BEACH	FL		06/02/2023		0	0	(23)	0	0	(23)	0	863	863	0	0	0
230403776	MYRTLE BEACH	SC		06/02/2023		0	0	(20)	0	0	(20)	0	622	622	0	0	0
230401317	CLINTON	CT		06/02/2023		0	0	(28)	0	0	(28)	0	1,036	1,036	0	0	0
230300824	OKLAHOMA CITY	OK		06/02/2023		0	0	(9)	0	0	(9)	0	318	318	0	0	0
230403529	UNION	NJ		06/02/2023		0	0	(24)	0	0	(24)	0	888	888	0	0	0
230405730	HIGHLAND	IN		06/02/2023		0	0	(22)	0	0	(22)	0	739	739	0	0	0
231020874	POWHATAN	VA		06/05/2023		0	0	(19)	0	0	(19)	0	1,121	1,121	0	0	0
231020995	SAN DIEGO	CA		06/05/2023		0	0	(51)	0	0	(51)	0	2,983	2,983	0	0	0
231020631	NORCROSS	GA		06/05/2023		0	0	(11)	0	0	(11)	0	625	625	0	0	0
231020946	YORBA LINDA	CA		06/05/2023		0	0	(53)	0	0	(53)	0	3,267	3,267	0	0	0
231021044	STATESBORO	GA		06/05/2023		0	0	(25)	0	0	(25)	0	1,511	1,511	0	0	0
231021140	FRESNO	CA		06/05/2023		0	0	(20)	0	0	(20)	0	1,176	1,176	0	0	0
231021063	MYRTLE BEACH	SC		06/05/2023		0	0	(25)	0	0	(25)	0	1,471	1,471	0	0	0
231020908	CHARLOTTE	NC		06/05/2023		0	0	(18)	0	0	(18)	0	1,030	1,030	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
231020913	PANAMA CITY BEACH	FL		06/05/2023		0	0	(47)	0	0	(47)	0	2,616	2,616	0	0	0
231021231	GRANDVIEW	MO		06/05/2023		0	0	(8)	0	0	(8)	0	411	411	0	0	0
231021427	LAS VEGAS	NV		06/05/2023		0	0	(145)	0	0	(145)	0	8,839	8,839	0	0	0
231021078	NAPERVILLE	IL		06/05/2023		0	0	(24)	0	0	(24)	0	1,424	1,424	0	0	0
231020392	DAVIE	FL		06/05/2023		0	0	(32)	0	0	(32)	0	1,927	1,927	0	0	0
231021069	RENO	NV		06/05/2023		0	0	(6)	0	0	(6)	0	264	264	0	0	0
231021149	DENTON	TX		06/05/2023		0	0	(23)	0	0	(23)	0	1,386	1,386	0	0	0
231021052	KISSIMMEE	FL		06/05/2023		0	0	(24)	0	0	(24)	0	1,403	1,403	0	0	0
BB1084140	STREETSBORO	OH		06/16/2023		0	0	74	0	0	74	0	1,175	1,175	0	0	0
023040099	BLUFFTON	SC		06/08/2023		0	0	(18)	0	0	(18)	0	2,175	2,175	0	0	0
230406167	DETROIT	MI		06/09/2023		0	0	(10)	0	0	(10)	0	361	361	0	0	0
230402810	ORLANDO	FL		06/09/2023		0	0	(14)	0	0	(14)	0	753	753	0	0	0
230508079	HOUSTON	TX		06/09/2023		0	0	(12)	0	0	(12)	0	414	414	0	0	0
230405250	MELBOURNE	FL		06/09/2023		0	0	(16)	0	0	(16)	0	561	561	0	0	0
230404048	GARLAND	TX		06/16/2023		0	0	(30)	0	0	(30)	0	1,111	1,111	0	0	0
230508822	HIALEAH	FL		06/09/2023		0	0	(21)	0	0	(21)	0	741	741	0	0	0
230508657	HOUSTON	TX		06/16/2023		0	0	(17)	0	0	(17)	0	702	702	0	0	0
230403677	LARGO	FL		06/16/2023		0	0	(13)	0	0	(13)	0	524	524	0	0	0
023040169	DESTIN	FL		06/08/2023		0	0	(11)	0	0	(11)	0	1,391	1,391	0	0	0
230509721	REDONDO BEACH	CA		06/09/2023		0	0	(322)	0	0	(322)	0	11,362	11,362	0	0	0
230404907	SOUTH ELGIN	IL		06/16/2023		0	0	(39)	0	0	(39)	0	1,612	1,612	0	0	0
230405367	COVINGTON	KY		06/09/2023		0	0	(20)	0	0	(20)	0	689	689	0	0	0
230406746	DETROIT	MI		06/16/2023		0	0	(5)	0	0	(5)	0	199	199	0	0	0
230508814	POMPANO BEACH	FL		06/16/2023		0	0	(15)	0	0	(15)	0	606	606	0	0	0
023040085	NEWARK	NJ		06/08/2023		0	0	(8)	0	0	(8)	0	980	980	0	0	0
230511081	CLEARWATER	FL		06/16/2023		0	0	(748)	0	0	(748)	0	31,056	31,056	0	0	0
023030413	HORSESHOE BAY	TX		06/07/2023		0	0	(14)	0	0	(14)	0	818	818	0	0	0
230405110	HOUSTON	TX		06/16/2023		0	0	(31)	0	0	(31)	0	1,302	1,302	0	0	0
230509952	ORLANDO	FL		06/09/2023		0	0	(31)	0	0	(31)	0	1,103	1,103	0	0	0
230508830	HARRISBURG	PA		06/16/2023		0	0	(150)	0	0	(150)	0	6,178	6,178	0	0	0
023040380	DELRAY BEACH	FL		06/08/2023		0	0	(3)	0	0	(3)	0	303	303	0	0	0
230509325	BAL HARBOUR	FL		06/16/2023		0	0	(237)	0	0	(237)	0	10,834	10,834	0	0	0
230403495	PALM BAY	FL		06/09/2023		0	0	(13)	0	0	(13)	0	711	711	0	0	0
230404758	FORT LAUDERDALE	FL		06/16/2023		0	0	(22)	0	0	(22)	0	915	915	0	0	0
023040289	CLIFTON	VA		06/08/2023		0	0	(14)	0	0	(14)	0	1,750	1,750	0	0	0
230407199	DOWNEY	CA		06/16/2023		0	0	(127)	0	0	(127)	0	5,812	5,812	0	0	0
230405151	PANAMA CITY BEACH	FL		06/09/2023		0	0	(28)	0	0	(28)	0	1,495	1,495	0	0	0
230507220	MIAMI	FL		06/16/2023		0	0	(44)	0	0	(44)	0	2,016	2,016	0	0	0
230401945	DAVENPORT	FL		06/16/2023		0	0	(29)	0	0	(29)	0	1,194	1,194	0	0	0
230509150	MYRTLE BEACH	SC		06/16/2023		0	0	(10)	0	0	(10)	0	418	418	0	0	0
230300774	HOPE MILLS	NC		06/09/2023		0	0	(3)	0	0	(3)	0	98	98	0	0	0
230398927	SAINT LOUIS	MO		06/09/2023		0	0	(7)	0	0	(7)	0	394	394	0	0	0
023040268	MIRAMAR BEACH	FL		06/08/2023		0	0	(6)	0	0	(6)	0	731	731	0	0	0
230301053	LAKELAND	FL		06/16/2023		0	0	(10)	0	0	(10)	0	416	416	0	0	0
230510745	WEST PALM BEACH	FL		06/16/2023		0	0	(13)	0	0	(13)	0	582	582	0	0	0
023040088	MIAMI	FL		06/08/2023		0	0	(3)	0	0	(3)	0	409	409	0	0	0
023040219	ROCHESTER HILLS	MI		06/08/2023		0	0	(5)	0	0	(5)	0	620	620	0	0	0
230508681	ORLANDO	FL		06/09/2023		0	0	(42)	0	0	(42)	0	1,466	1,466	0	0	0
230508509	INVERNESS	FL		06/16/2023		0	0	(15)	0	0	(15)	0	608	608	0	0	0
230509176	GREENSBORO	NC		06/09/2023		0	0	(22)	0	0	(22)	0	779	779	0	0	0
023040175	OCEAN SPRINGS	MS		06/07/2023		0	0	(5)	0	0	(5)	0	302	302	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
230507683	BARTLESVILLE	OK		06/09/2023		0	0	(18)	0	0	(18)	0	633	633	0	0	0
023040149	CINCINNATI	OH		06/08/2023		0	0	(6)	0	0	(6)	0	715	715	0	0	0
023040100	DORCHESTER	MA		06/07/2023		0	0	(38)	0	0	(38)	0	2,297	2,297	0	0	0
023030416	CROWN POINT	IN		06/07/2023		0	0	(13)	0	0	(13)	0	804	804	0	0	0
230511651	MIAMI	FL		06/16/2023		0	0	(57)	0	0	(57)	0	2,079	2,079	0	0	0
230405318	CENTER POINT	AL		06/16/2023		0	0	(7)	0	0	(7)	0	303	303	0	0	0
023030047	SANTA ROSA	CA		06/07/2023		0	0	(20)	0	0	(20)	0	1,222	1,222	0	0	0
230508756	WINDERMERE	FL		06/16/2023		0	0	(14)	0	0	(14)	0	597	597	0	0	0
230508962	WILMINGTON	NC		06/16/2023		0	0	(15)	0	0	(15)	0	679	679	0	0	0
230507758	PHILADELPHIA	PA		06/09/2023		0	0	(6)	0	0	(6)	0	212	212	0	0	0
230404618	MONROE	NC		06/09/2023		0	0	(13)	0	0	(13)	0	713	713	0	0	0
023040042	MONTEBELLO	CA		06/08/2023		0	0	(8)	0	0	(8)	0	992	992	0	0	0
230509507	HOUSTON	TX		06/23/2023		0	0	(30)	0	0	(30)	0	1,341	1,341	0	0	0
230512980	TRENTON	NJ		06/23/2023		0	0	(5)	0	0	(5)	0	222	222	0	0	0
230510083	SAN ANTONIO	TX		06/23/2023		0	0	(9)	0	0	(9)	0	410	410	0	0	0
230398794	OCEAN CITY	NJ		06/23/2023		0	0	(32)	0	0	(32)	0	1,445	1,445	0	0	0
230510711	KISSIMMEE	FL		06/23/2023		0	0	(16)	0	0	(16)	0	693	693	0	0	0
230511982	LUBBOCK	TX		06/23/2023		0	0	(8)	0	0	(8)	0	350	350	0	0	0
230511065	ORLANDO	FL		06/23/2023		0	0	(9)	0	0	(9)	0	402	402	0	0	0
230403271	ACWORTH	GA		06/23/2023		0	0	(75)	0	0	(75)	0	3,356	3,356	0	0	0
230510646	BURLINGTON	CT		06/23/2023		0	0	(25)	0	0	(25)	0	1,126	1,126	0	0	0
230402828	SEMINOLE	FL		06/23/2023		0	0	(35)	0	0	(35)	0	1,568	1,568	0	0	0
230402711	CHEVY CHASE	MD		06/23/2023		0	0	(27)	0	0	(27)	0	1,221	1,221	0	0	0
230508376	DETROIT	MI		06/23/2023		0	0	(5)	0	0	(5)	0	214	214	0	0	0
230513079	ESSEX	MD		06/23/2023		0	0	(10)	0	0	(10)	0	444	444	0	0	0
230510414	MYRTLE BEACH	SC		06/23/2023		0	0	(1,439)	0	0	(1,439)	0	64,251	64,251	0	0	0
BB1088960	FREMONT	CA		06/29/2023		0	0	840	0	0	840	0	3,519	3,519	0	0	0
BB1089810	BLUFFTON	SC		06/29/2023		0	0	224	0	0	224	0	1,103	1,103	0	0	0
BB1089540	NEW YORK	NY		06/29/2023		0	0	604	0	0	604	0	2,574	2,574	0	0	0
BB1088980	LAKE FENTON	MI		06/29/2023		0	0	297	0	0	297	0	1,238	1,238	0	0	0
BB1089240	EAST PROVIDENCE	RI		06/29/2023		0	0	359	0	0	359	0	1,531	1,531	0	0	0
BB1089870	LOS ANGELES	CA		06/29/2023		0	0	764	0	0	764	0	3,198	3,198	0	0	0
BB1089930	NORTH KENSINGTON	MD		06/29/2023		0	0	363	0	0	363	0	1,642	1,642	0	0	0
BB1089550	SOUTH SARASOTA	FL		06/29/2023		0	0	397	0	0	397	0	1,738	1,738	0	0	0
BB1089450	CHINO HILLS	CA		06/29/2023		0	0	344	0	0	344	0	1,455	1,455	0	0	0
BB1089010	RICHMOND	CA		06/29/2023		0	0	897	0	0	897	0	3,705	3,705	0	0	0
BB1089300	ROSEVILLE	CA		06/29/2023		0	0	387	0	0	387	0	1,642	1,642	0	0	0
BB1088990	TOTOWA	NJ		06/29/2023		0	0	1,225	0	0	1,225	0	4,815	4,815	0	0	0
BB1089400	FRISCO	TX		06/29/2023		0	0	690	0	0	690	0	3,167	3,167	0	0	0
BB1088940	PASADENA	CA		06/29/2023		0	0	707	0	0	707	0	2,985	2,985	0	0	0
BB1089490	PALM COAST	FL		06/29/2023		0	0	375	0	0	375	0	1,659	1,659	0	0	0
BB1089730	FAIRFIELD	CT		06/29/2023		0	0	699	0	0	699	0	2,898	2,898	0	0	0
BB1089420	WOODLAKE	VA		06/29/2023		0	0	328	0	0	328	0	1,497	1,497	0	0	0
231021775	IRVING	TX		06/30/2023		0	0	(25)	0	0	(25)	0	736	736	0	0	0
231021528	LOS ANGELES	CA		06/30/2023		0	0	(62)	0	0	(62)	0	1,735	1,735	0	0	0
231021456	NORTH MYRTLE BEACH	SC		06/30/2023		0	0	(32)	0	0	(32)	0	931	931	0	0	0
231021300	PANAMA CITY BEACH	FL		06/30/2023		0	0	(24)	0	0	(24)	0	676	676	0	0	0
231021039	DELTONA	FL		06/30/2023		0	0	(11)	0	0	(11)	0	320	320	0	0	0
231021491	LAKE PARK	FL		06/30/2023		0	0	(17)	0	0	(17)	0	500	500	0	0	0
231021684	AUSTIN	TX		06/30/2023		0	0	(1,008)	0	0	(1,008)	0	29,579	29,579	0	0	0
231021254	NEWBERG	OR		06/30/2023		0	0	(54)	0	0	(54)	0	1,590	1,590	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
231021249	UNION CITY	GA		06/30/2023		0	0	(66)	0	0	(66)	0	1,911	1,911	0	0	0
231021759	DES MOINES	WA		06/30/2023		0	0	(62)	0	0	(62)	0	1,867	1,867	0	0	0
231020817	BALTIMORE	MD		06/30/2023		0	0	(12)	0	0	(12)	0	313	313	0	0	0
231021652	MELBOURNE	FL		06/30/2023		0	0	(43)	0	0	(43)	0	1,285	1,285	0	0	0
231021356	PALM BAY	FL		06/30/2023		0	0	(28)	0	0	(28)	0	749	749	0	0	0
231021901	CINCINNATI	OH		06/30/2023		0	0	(18)	0	0	(18)	0	508	508	0	0	0
231021747	SARATOGA SPRINGS	UT		06/30/2023		0	0	(25)	0	0	(25)	0	710	710	0	0	0
231020750	PALM SPRINGS	CA		06/30/2023		0	0	(3,320)	0	0	(3,320)	0	99,000	99,000	0	0	0
231021768	PANAMA CITY BEACH	FL		06/30/2023		0	0	(14)	0	0	(14)	0	386	386	0	0	0
231021776	GUSTINE	CA		06/30/2023		0	0	(42)	0	0	(42)	0	1,217	1,217	0	0	0
231021681	BRADENTON	FL		06/30/2023		0	0	(35)	0	0	(35)	0	1,036	1,036	0	0	0
231021511	LARKSPUR	CO		06/30/2023		0	0	(71)	0	0	(71)	0	2,147	2,147	0	0	0
231021371	CRYSTAL BEACH	TX		06/30/2023		0	0	(33)	0	0	(33)	0	961	961	0	0	0
231021608	DOUGLAS	AZ		06/30/2023		0	0	(15)	0	0	(15)	0	435	435	0	0	0
231021585	PANAMA CITY BEACH	FL		06/30/2023		0	0	(72)	0	0	(72)	0	2,107	2,107	0	0	0
231021111	TREASURE ISLAND	FL		06/30/2023		0	0	(35)	0	0	(35)	0	1,034	1,034	0	0	0
231019697	NEW SMYRNA BEACH	FL		06/30/2023		0	0	(30)	0	0	(30)	0	881	881	0	0	0
231021495	RICHMOND	TX		06/30/2023		0	0	(70)	0	0	(70)	0	2,080	2,080	0	0	0
231021546	SCRANTON	PA		06/30/2023		0	0	(9)	0	0	(9)	0	255	255	0	0	0
231020842	HASLET	TX		06/30/2023		0	0	(35)	0	0	(35)	0	1,051	1,051	0	0	0
231021639	CASPER	WY		06/30/2023		0	0	(21)	0	0	(21)	0	588	588	0	0	0
231021725	MOUNT JULIET	TN		06/30/2023		0	0	(159)	0	0	(159)	0	4,677	4,677	0	0	0
231021625	OCALA	FL		06/30/2023		0	0	(399)	0	0	(399)	0	12,036	12,036	0	0	0
231021404	NORTH MYRTLE BEACH	SC		06/30/2023		0	0	(57)	0	0	(57)	0	1,668	1,668	0	0	0
0V3318403	CAPE CORAL	FL		06/30/2023		0	0	63	0	0	63	0	1,506	1,506	0	0	0
0V3458877	LAKE POINT	UT		06/30/2023		0	0	11	0	0	11	0	1,367	1,367	0	0	0
0V3459756	REX	GA		06/30/2023		0	0	2	0	0	2	0	538	538	0	0	0
0V3458872	PORT ST. JOE	FL		06/30/2023		0	0	9	0	0	9	0	1,388	1,388	0	0	0
0V3458874	CHARLOTTE	NC		06/30/2023		0	0	6	0	0	6	0	801	801	0	0	0
0V3457029	BRENTWOOD	TN		06/30/2023		0	0	12	0	0	12	0	1,192	1,192	0	0	0
BB1093560	PAHRUMP	NV		07/03/2023		0	0	51	0	0	51	0	716	716	0	0	0
BB1093590	CRESSON	PA		07/03/2023		0	0	51	0	0	51	0	879	879	0	0	0
BB1093600	PONTE VEDRA	FL		07/03/2023		0	0	110	0	0	110	0	1,495	1,495	0	0	0
BB1093620	BETHESDA	MD		07/03/2023		0	0	854	0	0	854	0	13,000	13,000	0	0	0
BB1093640	ST. AUGUSTINE	FL		07/03/2023		0	0	56	0	0	56	0	787	787	0	0	0
231022317	NEW HAVEN	CT		07/21/2023		0	0	(26)	0	0	(26)	0	875	875	0	0	0
231021754	SUGAR LAND	TX		07/21/2023		0	0	(61)	0	0	(61)	0	2,150	2,150	0	0	0
231021661	RED LODGE	MT		07/21/2023		0	0	(25)	0	0	(25)	0	867	867	0	0	0
231022201	FRANKLIN	KY		07/21/2023		0	0	(37)	0	0	(37)	0	1,179	1,179	0	0	0
231021680	ORLANDO	FL		07/21/2023		0	0	(38)	0	0	(38)	0	1,313	1,313	0	0	0
023050190	CORONA	CA		07/07/2023		0	0	(14)	0	0	(14)	0	1,579	1,579	0	0	0
023040374	PHOENIX	AZ		07/07/2023		0	0	(10)	0	0	(10)	0	1,190	1,190	0	0	0
231021941	SARASOTA	FL		07/21/2023		0	0	(92)	0	0	(92)	0	3,294	3,294	0	0	0
231021722	HOUSTON	TX		07/21/2023		0	0	(36)	0	0	(36)	0	1,228	1,228	0	0	0
231021885	ANCHORAGE	AK		07/21/2023		0	0	(40)	0	0	(40)	0	1,309	1,309	0	0	0
231021471	BONITA SPRINGS	FL		07/21/2023		0	0	(87)	0	0	(87)	0	3,055	3,055	0	0	0
023050027	BEVERLY HILLS	MI		07/07/2023		0	0	(13)	0	0	(13)	0	1,537	1,537	0	0	0
231021824	LAKE HAVASU CITY	AZ		07/21/2023		0	0	(40)	0	0	(40)	0	1,410	1,410	0	0	0
231022010	STONY POINT	NY		07/21/2023		0	0	(19)	0	0	(19)	0	665	665	0	0	0
231022182	PORTLAND	OR		07/21/2023		0	0	(41)	0	0	(41)	0	1,454	1,454	0	0	0
231021992	PALO CEDRO	CA		07/21/2023		0	0	(55)	0	0	(55)	0	1,935	1,935	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
231021243	TAMPA	FL		07/21/2023		0	0	(91)	0	0	(91)	0	3,209	3,209	0	0	0
231021732	PLANO	TX		07/21/2023		0	0	(16)	0	0	(16)	0	543	543	0	0	0
023030000	LAS VEGAS	NV		07/07/2023		0	0	(11)	0	0	(11)	0	1,237	1,237	0	0	0
231021797	HUDSON	FL		07/21/2023		0	0	(13)	0	0	(13)	0	435	435	0	0	0
023050037	MIAMI	FL		07/07/2023		0	0	(26)	0	0	(26)	0	3,047	3,047	0	0	0
230615890	JACKSON	MS		07/21/2023		0	0	(20)	0	0	(20)	0	502	502	0	0	0
231021262	MIAMI	FL		07/21/2023		0	0	(56)	0	0	(56)	0	1,977	1,977	0	0	0
231021690	ORLANDO	FL		07/21/2023		0	0	(17)	0	0	(17)	0	584	584	0	0	0
231021587	NACOGDOCHES	TX		07/21/2023		0	0	(15)	0	0	(15)	0	498	498	0	0	0
231021168	PAXINOS	PA		07/21/2023		0	0	(11)	0	0	(11)	0	342	342	0	0	0
231021657	ROCHESTER	MI		07/21/2023		0	0	(249)	0	0	(249)	0	8,672	8,672	0	0	0
231020537	ORLANDO	FL		07/21/2023		0	0	(59)	0	0	(59)	0	2,111	2,111	0	0	0
231022337	SAN DIEGO	CA		07/21/2023		0	0	(94)	0	0	(94)	0	3,358	3,358	0	0	0
231021829	BOCA RATON	FL		07/21/2023		0	0	(18)	0	0	(18)	0	619	619	0	0	0
231021816	MANASSAS	VA		07/21/2023		0	0	(37)	0	0	(37)	0	1,318	1,318	0	0	0
023030326	PLACERVILLE	CA		07/07/2023		0	0	(15)	0	0	(15)	0	1,721	1,721	0	0	0
231021467	TINLEY PARK	IL		07/21/2023		0	0	(16)	0	0	(16)	0	534	534	0	0	0
231021746	AUSTIN	TX		07/21/2023		0	0	(31)	0	0	(31)	0	1,084	1,084	0	0	0
023040317	HOUSTON	TX		07/07/2023		0	0	(9)	0	0	(9)	0	1,084	1,084	0	0	0
231022206	SUWANEE	GA		07/21/2023		0	0	(75)	0	0	(75)	0	2,692	2,692	0	0	0
231021710	HALEIWA	HI		07/21/2023		0	0	(90)	0	0	(90)	0	3,218	3,218	0	0	0
231021975	ASHEVILLE	NC		07/21/2023		0	0	(18)	0	0	(18)	0	631	631	0	0	0
231022245	COATESVILLE	PA		07/21/2023		0	0	(3)	0	0	(3)	0	104	104	0	0	0
221016947	ROCKLEDGE	FL		07/21/2023		0	0	(41)	0	0	(41)	0	1,393	1,393	0	0	0
022052405	PHILADELPHIA	PA		07/07/2023		0	0	(2)	0	0	(2)	0	279	279	0	0	0
231021826	PANAMA CITY BEACH	FL		07/21/2023		0	0	(18)	0	0	(18)	0	603	603	0	0	0
023050006	AKRON	OH		07/07/2023		0	0	(5)	0	0	(5)	0	601	601	0	0	0
231021663	CHICAGO	IL		07/21/2023		0	0	(32)	0	0	(32)	0	1,138	1,138	0	0	0
231021714	RANCHO SANTA FE	CA		07/21/2023		0	0	(220)	0	0	(220)	0	7,978	7,978	0	0	0
230508855	MIAMI	FL		07/21/2023		0	0	(13)	0	0	(13)	0	320	320	0	0	0
023040372	AMELIA	OH		07/07/2023		0	0	(5)	0	0	(5)	0	535	535	0	0	0
231021175	HOMESTEAD	FL		07/21/2023		0	0	(8)	0	0	(8)	0	255	255	0	0	0
023050048	DYER	IN		07/07/2023		0	0	(5)	0	0	(5)	0	622	622	0	0	0
023050169	KNOXVILLE	TN		07/07/2023		0	0	(7)	0	0	(7)	0	854	854	0	0	0
231020801	EAGLE PASS	TX		07/21/2023		0	0	(10)	0	0	(10)	0	311	311	0	0	0
023050002	CADILLAC	MI		07/07/2023		0	0	(4)	0	0	(4)	0	447	447	0	0	0
231021655	COCOA	FL		07/21/2023		0	0	(13)	0	0	(13)	0	422	422	0	0	0
231022172	CORDOVA	TN		07/21/2023		0	0	(38)	0	0	(38)	0	1,296	1,296	0	0	0
023050212	UPLAND	CA		07/07/2023		0	0	(25)	0	0	(25)	0	2,849	2,849	0	0	0
023030309	MOULTONBOROUGH	NH		07/07/2023		0	0	(16)	0	0	(16)	0	1,826	1,826	0	0	0
022052599	LAKELAND	FL		07/07/2023		0	0	(13)	0	0	(13)	0	1,539	1,539	0	0	0
231021995	BONITA SPRINGS	FL		07/21/2023		0	0	(18)	0	0	(18)	0	601	601	0	0	0
231021929	SAN ANTONIO	TX		07/21/2023		0	0	(13)	0	0	(13)	0	432	432	0	0	0
231021808	ELKHORN	NE		07/21/2023		0	0	(9)	0	0	(9)	0	306	306	0	0	0
231021934	LAVEEN	AZ		07/21/2023		0	0	(23)	0	0	(23)	0	805	805	0	0	0
231021813	RICHMOND	TX		07/21/2023		0	0	(9)	0	0	(9)	0	305	305	0	0	0
231022070	PANAMA CITY BEACH	FL		07/21/2023		0	0	(58)	0	0	(58)	0	2,067	2,067	0	0	0
230507378	MIAMI	FL		07/21/2023		0	0	(25)	0	0	(25)	0	625	625	0	0	0
231021911	GILBERT	AZ		07/21/2023		0	0	(19)	0	0	(19)	0	643	643	0	0	0
231021469	LEANDER	TX		07/21/2023		0	0	(75)	0	0	(75)	0	2,669	2,669	0	0	0
023040371	BALTIMORE	MD		07/07/2023		0	0	(4)	0	0	(4)	0	435	435	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
023050031	ELOY	AZ		07/07/2023		0	0	(8)	0	0	(8)	0	929	929	0	0	0
231022334	FORT SMITH	AR		07/21/2023		0	0	(17)	0	0	(17)	0	548	548	0	0	0
231022060	MOORESVILLE	NC		07/21/2023		0	0	(20)	0	0	(20)	0	671	671	0	0	0
231022083	PALM BEACH GARDENS	FL		07/21/2023		0	0	(31)	0	0	(31)	0	1,076	1,076	0	0	0
231022106	DOUGLASVILLE	GA		07/21/2023		0	0	(30)	0	0	(30)	0	1,064	1,064	0	0	0
231022111	FLAGSTAFF	AZ		07/21/2023		0	0	(20)	0	0	(20)	0	673	673	0	0	0
230510786	CLEARWATER	FL		07/14/2023		0	0	(22)	0	0	(22)	0	1,030	1,030	0	0	0
023030376	DALY CITY	CA		07/20/2023		0	0	(76)	0	0	(76)	0	4,688	4,688	0	0	0
230512238	LAKE WALES	FL		07/10/2023		0	0	(19)	0	0	(19)	0	697	697	0	0	0
230510976	NEW ORLEANS	LA		07/10/2023		0	0	(27)	0	0	(27)	0	980	980	0	0	0
230509853	WILMINGTON	NC		07/10/2023		0	0	(14)	0	0	(14)	0	517	517	0	0	0
230507907	JACKSONVILLE	FL		07/10/2023		0	0	(31)	0	0	(31)	0	1,112	1,112	0	0	0
230509895	KENOSHA	WI		07/14/2023		0	0	(6)	0	0	(6)	0	299	299	0	0	0
230513582	MIAMI	FL		07/14/2023		0	0	(26)	0	0	(26)	0	1,221	1,221	0	0	0
230615288	WILMINGTON	NC		07/14/2023		0	0	(25)	0	0	(25)	0	1,191	1,191	0	0	0
230615569	SAINT PETERSBURG	FL		07/14/2023		0	0	(22)	0	0	(22)	0	1,054	1,054	0	0	0
230402331	MILWAUKEE	WI		07/10/2023		0	0	(10)	0	0	(10)	0	356	356	0	0	0
230618928	LATHROP	CA		07/14/2023		0	0	(202)	0	0	(202)	0	8,223	8,223	0	0	0
023050186	CAPE MAY	NJ		07/20/2023		0	0	(18)	0	0	(18)	0	1,670	1,670	0	0	0
023040165	CORONA	CA		07/20/2023		0	0	(51)	0	0	(51)	0	2,644	2,644	0	0	0
230513772	ZEPHYRHILLS	FL		07/10/2023		0	0	(16)	0	0	(16)	0	578	578	0	0	0
230614968	SANTA MARIA	CA		07/14/2023		0	0	(29)	0	0	(29)	0	1,191	1,191	0	0	0
023050139	DALLAS	TX		07/20/2023		0	0	(14)	0	0	(14)	0	743	743	0	0	0
230512840	HOUSTON	TX		07/10/2023		0	0	(10)	0	0	(10)	0	366	366	0	0	0
230513525	COCKEYSVILLE	MD		07/10/2023		0	0	(64)	0	0	(64)	0	2,307	2,307	0	0	0
230616922	BALTIMORE	MD		07/10/2023		0	0	(12)	0	0	(12)	0	427	427	0	0	0
230510125	RODEO	CA		07/10/2023		0	0	(36)	0	0	(36)	0	1,301	1,301	0	0	0
230615718	MILWAUKEE	WI		07/14/2023		0	0	(7)	0	0	(7)	0	319	319	0	0	0
230616450	LADSON	SC		07/14/2023		0	0	(11)	0	0	(11)	0	513	513	0	0	0
230511479	WINTER SPRINGS	FL		07/10/2023		0	0	(35)	0	0	(35)	0	1,290	1,290	0	0	0
023050056	MIAMI BEACH	FL		07/20/2023		0	0	(177)	0	0	(177)	0	9,249	9,249	0	0	0
230507865	SANTA ROSA BEACH	FL		07/10/2023		0	0	(94)	0	0	(94)	0	3,433	3,433	0	0	0
230511248	CRESSKILL	NJ		07/10/2023		0	0	(50)	0	0	(50)	0	1,803	1,803	0	0	0
230615296	TAMPA	FL		07/14/2023		0	0	(45)	0	0	(45)	0	1,801	1,801	0	0	0
023040224	MARINA DEL REY	CA		07/20/2023		0	0	(21)	0	0	(21)	0	1,059	1,059	0	0	0
230398786	PORT CHESTER	NY		07/10/2023		0	0	(39)	0	0	(39)	0	1,397	1,397	0	0	0
023050126	PHILADELPHIA	PA		07/20/2023		0	0	(32)	0	0	(32)	0	1,643	1,643	0	0	0
230512873	NORTH MYRTLE BEACH	SC		07/14/2023		0	0	(10)	0	0	(10)	0	413	413	0	0	0
023050247	FRESNO	CA		07/20/2023		0	0	(17)	0	0	(17)	0	863	863	0	0	0
230512782	MUSKEGON	MI		07/10/2023		0	0	(12)	0	0	(12)	0	427	427	0	0	0
230402836	WARREN	MI		07/10/2023		0	0	(7)	0	0	(7)	0	254	254	0	0	0
230514275	PARKLAND	FL		07/14/2023		0	0	(43)	0	0	(43)	0	1,767	1,767	0	0	0
023050238	EASTPOINTE	MI		07/20/2023		0	0	(6)	0	0	(6)	0	314	314	0	0	0
230513293	SAN ANTONIO	TX		07/10/2023		0	0	(36)	0	0	(36)	0	1,323	1,323	0	0	0
230616187	IRVINE	CA		07/10/2023		0	0	(64)	0	0	(64)	0	2,337	2,337	0	0	0
230620288	NASHVILLE	TN		07/14/2023		0	0	(10)	0	0	(10)	0	414	414	0	0	0
230618423	BOYNTON BEACH	FL		07/14/2023		0	0	(25)	0	0	(25)	0	1,003	1,003	0	0	0
230511271	DANVILLE	VA		07/10/2023		0	0	(7)	0	0	(7)	0	237	237	0	0	0
230512675	HOHENWALD	TN		07/10/2023		0	0	(7)	0	0	(7)	0	245	245	0	0	0
230510539	PLEASANT GROVE	AL		07/10/2023		0	0	(16)	0	0	(16)	0	567	567	0	0	0
230513657	BALTIMORE	MD		07/14/2023		0	0	(11)	0	0	(11)	0	447	447	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
230614885	ATLANTA	GA		07/10/2023		0	0	(49)	0	0	(49)	0	1,800	1,800	0	0	0
230614703	LONGBOAT KEY	FL		07/10/2023		0	0	(47)	0	0	(47)	0	1,718	1,718	0	0	0
230509085	FORT WORTH	TX		07/10/2023		0	0	(17)	0	0	(17)	0	632	632	0	0	0
230511461	ORLANDO	FL		07/10/2023		0	0	(41)	0	0	(41)	0	1,494	1,494	0	0	0
023020302	PRATT	KS		07/20/2023		0	0	(14)	0	0	(14)	0	814	814	0	0	0
023040074	CITY OF WEST SACRAMENTO	CA		07/20/2023		0	0	(24)	0	0	(24)	0	1,428	1,428	0	0	0
220972871	KISSIMMEE	FL		07/10/2023		0	0	(15)	0	0	(15)	0	543	543	0	0	0
023040395	MARINA DEL REY	CA		07/20/2023		0	0	(15)	0	0	(15)	0	1,333	1,333	0	0	0
230614521	FORT LAUDERDALE	FL		07/14/2023		0	0	(13)	0	0	(13)	0	509	509	0	0	0
230618894	GEORGETOWN	MD		07/14/2023		0	0	(9)	0	0	(9)	0	365	365	0	0	0
230618019	SEMINOLE	FL		07/14/2023		0	0	(18)	0	0	(18)	0	697	697	0	0	0
230507493	MIAMI	FL		07/10/2023		0	0	(15)	0	0	(15)	0	531	531	0	0	0
230510612	SAVANNAH	GA		07/10/2023		0	0	(16)	0	0	(16)	0	579	579	0	0	0
230187031	NASHVILLE	TN		07/10/2023		0	0	(15)	0	0	(15)	0	532	532	0	0	0
230511073	DORAL	FL		07/14/2023		0	0	(44)	0	0	(44)	0	1,041	1,041	0	0	0
023040137	GLENDALE	WI		07/20/2023		0	0	(12)	0	0	(12)	0	581	581	0	0	0
230618209	MYRTLE BEACH	SC		07/14/2023		0	0	(13)	0	0	(13)	0	545	545	0	0	0
230615452	INDIAN ROCKS BEACH	FL		07/14/2023		0	0	(75)	0	0	(75)	0	3,595	3,595	0	0	0
230513269	COLUMBUS	OH		07/10/2023		0	0	(9)	0	0	(9)	0	342	342	0	0	0
230396954	OCALA	FL		07/10/2023		0	0	(30)	0	0	(30)	0	1,088	1,088	0	0	0
023040012	SALISBURY	MD		07/20/2023		0	0	(6)	0	0	(6)	0	481	481	0	0	0
023050110	DALLAS	TX		07/20/2023		0	0	(14)	0	0	(14)	0	706	706	0	0	0
230510240	ORLANDO	FL		07/14/2023		0	0	(14)	0	0	(14)	0	652	652	0	0	0
230402950	NEWTON	NJ		07/10/2023		0	0	(33)	0	0	(33)	0	1,214	1,214	0	0	0
230615593	MYRTLE BEACH	SC		07/14/2023		0	0	(8)	0	0	(8)	0	338	338	0	0	0
230511925	PEABODY	MA		07/10/2023		0	0	(27)	0	0	(27)	0	1,003	1,003	0	0	0
230396434	KISSIMMEE	FL		07/10/2023		0	0	(14)	0	0	(14)	0	509	509	0	0	0
230512907	MIAMI	FL		07/14/2023		0	0	(9)	0	0	(9)	0	423	423	0	0	0
230512857	MIAMI	FL		07/14/2023		0	0	(9)	0	0	(9)	0	423	423	0	0	0
023050120	MARINA DEL REY	CA		07/20/2023		0	0	(353)	0	0	(353)	0	18,298	18,298	0	0	0
230617516	WAXHAW	NC		07/14/2023		0	0	(259)	0	0	(259)	0	10,460	10,460	0	0	0
230616534	NORTH MYRTLE BEACH	SC		07/10/2023		0	0	(17)	0	0	(17)	0	611	611	0	0	0
OV3467482	CASA GRANDE	AZ		07/28/2023		0	0	(1)	0	0	(1)	0	1,296	1,296	0	0	0
OV3467480	KINDRED	FL		07/28/2023		0	0	(6)	0	0	(6)	0	738	738	0	0	0
OV3466097	SEMINOLE	FL		07/28/2023		0	0	15	0	0	15	0	1,788	1,788	0	0	0
BB1093960	LOUGHMAN	FL		08/03/2023		0	0	34	0	0	34	0	661	661	0	0	0
BB1093970	ELKRIDGE	MD		08/03/2023		0	0	6,235	0	0	6,235	0	230,388	230,388	0	0	0
BB1093980	PLAINFIELD	NJ		08/03/2023		0	0	180	0	0	180	0	1,866	1,866	0	0	0
BB1093950	SUFFOLK	VA		08/03/2023		0	0	96	0	0	96	0	1,217	1,217	0	0	0
230616211	GLEN BURNIE	MD		08/04/2023		0	0	(18)	0	0	(18)	0	976	976	0	0	0
231022685	SPICEWOOD	TX		08/11/2023		0	0	(58)	0	0	(58)	0	2,021	2,021	0	0	0
230618639	DETROIT	MI		08/04/2023		0	0	(7)	0	0	(7)	0	395	395	0	0	0
231021461	FORT LAUDERDALE	FL		08/11/2023		0	0	(9)	0	0	(9)	0	261	261	0	0	0
230722944	WETHERSFIELD	CT		08/15/2023		0	0	(10)	0	0	(10)	0	814	814	0	0	0
023050325	HOUSTON	TX		08/07/2023		0	0	(11)	0	0	(11)	0	442	442	0	0	0
023050153	MISSION	TX		08/21/2023		0	0	(40)	0	0	(40)	0	1,584	1,584	0	0	0
231022285	SAINT CLOUD	FL		08/11/2023		0	0	(18)	0	0	(18)	0	597	597	0	0	0
230617615	KANNAPOLIS	NC		08/18/2023		0	0	(13)	0	0	(13)	0	362	362	0	0	0
231022736	PALM COAST	FL		08/11/2023		0	0	(77)	0	0	(77)	0	2,712	2,712	0	0	0
230514234	BALDWIN PARK	CA		08/04/2023		0	0	(8)	0	0	(8)	0	435	435	0	0	0
231022387	HOPATCONG	NJ		08/11/2023		0	0	(29)	0	0	(29)	0	974	974	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
023060239	SOUTH HAVEN	MI		08/29/2023		0	0	(61)	0	0	(61)	0	2,034	2,034	0	0	0
231022405	JOPPA	MD		08/11/2023		0	0	(151)	0	0	(151)	0	5,141	5,141	0	0	0
230511396	COMPTON	CA		08/15/2023		0	0	(8)	0	0	(8)	0	851	851	0	0	0
231022284	PHOENIX	AZ		08/11/2023		0	0	(19)	0	0	(19)	0	600	600	0	0	0
231022158	SUGAR LAND	TX		08/11/2023		0	0	(33)	0	0	(33)	0	1,067	1,067	0	0	0
230615528	ORANGE	TX		08/04/2023		0	0	(10)	0	0	(10)	0	537	537	0	0	0
230829434	NORTH WILDWOOD	NJ		08/23/2023		0	0	(10)	0	0	(10)	0	456	456	0	0	0
231022424	DECATUR	AL		08/11/2023		0	0	(7)	0	0	(7)	0	222	222	0	0	0
023050237	ANTIOCH	CA		08/21/2023		0	0	(9)	0	0	(9)	0	541	541	0	0	0
231022252	CORDOVA	TN		08/11/2023		0	0	(39)	0	0	(39)	0	1,223	1,223	0	0	0
231021945	METAIRIE	LA		08/11/2023		0	0	(16)	0	0	(16)	0	500	500	0	0	0
231022170	ORLANDO	FL		08/11/2023		0	0	(5)	0	0	(5)	0	138	138	0	0	0
230513541	HOBBS	NM		08/04/2023		0	0	(10)	0	0	(10)	0	535	535	0	0	0
230621096	SAINT LOUIS	MO		08/04/2023		0	0	(8)	0	0	(8)	0	441	441	0	0	0
231022475	HENDERSON	NV		08/11/2023		0	0	0	0	0	0	0	4	4	0	0	0
231022596	BOCA RATON	FL		08/11/2023		0	0	(34)	0	0	(34)	0	1,167	1,167	0	0	0
230614455	SHELTON	CT		08/04/2023		0	0	(13)	0	0	(13)	0	708	708	0	0	0
231021760	COLORADO SPRINGS	CO		08/11/2023		0	0	(25)	0	0	(25)	0	773	773	0	0	0
230509820	HINESVILLE	GA		08/04/2023		0	0	(5)	0	0	(5)	0	286	286	0	0	0
231022267	SHADY COVE	OR		08/11/2023		0	0	(33)	0	0	(33)	0	1,119	1,119	0	0	0
231022565	MORTON GROVE	IL		08/11/2023		0	0	(44)	0	0	(44)	0	1,518	1,518	0	0	0
231023024	SIMPSONVILLE	SC		08/11/2023		0	0	(37)	0	0	(37)	0	1,258	1,258	0	0	0
231022291	ATHENS	GA		08/11/2023		0	0	(11)	0	0	(11)	0	328	328	0	0	0
230725913	MARIETTA	GA		08/23/2023		0	0	(18)	0	0	(18)	0	749	749	0	0	0
230727125	SAVANNAH	GA		09/01/2023		0	0	(21)	0	0	(21)	0	717	717	0	0	0
023050079	PEMBROKE PINES	FL		08/07/2023		0	0	(45)	0	0	(45)	0	2,245	2,245	0	0	0
230620460	CHARLOTTE	NC		08/18/2023		0	0	(24)	0	0	(24)	0	747	747	0	0	0
230618134	SANTA ANA	CA		08/04/2023		0	0	(24)	0	0	(24)	0	1,325	1,325	0	0	0
231022965	ST. GEORGE	UT		08/11/2023		0	0	(20)	0	0	(20)	0	668	668	0	0	0
231022718	SCOTTSDALE	AZ		08/11/2023		0	0	(52)	0	0	(52)	0	1,749	1,749	0	0	0
231022476	MIDLAND	TX		08/11/2023		0	0	(23)	0	0	(23)	0	761	761	0	0	0
231022527	CHARLOTTE	NC		08/11/2023		0	0	(14)	0	0	(14)	0	443	443	0	0	0
230621666	NORTH MYRTLE BEACH	SC		08/18/2023		0	0	(14)	0	0	(14)	0	427	427	0	0	0
231022648	SUNLAND PARK	NM		08/11/2023		0	0	(127)	0	0	(127)	0	4,267	4,267	0	0	0
231022532	LAS VEGAS	NV		08/11/2023		0	0	(35)	0	0	(35)	0	1,190	1,190	0	0	0
230616559	ROCKWALL	TX		08/04/2023		0	0	(11)	0	0	(11)	0	574	574	0	0	0
230619538	WILDWOOD CREST	NJ		08/04/2023		0	0	(38)	0	0	(38)	0	2,076	2,076	0	0	0
230621203	BALTIMORE	MD		08/23/2023		0	0	(22)	0	0	(22)	0	863	863	0	0	0
231022248	BOWIE	MD		08/11/2023		0	0	(13)	0	0	(13)	0	439	439	0	0	0
023060020	MOSES LAKE	WA		08/07/2023		0	0	(5)	0	0	(5)	0	259	259	0	0	0
023050359	MEMPHIS	TN		08/29/2023		0	0	(6)	0	0	(6)	0	237	237	0	0	0
231022425	MOBILE	AL		08/11/2023		0	0	(9)	0	0	(9)	0	284	284	0	0	0
230724031	MANALAPAN	NJ		09/01/2023		0	0	(773)	0	0	(773)	0	21,374	21,374	0	0	0
231021463	STUART	FL		08/11/2023		0	0	(14)	0	0	(14)	0	422	422	0	0	0
230725194	NEWARK	CA		08/23/2023		0	0	(72)	0	0	(72)	0	2,940	2,940	0	0	0
023060036	SANTA ROSA BEACH	FL		08/07/2023		0	0	(65)	0	0	(65)	0	3,226	3,226	0	0	0
230723710	BARRINGTON	NJ		08/18/2023		0	0	(14)	0	0	(14)	0	856	856	0	0	0
230619496	TEMPE	AZ		08/04/2023		0	0	(29)	0	0	(29)	0	1,569	1,569	0	0	0
230615403	CAMBRIDGE	MD		08/04/2023		0	0	(10)	0	0	(10)	0	528	528	0	0	0
023060060	CHICAGO	IL		08/07/2023		0	0	(96)	0	0	(96)	0	4,765	4,765	0	0	0
230615163	GLEN BURNIE	MD		08/04/2023		0	0	(9)	0	0	(9)	0	517	517	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
230725624	GARY	IN		09/01/2023		0	0	(15)	0	0	(15)	0	384	384	0	0	0
230617631	CONCORD	NC		08/18/2023		0	0	(15)	0	0	(15)	0	404	404	0	0	0
231021933	LAKE TAPPS	WA		08/11/2023		0	0	(33)	0	0	(33)	0	1,045	1,045	0	0	0
230510679	MAYFIELD	PA		08/04/2023		0	0	(6)	0	0	(6)	0	326	326	0	0	0
230725566	STOCKTON	CA		08/18/2023		0	0	(17)	0	0	(17)	0	895	895	0	0	0
231022598	INLET BEACH	FL		08/11/2023		0	0	(47)	0	0	(47)	0	1,650	1,650	0	0	0
231022235	CLEARWATER	FL		08/11/2023		0	0	(54)	0	0	(54)	0	1,773	1,773	0	0	0
231022743	DOVER	FL		08/11/2023		0	0	(39)	0	0	(39)	0	1,332	1,332	0	0	0
230620700	FRESNO	CA		08/18/2023		0	0	(18)	0	0	(18)	0	593	593	0	0	0
231022738	FORT MYERS	FL		08/11/2023		0	0	(24)	0	0	(24)	0	814	814	0	0	0
230620650	MATTHEWS	NC		08/18/2023		0	0	(31)	0	0	(31)	0	885	885	0	0	0
023040391	LA QUINTA	CA		08/07/2023		0	0	(19)	0	0	(19)	0	921	921	0	0	0
230508525	CHICAGO	IL		08/04/2023		0	0	(9)	0	0	(9)	0	507	507	0	0	0
231022310	HEBER CITY	UT		08/11/2023		0	0	(28)	0	0	(28)	0	897	897	0	0	0
023060088	DRIPPING SPRINGS	TX		08/29/2023		0	0	(27)	0	0	(27)	0	1,242	1,242	0	0	0
023050207	LAS VEGAS	NV		08/21/2023		0	0	(37)	0	0	(37)	0	1,474	1,474	0	0	0
231022712	DUNEDIN	FL		08/11/2023		0	0	(86)	0	0	(86)	0	2,903	2,903	0	0	0
231022470	CHICAGO	IL		08/11/2023		0	0	(30)	0	0	(30)	0	951	951	0	0	0
231022116	CASA GRANDE	AZ		08/11/2023		0	0	(19)	0	0	(19)	0	643	643	0	0	0
231021464	MARGATE	FL		08/11/2023		0	0	(9)	0	0	(9)	0	280	280	0	0	0
231022414	LAS VEGAS	NV		08/11/2023		0	0	(100)	0	0	(100)	0	3,506	3,506	0	0	0
230514010	REIDSVILLE	NC		08/04/2023		0	0	(9)	0	0	(9)	0	502	502	0	0	0
023060105	SPRING HILL	TN		08/07/2023		0	0	(4)	0	0	(4)	0	935	935	0	0	0
231021693	FORT MYERS	FL		08/11/2023		0	0	(15)	0	0	(15)	0	484	484	0	0	0
230616765	HAMPTON	VA		08/04/2023		0	0	(4)	0	0	(4)	0	243	243	0	0	0
231022260	SEBRING	FL		08/11/2023		0	0	(39)	0	0	(39)	0	1,185	1,185	0	0	0
231022739	POMPANO BEACH	FL		08/11/2023		0	0	(28)	0	0	(28)	0	961	961	0	0	0
230618530	NATIONAL CITY	CA		08/15/2023		0	0	(22)	0	0	(22)	0	2,481	2,481	0	0	0
231022064	WOONSOCKET	RI		08/11/2023		0	0	(167)	0	0	(167)	0	5,424	5,424	0	0	0
230828675	KATY	TX		09/01/2023		0	0	(126)	0	0	(126)	0	3,364	3,364	0	0	0
231022972	WAUKEGAN	IL		08/11/2023		0	0	(15)	0	0	(15)	0	491	491	0	0	0
230513780	INDIANAPOLIS	IN		08/04/2023		0	0	(14)	0	0	(14)	0	767	767	0	0	0
230622110	MONTGOMERY	TX		08/18/2023		0	0	(12)	0	0	(12)	0	333	333	0	0	0
230726713	OPELIKA	AL		08/23/2023		0	0	(11)	0	0	(11)	0	388	388	0	0	0
023060062	WOODLAND HILLS	CA		08/21/2023		0	0	(46)	0	0	(46)	0	2,849	2,849	0	0	0
230723033	CHICAGO	IL		08/18/2023		0	0	(8)	0	0	(8)	0	207	207	0	0	0
023060299	PRESCOTT VALLEY	AZ		08/21/2023		0	0	(34)	0	0	(34)	0	1,372	1,372	0	0	0
231022732	ESCONDIDO	CA		08/11/2023		0	0	(53)	0	0	(53)	0	1,820	1,820	0	0	0
231022853	MESQUITE	TX		08/11/2023		0	0	(19)	0	0	(19)	0	639	639	0	0	0
230396962	BALTIMORE	MD		08/04/2023		0	0	(6)	0	0	(6)	0	351	351	0	0	0
023050060	LOS ANGELES	CA		08/07/2023		0	0	(32)	0	0	(32)	0	1,601	1,601	0	0	0
231021828	DAVENPORT	FL		08/11/2023		0	0	(39)	0	0	(39)	0	1,261	1,261	0	0	0
023060304	GETTYSBURG	PA		08/29/2023		0	0	(32)	0	0	(32)	0	1,379	1,379	0	0	0
231022117	WILLIS	TX		08/11/2023		0	0	(12)	0	0	(12)	0	385	385	0	0	0
231022420	FLEMINGTON	NJ		08/11/2023		0	0	(14)	0	0	(14)	0	464	464	0	0	0
230404949	GREENSBORO	NC		08/04/2023		0	0	(19)	0	0	(19)	0	1,025	1,025	0	0	0
231021820	SCOTTSDALE	AZ		08/11/2023		0	0	(52)	0	0	(52)	0	1,701	1,701	0	0	0
230723355	CONWAY	SC		09/01/2023		0	0	(13)	0	0	(13)	0	322	322	0	0	0
023050130	FORT LEE	NJ		08/07/2023		0	0	(38)	0	0	(38)	0	1,456	1,456	0	0	0
230513822	NASHVILLE	TN		08/04/2023		0	0	(29)	0	0	(29)	0	1,562	1,562	0	0	0
231022689	NAVARRE	FL		08/11/2023		0	0	(31)	0	0	(31)	0	1,057	1,057	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
231022205	CAPE CORAL	FL		08/11/2023		0	0	(28)	0	0	(28)	0	908	908	0	0	0
230620403	MYRTLE BEACH	SC		08/18/2023		0	0	(9)	0	0	(9)	0	253	253	0	0	0
023040370	AZUSA	CA		08/07/2023		0	0	(11)	0	0	(11)	0	417	417	0	0	0
023060044	PHILADELPHIA	PA		08/07/2023		0	0	(9)	0	0	(9)	0	447	447	0	0	0
230405821	OAK BLUFFS	MA		09/01/2023		0	0	(46)	0	0	(46)	0	1,660	1,660	0	0	0
230510828	NEW CANEY	TX		08/04/2023		0	0	(10)	0	0	(10)	0	517	517	0	0	0
023050405	WASHINGTON COURT HOUSE	OH		08/29/2023		0	0	(10)	0	0	(10)	0	453	453	0	0	0
023040312	WEST PALM BEACH	FL		08/07/2023		0	0	(19)	0	0	(19)	0	735	735	0	0	0
231022542	HILTON HEAD ISLAND	SC		08/11/2023		0	0	(173)	0	0	(173)	0	5,325	5,325	0	0	0
231022300	HAYWARD	CA		08/11/2023		0	0	(20)	0	0	(20)	0	632	632	0	0	0
231022421	HOMERVILLE	OH		08/11/2023		0	0	(24)	0	0	(24)	0	763	763	0	0	0
230621765	PHILADELPHIA	PA		09/01/2023		0	0	(52)	0	0	(52)	0	1,396	1,396	0	0	0
230615940	ALLENDALE	NJ		08/04/2023		0	0	(39)	0	0	(39)	0	2,107	2,107	0	0	0
231022435	PORT ORANGE	FL		08/11/2023		0	0	(16)	0	0	(16)	0	533	533	0	0	0
231022142	LOS ANGELES	CA		08/11/2023		0	0	(27)	0	0	(27)	0	881	881	0	0	0
023040331	ODESSA	FL		08/07/2023		0	0	(30)	0	0	(30)	0	1,465	1,465	0	0	0
023050298	PHARR	TX		08/21/2023		0	0	(15)	0	0	(15)	0	937	937	0	0	0
230723900	CLAREMONT	CA		08/23/2023		0	0	(20)	0	0	(20)	0	784	784	0	0	0
231022625	EAGLE	ID		08/11/2023		0	0	(38)	0	0	(38)	0	1,312	1,312	0	0	0
230401432	FENNVILLE	MI		08/04/2023		0	0	(80)	0	0	(80)	0	4,358	4,358	0	0	0
023040350	HARDEEVILLE	SC		08/07/2023		0	0	(31)	0	0	(31)	0	1,194	1,194	0	0	0
230724551	MIRAMAR	FL		08/23/2023		0	0	(25)	0	0	(25)	0	1,000	1,000	0	0	0
230616468	STEVENSON RANCH	CA		08/15/2023		0	0	(9)	0	0	(9)	0	1,071	1,071	0	0	0
230622136	MYRTLE BEACH	SC		08/18/2023		0	0	(27)	0	0	(27)	0	766	766	0	0	0
230617029	CATONSVILLE	MD		08/04/2023		0	0	(10)	0	0	(10)	0	531	531	0	0	0
023050094	CLOVIS	CA		08/29/2023		0	0	(76)	0	0	(76)	0	3,532	3,532	0	0	0
231022860	MIRAMAR BEACH	FL		08/11/2023		0	0	(18)	0	0	(18)	0	598	598	0	0	0
230508574	WINTER GARDEN	FL		08/04/2023		0	0	(31)	0	0	(31)	0	1,702	1,702	0	0	0
230725012	ATLANTA	GA		08/18/2023		0	0	(15)	0	0	(15)	0	424	424	0	0	0
231022250	NASHVILLE	TN		08/11/2023		0	0	(29)	0	0	(29)	0	971	971	0	0	0
023060083	TILLAMOOK	OR		08/29/2023		0	0	(21)	0	0	(21)	0	900	900	0	0	0
230617912	HOLLISTER	CA		08/04/2023		0	0	(75)	0	0	(75)	0	4,100	4,100	0	0	0
230723249	HOUSTON	TX		09/01/2023		0	0	(21)	0	0	(21)	0	541	541	0	0	0
230723942	GLENDALE	AZ		08/18/2023		0	0	(32)	0	0	(32)	0	918	918	0	0	0
230616849	BALTIMORE	MD		08/18/2023		0	0	(13)	0	0	(13)	0	371	371	0	0	0
023060032	WILLIAMSTOWN	NJ		08/07/2023		0	0	(17)	0	0	(17)	0	828	828	0	0	0
230725152	NEW ORLEANS	LA		09/01/2023		0	0	(13)	0	0	(13)	0	346	346	0	0	0
023060097	PALMETTO	FL		08/07/2023		0	0	(26)	0	0	(26)	0	1,268	1,268	0	0	0
230615585	PAWLEYS ISLAND	SC		08/04/2023		0	0	(14)	0	0	(14)	0	774	774	0	0	0
231022017	EWA BEACH	HI		08/11/2023		0	0	(210)	0	0	(210)	0	6,909	6,909	0	0	0
230616799	NEW HAVEN	CT		08/15/2023		0	0	(9)	0	0	(9)	0	1,065	1,065	0	0	0
231022320	BONITA SPRINGS	FL		08/11/2023		0	0	(27)	0	0	(27)	0	922	922	0	0	0
230614562	KRUM	TX		08/15/2023		0	0	(5)	0	0	(5)	0	542	542	0	0	0
230621393	DENVER	CO		08/18/2023		0	0	(60)	0	0	(60)	0	1,723	1,723	0	0	0
231022258	GROVE CITY	OH		08/11/2023		0	0	(23)	0	0	(23)	0	775	775	0	0	0
231022347	PHILADELPHIA	PA		08/11/2023		0	0	(6)	0	0	(6)	0	202	202	0	0	0
231022752	BATON ROUGE	LA		08/11/2023		0	0	(6)	0	0	(6)	0	190	190	0	0	0
231021817	SEDONA	AZ		08/11/2023		0	0	(52)	0	0	(52)	0	1,724	1,724	0	0	0
230727893	ROBINSON	TX		09/01/2023		0	0	(29)	0	0	(29)	0	769	769	0	0	0
231022650	SALT LAKE CITY	UT		08/11/2023		0	0	(48)	0	0	(48)	0	1,680	1,680	0	0	0
023030323	FRESNO	CA		08/07/2023		0	0	(15)	0	0	(15)	0	747	747	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
230619082	FLORENCE	SC		08/18/2023		0	0	(41)	0	0	(41)	0	1,210	1,210	0	0	0
230514192	HOHENWALD	TN		08/04/2023		0	0	(17)	0	0	(17)	0	953	953	0	0	0
231022493	PHOENIX	AZ		08/11/2023		0	0	(144)	0	0	(144)	0	4,247	4,247	0	0	0
231022125	MCDONOUGH	GA		08/11/2023		0	0	(32)	0	0	(32)	0	1,024	1,024	0	0	0
231022507	SAN ANTONIO	TX		08/11/2023		0	0	(9)	0	0	(9)	0	294	294	0	0	0
230513921	DALLAS	TX		08/04/2023		0	0	(11)	0	0	(11)	0	610	610	0	0	0
023060082	TEGA CAY	SC		08/29/2023		0	0	(28)	0	0	(28)	0	1,197	1,197	0	0	0
023060077	MIRAMAR BEACH	FL		08/21/2023		0	0	(2)	0	0	(2)	0	133	133	0	0	0
231022391	TAUNTON	MA		08/11/2023		0	0	(35)	0	0	(35)	0	1,198	1,198	0	0	0
230618571	JACKSON	TN		08/04/2023		0	0	(6)	0	0	(6)	0	344	344	0	0	0
231021474	DAVENPORT	FL		08/11/2023		0	0	(95)	0	0	(95)	0	3,001	3,001	0	0	0
023050152	TORRINGTON	CT		08/07/2023		0	0	(47)	0	0	(47)	0	2,333	2,333	0	0	0
230620437	COLUMBIA	SC		08/15/2023		0	0	(13)	0	0	(13)	0	1,470	1,470	0	0	0
230722340	SURF CITY	NC		08/18/2023		0	0	(79)	0	0	(79)	0	2,235	2,235	0	0	0
0V3466992	MILLSBORO	DE		08/30/2023		0	0	6	0	0	6	0	524	524	0	0	0
0V3464801	HOUSTON	TX		08/30/2023		0	0	9	0	0	9	0	572	572	0	0	0
0V3468032	LAND O LAKES	FL		08/30/2023		0	0	18	0	0	18	0	1,440	1,440	0	0	0
0V3466990	FORT WORTH	TX		08/30/2023		0	0	2	0	0	2	0	5,516	5,516	0	0	0
0V3468026	BOCA RATON	FL		08/30/2023		0	0	112	0	0	112	0	5,954	5,954	0	0	0
BB1110570	NASHVILLE	TN		09/19/2023		0	0	313	0	0	313	0	2,115	2,115	0	0	0
BB1110590	BENSON	AZ		09/19/2023		0	0	158	0	0	158	0	811	811	0	0	0
0V3477597	LINCOLNWOOD	IL		09/28/2023		0	0	3	0	0	3	0	1,541	1,541	0	0	0
0V3472192	LAS VEGAS	NV		09/28/2023		0	0	20	0	0	20	0	687	687	0	0	0
0V3476446	CHATTANOOGA	TN		09/28/2023		0	0	9	0	0	9	0	573	573	0	0	0
0V3474446	BALL GROUND	GA		09/28/2023		0	0	14	0	0	14	0	754	754	0	0	0
0V3473549	LAS VEGAS	NV		09/28/2023		0	0	14	0	0	14	0	722	722	0	0	0
0V3478057	CHICAGO	IL		09/28/2023		0	0	0	0	0	0	0	423	423	0	0	0
231023006	BOYNTON BEACH	FL		09/18/2023		0	0	(86)	0	0	(86)	0	2,538	2,538	0	0	0
231022150	NASHVILLE	TN		09/18/2023		0	0	(15)	0	0	(15)	0	425	425	0	0	0
231022620	BREWSTER	MA		09/18/2023		0	0	(16)	0	0	(16)	0	429	429	0	0	0
230835118	NORWALK	CT		09/29/2023		0	0	(11)	0	0	(11)	0	323	323	0	0	0
230833907	CINCINNATI	OH		09/22/2023		0	0	(17)	0	0	(17)	0	429	429	0	0	0
230832503	SAINT LOUIS	MO		09/29/2023		0	0	(10)	0	0	(10)	0	303	303	0	0	0
230727968	LOMPOC	CA		09/22/2023		0	0	(167)	0	0	(167)	0	4,503	4,503	0	0	0
230725491	NORTH MYRTLE BEACH	SC		09/15/2023		0	0	(32)	0	0	(32)	0	876	876	0	0	0
231023198	JACKSONVILLE	FL		09/18/2023		0	0	(9)	0	0	(9)	0	253	253	0	0	0
230831125	LOS ANGELES	CA		09/15/2023		0	0	(100)	0	0	(100)	0	2,863	2,863	0	0	0
230728149	PASADENA	TX		09/15/2023		0	0	(25)	0	0	(25)	0	674	674	0	0	0
231022826	DAYTONA BEACH SHORES	FL		09/18/2023		0	0	(31)	0	0	(31)	0	902	902	0	0	0
231022909	BONITA SPRINGS	FL		09/18/2023		0	0	(22)	0	0	(22)	0	613	613	0	0	0
231023145	INDIO	CA		09/18/2023		0	0	(62)	0	0	(62)	0	1,819	1,819	0	0	0
230834566	MAMMOTH LAKES	CA		09/29/2023		0	0	(35)	0	0	(35)	0	1,098	1,098	0	0	0
231023089	ESSINGTON	PA		09/18/2023		0	0	(12)	0	0	(12)	0	324	324	0	0	0
231023038	PEBBLE BEACH	CA		09/18/2023		0	0	(95)	0	0	(95)	0	2,784	2,784	0	0	0
230727067	OCEAN CITY	MD		09/15/2023		0	0	(8)	0	0	(8)	0	219	219	0	0	0
230617110	BOISE	ID		09/22/2023		0	0	(44)	0	0	(44)	0	1,221	1,221	0	0	0
231023108	BOCA RATON	FL		09/18/2023		0	0	(19)	0	0	(19)	0	531	531	0	0	0
230835449	TWENTYNINE PALMS	CA		09/29/2023		0	0	(20)	0	0	(20)	0	609	609	0	0	0
231022374	SPRING	TX		09/18/2023		0	0	(82)	0	0	(82)	0	2,269	2,269	0	0	0
230833279	NEW MILFORD	CT		09/22/2023		0	0	(11)	0	0	(11)	0	275	275	0	0	0
230833972	INDIAN TRAIL	NC		09/22/2023		0	0	(26)	0	0	(26)	0	677	677	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
231023470	VERO BEACH	FL		09/18/2023		0	0	(20)	0	0	(20)	0	567	567	0	0	0
230833329	NEWRY	ME		09/22/2023		0	0	(32)	0	0	(32)	0	860	860	0	0	0
230836066	CLEVELAND	OH		09/29/2023		0	0	(13)	0	0	(13)	0	402	402	0	0	0
231023242	FORT LAUDERDALE	FL		09/18/2023		0	0	(709)	0	0	(709)	0	20,694	20,694	0	0	0
230830523	NORTH MYRTLE BEACH	SC		09/22/2023		0	0	(15)	0	0	(15)	0	395	395	0	0	0
231022985	CINCINNATI	OH		09/18/2023		0	0	(7)	0	0	(7)	0	194	194	0	0	0
230725756	MURRELLS INLET	SC		09/15/2023		0	0	(20)	0	0	(20)	0	558	558	0	0	0
231023210	RALEIGH	NC		09/18/2023		0	0	(16)	0	0	(16)	0	453	453	0	0	0
230830333	VINELAND	NJ		09/29/2023		0	0	(38)	0	0	(38)	0	1,202	1,202	0	0	0
231022949	PANAMA CITY BEACH	FL		09/18/2023		0	0	(16)	0	0	(16)	0	437	437	0	0	0
230727141	SOUTH BEND	IN		09/29/2023		0	0	(19)	0	0	(19)	0	586	586	0	0	0
231023166	BROWNFIELD	TX		09/18/2023		0	0	(28)	0	0	(28)	0	796	796	0	0	0
231022604	KISSIMMEE	FL		09/18/2023		0	0	(34)	0	0	(34)	0	970	970	0	0	0
230829186	MOBILE	AL		09/15/2023		0	0	(24)	0	0	(24)	0	640	640	0	0	0
230831349	PRINCETON	TX		09/15/2023		0	0	(49)	0	0	(49)	0	1,351	1,351	0	0	0
230507576	PARAMUS	NJ		09/15/2023		0	0	(198)	0	0	(198)	0	5,618	5,618	0	0	0
230727224	LOS ANGELES	CA		09/15/2023		0	0	(62)	0	0	(62)	0	1,732	1,732	0	0	0
230724387	KNOXVILLE	TN		09/15/2023		0	0	(22)	0	0	(22)	0	603	603	0	0	0
231023537	NORTH LAS VEGAS	NV		09/18/2023		0	0	(35)	0	0	(35)	0	971	971	0	0	0
230621187	NORTH MYRTLE BEACH	SC		09/22/2023		0	0	(20)	0	0	(20)	0	528	528	0	0	0
230831018	HARTFORD	CT		09/22/2023		0	0	(25)	0	0	(25)	0	669	669	0	0	0
231022801	ATTLEBORO	MA		09/18/2023		0	0	(11)	0	0	(11)	0	295	295	0	0	0
230725962	GALVESTON	TX		09/15/2023		0	0	(22)	0	0	(22)	0	833	833	0	0	0
230619629	BALTIMORE	MD		09/29/2023		0	0	(13)	0	0	(13)	0	386	386	0	0	0
231022798	WASHINGTON	DC		09/18/2023		0	0	(8)	0	0	(8)	0	221	221	0	0	0
230726655	FRASER	CO		09/15/2023		0	0	(72)	0	0	(72)	0	2,044	2,044	0	0	0
231023289	CHANNAHON	IL		09/18/2023		0	0	(28)	0	0	(28)	0	809	809	0	0	0
230830515	MOORESVILLE	NC		09/15/2023		0	0	(42)	0	0	(42)	0	1,166	1,166	0	0	0
231023085	SUNRISE	FL		09/18/2023		0	0	(21)	0	0	(21)	0	598	598	0	0	0
230834004	SEQUIM	WA		09/22/2023		0	0	(93)	0	0	(93)	0	2,520	2,520	0	0	0
231022569	SUMMERFIELD	FL		09/18/2023		0	0	(136)	0	0	(136)	0	3,845	3,845	0	0	0
231021849	DAVENPORT	FL		09/18/2023		0	0	(29)	0	0	(29)	0	827	827	0	0	0
231022417	BAKERSFIELD	CA		09/18/2023		0	0	(25)	0	0	(25)	0	713	713	0	0	0
231022487	SARASOTA	FL		09/18/2023		0	0	(43)	0	0	(43)	0	1,264	1,264	0	0	0
231022785	RENO	NV		09/18/2023		0	0	(60)	0	0	(60)	0	1,748	1,748	0	0	0
230828816	CHATTANOOGA	TN		09/29/2023		0	0	(20)	0	0	(20)	0	605	605	0	0	0
231023214	CASA GRANDE	AZ		09/18/2023		0	0	(169)	0	0	(169)	0	4,754	4,754	0	0	0
231022696	PANAMA CITY BEACH	FL		09/18/2023		0	0	(62)	0	0	(62)	0	1,807	1,807	0	0	0
231023037	AUSTIN	TX		09/18/2023		0	0	(39)	0	0	(39)	0	1,125	1,125	0	0	0
230727802	CHICAGO	IL		09/15/2023		0	0	(28)	0	0	(28)	0	787	787	0	0	0
231022994	TAMPA	FL		09/18/2023		0	0	(20)	0	0	(20)	0	558	558	0	0	0
230828899	SURFSIDE BEACH	SC		09/15/2023		0	0	(31)	0	0	(31)	0	859	859	0	0	0
230835456	CLEVELAND HEIGHTS	OH		09/29/2023		0	0	(13)	0	0	(13)	0	395	395	0	0	0
231023405	HANSVILLE	WA		09/18/2023		0	0	(22)	0	0	(22)	0	617	617	0	0	0
231023061	LAS VEGAS	NV		09/18/2023		0	0	(2,201)	0	0	(2,201)	0	64,502	64,502	0	0	0
231023056	LUXEMBURG	WI		09/18/2023		0	0	(18)	0	0	(18)	0	495	495	0	0	0
230829848	KINGMAN	AZ		09/15/2023		0	0	(18)	0	0	(18)	0	657	657	0	0	0
230725707	HAVERHILL	MA		09/15/2023		0	0	(19)	0	0	(19)	0	697	697	0	0	0
230727422	PHILADELPHIA	PA		09/22/2023		0	0	(13)	0	0	(13)	0	336	336	0	0	0
231022418	CATHEDRAL CITY	CA		09/18/2023		0	0	(28)	0	0	(28)	0	809	809	0	0	0
230728123	EVERETT	MA		09/15/2023		0	0	(44)	0	0	(44)	0	1,244	1,244	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
231023068	MADISON	AL		09/18/2023		0	0	(27)	0	0	(27)	0	748	748	0	0	0
231022461	WHEAT RIDGE	CO		09/18/2023		0	0	(92)	0	0	(92)	0	2,712	2,712	0	0	0
231022633	PANAMA CITY BEACH	FL		09/18/2023		0	0	(18)	0	0	(18)	0	509	509	0	0	0
231023087	CARLISLE	PA		09/18/2023		0	0	(32)	0	0	(32)	0	895	895	0	0	0
230829517	HAMDEN	CT		09/15/2023		0	0	(24)	0	0	(24)	0	633	633	0	0	0
230726291	PITTSBURGH	PA		09/15/2023		0	0	(13)	0	0	(13)	0	344	344	0	0	0
230727182	MONROE	NC		09/15/2023		0	0	(26)	0	0	(26)	0	698	698	0	0	0
230728396	HOUSTON	TX		09/29/2023		0	0	(25)	0	0	(25)	0	773	773	0	0	0
231022944	MERIDIAN	ID		09/18/2023		0	0	(178)	0	0	(178)	0	5,268	5,268	0	0	0
BB1093340	LEICESTER	MA		10/04/2023		0	0	355	0	0	355	0	2,243	2,243	0	0	0
BB1093230	PIEDMONT	SC		10/04/2023		0	0	109	0	0	109	0	557	557	0	0	0
BB1093390	SPRINGFIELD	MA		10/04/2023		0	0	187	0	0	187	0	1,179	1,179	0	0	0
BB1093220	CERES	CA		10/04/2023		0	0	181	0	0	181	0	1,153	1,153	0	0	0
BB1093240	COLEBROOK	NH		10/04/2023		0	0	375	0	0	375	0	2,346	2,346	0	0	0
BB1093400	PLAINFIELD	IL		10/04/2023		0	0	408	0	0	408	0	2,207	2,207	0	0	0
BB1110490	CIRCLE PINES	MN		10/11/2023		0	0	396	0	0	396	0	2,554	2,554	0	0	0
BB1093260	PHILLIPS	ME		10/04/2023		0	0	140	0	0	140	0	810	810	0	0	0
BB1093410	SALISBURY	NC		10/04/2023		0	0	115	0	0	115	0	730	730	0	0	0
BB1093300	LOS ANGELES	CA		10/04/2023		0	0	277	0	0	277	0	1,281	1,281	0	0	0
BB1093540	SEMINOLE	FL		10/04/2023		0	0	449	0	0	449	0	2,811	2,811	0	0	0
BB1093200	BATON ROUGE	LA		10/04/2023		0	0	532	0	0	532	0	2,976	2,976	0	0	0
BB1093490	SUISUN CITY	CA		10/04/2023		0	0	780	0	0	780	0	4,356	4,356	0	0	0
BB1093420	SHREVEPORT	LA		10/04/2023		0	0	82	0	0	82	0	437	437	0	0	0
BB1093270	WYLIE	TX		10/04/2023		0	0	331	0	0	331	0	1,930	1,930	0	0	0
OV3482839	CLEVELAND	OH		10/30/2023		0	0	7	0	0	7	0	534	534	0	0	0
230834046	RIO RANCHO	NM		10/24/2023		0	0	(8)	0	0	(8)	0	238	238	0	0	0
231023979	PANAMA CITY BEACH	FL		10/27/2023		0	0	(96)	0	0	(96)	0	2,410	2,410	0	0	0
230832081	ATLANTA	GA		10/06/2023		0	0	(11)	0	0	(11)	0	257	257	0	0	0
230833295	HAMBURG	PA		10/06/2023		0	0	(47)	0	0	(47)	0	1,357	1,357	0	0	0
230830689	PHILADELPHIA	PA		10/06/2023		0	0	(70)	0	0	(70)	0	2,002	2,002	0	0	0
230724841	RAYTOWN	MO		10/13/2023		0	0	(18)	0	0	(18)	0	371	371	0	0	0
230939472	WASHINGTON	DC		10/24/2023		0	0	(9)	0	0	(9)	0	298	298	0	0	0
230724791	KNOB NOSTER	MO		10/13/2023		0	0	(12)	0	0	(12)	0	238	238	0	0	0
231023947	HEBER CITY	UT		10/27/2023		0	0	(22)	0	0	(22)	0	546	546	0	0	0
230830564	PHILADELPHIA	PA		10/06/2023		0	0	(25)	0	0	(25)	0	711	711	0	0	0
231023908	DAVENPORT	FL		10/27/2023		0	0	(25)	0	0	(25)	0	574	574	0	0	0
231023666	LOWELL	MA		10/27/2023		0	0	(40)	0	0	(40)	0	1,021	1,021	0	0	0
230938789	GROVER	CO		10/13/2023		0	0	(25)	0	0	(25)	0	543	543	0	0	0
231024030	DAVENPORT	FL		10/27/2023		0	0	(26)	0	0	(26)	0	644	644	0	0	0
230834939	MYRTLE BEACH	SC		10/06/2023		0	0	(28)	0	0	(28)	0	777	777	0	0	0
231023667	OREGON CITY	OR		10/27/2023		0	0	(47)	0	0	(47)	0	1,195	1,195	0	0	0
230937443	CORNELIA	GA		10/06/2023		0	0	(21)	0	0	(21)	0	487	487	0	0	0
230724734	GRAIN VALLEY	MO		10/13/2023		0	0	(23)	0	0	(23)	0	504	504	0	0	0
230835696	VERONA	PA		10/13/2023		0	0	(14)	0	0	(14)	0	287	287	0	0	0
230726457	CHARLOTTE	TN		10/06/2023		0	0	(17)	0	0	(17)	0	475	475	0	0	0
231023935	NORTH MYRTLE BEACH	SC		10/27/2023		0	0	(25)	0	0	(25)	0	609	609	0	0	0
230832826	MYRTLE BEACH	SC		10/06/2023		0	0	(15)	0	0	(15)	0	340	340	0	0	0
230833980	TORRINGTON	CT		10/13/2023		0	0	(13)	0	0	(13)	0	296	296	0	0	0
231023967	ORLANDO	FL		10/27/2023		0	0	(10)	0	0	(10)	0	221	221	0	0	0
230940488	ALEXANDRIA	VA		10/24/2023		0	0	(24)	0	0	(24)	0	856	856	0	0	0
231023655	BLACKLICK	OH		10/27/2023		0	0	(23)	0	0	(23)	0	575	575	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
230724536	BLUE SPRINGS	MO		10/13/2023		0	0	(27)	0	0	(27)	0	580	580	0	0	0
230939373	HENDERSON	NV		10/24/2023		0	0	(11)	0	0	(11)	0	385	385	0	0	0
231023975	PANAMA CITY BEACH	FL		10/27/2023		0	0	(23)	0	0	(23)	0	551	551	0	0	0
230937336	PHILADELPHIA	PA		10/13/2023		0	0	(11)	0	0	(11)	0	217	217	0	0	0
230937476	MEMPHIS	TN		10/13/2023		0	0	(9)	0	0	(9)	0	181	181	0	0	0
231023938	PANAMA CITY BEACH	FL		10/27/2023		0	0	(36)	0	0	(36)	0	877	877	0	0	0
230835019	ATLANTA	GA		10/13/2023		0	0	(21)	0	0	(21)	0	447	447	0	0	0
230724809	INDEPENDENCE	MO		10/13/2023		0	0	(12)	0	0	(12)	0	247	247	0	0	0
230621112	LEES SUMMIT	MO		10/13/2023		0	0	(30)	0	0	(30)	0	652	652	0	0	0
230939068	STOWE	VT		10/24/2023		0	0	(52)	0	0	(52)	0	1,856	1,856	0	0	0
230833634	CHARLESTON	SC		10/13/2023		0	0	(20)	0	0	(20)	0	502	502	0	0	0
231022118	WILMINGTON	MA		10/27/2023		0	0	(46)	0	0	(46)	0	1,168	1,168	0	0	0
231023955	JUPITER	FL		10/27/2023		0	0	(32)	0	0	(32)	0	777	777	0	0	0
231023942	PANAMA CITY BEACH	FL		10/27/2023		0	0	(23)	0	0	(23)	0	567	567	0	0	0
230724742	INDEPENDENCE	MO		10/13/2023		0	0	(15)	0	0	(15)	0	308	308	0	0	0
230829830	NORTH HAVEN	CT		10/24/2023		0	0	(21)	0	0	(21)	0	719	719	0	0	0
230834061	ALBUQUERQUE	NM		10/24/2023		0	0	(10)	0	0	(10)	0	313	313	0	0	0
231023386	SICKLERVILLE	NJ		10/27/2023		0	0	(32)	0	0	(32)	0	772	772	0	0	0
231023093	SACRAMENTO	CA		10/27/2023		0	0	(16)	0	0	(16)	0	382	382	0	0	0
231024271	PANAMA CITY BEACH	FL		10/27/2023		0	0	(14)	0	0	(14)	0	335	335	0	0	0
230832909	HOUSTON	TX		10/13/2023		0	0	(14)	0	0	(14)	0	299	299	0	0	0
230728313	NORWALK	CT		10/06/2023		0	0	(19)	0	0	(19)	0	537	537	0	0	0
230830895	AUSTIN	TX		10/06/2023		0	0	(24)	0	0	(24)	0	681	681	0	0	0
230939506	WASHINGTON	DC		10/24/2023		0	0	(9)	0	0	(9)	0	296	296	0	0	0
231024209	FORT MYERS	FL		10/27/2023		0	0	(16)	0	0	(16)	0	384	384	0	0	0
230724775	LAWRENCE	KS		10/13/2023		0	0	(15)	0	0	(15)	0	309	309	0	0	0
231023836	ANTHONY	NM		10/27/2023		0	0	(14)	0	0	(14)	0	339	339	0	0	0
231023962	HEBER CITY	UT		10/27/2023		0	0	(111)	0	0	(111)	0	2,783	2,783	0	0	0
230834772	CHARLOTTE	NC		10/24/2023		0	0	(21)	0	0	(21)	0	739	739	0	0	0
231023124	EVERGREEN	CO		10/27/2023		0	0	(60)	0	0	(60)	0	1,534	1,534	0	0	0
231023981	ASHVILLE	OH		10/27/2023		0	0	(50)	0	0	(50)	0	1,217	1,217	0	0	0
231023976	SOUTH JORDAN	UT		10/27/2023		0	0	(181)	0	0	(181)	0	4,366	4,366	0	0	0
230835845	FALLBROOK	CA		10/24/2023		0	0	(58)	0	0	(58)	0	2,086	2,086	0	0	0
231023576	LITTLE RIVER	SC		10/27/2023		0	0	(268)	0	0	(268)	0	6,768	6,768	0	0	0
230831000	PHOENIX	AZ		10/13/2023		0	0	(5)	0	0	(5)	0	112	112	0	0	0
230829467	TERRYVILLE	CT		10/24/2023		0	0	(14)	0	0	(14)	0	459	459	0	0	0
231024283	LAKE OZARK	MO		10/27/2023		0	0	(23)	0	0	(23)	0	554	554	0	0	0
230830812	MURRELLS INLET	SC		10/06/2023		0	0	(18)	0	0	(18)	0	497	497	0	0	0
231023651	HURRICANE	UT		10/27/2023		0	0	(35)	0	0	(35)	0	862	862	0	0	0
230831323	JACKSON	TN		10/06/2023		0	0	(14)	0	0	(14)	0	391	391	0	0	0
BB1113340	BOONVILLE	IN		11/03/2023		0	0	211	0	0	211	0	1,042	1,042	0	0	0
BB1113400	NORTH PORT	FL		11/03/2023		0	0	43	0	0	43	0	1,166	1,166	0	0	0
BB1113370	KANSAS CITY	MO		11/03/2023		0	0	27	0	0	27	0	503	503	0	0	0
BB1113290	FARGO	ND		11/03/2023		0	0	166	0	0	166	0	1,412	1,412	0	0	0
BB1113300	SEATTLE	WA		11/03/2023		0	0	128	0	0	128	0	1,766	1,766	0	0	0
BB1113330	SAN ANTONIO	TX		11/03/2023		0	0	844	0	0	844	0	5,595	5,595	0	0	0
BB1113360	SAINT AUGUSTINE	FL		11/03/2023		0	0	166	0	0	166	0	1,668	1,668	0	0	0
BB1113280	SONORA	KY		11/03/2023		0	0	70	0	0	70	0	860	860	0	0	0
BB1113390	WIRTZ	VA		11/03/2023		0	0	71	0	0	71	0	1,378	1,378	0	0	0
BB1113320	ROGERS	AR		11/03/2023		0	0	1,077	0	0	1,077	0	2,892	2,892	0	0	0
BB1113380	WADESBORO	NC		11/03/2023		0	0	50	0	0	50	0	662	662	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
0V3482422	GENEVA	IL		11/29/2023		0	0	(1)	0	0	(1)	0	562	562	0	0	0
0V3479749	SHAVER LAKE	CA		11/29/2023		0	0	13	0	0	13	0	987	987	0	0	0
0V3478064	HAMDEN	CT		11/29/2023		0	0	19	0	0	19	0	1,194	1,194	0	0	0
0V3476034	LAS VEGAS	NV		11/29/2023		0	0	4	0	0	4	0	1,010	1,010	0	0	0
0V3478901	MILFORD	PA		11/29/2023		0	0	(2)	0	0	(2)	0	620	620	0	0	0
0V3464419	PARADISE	CA		11/29/2023		0	0	9	0	0	9	0	1,844	1,844	0	0	0
231025047	LAS VEGAS	NV		12/01/2023		0	0	(28)	0	0	(28)	0	775	775	0	0	0
231024573	FLOWER MOUND	TX		12/01/2023		0	0	(58)	0	0	(58)	0	1,671	1,671	0	0	0
231042862	MYRTLE BEACH	SC		11/30/2023		0	0	(22)	0	0	(22)	0	791	791	0	0	0
231024940	GULF SHORES	AL		12/01/2023		0	0	(23)	0	0	(23)	0	654	654	0	0	0
231043423	WARREN	MI		11/09/2023		0	0	(7)	0	0	(7)	0	191	191	0	0	0
230940330	ANAHEIM	CA		11/17/2023		0	0	(54)	0	0	(54)	0	1,436	1,436	0	0	0
231024828	NAPLES	FL		12/01/2023		0	0	(43)	0	0	(43)	0	1,222	1,222	0	0	0
231024833	OCEANSIDE	CA		12/01/2023		0	0	(28)	0	0	(28)	0	802	802	0	0	0
231024903	LAGUNA VISTA	TX		12/01/2023		0	0	(3,682)	0	0	(3,682)	0	106,800	106,800	0	0	0
230939035	GARLAND	TX		11/17/2023		0	0	(16)	0	0	(16)	0	396	396	0	0	0
230941403	PHILADELPHIA	PA		11/09/2023		0	0	(44)	0	0	(44)	0	1,666	1,666	0	0	0
231024115	PORT SAINT LUCIE	FL		11/15/2023		0	0	(24)	0	0	(24)	0	623	623	0	0	0
231024185	HILTON HEAD ISLAND	SC		12/01/2023		0	0	(38)	0	0	(38)	0	1,037	1,037	0	0	0
230938664	LOVELAND	OH		11/17/2023		0	0	(19)	0	0	(19)	0	530	530	0	0	0
231024199	SANTEE	CA		11/15/2023		0	0	(39)	0	0	(39)	0	1,045	1,045	0	0	0
231024739	LILLIAN	AL		11/15/2023		0	0	(60)	0	0	(60)	0	1,579	1,579	0	0	0
231024031	WINTER GARDEN	FL		11/15/2023		0	0	(46)	0	0	(46)	0	1,251	1,251	0	0	0
230936676	OAK HARBOR	OH		11/02/2023		0	0	(20)	0	0	(20)	0	618	618	0	0	0
230941361	CLINTON	CT		11/09/2023		0	0	(32)	0	0	(32)	0	972	972	0	0	0
231024459	WAKEFIELD	MA		11/15/2023		0	0	(28)	0	0	(28)	0	747	747	0	0	0
231043571	SNELLVILLE	GA		11/02/2023		0	0	(18)	0	0	(18)	0	555	555	0	0	0
231023706	EL PASO	TX		11/15/2023		0	0	(19)	0	0	(19)	0	490	490	0	0	0
230940025	CINCINNATI	OH		11/09/2023		0	0	(28)	0	0	(28)	0	971	971	0	0	0
231024333	ALVIN	TX		11/15/2023		0	0	(44)	0	0	(44)	0	1,148	1,148	0	0	0
231044744	CHICAGO	IL		11/28/2023		0	0	(81)	0	0	(81)	0	2,122	2,122	0	0	0
230941692	SIMSBURY	CT		11/09/2023		0	0	(10)	0	0	(10)	0	354	354	0	0	0
231023891	SAINT GEORGE	UT		12/01/2023		0	0	(24)	0	0	(24)	0	660	660	0	0	0
231045121	FUQUAY VARINA	NC		11/09/2023		0	0	(18)	0	0	(18)	0	548	548	0	0	0
230939613	MCMINNVILLE	OR		11/02/2023		0	0	(31)	0	0	(31)	0	977	977	0	0	0
230941569	MYRTLE BEACH	SC		11/28/2023		0	0	(18)	0	0	(18)	0	540	540	0	0	0
231024300	DAVENPORT	FL		12/01/2023		0	0	(3)	0	0	(3)	0	73	73	0	0	0
230941809	COLUMBUS	OH		11/28/2023		0	0	(7)	0	0	(7)	0	174	174	0	0	0
231045634	SAVANNAH	GA		11/28/2023		0	0	(35)	0	0	(35)	0	1,024	1,024	0	0	0
231043167	DALLAS	TX		11/09/2023		0	0	(9)	0	0	(9)	0	312	312	0	0	0
231024612	CLINTON	MD		11/15/2023		0	0	(18)	0	0	(18)	0	480	480	0	0	0
231024244	BATTLE GROUND	WA		11/15/2023		0	0	(83)	0	0	(83)	0	2,263	2,263	0	0	0
231043357	MASON	OH		11/02/2023		0	0	(37)	0	0	(37)	0	1,148	1,148	0	0	0
230835829	BUFFALO	NY		11/09/2023		0	0	(15)	0	0	(15)	0	521	521	0	0	0
230939944	LA JOYA	TX		11/09/2023		0	0	(9)	0	0	(9)	0	308	308	0	0	0
231046665	HOUSTON	TX		11/30/2023		0	0	(16)	0	0	(16)	0	610	610	0	0	0
231024020	KATY	TX		11/15/2023		0	0	(28)	0	0	(28)	0	742	742	0	0	0
231025193	ZEPHYRHILLS	FL		12/01/2023		0	0	(44)	0	0	(44)	0	1,216	1,216	0	0	0
230941890	LA MARQUE	TX		11/30/2023		0	0	(9)	0	0	(9)	0	299	299	0	0	0
231024765	GALVESTON	TX		12/01/2023		0	0	(19)	0	0	(19)	0	533	533	0	0	0
230939571	MYRTLE BEACH	SC		11/09/2023		0	0	(12)	0	0	(12)	0	419	419	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
230937203	KANSAS CITY	MO		11/09/2023		0	0	(11)	0	0	(11)	0	382	382	0	0	0
231024351	GAITHERSBURG	MD		11/15/2023		0	0	(28)	0	0	(28)	0	758	758	0	0	0
231024230	RAPHINE	VA		12/01/2023		0	0	(19)	0	0	(19)	0	536	536	0	0	0
231024955	PORT RICHEY	FL		12/01/2023		0	0	(13)	0	0	(13)	0	354	354	0	0	0
231043415	SPRING	TX		11/30/2023		0	0	(9)	0	0	(9)	0	295	295	0	0	0
231044769	FREDERICKSBURG	TX		11/09/2023		0	0	(91)	0	0	(91)	0	3,465	3,465	0	0	0
231023187	CINCINNATI	OH		11/15/2023		0	0	(14)	0	0	(14)	0	371	371	0	0	0
231024727	STUART	FL		11/24/2023		0	0	(22)	0	0	(22)	0	560	560	0	0	0
230941577	WARREN	MI		11/09/2023		0	0	(7)	0	0	(7)	0	201	201	0	0	0
231024647	CAROLINA BEACH	NC		12/01/2023		0	0	(18)	0	0	(18)	0	518	518	0	0	0
231045691	CONCORD	NC		11/28/2023		0	0	(22)	0	0	(22)	0	617	617	0	0	0
231024526	OCEAN SPRINGS	MS		11/15/2023		0	0	(12)	0	0	(12)	0	294	294	0	0	0
230939449	HATFIELD	PA		11/28/2023		0	0	(20)	0	0	(20)	0	579	579	0	0	0
231024773	ROYSE CITY	TX		12/01/2023		0	0	(16)	0	0	(16)	0	438	438	0	0	0
231024703	PELHAM	AL		12/01/2023		0	0	(20)	0	0	(20)	0	558	558	0	0	0
231045741	GULF SHORES	AL		11/30/2023		0	0	(48)	0	0	(48)	0	1,825	1,825	0	0	0
231024950	POCATELLO	ID		12/01/2023		0	0	(30)	0	0	(30)	0	859	859	0	0	0
231024531	PANAMA CITY BEACH	FL		12/01/2023		0	0	(18)	0	0	(18)	0	495	495	0	0	0
230940694	BARNESVILLE	GA		11/30/2023		0	0	(13)	0	0	(13)	0	474	474	0	0	0
231045881	HONOLULU	HI		11/28/2023		0	0	(25)	0	0	(25)	0	718	718	0	0	0
230941825	HAVELOCK	NC		11/09/2023		0	0	(14)	0	0	(14)	0	431	431	0	0	0
231044355	SUNSET BEACH	NC		11/17/2023		0	0	(12)	0	0	(12)	0	345	345	0	0	0
231024786	MILWAUKIE	OR		12/01/2023		0	0	(26)	0	0	(26)	0	748	748	0	0	0
231150186	ALVARADO	TX		11/30/2023		0	0	(100)	0	0	(100)	0	3,579	3,579	0	0	0
231044918	PEARLAND	TX		11/28/2023		0	0	(16)	0	0	(16)	0	451	451	0	0	0
231024316	AURORA	IL		12/01/2023		0	0	(12)	0	0	(12)	0	320	320	0	0	0
231024265	DAVENPORT	FL		12/01/2023		0	0	(22)	0	0	(22)	0	612	612	0	0	0
231023996	PANAMA CITY BEACH	FL		11/15/2023		0	0	(43)	0	0	(43)	0	1,161	1,161	0	0	0
231023822	HENDERSON	NV		11/15/2023		0	0	(22)	0	0	(22)	0	601	601	0	0	0
230940942	JACKSONVILLE	NC		11/09/2023		0	0	(15)	0	0	(15)	0	512	512	0	0	0
231042318	MILWAUKEE	WI		11/09/2023		0	0	(7)	0	0	(7)	0	221	221	0	0	0
231042771	CHARLOTTE	NC		11/09/2023		0	0	(23)	0	0	(23)	0	801	801	0	0	0
230941643	COLUMBUS	OH		11/28/2023		0	0	(7)	0	0	(7)	0	197	197	0	0	0
231047010	SPRING	TX		11/17/2023		0	0	(174)	0	0	(174)	0	4,360	4,360	0	0	0
231024963	PANAMA CITY BEACH	FL		12/01/2023		0	0	(10)	0	0	(10)	0	276	276	0	0	0
230940058	LOVELAND	OH		11/17/2023		0	0	(9)	0	0	(9)	0	229	229	0	0	0
231024721	OSWEGO	IL		12/01/2023		0	0	(18)	0	0	(18)	0	488	488	0	0	0
231042649	SAN ANTONIO	TX		11/09/2023		0	0	(25)	0	0	(25)	0	893	893	0	0	0
231047028	PHILADELPHIA	PA		11/28/2023		0	0	(5)	0	0	(5)	0	145	145	0	0	0
230835555	PHILADELPHIA	PA		11/02/2023		0	0	(14)	0	0	(14)	0	410	410	0	0	0
230835290	SAN ANTONIO	TX		11/30/2023		0	0	(11)	0	0	(11)	0	385	385	0	0	0
231025045	TOBYHANNA	PA		12/01/2023		0	0	(16)	0	0	(16)	0	455	455	0	0	0
231023723	KISSIMMEE	FL		12/01/2023		0	0	(27)	0	0	(27)	0	765	765	0	0	0
231024361	HOPKINS	SC		11/15/2023		0	0	(11)	0	0	(11)	0	269	269	0	0	0
231024063	PANAMA CITY BEACH	FL		11/15/2023		0	0	(42)	0	0	(42)	0	1,126	1,126	0	0	0
230941650	MOORESVILLE	NC		11/02/2023		0	0	(19)	0	0	(19)	0	589	589	0	0	0
230937930	SPRINGFIELD	MA		11/02/2023		0	0	(52)	0	0	(52)	0	1,534	1,534	0	0	0
231024547	MINOT	ND		11/15/2023		0	0	(21)	0	0	(21)	0	559	559	0	0	0
231043951	GAITHERSBURG	MD		11/09/2023		0	0	(41)	0	0	(41)	0	1,458	1,458	0	0	0
231024077	BRIGHAM CITY	UT		11/15/2023		0	0	(42)	0	0	(42)	0	1,136	1,136	0	0	0
231024692	MOBILE	AL		12/01/2023		0	0	(71)	0	0	(71)	0	2,056	2,056	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
231044090	KENNEBUNK	ME		11/28/2023		0	0	(22)	0	0	(22)	0	631	631	0	0	0
231045352	LA HABRA	CA		11/30/2023		0	0	(23)	0	0	(23)	0	840	840	0	0	0
231024863	DALLAS	TX		12/01/2023		0	0	(74)	0	0	(74)	0	2,154	2,154	0	0	0
231024807	FRASER	MI		12/01/2023		0	0	(839)	0	0	(839)	0	22,434	22,434	0	0	0
231024509	HAVERHILL	MA		11/15/2023		0	0	(24)	0	0	(24)	0	645	645	0	0	0
231042755	COLLINGDALE	PA		11/28/2023		0	0	(17)	0	0	(17)	0	473	473	0	0	0
231048349	ARLINGTON	VA		11/30/2023		0	0	(7)	0	0	(7)	0	232	232	0	0	0
231024667	PORTLAND	OR		12/01/2023		0	0	(26)	0	0	(26)	0	734	734	0	0	0
231024914	FOLEY	AL		12/01/2023		0	0	(56)	0	0	(56)	0	1,558	1,558	0	0	0
230938599	MISSION	TX		11/09/2023		0	0	(10)	0	0	(10)	0	339	339	0	0	0
231044710	CYPRESS	TX		11/09/2023		0	0	(15)	0	0	(15)	0	529	529	0	0	0
230940967	HARPERS FERRY	WV		11/02/2023		0	0	(32)	0	0	(32)	0	992	992	0	0	0
231024862	HAWTHORNE	FL		12/01/2023		0	0	(17)	0	0	(17)	0	470	470	0	0	0
231024620	THORNTON	CO		11/15/2023		0	0	(30)	0	0	(30)	0	808	808	0	0	0
230940835	COVINGTON	KY		11/09/2023		0	0	(16)	0	0	(16)	0	582	582	0	0	0
230939993	WOODSTOWN	NJ		11/17/2023		0	0	(35)	0	0	(35)	0	907	907	0	0	0
230942047	PASADENA	TX		11/30/2023		0	0	(11)	0	0	(11)	0	387	387	0	0	0
230940322	WILMINGTON	NC		11/28/2023		0	0	(46)	0	0	(46)	0	1,286	1,286	0	0	0
231024913	LILLIAN	AL		12/01/2023		0	0	(50)	0	0	(50)	0	1,404	1,404	0	0	0
231024690	ALGONQUIN	IL		12/01/2023		0	0	(27)	0	0	(27)	0	761	761	0	0	0
231023857	ST CHARLES	IL		11/15/2023		0	0	(62)	0	0	(62)	0	1,697	1,697	0	0	0
230941858	COLUMBUS	OH		11/28/2023		0	0	(9)	0	0	(9)	0	230	230	0	0	0
230940595	COLUMBUS	OH		11/17/2023		0	0	(27)	0	0	(27)	0	695	695	0	0	0
231024806	POMPANO BEACH	FL		12/01/2023		0	0	(19)	0	0	(19)	0	536	536	0	0	0
231044991	MYRTLE BEACH	SC		11/28/2023		0	0	(16)	0	0	(16)	0	450	450	0	0	0
230941155	MYRTLE BEACH	SC		11/09/2023		0	0	(10)	0	0	(10)	0	326	326	0	0	0
BB1122200	LELAND	NC		12/05/2023		0	0	238	0	0	238	0	1,193	1,193	0	0	0
BB1122150	MIAMI SPRINGS	FL		12/05/2023		0	0	715	0	0	715	0	2,747	2,747	0	0	0
BB1122160	VILLAS	FL		12/05/2023		0	0	100	0	0	100	0	798	798	0	0	0
BB1122270	ST. PETERSBURG	FL		12/05/2023		0	0	240	0	0	240	0	1,078	1,078	0	0	0
BB1122250	WINTER HAVEN	FL		12/06/2023		0	0	69	0	0	69	0	650	650	0	0	0
BB1122120	CORNELIUS	NC		12/05/2023		0	0	291	0	0	291	0	1,463	1,463	0	0	0
BB1122230	ORMOND BEACH	FL		12/05/2023		0	0	286	0	0	286	0	3,537	3,537	0	0	0
BB1122180	ORLANDO	FL		12/05/2023		0	0	418	0	0	418	0	2,513	2,513	0	0	0
BB1122240	MIDDLEBURG	FL		12/05/2023		0	0	156	0	0	156	0	879	879	0	0	0
BB1122130	BABSON PARK	FL		12/05/2023		0	0	269	0	0	269	0	1,361	1,361	0	0	0
BB1122190	CHIEFLAND	FL		12/05/2023		0	0	382	0	0	382	0	2,270	2,270	0	0	0
BB1122170	APOPKA	FL		12/05/2023		0	0	607	0	0	607	0	3,464	3,464	0	0	0
BB1122100	NORTH PALM BEACH	FL		12/05/2023		0	0	494	0	0	494	0	2,601	2,601	0	0	0
BB1122210	LAWRENCEVILLE	GA		12/05/2023		0	0	319	0	0	319	0	1,481	1,481	0	0	0
231047705	WEST NEW YORK	NJ		12/08/2023		0	0	(45)	0	0	(45)	0	1,510	1,510	0	0	0
231152331	TROUTMAN	NC		12/08/2023		0	0	(11)	0	0	(11)	0	355	355	0	0	0
231048216	DALLAS	TX		12/14/2023		0	0	(15)	0	0	(15)	0	363	363	0	0	0
231150285	KANSAS CITY	MO		12/08/2023		0	0	(9)	0	0	(9)	0	260	260	0	0	0
231044488	WILKES BARRE	PA		12/08/2023		0	0	(14)	0	0	(14)	0	433	433	0	0	0
231044397	EL PASO	TX		12/08/2023		0	0	(20)	0	0	(20)	0	669	669	0	0	0
231025294	EDMONDS	WA		12/29/2023		0	0	(16)	0	0	(16)	0	439	439	0	0	0
231046863	CHARLOTTE	NC		12/08/2023		0	0	(13)	0	0	(13)	0	428	428	0	0	0
231044215	PHOENIX	AZ		12/08/2023		0	0	(20)	0	0	(20)	0	586	586	0	0	0
231025303	LAS VEGAS	NV		12/29/2023		0	0	(26)	0	0	(26)	0	707	707	0	0	0
231045188	PHOENIX	AZ		12/08/2023		0	0	(19)	0	0	(19)	0	610	610	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
231025098	WEST WAREHAM	MA		12/29/2023		0	0	(24)	0	0	(24)	0	676	676	0	0	0
231025280	JENSEN BEACH	FL		12/29/2023		0	0	(370)	0	0	(370)	0	10,402	10,402	0	0	0
231025182	HUMBLE	TX		12/29/2023		0	0	(28)	0	0	(28)	0	769	769	0	0	0
231152935	SEVIERVILLE	TN		12/08/2023		0	0	(43)	0	0	(43)	0	1,441	1,441	0	0	0
231150236	PAULSBORO	NJ		12/08/2023		0	0	(10)	0	0	(10)	0	301	301	0	0	0
231025349	TALLAHASSEE	FL		12/29/2023		0	0	(49)	0	0	(49)	0	1,370	1,370	0	0	0
231025410	GULF SHORES	AL		12/29/2023		0	0	(18)	0	0	(18)	0	497	497	0	0	0
231047242	EASTON	PA		12/14/2023		0	0	(55)	0	0	(55)	0	1,433	1,433	0	0	0
231150426	REISTERSTOWN	MD		12/08/2023		0	0	(8)	0	0	(8)	0	242	242	0	0	0
231024949	HOLLYWOOD	FL		12/29/2023		0	0	(23)	0	0	(23)	0	661	661	0	0	0
231025116	BOISE	ID		12/29/2023		0	0	(33)	0	0	(33)	0	957	957	0	0	0
231149683	DAYTON	KY		12/14/2023		0	0	(12)	0	0	(12)	0	288	288	0	0	0
231043522	GLASSBORO	NJ		12/08/2023		0	0	(15)	0	0	(15)	0	483	483	0	0	0
231025018	ARCADIA	FL		12/29/2023		0	0	(30)	0	0	(30)	0	846	846	0	0	0
231043100	HOUSTON	TX		12/08/2023		0	0	(11)	0	0	(11)	0	334	334	0	0	0
231043050	ABINGDON	MD		12/08/2023		0	0	(11)	0	0	(11)	0	350	350	0	0	0
231045204	INDEPENDENCE	MO		12/14/2023		0	0	(11)	0	0	(11)	0	321	321	0	0	0
231149816	MOUNT AIRY	NC		12/14/2023		0	0	(9)	0	0	(9)	0	207	207	0	0	0
231046590	LONGVIEW	TX		12/08/2023		0	0	(4)	0	0	(4)	0	151	151	0	0	0
231025395	INDIAN SHORES	FL		12/29/2023		0	0	(42)	0	0	(42)	0	1,219	1,219	0	0	0
231047150	ALLENTOWN	PA		12/08/2023		0	0	(12)	0	0	(12)	0	370	370	0	0	0
231025297	MANASSAS	VA		12/29/2023		0	0	(151)	0	0	(151)	0	4,266	4,266	0	0	0
231025502	HOUSTON	TX		12/29/2023		0	0	(15)	0	0	(15)	0	424	424	0	0	0
231045576	LOUISVILLE	KY		12/08/2023		0	0	(24)	0	0	(24)	0	736	736	0	0	0
231025260	GLENDALE	AZ		12/29/2023		0	0	(20)	0	0	(20)	0	549	549	0	0	0
231150228	JACKSON	MI		12/08/2023		0	0	(14)	0	0	(14)	0	457	457	0	0	0
231043381	LOS ANGELES	CA		12/08/2023		0	0	(69)	0	0	(69)	0	2,367	2,367	0	0	0
231025059	JAMESTOWN	RI		12/29/2023		0	0	(63)	0	0	(63)	0	1,728	1,728	0	0	0
231025208	LAREDO	TX		12/29/2023		0	0	(54)	0	0	(54)	0	1,473	1,473	0	0	0
231043340	LOS ANGELES	CA		12/08/2023		0	0	(104)	0	0	(104)	0	3,542	3,542	0	0	0
231152414	HOUSTON	TX		12/08/2023		0	0	(14)	0	0	(14)	0	352	352	0	0	0
231151903	OVERLAND PARK	KS		12/14/2023		0	0	(40)	0	0	(40)	0	1,041	1,041	0	0	0
231025241	FORT LAUDERDALE	FL		12/29/2023		0	0	(15)	0	0	(15)	0	399	399	0	0	0
231044835	MACON	GA		12/08/2023		0	0	(6)	0	0	(6)	0	190	190	0	0	0
231046327	NEW BRITAIN	CT		12/08/2023		0	0	(12)	0	0	(12)	0	384	384	0	0	0
231047218	LEWISVILLE	NC		12/08/2023		0	0	(14)	0	0	(14)	0	456	456	0	0	0
231025385	REDWOOD CITY	CA		12/29/2023		0	0	(83)	0	0	(83)	0	2,402	2,402	0	0	0
231025390	MURFREESBORO	TN		12/29/2023		0	0	(86)	0	0	(86)	0	2,506	2,506	0	0	0
231152778	TEMPLE	TX		12/14/2023		0	0	(9)	0	0	(9)	0	206	206	0	0	0
231025366	ANNISTON	AL		12/29/2023		0	0	(12)	0	0	(12)	0	326	326	0	0	0
231025194	WENDELL	NC		12/29/2023		0	0	(15)	0	0	(15)	0	413	413	0	0	0
231043027	PHOENIX	AZ		12/08/2023		0	0	(19)	0	0	(19)	0	609	609	0	0	0
231025445	PARK CITY	UT		12/29/2023		0	0	(55)	0	0	(55)	0	1,616	1,616	0	0	0
231025296	CHICAGO	IL		12/29/2023		0	0	(10)	0	0	(10)	0	282	282	0	0	0
231150269	AUGUSTA	GA		12/14/2023		0	0	(8)	0	0	(8)	0	194	194	0	0	0
231025133	WESLEY CHAPEL	FL		12/29/2023		0	0	(24)	0	0	(24)	0	671	671	0	0	0
231025375	MIAMI	FL		12/29/2023		0	0	(52)	0	0	(52)	0	1,514	1,514	0	0	0
231025207	PORT CHESTER	NY		12/29/2023		0	0	(28)	0	0	(28)	0	795	795	0	0	0
231025328	GULF SHORES	AL		12/29/2023		0	0	(29)	0	0	(29)	0	813	813	0	0	0
231046525	MURRELLS INLET	SC		12/08/2023		0	0	(10)	0	0	(10)	0	320	320	0	0	0
231042797	HOUSTON	TX		12/14/2023		0	0	(37)	0	0	(37)	0	973	973	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
231048190	ERLANGER	KY		12/08/2023		0	0	(13)	0	0	(13)	0	334	334	0	0	0
231047499	CUMMING	GA		12/08/2023		0	0	(44)	0	0	(44)	0	1,478	1,478	0	0	0
231025365	PRESCOTT	AZ		12/29/2023		0	0	(33)	0	0	(33)	0	947	947	0	0	0
231025244	DENISON	TX		12/29/2023		0	0	(19)	0	0	(19)	0	522	522	0	0	0
231048661	LUGOFF	SC		12/08/2023		0	0	(2)	0	0	(2)	0	75	75	0	0	0
231044520	DURHAM	NC		12/08/2023		0	0	(15)	0	0	(15)	0	487	487	0	0	0
231024281	CITRUS HEIGHTS	CA		12/29/2023		0	0	(19)	0	0	(19)	0	530	530	0	0	0
231025053	RINCON	GA		12/29/2023		0	0	(13)	0	0	(13)	0	360	360	0	0	0
231043688	MONTCLAIR	NJ		12/08/2023		0	0	(34)	0	0	(34)	0	1,140	1,140	0	0	0
231025351	TOMBALL	TX		12/29/2023		0	0	(30)	0	0	(30)	0	846	846	0	0	0
231152026	MAUMEE	OH		12/08/2023		0	0	(28)	0	0	(28)	0	907	907	0	0	0
231153230	FULTON	MD		12/08/2023		0	0	(41)	0	0	(41)	0	1,371	1,371	0	0	0
230829111	LABELLE	FL		12/14/2023		0	0	(19)	0	0	(19)	0	543	543	0	0	0
231025304	DUNMORE	PA		12/29/2023		0	0	(41)	0	0	(41)	0	1,148	1,148	0	0	0
231025099	HARWICH	MA		12/29/2023		0	0	(41)	0	0	(41)	0	1,189	1,189	0	0	0
231043365	LOS ANGELES	CA		12/08/2023		0	0	(110)	0	0	(110)	0	3,743	3,743	0	0	0
230722738	HURRICANE	WV		12/08/2023		0	0	(9)	0	0	(9)	0	266	266	0	0	0
231024173	MURRELLS INLET	SC		12/29/2023		0	0	(20)	0	0	(20)	0	572	572	0	0	0
231025113	BRISTOL	PA		12/29/2023		0	0	(21)	0	0	(21)	0	573	573	0	0	0
231151879	YARDLEY	PA		12/14/2023		0	0	(31)	0	0	(31)	0	822	822	0	0	0
231048679	DOLTON	IL		12/08/2023		0	0	(10)	0	0	(10)	0	297	297	0	0	0
231150434	GREENSBORO	NC		12/14/2023		0	0	(19)	0	0	(19)	0	472	472	0	0	0
231025532	MIRAMAR BEACH	FL		12/29/2023		0	0	(2,729)	0	0	(2,729)	0	77,220	77,220	0	0	0
231045279	NASHVILLE	TN		12/08/2023		0	0	(27)	0	0	(27)	0	882	882	0	0	0
0V3488903	NORTH FORT MYERS	FL		12/28/2023		0	0	(24)	0	0	(24)	0	2,066	2,066	0	0	0
0V3486961	STARKVILLE	MS		12/28/2023		0	0	(4)	0	0	(4)	0	448	448	0	0	0
0V3491307	OKLAHOMA CITY	OK		12/28/2023		0	0	(3)	0	0	(3)	0	603	603	0	0	0
0V3492048	LA BELLE	FL		12/28/2023		0	0	(10)	0	0	(10)	0	752	752	0	0	0
0V3493178	NORTH TOPSAIL BEACH	NC		12/28/2023		0	0	(1)	0	0	(1)	0	1,131	1,131	0	0	0
0V3491309	APOLLO BEACH	FL		12/28/2023		0	0	(2)	0	0	(2)	0	1,209	1,209	0	0	0
0V3495093	COLUMBUS	OH		12/28/2023		0	0	(2)	0	0	(2)	0	598	598	0	0	0
0V3491308	LONG POND	PA		12/28/2023		0	0	(4)	0	0	(4)	0	876	876	0	0	0
0V3487285	TEMPE	AZ		12/28/2023		0	0	(9)	0	0	(9)	0	589	589	0	0	0
0V3491579	LABELLE	FL		12/28/2023		0	0	(10)	0	0	(10)	0	752	752	0	0	0
0V3491578	LABELLE	FL		12/28/2023		0	0	(10)	0	0	(10)	0	752	752	0	0	0
0V3490347	ARLINGTON	TX		01/29/2024		0	0	6	0	0	6	0	600	600	0	0	0
231025611	MCKINNEY	TX		01/19/2024		0	0	(18)	0	0	(18)	0	529	529	0	0	0
231258922	COLORADO SPRINGS	CO		01/18/2024		0	0	(32)	0	0	(32)	0	946	946	0	0	0
231149865	NEW HOLLAND	PA		01/10/2024		0	0	(13)	0	0	(13)	0	377	377	0	0	0
231257668	COLLEYVILLE	TX		01/18/2024		0	0	(39)	0	0	(39)	0	1,134	1,134	0	0	0
231259292	BRYAN	TX		01/18/2024		0	0	(18)	0	0	(18)	0	494	494	0	0	0
231025644	MIAMI	FL		01/31/2024		0	0	(14)	0	0	(14)	0	422	422	0	0	0
231025549	BURLESON	TX		01/30/2024		0	0	(16)	0	0	(16)	0	489	489	0	0	0
231025428	MIMS	FL		01/19/2024		0	0	(22)	0	0	(22)	0	575	575	0	0	0
231258229	NASHVILLE	TN		01/18/2024		0	0	(13)	0	0	(13)	0	369	369	0	0	0
231154618	FLORESVILLE	TX		01/10/2024		0	0	(7)	0	0	(7)	0	195	195	0	0	0
231260126	NORTH MYRTLE BEACH	SC		01/25/2024		0	0	(14)	0	0	(14)	0	383	383	0	0	0
231025507	EVESHAM	NJ		01/31/2024		0	0	(24)	0	0	(24)	0	759	759	0	0	0
231025237	NEWBURGH	NY		01/19/2024		0	0	(35)	0	0	(35)	0	1,016	1,016	0	0	0
231025612	MESA	AZ		01/19/2024		0	0	(63)	0	0	(63)	0	1,871	1,871	0	0	0
231025849	LAWRENCEVILLE	GA		01/31/2024		0	0	(37)	0	0	(37)	0	1,183	1,183	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
231025710	MYRTLE BEACH	SC		01/31/2024		0	0	(9)	0	0	(9)	0	279	279	0	0	0
230619223	CYPRESS	TX		01/25/2024		0	0	(29)	0	0	(29)	0	820	820	0	0	0
231025654	POINCIANA	FL		01/31/2024		0	0	(15)	0	0	(15)	0	455	455	0	0	0
231025051	PALM HARBOR	FL		01/19/2024		0	0	(11)	0	0	(11)	0	318	318	0	0	0
231256652	MYRTLE BEACH	SC		01/18/2024		0	0	(12)	0	0	(12)	0	326	326	0	0	0
231025223	KISSIMMEE	FL		01/19/2024		0	0	(34)	0	0	(34)	0	999	999	0	0	0
231257353	LANSDOWNE	PA		01/18/2024		0	0	(13)	0	0	(13)	0	421	421	0	0	0
231025493	CHICAGO	IL		01/19/2024		0	0	(94)	0	0	(94)	0	2,490	2,490	0	0	0
231025274	SOUTH DAYTONA	FL		01/30/2024		0	0	(12)	0	0	(12)	0	344	344	0	0	0
231025766	PORT ORANGE	FL		01/31/2024		0	0	(5)	0	0	(5)	0	145	145	0	0	0
231025469	DAYTONA BEACH	FL		01/19/2024		0	0	(11)	0	0	(11)	0	313	313	0	0	0
231151945	HOUSTON	TX		01/10/2024		0	0	(16)	0	0	(16)	0	454	454	0	0	0
231025687	MURFREESBORO	TN		01/31/2024		0	0	(20)	0	0	(20)	0	642	642	0	0	0
231025525	CHULA VISTA	CA		01/31/2024		0	0	(16)	0	0	(16)	0	522	522	0	0	0
231025329	EAST LANSING	MI		01/31/2024		0	0	(23)	0	0	(23)	0	724	724	0	0	0
231258237	NASHVILLE	TN		01/18/2024		0	0	(13)	0	0	(13)	0	366	366	0	0	0
231258468	WHEAT RIDGE	CO		01/25/2024		0	0	(28)	0	0	(28)	0	813	813	0	0	0
231025832	PANAMA CITY BEACH	FL		01/31/2024		0	0	(45)	0	0	(45)	0	1,444	1,444	0	0	0
231025660	GULF SHORES	AL		01/19/2024		0	0	(35)	0	0	(35)	0	1,008	1,008	0	0	0
231256710	BURNSVILLE	NC		01/18/2024		0	0	(23)	0	0	(23)	0	664	664	0	0	0
231025753	CHATTANOOGA	TN		01/31/2024		0	0	(10)	0	0	(10)	0	297	297	0	0	0
231150772	AMHERST	NY		01/18/2024		0	0	(14)	0	0	(14)	0	377	377	0	0	0
231256207	BELLE VERNON	PA		01/10/2024		0	0	(11)	0	0	(11)	0	305	305	0	0	0
231258997	HOUSTON	TX		01/18/2024		0	0	(10)	0	0	(10)	0	283	283	0	0	0
231152455	WEST HOLLYWOOD	CA		01/10/2024		0	0	(86)	0	0	(86)	0	3,040	3,040	0	0	0
231025693	JACKSONVILLE	FL		01/31/2024		0	0	(12)	0	0	(12)	0	361	361	0	0	0
231025473	ORO VALLEY	AZ		01/19/2024		0	0	(344)	0	0	(344)	0	9,419	9,419	0	0	0
231025842	MIAMI	FL		01/31/2024		0	0	(31)	0	0	(31)	0	1,015	1,015	0	0	0
231257494	LAS CRUCES	NM		01/10/2024		0	0	(9)	0	0	(9)	0	245	245	0	0	0
231025763	CHICAGO	IL		01/31/2024		0	0	(13)	0	0	(13)	0	403	403	0	0	0
241025885	SAINT GEORGE	UT		01/31/2024		0	0	(27)	0	0	(27)	0	841	841	0	0	0
231025510	PANAMA CITY BEACH	FL		01/30/2024		0	0	(17)	0	0	(17)	0	518	518	0	0	0
231155052	FLATONIA	TX		01/18/2024		0	0	(7)	0	0	(7)	0	196	196	0	0	0
241025903	FORT LAUDERDALE	FL		01/31/2024		0	0	(17)	0	0	(17)	0	541	541	0	0	0
231025852	GASTONIA	NC		01/31/2024		0	0	(10)	0	0	(10)	0	304	304	0	0	0
231025509	CARLISLE	PA		01/31/2024		0	0	(22)	0	0	(22)	0	682	682	0	0	0
231025537	SPRINGFIELD	MO		01/31/2024		0	0	(14)	0	0	(14)	0	440	440	0	0	0
231257841	CANTON	TX		01/10/2024		0	0	(16)	0	0	(16)	0	444	444	0	0	0
231025624	WESTCHESTER	IL		01/31/2024		0	0	(8)	0	0	(8)	0	241	241	0	0	0
231025588	VICTORVILLE	CA		01/31/2024		0	0	(24)	0	0	(24)	0	753	753	0	0	0
231154212	BAKERSFIELD	CA		01/18/2024		0	0	(15)	0	0	(15)	0	411	411	0	0	0
231025369	AUSTIN	TX		01/31/2024		0	0	(19)	0	0	(19)	0	597	597	0	0	0
231257270	LOWELL	MA		01/18/2024		0	0	(36)	0	0	(36)	0	1,058	1,058	0	0	0
231155367	DETROIT	MI		01/18/2024		0	0	(9)	0	0	(9)	0	205	205	0	0	0
231259516	SPRINGFIELD	MO		01/18/2024		0	0	(9)	0	0	(9)	0	230	230	0	0	0
231025759	BONITA SPRINGS	FL		01/31/2024		0	0	(394)	0	0	(394)	0	12,378	12,378	0	0	0
231025574	BOERNE	TX		01/31/2024		0	0	(37)	0	0	(37)	0	1,194	1,194	0	0	0
231025504	ROSWELL	NM		01/19/2024		0	0	(102)	0	0	(102)	0	2,827	2,827	0	0	0
231256991	FORT WORTH	TX		01/18/2024		0	0	(16)	0	0	(16)	0	454	454	0	0	0
231025857	CYPRESS	TX		01/31/2024		0	0	(29)	0	0	(29)	0	914	914	0	0	0
231025215	SAINT AUGUSTINE	FL		01/31/2024		0	0	(31)	0	0	(31)	0	994	994	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
231025457	FORT WORTH	TX		01/31/2024		0	0	(12)	0	0	(12)	0	386	386	0	0	0
BB1147020	ATLANTA	GA		01/30/2024		0	0	184	0	0	184	0	1,502	1,502	0	0	0
BB1146980	DURHAM	NC		01/30/2024		0	0	43	0	0	43	0	1,296	1,296	0	0	0
BB1147050	GREENSBORO	NC		01/30/2024		0	0	221	0	0	221	0	2,391	2,391	0	0	0
BB1146990	DENVER	CO		01/30/2024		0	0	511	0	0	511	0	2,883	2,883	0	0	0
BB1147040	HINESVILLE	GA		01/30/2024		0	0	432	0	0	432	0	4,096	4,096	0	0	0
BB1147070	JACKSONVILLE	FL		01/30/2024		0	0	253	0	0	253	0	1,389	1,389	0	0	0
BB1147000	SUN PRAIRIE	WI		01/30/2024		0	0	233	0	0	233	0	1,303	1,303	0	0	0
BB1147060	BONITA	CA		01/30/2024		0	0	134	0	0	134	0	2,966	2,966	0	0	0
BB1170110	PARADISE	NV		02/16/2024		0	0	225	0	0	225	0	5,611	5,611	0	0	0
BB1170170	KANSAS CITY	MO		02/16/2024		0	0	231	0	0	231	0	5,217	5,217	0	0	0
BB1170070	JOLIET	IL		02/16/2024		0	0	7	0	0	7	0	202	202	0	0	0
BB1170120	HOWELL	NJ		02/16/2024		0	0	26	0	0	26	0	1,210	1,210	0	0	0
BB1170180	CASA GRANDE	AZ		02/16/2024		0	0	46	0	0	46	0	1,069	1,069	0	0	0
BB1170080	NEWPORT	WA		02/16/2024		0	0	89	0	0	89	0	1,822	1,822	0	0	0
BB1170130	OVERLAND PARK	KS		02/16/2024		0	0	12	0	0	12	0	476	476	0	0	0
BB1170090	SUN CITY	AZ		02/16/2024		0	0	7	0	0	7	0	1,887	1,887	0	0	0
BB1170150	GREAT FALLS	MT		02/16/2024		0	0	47	0	0	47	0	1,168	1,168	0	0	0
BB1170160	TUCSON	AZ		02/16/2024		0	0	268	0	0	268	0	5,758	5,758	0	0	0
BB1170050	DENVER	CO		02/16/2024		0	0	42	0	0	42	0	1,310	1,310	0	0	0
OV3520088	GREELEY	CO		02/28/2024		0	0	(12)	0	0	(12)	0	4,141	4,141	0	0	0
OV3518326	SHENANDOAH	VA		02/28/2024		0	0	(4)	0	0	(4)	0	405	405	0	0	0
OV3557148	BELHAVEN	NC		02/28/2024		0	0	(3)	0	0	(3)	0	866	866	0	0	0
OV3561914	UNION	ME		02/28/2024		0	0	(4)	0	0	(4)	0	383	383	0	0	0
OV3469685	IRVINE	CA		02/28/2024		0	0	48	0	0	48	0	1,444	1,444	0	0	0
OV3561901	RALEIGH	NC		02/28/2024		0	0	(8)	0	0	(8)	0	675	675	0	0	0
OV3561147	CRYSTAL RIVER	FL		02/28/2024		0	0	(3)	0	0	(3)	0	782	782	0	0	0
OV3556705	UPPER MARLBORO	MD		02/28/2024		0	0	(11)	0	0	(11)	0	608	608	0	0	0
OV3519919	BRIDGEPORT	CT		02/28/2024		0	0	(12)	0	0	(12)	0	809	809	0	0	0
OV3500491	HARDWICK	VT		02/28/2024		0	0	0	0	0	0	0	989	989	0	0	0
OV3520086	BLOOMSBURG	PA		02/28/2024		0	0	(6)	0	0	(6)	0	522	522	0	0	0
OV3561902	DAYTONA BEACH	FL		02/28/2024		0	0	(2)	0	0	(2)	0	516	516	0	0	0
OV3558357	GLENNIE	MI		02/28/2024		0	0	(4)	0	0	(4)	0	391	391	0	0	0
OV3560655	OCALA	FL		02/28/2024		0	0	4	0	0	4	0	605	605	0	0	0
OV3559497	WOODBRIDGE	VA		02/28/2024		0	0	(13)	0	0	(13)	0	646	646	0	0	0
OV3520241	SUTTER CREEK	CA		02/28/2024		0	0	1	0	0	1	0	1,663	1,663	0	0	0
OV3493170	GRANBURY	TX		02/28/2024		0	0	5	0	0	5	0	862	862	0	0	0
OV3518712	SAN ANTONIO	TX		02/28/2024		0	0	(7)	0	0	(7)	0	618	618	0	0	0
OV3560015	VISALIA	CA		02/28/2024		0	0	(8)	0	0	(8)	0	548	548	0	0	0
OV3518567	SARASOTA	FL		02/28/2024		0	0	(13)	0	0	(13)	0	893	893	0	0	0
OV3558587	JACKSONVILLE	FL		02/28/2024		0	0	(109)	0	0	(109)	0	8,209	8,209	0	0	0
OV3560903	SAINT PETERSBURG	FL		02/28/2024		0	0	18	0	0	18	0	893	893	0	0	0
OV3562587	HOUSTON	TX		02/28/2024		0	0	(1)	0	0	(1)	0	500	500	0	0	0
OV3564275	DAVIE	FL		02/28/2024		0	0	(3)	0	0	(3)	0	516	516	0	0	0
OV3517949	HAWLEY	PA		02/28/2024		0	0	(9)	0	0	(9)	0	464	464	0	0	0
OV3561141	PRINEVILLE	OR		02/28/2024		0	0	(7)	0	0	(7)	0	513	513	0	0	0
OV3558150	KISSIMMEE	FL		02/28/2024		0	0	(1)	0	0	(1)	0	699	699	0	0	0
OV3476032	TANEYTOWN	MD		02/28/2024		0	0	(5)	0	0	(5)	0	465	465	0	0	0
OV3560657	CORINTH	TX		02/28/2024		0	0	6	0	0	6	0	1,001	1,001	0	0	0
OV3562588	LABELLE	FL		02/28/2024		0	0	(6)	0	0	(6)	0	601	601	0	0	0
OV3562593	DALLAS	TX		02/28/2024		0	0	(1)	0	0	(1)	0	456	456	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
0V3559500	WEST JEFFERSON	NC		02/28/2024		0	0	(13)	0	0	(13)	0	1,088	1,088	0	0	0
0V3520083	KISSIMMEE	FL		02/28/2024		0	0	(13)	0	0	(13)	0	830	830	0	0	0
0V3486960	REX	GA		02/28/2024		0	0	4	0	0	4	0	466	466	0	0	0
0V3559299	NAPLES	FL		02/28/2024		0	0	(7)	0	0	(7)	0	956	956	0	0	0
0V3518914	COROLLA	NC		02/28/2024		0	0	(1)	0	0	(1)	0	1,509	1,509	0	0	0
0V3558584	POINCIANA	FL		02/28/2024		0	0	(2)	0	0	(2)	0	1,981	1,981	0	0	0
0V3561905	BRADENTON	FL		02/28/2024		0	0	(68)	0	0	(68)	0	9,179	9,179	0	0	0
0V3562589	ALLENTOWN	PA		02/28/2024		0	0	(5)	0	0	(5)	0	345	345	0	0	0
0V3558152	DES MOINES	IA		02/28/2024		0	0	(5)	0	0	(5)	0	390	390	0	0	0
0V3558789	KISSIMMEE	FL		02/28/2024		0	0	(7)	0	0	(7)	0	707	707	0	0	0
0V3564817	MARIETTA	GA		02/28/2024		0	0	(7)	0	0	(7)	0	537	537	0	0	0
0V3556701	WELLINGTON	FL		02/28/2024		0	0	(9)	0	0	(9)	0	490	490	0	0	0
0V3498944	NEW ORLEANS	LA		02/28/2024		0	0	(1)	0	0	(1)	0	805	805	0	0	0
0V3503010	WESTERVILLE	OH		02/28/2024		0	0	8	0	0	8	0	448	448	0	0	0
0V3489924	MESQUITE	TX		02/28/2024		0	0	2	0	0	2	0	562	562	0	0	0
0V3560906	WESTPORT	WA		02/28/2024		0	0	(9)	0	0	(9)	0	601	601	0	0	0
0V3561678	FLOWERY BRANCH	GA		02/28/2024		0	0	(7)	0	0	(7)	0	613	613	0	0	0
0V3495555	BRISTOL	PA		02/28/2024		0	0	4	0	0	4	0	596	596	0	0	0
0V3561912	VISALIA	CA		02/28/2024		0	0	(8)	0	0	(8)	0	453	453	0	0	0
0V3488384	LAKE ARIEL	PA		02/28/2024		0	0	1	0	0	1	0	654	654	0	0	0
0V3485714	PARKSVILLE	NY		02/28/2024		0	0	3	0	0	3	0	1,494	1,494	0	0	0
0V3557164	RUIDOSO	NM		02/28/2024		0	0	(5)	0	0	(5)	0	509	509	0	0	0
0V3557159	CORDOVA	TN		02/28/2024		0	0	(5)	0	0	(5)	0	620	620	0	0	0
0V3561144	WESLEY CHAPEL	FL		02/28/2024		0	0	2	0	0	2	0	678	678	0	0	0
0V3557578	DAVENPORT	FL		02/28/2024		0	0	(10)	0	0	(10)	0	702	702	0	0	0
0V3480123	PHILADELPHIA	PA		02/28/2024		0	0	4	0	0	4	0	803	803	0	0	0
0V3557857	LARGO	FL		02/28/2024		0	0	(12)	0	0	(12)	0	674	674	0	0	0
0V3504125	PORT SAINT LUCIE	FL		02/28/2024		0	0	(10)	0	0	(10)	0	734	734	0	0	0
240165639	LILLINGTON	NC		02/28/2024		0	0	(21)	0	0	(21)	0	590	590	0	0	0
023120257	MOUNT VERNON	IL		02/23/2024		0	0	(8)	0	0	(8)	0	360	360	0	0	0
024010162	WEST PALM BEACH	FL		02/23/2024		0	0	(23)	0	0	(23)	0	1,027	1,027	0	0	0
240269522	MIAMI	FL		02/28/2024		0	0	(14)	0	0	(14)	0	388	388	0	0	0
240163162	MORROW	OH		02/15/2024		0	0	(30)	0	0	(30)	0	703	703	0	0	0
024010297	LA MESA	CA		02/23/2024		0	0	(41)	0	0	(41)	0	1,836	1,836	0	0	0
231259557	CONYERS	GA		02/15/2024		0	0	(27)	0	0	(27)	0	562	562	0	0	0
231260340	BALTIMORE	MD		02/01/2024		0	0	(12)	0	0	(12)	0	364	364	0	0	0
EL3477774	REX	GA		02/23/2024		0	0	(10)	0	0	(10)	0	461	461	0	0	0
024010017	LAS VEGAS	NV		02/23/2024		0	0	(9)	0	0	(9)	0	382	382	0	0	0
240270124	LEWISVILLE	TX		02/28/2024		0	0	(24)	0	0	(24)	0	684	684	0	0	0
240165829	GASTONIA	NC		02/28/2024		0	0	(19)	0	0	(19)	0	562	562	0	0	0
241026100	PORT ST JOE	FL		02/23/2024		0	0	(28)	0	0	(28)	0	727	727	0	0	0
240270827	LIVONIA	MI		02/28/2024		0	0	(16)	0	0	(16)	0	464	464	0	0	0
240165076	PALM BAY	FL		02/28/2024		0	0	(13)	0	0	(13)	0	357	357	0	0	0
240270074	MIRAMAR BEACH	FL		02/28/2024		0	0	(47)	0	0	(47)	0	1,397	1,397	0	0	0
023120420	BAKERSFIELD	CA		02/23/2024		0	0	(11)	0	0	(11)	0	469	469	0	0	0
241025984	BEDFORD	TX		02/23/2024		0	0	(23)	0	0	(23)	0	579	579	0	0	0
231153628	SPARTA	NJ		02/01/2024		0	0	(104)	0	0	(104)	0	3,454	3,454	0	0	0
241026323	CINCINNATI	OH		02/29/2024		0	0	(32)	0	0	(32)	0	890	890	0	0	0
231025661	RICHMOND	TX		02/23/2024		0	0	(24)	0	0	(24)	0	619	619	0	0	0
240161638	LOS ANGELES	CA		02/01/2024		0	0	(85)	0	0	(85)	0	2,836	2,836	0	0	0
023120350	WEST PALM BEACH	FL		02/29/2024		0	0	(15)	0	0	(15)	0	640	640	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
240163535	EL PASO	TX		02/22/2024		0	0	(26)	0	0	(26)	0	683	683	0	0	0
241026127	CHICAGO	IL		02/29/2024		0	0	(31)	0	0	(31)	0	856	856	0	0	0
240165951	CHARLOTTE	NC		02/28/2024		0	0	(12)	0	0	(12)	0	331	331	0	0	0
240269092	DETROIT	MI		02/28/2024		0	0	(12)	0	0	(12)	0	342	342	0	0	0
240164186	LAHAINA	HI		02/22/2024		0	0	(40)	0	0	(40)	0	1,108	1,108	0	0	0
240165399	RIVERDALE	GA		02/28/2024		0	0	(10)	0	0	(10)	0	266	266	0	0	0
240166652	LOS ANGELES	CA		02/22/2024		0	0	(63)	0	0	(63)	0	1,758	1,758	0	0	0
231257593	GATLINBURG	TN		02/01/2024		0	0	(32)	0	0	(32)	0	1,047	1,047	0	0	0
023120256	CARBONDALE	IL		02/23/2024		0	0	(10)	0	0	(10)	0	439	439	0	0	0
023120312	CALABASAS	CA		02/23/2024		0	0	(58)	0	0	(58)	0	2,578	2,578	0	0	0
240163857	OLYPHANT	PA		02/28/2024		0	0	(10)	0	0	(10)	0	277	277	0	0	0
241026145	COEUR D'ALENE	ID		02/23/2024		0	0	(52)	0	0	(52)	0	1,397	1,397	0	0	0
241026201	HASTINGS	MI		02/23/2024		0	0	(18)	0	0	(18)	0	454	454	0	0	0
240165118	INDIANAPOLIS	IN		02/28/2024		0	0	(12)	0	0	(12)	0	325	325	0	0	0
240163345	GALVESTON	TX		02/22/2024		0	0	(18)	0	0	(18)	0	484	484	0	0	0
240164558	KISSIMMEE	FL		02/22/2024		0	0	(109)	0	0	(109)	0	2,927	2,927	0	0	0
240164541	HOT SPRINGS NATIONAL PARK	AR		02/22/2024		0	0	(21)	0	0	(21)	0	574	574	0	0	0
241026010	DALLAS	TX		02/23/2024		0	0	(22)	0	0	(22)	0	560	560	0	0	0
241026545	MOREHEAD CITY	NC		02/29/2024		0	0	(31)	0	0	(31)	0	1,107	1,107	0	0	0
231259938	CHICAGO	IL		02/01/2024		0	0	(21)	0	0	(21)	0	602	602	0	0	0
231259888	CHICAGO	IL		02/01/2024		0	0	(10)	0	0	(10)	0	292	292	0	0	0
240165894	CLARKSVILLE	TN		02/28/2024		0	0	(7)	0	0	(7)	0	196	196	0	0	0
241025945	ELIZABETH CITY	NC		02/23/2024		0	0	(1)	0	0	(1)	0	15	15	0	0	0
231155466	OLD TOWN	ME		02/01/2024		0	0	(11)	0	0	(11)	0	336	336	0	0	0
231258351	COLUMBUS	OH		02/01/2024		0	0	(19)	0	0	(19)	0	603	603	0	0	0
231153693	DUNWOODY	GA		02/01/2024		0	0	(19)	0	0	(19)	0	604	604	0	0	0
231025844	EAST HELENA	MT		02/29/2024		0	0	(20)	0	0	(20)	0	557	557	0	0	0
231259763	HAMPSTEAD	MD		02/01/2024		0	0	(29)	0	0	(29)	0	930	930	0	0	0
241026554	GILBERT	AZ		02/29/2024		0	0	(34)	0	0	(34)	0	1,186	1,186	0	0	0
240168120	JUPITER	FL		02/28/2024		0	0	(36)	0	0	(36)	0	1,067	1,067	0	0	0
241026433	DESTIN	FL		02/29/2024		0	0	(17)	0	0	(17)	0	583	583	0	0	0
240167619	CHICAGO	IL		02/28/2024		0	0	(28)	0	0	(28)	0	811	811	0	0	0
023100115	SACRAMENTO	CA		02/23/2024		0	0	(24)	0	0	(24)	0	1,042	1,042	0	0	0
240166405	ATLANTA	GA		02/28/2024		0	0	(21)	0	0	(21)	0	616	616	0	0	0
241026121	SUNNY ISLES BEACH	FL		02/29/2024		0	0	(136)	0	0	(136)	0	3,906	3,906	0	0	0
231259953	GRANBURY	TX		02/08/2024		0	0	(71)	0	0	(71)	0	1,839	1,839	0	0	0
231260415	ROME	GA		02/08/2024		0	0	(8)	0	0	(8)	0	224	224	0	0	0
241026344	ALLEN	TX		02/29/2024		0	0	(25)	0	0	(25)	0	702	702	0	0	0
231257486	JAMESTOWN	NC		02/01/2024		0	0	(17)	0	0	(17)	0	540	540	0	0	0
240162347	OWINGS MILLS	MD		02/22/2024		0	0	(40)	0	0	(40)	0	1,090	1,090	0	0	0
023120389	SAN DIEGO	CA		02/23/2024		0	0	(32)	0	0	(32)	0	1,414	1,414	0	0	0
231155268	EGG HARBOR CITY	NJ		02/01/2024		0	0	(13)	0	0	(13)	0	396	396	0	0	0
023120254	MARION	IL		02/23/2024		0	0	(13)	0	0	(13)	0	566	566	0	0	0
240161976	KENOSHA	WI		02/08/2024		0	0	(10)	0	0	(10)	0	257	257	0	0	0
023120128	VASHON	WA		02/23/2024		0	0	(17)	0	0	(17)	0	735	735	0	0	0
231260035	CLEVELAND	OH		02/15/2024		0	0	(14)	0	0	(14)	0	274	274	0	0	0
240165001	KNOXVILLE	TN		02/28/2024		0	0	(19)	0	0	(19)	0	528	528	0	0	0
241026306	PARK CITY	UT		02/29/2024		0	0	(24)	0	0	(24)	0	665	665	0	0	0
231256843	DANBURY	CT		02/01/2024		0	0	(14)	0	0	(14)	0	435	435	0	0	0
241026236	MYRTLE BEACH	SC		02/23/2024		0	0	(17)	0	0	(17)	0	440	440	0	0	0
231259318	CHICAGO	IL		02/01/2024		0	0	(6)	0	0	(6)	0	204	204	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
023120407	WAXAHACHIE	TX		02/23/2024		0	0	(26)	0	0	(26)	0	1,143	1,143	0	0	0
240167551	TEMECULA	CA		02/22/2024		0	0	(35)	0	0	(35)	0	962	962	0	0	0
240163410	JERSEY CITY	NJ		02/08/2024		0	0	(23)	0	0	(23)	0	732	732	0	0	0
241026287	ARLINGTON	TX		02/29/2024		0	0	(18)	0	0	(18)	0	475	475	0	0	0
231260613	WARWICK	NY		02/22/2024		0	0	(26)	0	0	(26)	0	688	688	0	0	0
023120100	MARIETTA	PA		02/23/2024		0	0	(7)	0	0	(7)	0	289	289	0	0	0
023120216	DAYTONA BEACH SHORES	FL		02/23/2024		0	0	(22)	0	0	(22)	0	968	968	0	0	0
231258054	DALLAS	OR		02/08/2024		0	0	(485)	0	0	(485)	0	15,027	15,027	0	0	0
231046087	GULF SHORES	AL		02/22/2024		0	0	(173)	0	0	(173)	0	4,841	4,841	0	0	0
240164111	TAMPA	FL		02/28/2024		0	0	(129)	0	0	(129)	0	3,872	3,872	0	0	0
023120267	LANSING	IL		02/29/2024		0	0	(8)	0	0	(8)	0	332	332	0	0	0
241026450	TAMPA	FL		02/29/2024		0	0	(122)	0	0	(122)	0	3,501	3,501	0	0	0
241026324	BOCA RATON	FL		02/29/2024		0	0	(35)	0	0	(35)	0	989	989	0	0	0
024010286	WEST PALM BEACH	FL		02/29/2024		0	0	(754)	0	0	(754)	0	32,803	32,803	0	0	0
231260183	LANSING	MI		02/28/2024		0	0	(7)	0	0	(7)	0	198	198	0	0	0
231025846	JACKSONVILLE	FL		02/23/2024		0	0	(21)	0	0	(21)	0	584	584	0	0	0
241026063	IVINS	UT		02/29/2024		0	0	(8)	0	0	(8)	0	218	218	0	0	0
240168575	KISSIMMEE	FL		02/28/2024		0	0	(20)	0	0	(20)	0	563	563	0	0	0
240166157	MIAMI BEACH	FL		02/28/2024		0	0	(81)	0	0	(81)	0	2,416	2,416	0	0	0
240165860	BALTIMORE	MD		02/28/2024		0	0	(20)	0	0	(20)	0	562	562	0	0	0
241026137	AZLE	TX		02/23/2024		0	0	(46)	0	0	(46)	0	1,213	1,213	0	0	0
241025937	HOUSTON	TX		02/23/2024		0	0	(16)	0	0	(16)	0	431	431	0	0	0
231025278	PALMETTO BAY	FL		02/23/2024		0	0	(2,493)	0	0	(2,493)	0	67,524	67,524	0	0	0
240166611	SOUTH LYON	MI		02/28/2024		0	0	(25)	0	0	(25)	0	739	739	0	0	0
023120159	TOBYHANNA	PA		02/29/2024		0	0	(7)	0	0	(7)	0	286	286	0	0	0
023120285	PINON HILLS	CA		02/23/2024		0	0	(25)	0	0	(25)	0	1,118	1,118	0	0	0
024010236	PIGEON FORGE	TN		02/29/2024		0	0	(28)	0	0	(28)	0	1,228	1,228	0	0	0
241026193	CINCINNATI	OH		02/23/2024		0	0	(21)	0	0	(21)	0	551	551	0	0	0
241026067	DAVIE	FL		02/29/2024		0	0	(85)	0	0	(85)	0	3,057	3,057	0	0	0
231256298	PHILADELPHIA	PA		02/01/2024		0	0	(9)	0	0	(9)	0	280	280	0	0	0
241026300	TAMARAC	FL		02/29/2024		0	0	(49)	0	0	(49)	0	1,389	1,389	0	0	0
023110245	HEBER CITY	UT		02/23/2024		0	0	(157)	0	0	(157)	0	6,999	6,999	0	0	0
024010171	NORTHBRIDGE	MA		02/29/2024		0	0	(20)	0	0	(20)	0	881	881	0	0	0
240164285	MIAMI BEACH	FL		02/28/2024		0	0	(47)	0	0	(47)	0	1,402	1,402	0	0	0
240163816	CLEARWATER	FL		02/28/2024		0	0	(19)	0	0	(19)	0	538	538	0	0	0
241026053	GALENA	OH		02/23/2024		0	0	(31)	0	0	(31)	0	803	803	0	0	0
240165480	SUGAR MOUNTAIN	NC		02/22/2024		0	0	(36)	0	0	(36)	0	996	996	0	0	0
241026346	IRVINE	CA		02/29/2024		0	0	(80)	0	0	(80)	0	2,905	2,905	0	0	0
231259649	UPPER DARBY	PA		02/01/2024		0	0	(6)	0	0	(6)	0	206	206	0	0	0
241025955	PISGAH FOREST	NC		02/23/2024		0	0	(32)	0	0	(32)	0	900	900	0	0	0
240168005	ATLANTA	GA		02/28/2024		0	0	(27)	0	0	(27)	0	789	789	0	0	0
240165027	MADISON	WI		02/08/2024		0	0	(61)	0	0	(61)	0	1,543	1,543	0	0	0
231152828	BALTIMORE	MD		02/08/2024		0	0	(25)	0	0	(25)	0	779	779	0	0	0
240270728	ABERDEEN	WA		02/28/2024		0	0	(37)	0	0	(37)	0	1,060	1,060	0	0	0
240166934	LAND O LAKES	FL		02/28/2024		0	0	(66)	0	0	(66)	0	1,973	1,973	0	0	0
231259789	LAFAYETTE	LA		02/01/2024		0	0	(22)	0	0	(22)	0	684	684	0	0	0
231258575	HOUSTON	TX		02/01/2024		0	0	(44)	0	0	(44)	0	1,441	1,441	0	0	0
240168849	PLANTATION	FL		02/22/2024		0	0	(21)	0	0	(21)	0	556	556	0	0	0
240164004	ROSEVILLE	MI		02/08/2024		0	0	(5)	0	0	(5)	0	152	152	0	0	0
023120410	LAKEWOOD	CO		02/23/2024		0	0	(51)	0	0	(51)	0	2,244	2,244	0	0	0
241026262	OCALA	FL		02/29/2024		0	0	(13)	0	0	(13)	0	433	433	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
240162925	PAWLEYS ISLAND	SC		02/22/2024		0	0	(93)	0	0	(93)	0	2,492	2,492	0	0	0
240162875	NEWARK	NJ		02/01/2024		0	0	(27)	0	0	(27)	0	859	859	0	0	0
023110265	RAYNHAM	MA		02/23/2024		0	0	(20)	0	0	(20)	0	914	914	0	0	0
240165340	BAKERSFIELD	CA		02/22/2024		0	0	(10)	0	0	(10)	0	263	263	0	0	0
241026243	ELIZABETH	CO		02/23/2024		0	0	(39)	0	0	(39)	0	1,031	1,031	0	0	0
231046061	GULF SHORES	AL		02/22/2024		0	0	(173)	0	0	(173)	0	4,841	4,841	0	0	0
240167304	UNION CITY	GA		02/28/2024		0	0	(11)	0	0	(11)	0	318	318	0	0	0
023120391	NAMPA	ID		02/23/2024		0	0	(69)	0	0	(69)	0	3,083	3,083	0	0	0
240161844	BURLINGTON	NC		02/28/2024		0	0	(14)	0	0	(14)	0	404	404	0	0	0
231256546	WILKES BARRE	PA		02/28/2024		0	0	(13)	0	0	(13)	0	355	355	0	0	0
241026345	PARK CITY	UT		02/29/2024		0	0	(30)	0	0	(30)	0	1,063	1,063	0	0	0
241026103	DETROIT	MI		02/29/2024		0	0	(7)	0	0	(7)	0	186	186	0	0	0
231257882	EL PASO	TX		02/08/2024		0	0	(94)	0	0	(94)	0	2,978	2,978	0	0	0
023120176	SPRING	TX		02/23/2024		0	0	(21)	0	0	(21)	0	920	920	0	0	0
231259797	CHICOPEE	MA		02/08/2024		0	0	(22)	0	0	(22)	0	615	615	0	0	0
240165712	SHREWSBURY	MA		02/28/2024		0	0	(13)	0	0	(13)	0	352	352	0	0	0
240162032	INDIANAPOLIS	IN		02/28/2024		0	0	(21)	0	0	(21)	0	604	604	0	0	0
240164459	LA MARQUE	TX		02/22/2024		0	0	(17)	0	0	(17)	0	455	455	0	0	0
241026261	AVENTURA	FL		02/29/2024		0	0	(26)	0	0	(26)	0	720	720	0	0	0
240165423	BOCA RATON	FL		02/28/2024		0	0	(24)	0	0	(24)	0	705	705	0	0	0
241026037	MARYSVILLE	MI		02/29/2024		0	0	(16)	0	0	(16)	0	432	432	0	0	0
477787171	ALPHARETTA	GA		02/23/2024		0	0	(26)	0	0	(26)	0	1,146	1,146	0	0	0
023120259	CHAMPAIGN	IL		02/23/2024		0	0	(13)	0	0	(13)	0	595	595	0	0	0
240165563	CAPE CANAVERAL	FL		02/22/2024		0	0	(20)	0	0	(20)	0	525	525	0	0	0
241026144	N TOPSAIL BEACH	NC		02/23/2024		0	0	(12)	0	0	(12)	0	313	313	0	0	0
241025912	KAILUA KONA	HI		02/23/2024		0	0	(61)	0	0	(61)	0	1,739	1,739	0	0	0
231259722	CLAYTON	NJ		02/15/2024		0	0	(25)	0	0	(25)	0	527	527	0	0	0
240161604	COVINGTON	KY		02/22/2024		0	0	(18)	0	0	(18)	0	466	466	0	0	0
241026442	FORT MYERS	FL		02/29/2024		0	0	(46)	0	0	(46)	0	1,599	1,599	0	0	0
240167478	SKIATOOK	OK		02/28/2024		0	0	(12)	0	0	(12)	0	323	323	0	0	0
240270090	CARROLLTON	TX		02/28/2024		0	0	(23)	0	0	(23)	0	657	657	0	0	0
231260597	KINGMAN	AZ		02/01/2024		0	0	(16)	0	0	(16)	0	494	494	0	0	0
231255993	HAWTHORNE	NJ		02/01/2024		0	0	(34)	0	0	(34)	0	1,071	1,071	0	0	0
240168039	ORLANDO	FL		02/22/2024		0	0	(14)	0	0	(14)	0	352	352	0	0	0
241026246	MILLBRAE	CA		02/29/2024		0	0	(2,307)	0	0	(2,307)	0	64,746	64,746	0	0	0
240165043	MOUNT ORAB	OH		02/15/2024		0	0	(12)	0	0	(12)	0	284	284	0	0	0
240161372	HAGERSTOWN	MD		02/08/2024		0	0	(11)	0	0	(11)	0	329	329	0	0	0
231025196	CYPRESS	TX		02/29/2024		0	0	(75)	0	0	(75)	0	2,682	2,682	0	0	0
231259714	WARREN	MI		02/01/2024		0	0	(12)	0	0	(12)	0	335	335	0	0	0
241026227	NASHVILLE	TN		02/23/2024		0	0	(17)	0	0	(17)	0	428	428	0	0	0
231259664	GRESHAM	OR		02/28/2024		0	0	(26)	0	0	(26)	0	728	728	0	0	0
024010434	SAN DIEGO	CA		02/29/2024		0	0	(8)	0	0	(8)	0	345	345	0	0	0
231153966	LINDEN	NJ		02/01/2024		0	0	(25)	0	0	(25)	0	791	791	0	0	0
023120156	COEUR D ALENE	ID		02/23/2024		0	0	(14)	0	0	(14)	0	622	622	0	0	0
240162255	NEW LONDON	CT		02/01/2024		0	0	(14)	0	0	(14)	0	447	447	0	0	0
240163469	CERRITOS	CA		02/08/2024		0	0	(46)	0	0	(46)	0	1,514	1,514	0	0	0
023120321	ATLANTA	GA		02/23/2024		0	0	(14)	0	0	(14)	0	630	630	0	0	0
240165886	DOUGLASVILLE	GA		02/28/2024		0	0	(13)	0	0	(13)	0	375	375	0	0	0
231155169	SAN ANTONIO	TX		02/08/2024		0	0	(22)	0	0	(22)	0	691	691	0	0	0
023120258	O FALLON	IL		02/23/2024		0	0	(13)	0	0	(13)	0	557	557	0	0	0
023120137	ARLINGTON	VA		02/23/2024		0	0	(44)	0	0	(44)	0	1,961	1,961	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
023120006	CHALFONT	PA		02/23/2024		0	0	(10)	0	0	(10)	0	457	457	0	0	0
240162438	LUBBOCK	TX		02/28/2024		0	0	(70)	0	0	(70)	0	1,971	1,971	0	0	0
240161497	MIAMI	FL		02/28/2024		0	0	(17)	0	0	(17)	0	463	463	0	0	0
024010086	OAKLAND	ME		02/23/2024		0	0	(12)	0	0	(12)	0	510	510	0	0	0
024010296	TAMPA	FL		02/23/2024		0	0	(7)	0	0	(7)	0	310	310	0	0	0
231260795	SPRINGFIELD	OR		02/15/2024		0	0	(20)	0	0	(20)	0	414	414	0	0	0
024010021	WESTFORD	MA		02/29/2024		0	0	(62)	0	0	(62)	0	2,685	2,685	0	0	0
024010371	WEST PALM BEACH	FL		02/29/2024		0	0	(17)	0	0	(17)	0	714	714	0	0	0
240163139	SOUTH JORDAN	UT		02/15/2024		0	0	(38)	0	0	(38)	0	827	827	0	0	0
231025386	EUREKA	CA		02/29/2024		0	0	(21)	0	0	(21)	0	591	591	0	0	0
231023860	CHARLESTOWN	RI		02/23/2024		0	0	(32)	0	0	(32)	0	853	853	0	0	0
240164996	LA QUINTA	CA		02/22/2024		0	0	(19)	0	0	(19)	0	498	498	0	0	0
240168013	BALTIMORE	MD		02/28/2024		0	0	(13)	0	0	(13)	0	362	362	0	0	0
231259169	MATTHEWS	NC		02/01/2024		0	0	(18)	0	0	(18)	0	559	559	0	0	0
024010003	EASTON	PA		02/29/2024		0	0	(19)	0	0	(19)	0	820	820	0	0	0
240166942	SARASOTA	FL		02/28/2024		0	0	(26)	0	0	(26)	0	751	751	0	0	0
241026180	SALEM	OR		02/29/2024		0	0	(32)	0	0	(32)	0	892	892	0	0	0
240168666	FRISCO	TX		02/28/2024		0	0	(22)	0	0	(22)	0	625	625	0	0	0
240166199	NEWARK	DE		02/22/2024		0	0	(51)	0	0	(51)	0	1,408	1,408	0	0	0
231259359	KINGMAN	AZ		02/01/2024		0	0	(16)	0	0	(16)	0	494	494	0	0	0
241026333	TUCSON	AZ		02/29/2024		0	0	(31)	0	0	(31)	0	871	871	0	0	0
240165175	GATES	NY		02/28/2024		0	0	(11)	0	0	(11)	0	301	301	0	0	0
241026207	DURHAM	NC		02/23/2024		0	0	(19)	0	0	(19)	0	488	488	0	0	0
023120206	CORPUS CHRISTI	TX		02/23/2024		0	0	(52)	0	0	(52)	0	2,293	2,293	0	0	0
240166439	CHICAGO	IL		02/28/2024		0	0	(17)	0	0	(17)	0	491	491	0	0	0
240165878	SUMTER	SC		02/28/2024		0	0	(7)	0	0	(7)	0	190	190	0	0	0
BB1170780	BIG RAPIDS	MI		03/22/2024		0	0	46	0	0	46	0	1,771	1,771	0	0	0
BB1169180	WALTHAM	MA		03/19/2024		0	0	700	0	0	700	0	3,846	3,846	0	0	0
BB1169280	ORLANDO	FL		03/19/2024		0	0	51	0	0	51	0	1,224	1,224	0	0	0
BB1170730	ALGONQUIN	IL		03/22/2024		0	0	163	0	0	163	0	1,005	1,005	0	0	0
BB1169130	MIDDLEBURG	FL		03/19/2024		0	0	110	0	0	110	0	1,329	1,329	0	0	0
BB1169010	MOUNT KISCO	NY		03/19/2024		0	0	117	0	0	117	0	2,117	2,117	0	0	0
BB1169350	WAILUA	HI		03/19/2024		0	0	546	0	0	546	0	4,785	4,785	0	0	0
BB1169500	MEADOW WOODS	FL		03/19/2024		0	0	225	0	0	225	0	1,256	1,256	0	0	0
BB1169080	SARASOTA	FL		03/19/2024		0	0	170	0	0	170	0	1,318	1,318	0	0	0
BB1168880	PANORAMA CITY	CA		03/19/2024		0	0	62	0	0	62	0	1,324	1,324	0	0	0
BB1168940	SKOKIE	IL		03/19/2024		0	0	23	0	0	23	0	1,169	1,169	0	0	0
BB1170760	EAST GRAND FORKS	MN		03/22/2024		0	0	22	0	0	22	0	770	770	0	0	0
BB1169490	SPOKANE	WA		03/19/2024		0	0	100	0	0	100	0	1,236	1,236	0	0	0
BB1169150	MARLBOROUGH	MA		03/19/2024		0	0	47	0	0	47	0	2,506	2,506	0	0	0
BB1169370	HAZEL CREST	IL		03/19/2024		0	0	28	0	0	28	0	582	582	0	0	0
BB1169290	GRAYSON	GA		03/19/2024		0	0	65	0	0	65	0	1,375	1,375	0	0	0
BB1170770	VERONA	WI		03/22/2024		0	0	101	0	0	101	0	1,605	1,605	0	0	0
BB1169000	MIAMI	FL		03/19/2024		0	0	44	0	0	44	0	1,308	1,308	0	0	0
BB1170790	PALOS HEIGHTS	IL		03/22/2024		0	0	130	0	0	130	0	1,246	1,246	0	0	0
BB1169340	PORT ST. LUCIE	FL		03/19/2024		0	0	91	0	0	91	0	1,371	1,371	0	0	0
BB1170720	BELLWOOD	IL		03/22/2024		0	0	24	0	0	24	0	140	140	0	0	0
BB1168930	PINE	AZ		03/19/2024		0	0	9	0	0	9	0	361	361	0	0	0
BB1170800	MURRIETA	CA		03/22/2024		0	0	1,610	0	0	1,610	0	9,203	9,203	0	0	0
BB1169090	NEENAH	WI		03/19/2024		0	0	43	0	0	43	0	743	743	0	0	0
BB1169510	BOCA RATON	FL		03/19/2024		0	0	63	0	0	63	0	485	485	0	0	0

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

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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
BB1169310	MEADOW WOODS	FL		03/19/2024		0	0	155	0	0	155	0	812	812	0	0	0
BB1173670	FERNANDINA BEACH	FL		03/28/2024		0	0	209	0	0	209	0	2,281	2,281	0	0	0
BB1173640	TEMPLE	GA		03/28/2024		0	0	173	0	0	173	0	1,427	1,427	0	0	0
BB1173710	SNELLVILLE	GA		03/28/2024		0	0	103	0	0	103	0	1,512	1,512	0	0	0
BB1173660	CRAWFORDVILLE	FL		03/28/2024		0	0	79	0	0	79	0	814	814	0	0	0
BB1173690	SNELLVILLE	GA		03/28/2024		0	0	155	0	0	155	0	1,730	1,730	0	0	0
BB1173700	ATLANTA	GA		03/28/2024		0	0	11	0	0	11	0	415	415	0	0	0
BB1173650	ROSWELL	GA		03/28/2024		0	0	706	0	0	706	0	3,330	3,330	0	0	0
BB1173620	QUINCY	FL		03/28/2024		0	0	154	0	0	154	0	1,227	1,227	0	0	0
BB1173680	ALBANY	GA		03/28/2024		0	0	66	0	0	66	0	1,024	1,024	0	0	0
BB1173720	INVERNESS	FL		03/28/2024		0	0	418	0	0	418	0	2,103	2,103	0	0	0
241026477	DAVENPORT	FL		03/27/2024		0	0	(26)	0	0	(26)	0	715	715	0	0	0
240271528	CLE ELUM	WA		03/21/2024		0	0	(22)	0	0	(22)	0	818	818	0	0	0
241026528	LAS VEGAS	NV		03/27/2024		0	0	(24)	0	0	(24)	0	643	643	0	0	0
241026412	OTHELLO	WA		03/20/2024		0	0	(15)	0	0	(15)	0	470	470	0	0	0
240169078	LAKELAND	FL		03/07/2024		0	0	(14)	0	0	(14)	0	495	495	0	0	0
241026794	KEIZER	OR		03/27/2024		0	0	(42)	0	0	(42)	0	1,168	1,168	0	0	0
023120434	HONOLULU	HI		03/08/2024		0	0	(28)	0	0	(28)	0	1,211	1,211	0	0	0
024010302	SAINT JAMES CITY	FL		03/12/2024		0	0	(22)	0	0	(22)	0	972	972	0	0	0
241026584	MIAMI	FL		03/27/2024		0	0	(36)	0	0	(36)	0	1,010	1,010	0	0	0
240273052	FAIRVIEW	TX		03/14/2024		0	0	(192)	0	0	(192)	0	5,797	5,797	0	0	0
240271338	ASHLAND	WI		03/28/2024		0	0	(5)	0	0	(5)	0	149	149	0	0	0
240168807	WESTON	FL		03/07/2024		0	0	(34)	0	0	(34)	0	1,029	1,029	0	0	0
240270587	EAST NORTHPORT	NY		03/28/2024		0	0	(34)	0	0	(34)	0	1,144	1,144	0	0	0
241026439	CHAMPAIGN	IL		03/20/2024		0	0	(18)	0	0	(18)	0	534	534	0	0	0
241026444	WINTER GARDEN	FL		03/20/2024		0	0	(22)	0	0	(22)	0	642	642	0	0	0
023120345	CLEVELAND	TX		03/26/2024		0	0	(23)	0	0	(23)	0	740	740	0	0	0
240274126	GLENDALE	WI		03/28/2024		0	0	(10)	0	0	(10)	0	329	329	0	0	0
240275339	KINGS MOUNTAIN	NC		03/28/2024		0	0	(6)	0	0	(6)	0	194	194	0	0	0
240271098	AUSTELL	GA		03/28/2024		0	0	(10)	0	0	(10)	0	311	311	0	0	0
024010390	ELLICOTT CITY	MD		03/12/2024		0	0	(57)	0	0	(57)	0	2,486	2,486	0	0	0
240277756	FORT MYERS	FL		03/28/2024		0	0	(17)	0	0	(17)	0	558	558	0	0	0
024020025	MENIFEE	CA		03/12/2024		0	0	(68)	0	0	(68)	0	3,028	3,028	0	0	0
240277806	SAN DIEGO	CA		03/28/2024		0	0	(46)	0	0	(46)	0	1,570	1,570	0	0	0
241026430	FRANKLIN TOWNSHIP	NJ		03/08/2024		0	0	(23)	0	0	(23)	0	642	642	0	0	0
240275842	HOUSTON	TX		03/28/2024		0	0	(15)	0	0	(15)	0	494	494	0	0	0
240275099	NIAGARA FALLS	NY		03/28/2024		0	0	(20)	0	0	(20)	0	644	644	0	0	0
024010329	PALMETTO BAY	FL		03/12/2024		0	0	(63)	0	0	(63)	0	2,891	2,891	0	0	0
240273425	SANTA FE	NM		03/21/2024		0	0	(24)	0	0	(24)	0	643	643	0	0	0
240163022	SHERMAN	TX		03/07/2024		0	0	(10)	0	0	(10)	0	320	320	0	0	0
241026229	TROY	MT		03/27/2024		0	0	(44)	0	0	(44)	0	1,176	1,176	0	0	0
231259417	SUMMERVILLE	SC		03/21/2024		0	0	(12)	0	0	(12)	0	360	360	0	0	0
241026527	CHARLOTTE	NC		03/20/2024		0	0	(92)	0	0	(92)	0	2,707	2,707	0	0	0
241026360	TERRYTOWN	LA		03/20/2024		0	0	(16)	0	0	(16)	0	464	464	0	0	0
024020061	BOTHELL	WA		03/08/2024		0	0	(114)	0	0	(114)	0	4,941	4,941	0	0	0
240161802	SHERMAN	TX		03/07/2024		0	0	(20)	0	0	(20)	0	719	719	0	0	0
240271536	CORSICANA	TX		03/28/2024		0	0	(9)	0	0	(9)	0	286	286	0	0	0
240270322	MESA	AZ		03/07/2024		0	0	(35)	0	0	(35)	0	1,288	1,288	0	0	0
241026623	MILLCREEK	UT		03/27/2024		0	0	(44)	0	0	(44)	0	1,213	1,213	0	0	0
240162594	HOUSTON	TX		03/14/2024		0	0	(9)	0	0	(9)	0	249	249	0	0	0
240270785	BARSTOW	CA		03/07/2024		0	0	(15)	0	0	(15)	0	523	523	0	0	0

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

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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
240275487	MORENO VALLEY	CA		03/28/2024		0	0	(23)	0	0	(23)	0	771	771	0	0	0
240166975	BALTIMORE	MD		03/21/2024		0	0	(7)	0	0	(7)	0	224	224	0	0	0
241026271	TOOELE	UT		03/20/2024		0	0	(39)	0	0	(39)	0	1,172	1,172	0	0	0
240270132	MIAMI	FL		03/28/2024		0	0	(25)	0	0	(25)	0	834	834	0	0	0
240271858	CYPRESS	TX		03/07/2024		0	0	(144)	0	0	(144)	0	4,235	4,235	0	0	0
240275990	BOSTON	MA		03/21/2024		0	0	(59)	0	0	(59)	0	2,264	2,264	0	0	0
240273383	SAINT LOUIS	MO		03/21/2024		0	0	(10)	0	0	(10)	0	363	363	0	0	0
240275909	CINCINNATI	OH		03/28/2024		0	0	(16)	0	0	(16)	0	519	519	0	0	0
240166645	WIMBERLEY	TX		03/14/2024		0	0	(11)	0	0	(11)	0	293	293	0	0	0
241026410	PHOENIX	AZ		03/08/2024		0	0	(111)	0	0	(111)	0	3,222	3,222	0	0	0
241026531	PALM BEACH	FL		03/20/2024		0	0	(12)	0	0	(12)	0	358	358	0	0	0
240269340	KINGMAN	AZ		03/07/2024		0	0	(17)	0	0	(17)	0	517	517	0	0	0
240276410	BRANDON	FL		03/28/2024		0	0	(3)	0	0	(3)	0	100	100	0	0	0
240273433	SAINT LOUIS	MO		03/21/2024		0	0	(6)	0	0	(6)	0	206	206	0	0	0
024010228	GATLINBURG	TN		03/08/2024		0	0	(44)	0	0	(44)	0	1,953	1,953	0	0	0
024010475	COLORADO SPRINGS	CO		03/26/2024		0	0	(11)	0	0	(11)	0	533	533	0	0	0
240165431	ROCHESTER	NY		03/07/2024		0	0	(10)	0	0	(10)	0	325	325	0	0	0
241026675	FAYETTEVILLE	AR		03/20/2024		0	0	(15)	0	0	(15)	0	413	413	0	0	0
240271965	KINGMAN	AZ		03/28/2024		0	0	(18)	0	0	(18)	0	576	576	0	0	0
241026363	IRVING	TX		03/08/2024		0	0	(18)	0	0	(18)	0	498	498	0	0	0
241026116	PANAMA CITY BEACH	FL		03/20/2024		0	0	(40)	0	0	(40)	0	1,198	1,198	0	0	0
240270108	COCONUT CREEK	FL		03/21/2024		0	0	(28)	0	0	(28)	0	1,032	1,032	0	0	0
240269316	KINGMAN	AZ		03/07/2024		0	0	(17)	0	0	(17)	0	522	522	0	0	0
241026242	LAS VEGAS	NV		03/20/2024		0	0	(14)	0	0	(14)	0	398	398	0	0	0
240378596	MIAMI	FL		03/28/2024		0	0	(53)	0	0	(53)	0	1,810	1,810	0	0	0
241026046	IRONDALE	AL		03/20/2024		0	0	(18)	0	0	(18)	0	523	523	0	0	0
240270561	CLEVELAND	OH		03/28/2024		0	0	(10)	0	0	(10)	0	315	315	0	0	0
241026293	FLORA	MS		03/20/2024		0	0	(10)	0	0	(10)	0	274	274	0	0	0
241026339	VENICE	FL		03/20/2024		0	0	(16)	0	0	(16)	0	465	465	0	0	0
240270421	TUCSON	AZ		03/07/2024		0	0	(24)	0	0	(24)	0	860	860	0	0	0
241025878	CHANDLER	AZ		03/08/2024		0	0	(11)	0	0	(11)	0	300	300	0	0	0
240166728	OGDEN	UT		03/07/2024		0	0	(53)	0	0	(53)	0	1,932	1,932	0	0	0
023120319	MURFREESBORO	TN		03/08/2024		0	0	(8)	0	0	(8)	0	327	327	0	0	0
024010197	LAWRENCEVILLE	GA		03/12/2024		0	0	(12)	0	0	(12)	0	653	653	0	0	0
240270231	PAWTUCKET	RI		03/21/2024		0	0	(15)	0	0	(15)	0	544	544	0	0	0
024010006	PENSACOLA	FL		03/26/2024		0	0	(11)	0	0	(11)	0	513	513	0	0	0
240166165	MOUNT LAUREL	NJ		03/14/2024		0	0	(28)	0	0	(28)	0	954	954	0	0	0
024010426	HOUSTON	TX		03/12/2024		0	0	(11)	0	0	(11)	0	505	505	0	0	0
240269274	KINGMAN	AZ		03/07/2024		0	0	(16)	0	0	(16)	0	486	486	0	0	0
241026648	GIG HARBOR	WA		03/20/2024		0	0	(124)	0	0	(124)	0	3,783	3,783	0	0	0
024020012	GARLAND	TX		03/26/2024		0	0	(472)	0	0	(472)	0	22,728	22,728	0	0	0
241026362	LAS VEGAS	NV		03/27/2024		0	0	(45)	0	0	(45)	0	1,239	1,239	0	0	0
241026483	HENDERSON	NV		03/20/2024		0	0	(686)	0	0	(686)	0	20,326	20,326	0	0	0
024010063	ATLANTA	GA		03/26/2024		0	0	(17)	0	0	(17)	0	770	770	0	0	0
240273748	NATIONAL CITY	CA		03/14/2024		0	0	(96)	0	0	(96)	0	2,853	2,853	0	0	0
241026292	FULSHEAR	TX		03/20/2024		0	0	(129)	0	0	(129)	0	3,933	3,933	0	0	0
024020044	BELLEVILLE	IL		03/26/2024		0	0	(14)	0	0	(14)	0	465	465	0	0	0
240166488	LEOMINSTER	MA		03/14/2024		0	0	(15)	0	0	(15)	0	421	421	0	0	0
241026520	PANAMA CITY BEACH	FL		03/20/2024		0	0	(14)	0	0	(14)	0	398	398	0	0	0
241026616	GILBERT	AZ		03/27/2024		0	0	(330)	0	0	(330)	0	9,126	9,126	0	0	0
240272997	UNION	NJ		03/21/2024		0	0	(37)	0	0	(37)	0	1,038	1,038	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
241026394	HALLANDALE	FL		03/27/2024		0	0	(34)	0	0	(34)	0	900	900	0	0	0
023120318	MURFREESBORO	TN		03/08/2024		0	0	(8)	0	0	(8)	0	329	329	0	0	0
241026147	MATTAWA	WA		03/08/2024		0	0	(35)	0	0	(35)	0	984	984	0	0	0
241026445	CLERMONT	FL		03/20/2024		0	0	(41)	0	0	(41)	0	1,212	1,212	0	0	0
241026566	COLORADO SPRINGS	CO		03/20/2024		0	0	(61)	0	0	(61)	0	1,773	1,773	0	0	0
024010337	HOUSTON	TX		03/12/2024		0	0	(34)	0	0	(34)	0	1,496	1,496	0	0	0
240379644	CHICO	CA		03/28/2024		0	0	(22)	0	0	(22)	0	737	737	0	0	0
240273417	SAINT LOUIS	MO		03/21/2024		0	0	(6)	0	0	(6)	0	209	209	0	0	0
241026198	RIO RANCHO	NM		03/20/2024		0	0	(37)	0	0	(37)	0	1,167	1,167	0	0	0
240269647	WILMINGTON	NC		03/14/2024		0	0	(67)	0	0	(67)	0	1,979	1,979	0	0	0
241026496	SURPRISE	AZ		03/27/2024		0	0	(23)	0	0	(23)	0	599	599	0	0	0
241026380	BLUFFTON	SC		03/20/2024		0	0	(9)	0	0	(9)	0	250	250	0	0	0
240269084	PAWTUCKET	RI		03/21/2024		0	0	(17)	0	0	(17)	0	610	610	0	0	0
241025896	JACKSONVILLE	FL		03/20/2024		0	0	(12)	0	0	(12)	0	348	348	0	0	0
240163030	HOWE	TX		03/07/2024		0	0	(13)	0	0	(13)	0	445	445	0	0	0
231025730	PEMBROKE PINES	FL		03/20/2024		0	0	(10)	0	0	(10)	0	295	295	0	0	0
241026547	PARK CITY	UT		03/20/2024		0	0	(25)	0	0	(25)	0	727	727	0	0	0
023120425	TOMS RIVER	NJ		03/08/2024		0	0	(8)	0	0	(8)	0	361	361	0	0	0
240270892	SCHENECTADY	NY		03/21/2024		0	0	(12)	0	0	(12)	0	432	432	0	0	0
241026012	NORTH PLAINFIELD	NJ		03/20/2024		0	0	(22)	0	0	(22)	0	636	636	0	0	0
241026133	HOT SPRINGS	AR		03/20/2024		0	0	(16)	0	0	(16)	0	457	457	0	0	0
241026552	MONROE	WA		03/20/2024		0	0	(24)	0	0	(24)	0	710	710	0	0	0
240273177	AUSTIN	TX		03/21/2024		0	0	(68)	0	0	(68)	0	2,622	2,622	0	0	0
240270496	CLEVELAND	OH		03/28/2024		0	0	(10)	0	0	(10)	0	320	320	0	0	0
240162230	CHICAGO	IL		03/07/2024		0	0	(24)	0	0	(24)	0	910	910	0	0	0
241026021	TENINO	WA		03/08/2024		0	0	(32)	0	0	(32)	0	894	894	0	0	0
240161539	PLAINVILLE	MA		03/07/2024		0	0	(59)	0	0	(59)	0	2,224	2,224	0	0	0
240167825	MIAMI GARDENS	FL		03/07/2024		0	0	(21)	0	0	(21)	0	758	758	0	0	0
241026309	MARYSVILLE	WA		03/08/2024		0	0	(40)	0	0	(40)	0	1,151	1,151	0	0	0
240276501	PORTLAND	OR		03/28/2024		0	0	(42)	0	0	(42)	0	1,431	1,431	0	0	0
241026537	PARK CITY	UT		03/20/2024		0	0	(40)	0	0	(40)	0	1,197	1,197	0	0	0
240269894	CAMBRIDGE	MD		03/28/2024		0	0	(11)	0	0	(11)	0	331	331	0	0	0
240276964	SUNRISE	FL		03/28/2024		0	0	(12)	0	0	(12)	0	383	383	0	0	0
024010050	SHENANDOAH	VA		03/08/2024		0	0	(13)	0	0	(13)	0	577	577	0	0	0
240273284	EL PASO	TX		03/28/2024		0	0	(10)	0	0	(10)	0	312	312	0	0	0
023120317	MURFREESBORO	TN		03/08/2024		0	0	(8)	0	0	(8)	0	327	327	0	0	0
023120443	HONOLULU	HI		03/08/2024		0	0	(31)	0	0	(31)	0	1,388	1,388	0	0	0
240275107	HELENWOOD	TN		03/28/2024		0	0	(16)	0	0	(16)	0	529	529	0	0	0
024010223	VICTORIA	TX		03/12/2024		0	0	(27)	0	0	(27)	0	1,214	1,214	0	0	0
241026729	PANAMA CITY BEACH	FL		03/27/2024		0	0	(608)	0	0	(608)	0	16,772	16,772	0	0	0
240272633	ATLANTA	GA		03/21/2024		0	0	(115)	0	0	(115)	0	4,345	4,345	0	0	0
240275560	CHESTER	PA		03/28/2024		0	0	(6)	0	0	(6)	0	180	180	0	0	0
240276071	HONOLULU	HI		03/28/2024		0	0	(13)	0	0	(13)	0	412	412	0	0	0
240277335	NORTH MYRTLE BEACH	SC		03/28/2024		0	0	(24)	0	0	(24)	0	783	783	0	0	0
240272393	NORTH WATERBORO	ME		03/07/2024		0	0	(26)	0	0	(26)	0	795	795	0	0	0
023120298	RALEIGH	NC		03/26/2024		0	0	(14)	0	0	(14)	0	640	640	0	0	0
240162693	SEATTLE	WA		03/28/2024		0	0	(53)	0	0	(53)	0	1,800	1,800	0	0	0
240273656	WEST WARWICK	RI		03/28/2024		0	0	(17)	0	0	(17)	0	545	545	0	0	0
024010427	CARTHAGE	ME		03/26/2024		0	0	(5)	0	0	(5)	0	214	214	0	0	0
240277095	PITTSTON	PA		03/28/2024		0	0	(9)	0	0	(9)	0	273	273	0	0	0
240165209	CLARKSVILLE	TN		03/07/2024		0	0	(13)	0	0	(13)	0	449	449	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
240378612	SOUTH HAVEN	MI		03/28/2024		0	0	(32)	0	0	(32)	0	1,098	1,098	0	0	0
241026257	RICHMOND	VA		03/20/2024		0	0	(29)	0	0	(29)	0	860	860	0	0	0
024010014	GILBERT	AZ		03/08/2024		0	0	(36)	0	0	(36)	0	1,491	1,491	0	0	0
240272468	NORTH PORT	FL		03/28/2024		0	0	(20)	0	0	(20)	0	650	650	0	0	0
240272971	WINSTED	CT		03/28/2024		0	0	(7)	0	0	(7)	0	205	205	0	0	0
231258963	SCRANTON	PA		03/07/2024		0	0	(11)	0	0	(11)	0	381	381	0	0	0
241026490	MEMPHIS	TN		03/20/2024		0	0	(21)	0	0	(21)	0	621	621	0	0	0
240168971	PALM BEACH GARDENS	FL		03/14/2024		0	0	(144)	0	0	(144)	0	4,368	4,368	0	0	0
240162362	CLEVELAND	OH		03/28/2024		0	0	(8)	0	0	(8)	0	264	264	0	0	0
023120316	MURFREESBORO	TN		03/08/2024		0	0	(8)	0	0	(8)	0	327	327	0	0	0
240272781	ORLANDO	FL		03/21/2024		0	0	(62)	0	0	(62)	0	2,344	2,344	0	0	0
241026173	GREENVILLE	SC		03/08/2024		0	0	(29)	0	0	(29)	0	824	824	0	0	0
241026592	AZLE	TX		03/27/2024		0	0	(42)	0	0	(42)	0	1,162	1,162	0	0	0
240166736	BIG RAPIDS	MI		03/07/2024		0	0	(7)	0	0	(7)	0	244	244	0	0	0
241026517	PANAMA CITY BEACH	FL		03/20/2024		0	0	(29)	0	0	(29)	0	854	854	0	0	0
240161851	DENISON	TX		03/14/2024		0	0	(8)	0	0	(8)	0	234	234	0	0	0
241026522	FOLEY	AL		03/27/2024		0	0	(64)	0	0	(64)	0	1,733	1,733	0	0	0
240163105	SPENCER	MA		03/21/2024		0	0	(13)	0	0	(13)	0	551	551	0	0	0
241026280	SAN LUIS	AZ		03/20/2024		0	0	(17)	0	0	(17)	0	469	469	0	0	0
024010098	APPLE VALLEY	CA		03/12/2024		0	0	(20)	0	0	(20)	0	1,023	1,023	0	0	0
240165019	EL PASO	TX		03/07/2024		0	0	(20)	0	0	(20)	0	711	711	0	0	0
240275628	PINSON	AL		03/21/2024		0	0	(12)	0	0	(12)	0	438	438	0	0	0
240273714	DALLAS	TX		03/14/2024		0	0	(33)	0	0	(33)	0	962	962	0	0	0
240379297	GAINESVILLE	FL		03/28/2024		0	0	(11)	0	0	(11)	0	344	344	0	0	0
240271890	SAINT LOUIS	MO		03/28/2024		0	0	(7)	0	0	(7)	0	221	221	0	0	0
240274878	ZEBULON	NC		03/28/2024		0	0	(13)	0	0	(13)	0	422	422	0	0	0
240163006	DENISON	TX		03/07/2024		0	0	(13)	0	0	(13)	0	436	436	0	0	0
240276386	MILLVILLE	NJ		03/28/2024		0	0	(13)	0	0	(13)	0	399	399	0	0	0
241026922	PLANO	TX		03/27/2024		0	0	(27)	0	0	(27)	0	722	722	0	0	0
240275222	MIAMI	FL		03/28/2024		0	0	(23)	0	0	(23)	0	779	779	0	0	0
241026461	PARK CITY	UT		03/20/2024		0	0	(41)	0	0	(41)	0	1,206	1,206	0	0	0
241026214	MIAMI	FL		03/20/2024		0	0	(39)	0	0	(39)	0	1,087	1,087	0	0	0
240273458	SAINT LOUIS	MO		03/21/2024		0	0	(7)	0	0	(7)	0	223	223	0	0	0
240162396	IRVING	TX		03/21/2024		0	0	(21)	0	0	(21)	0	780	780	0	0	0
240270280	ZEPHYRHILLS	FL		03/21/2024		0	0	(22)	0	0	(22)	0	838	838	0	0	0
240167338	ELIZABETH	NJ		03/28/2024		0	0	(40)	0	0	(40)	0	1,367	1,367	0	0	0
240160994	PAULSBORO	NJ		03/07/2024		0	0	(11)	0	0	(11)	0	369	369	0	0	0
024020213	FONTANA	CA		03/26/2024		0	0	(25)	0	0	(25)	0	1,256	1,256	0	0	0
023120315	MURFREESBORO	TN		03/08/2024		0	0	(8)	0	0	(8)	0	329	329	0	0	0
023120320	MURFREESBORO	TN		03/08/2024		0	0	(8)	0	0	(8)	0	327	327	0	0	0
240270793	PHILADELPHIA	PA		03/28/2024		0	0	(11)	0	0	(11)	0	335	335	0	0	0
241026195	LAHAINA	HI		03/20/2024		0	0	(104)	0	0	(104)	0	3,110	3,110	0	0	0
240276758	NAPLES	FL		03/21/2024		0	0	(29)	0	0	(29)	0	1,110	1,110	0	0	0
241026302	MYRTLE BEACH	SC		03/27/2024		0	0	(8)	0	0	(8)	0	190	190	0	0	0
240273581	LENOIR	NC		03/21/2024		0	0	(9)	0	0	(9)	0	319	319	0	0	0
240270702	CHICAGO	IL		03/21/2024		0	0	(11)	0	0	(11)	0	396	396	0	0	0
240269357	KINGMAN	AZ		03/07/2024		0	0	(18)	0	0	(18)	0	557	557	0	0	0
024010499	POWELL	TN		03/08/2024		0	0	(13)	0	0	(13)	0	595	595	0	0	0
241026530	POOLVILLE	TX		03/20/2024		0	0	(30)	0	0	(30)	0	871	871	0	0	0
240275867	APOPKA	FL		03/21/2024		0	0	(16)	0	0	(16)	0	596	596	0	0	0
240272955	WINCHESTER	CT		03/21/2024		0	0	(11)	0	0	(11)	0	386	386	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
241026581	WEST ALLIS	WI		03/20/2024		0	0	(16)	0	0	(16)	0	465	465	0	0	0
231154659	NORTH WILDWOOD	NJ		03/14/2024		0	0	(33)	0	0	(33)	0	984	984	0	0	0
240270538	CLEVELAND	OH		03/28/2024		0	0	(10)	0	0	(10)	0	301	301	0	0	0
241026625	GARDEN CITY	UT		03/27/2024		0	0	(57)	0	0	(57)	0	1,590	1,590	0	0	0
240275180	ALBANY	NY		03/28/2024		0	0	(14)	0	0	(14)	0	490	490	0	0	0
240273516	LENOIR	NC		03/21/2024		0	0	(7)	0	0	(7)	0	240	240	0	0	0
023120314	MURFREESBORO	TN		03/08/2024		0	0	(8)	0	0	(8)	0	324	324	0	0	0
240162388	SEATTLE	WA		03/28/2024		0	0	(36)	0	0	(36)	0	1,219	1,219	0	0	0
241026557	MURRELLS INLET	SC		03/20/2024		0	0	(15)	0	0	(15)	0	440	440	0	0	0
240277004	PEORIA	IL		03/28/2024		0	0	(11)	0	0	(11)	0	357	357	0	0	0
240166819	GARLAND	TX		03/14/2024		0	0	(19)	0	0	(19)	0	556	556	0	0	0
240273276	MYRTLE BEACH	SC		03/21/2024		0	0	(38)	0	0	(38)	0	991	991	0	0	0
024010422	BIG SPRING	TX		03/08/2024		0	0	(10)	0	0	(10)	0	436	436	0	0	0
240276956	JOLIET	IL		03/28/2024		0	0	(15)	0	0	(15)	0	475	475	0	0	0
240269183	ORLANDO	FL		03/07/2024		0	0	(20)	0	0	(20)	0	722	722	0	0	0
240168021	MYRTLE BEACH	SC		03/28/2024		0	0	(8)	0	0	(8)	0	248	248	0	0	0
241026119	SPRING HILL	FL		03/08/2024		0	0	(23)	0	0	(23)	0	622	622	0	0	0
241026124	CALABASH	NC		03/08/2024		0	0	(19)	0	0	(19)	0	488	488	0	0	0
240164988	NORTH MYRTLE BEACH	SC		03/07/2024		0	0	(15)	0	0	(15)	0	538	538	0	0	0
240271411	HENNIKER	NH		03/14/2024		0	0	(38)	0	0	(38)	0	1,135	1,135	0	0	0
240269878	CAMBRIDGE	MD		03/28/2024		0	0	(11)	0	0	(11)	0	338	338	0	0	0
240269928	MADERA	CA		03/28/2024		0	0	(27)	0	0	(27)	0	872	872	0	0	0
241026658	LAS VEGAS	NV		03/27/2024		0	0	(24)	0	0	(24)	0	638	638	0	0	0
241026347	NAMPA	ID		03/08/2024		0	0	(23)	0	0	(23)	0	646	646	0	0	0
241026594	SANTA FE	TX		03/20/2024		0	0	(24)	0	0	(24)	0	691	691	0	0	0
240275362	CHARLOTTE	NC		03/21/2024		0	0	(18)	0	0	(18)	0	667	667	0	0	0
241025989	PHOENIX	AZ		03/20/2024		0	0	(23)	0	0	(23)	0	740	740	0	0	0
240270017	CHICO	CA		03/07/2024		0	0	(10)	0	0	(10)	0	320	320	0	0	0
240277830	PITTSBURGH	PA		03/28/2024		0	0	(7)	0	0	(7)	0	204	204	0	0	0
240269605	NEW YORK	NY		03/14/2024		0	0	(200)	0	0	(200)	0	5,967	5,967	0	0	0
241026505	AUMSVILLE	OR		03/08/2024		0	0	(28)	0	0	(28)	0	787	787	0	0	0
240167593	EL PASO	TX		03/07/2024		0	0	(12)	0	0	(12)	0	404	404	0	0	0
BB1177540	SANTA ROSA	CA		03/28/2024		0	0	70	0	0	70	0	1,928	1,928	0	0	0
BB1177650	GOOSE CREEK	SC		03/28/2024		0	0	244	0	0	244	0	1,393	1,393	0	0	0
BB1177370	SCOTTSDALE	AZ		03/28/2024		0	0	123	0	0	123	0	1,393	1,393	0	0	0
BB1177660	ARLINGTON	TX		03/28/2024		0	0	64	0	0	64	0	1,238	1,238	0	0	0
BB1177670	CONCORD	NC		03/28/2024		0	0	21	0	0	21	0	738	738	0	0	0
BB1177450	SEATTLE	WA		03/28/2024		0	0	319	0	0	319	0	1,514	1,514	0	0	0
BB1177560	ATLANTA	GA		03/28/2024		0	0	337	0	0	337	0	1,991	1,991	0	0	0
BB1177360	SAN ANTONIO	TX		03/28/2024		0	0	1	0	0	1	0	288	288	0	0	0
BB1177510	WOBURN	MA		03/28/2024		0	0	251	0	0	251	0	2,074	2,074	0	0	0
BB1177470	LAS VEGAS	NV		03/28/2024		0	0	459	0	0	459	0	2,155	2,155	0	0	0
BB1177520	FAIRLAWN	OH		03/28/2024		0	0	19	0	0	19	0	630	630	0	0	0
BB1177640	LAGUNA NIGUEL	CA		03/28/2024		0	0	159	0	0	159	0	2,503	2,503	0	0	0
BB1177420	FAYETTEVILLE	NC		03/28/2024		0	0	10	0	0	10	0	430	430	0	0	0
BB1177390	SALISBURY	NC		03/28/2024		0	0	19	0	0	19	0	707	707	0	0	0
OV3561673	KISSIMMEE	FL		03/28/2024		0	0	(14)	0	0	(14)	0	969	969	0	0	0
OV3560380	OCALA	FL		03/28/2024		0	0	1	0	0	1	0	762	762	0	0	0
OV3563189	PALM COAST	FL		03/28/2024		0	0	46	0	0	46	0	229	229	0	0	0
OV3562590	BULLHEAD CITY	AZ		03/28/2024		0	0	(59)	0	0	(59)	0	3,503	3,503	0	0	0
OV3560658	LURAY	VA		03/28/2024		0	0	(31)	0	0	(31)	0	1,679	1,679	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
OV3561677	FLOWERY BRANCH	GA		03/28/2024		0	0	(12)	0	0	(12)	0	613	613	0	0	0
OV3562341	WASILLA	AK		03/28/2024		0	0	(11)	0	0	(11)	0	514	514	0	0	0
OV3561391	LEAGUE CITY	TX		03/28/2024		0	0	(12)	0	0	(12)	0	518	518	0	0	0
OV3560374	PORT CHARLOTTE	FL		03/28/2024		0	0	(16)	0	0	(16)	0	765	765	0	0	0
BB1177700	SOUTH GRAFTON	MA		04/09/2024		0	0	10	0	0	10	0	569	569	0	0	0
BB1182480	EFFINGHAM	SC		04/09/2024		0	0	28	0	0	28	0	544	544	0	0	0
BB1177760	ONTARIO	NY		04/09/2024		0	0	134	0	0	134	0	793	793	0	0	0
BB1177710	LOWELL	MA		04/09/2024		0	0	21	0	0	21	0	743	743	0	0	0
BB1177720	GLENVIEW	IL		04/09/2024		0	0	288	0	0	288	0	7,326	7,326	0	0	0
BB1182470	CONVERSE	TX		04/09/2024		0	0	9	0	0	9	0	301	301	0	0	0
BB1177730	WOODMOOR	CO		04/09/2024		0	0	26	0	0	26	0	960	960	0	0	0
BB1177740	CINCINNATI	OH		04/09/2024		0	0	179	0	0	179	0	1,141	1,141	0	0	0
BB1177750	PORTOLA	CA		04/09/2024		0	0	35	0	0	35	0	687	687	0	0	0
BB1182490	SAN ANTONIO	TX		04/09/2024		0	0	28	0	0	28	0	1,095	1,095	0	0	0
BB1175360	PHOENIX	AZ		04/19/2024		0	0	313	0	0	313	0	4,311	4,311	0	0	0
BB1175440	KENT	WA		04/19/2024		0	0	135	0	0	135	0	1,797	1,797	0	0	0
BB1175330	CAMANO	WA		04/19/2024		0	0	209	0	0	209	0	2,731	2,731	0	0	0
BB1175390	SHAKER HEIGHTS	OH		04/19/2024		0	0	162	0	0	162	0	1,068	1,068	0	0	0
BB1175370	NORRISTOWN	PA		04/19/2024		0	0	14	0	0	14	0	309	309	0	0	0
BB1175420	POST FALLS	ID		04/19/2024		0	0	64	0	0	64	0	978	978	0	0	0
BB1175400	BRUNSWICK	GA		04/19/2024		0	0	55	0	0	55	0	723	723	0	0	0
BB1175460	ISELIN	NJ		04/19/2024		0	0	98	0	0	98	0	1,601	1,601	0	0	0
BB1175350	CHULA VISTA	CA		04/19/2024		0	0	88	0	0	88	0	1,096	1,096	0	0	0
BB1180340	APPLE VALLEY	CA		04/24/2024		0	0	89	0	0	89	0	1,750	1,750	0	0	0
BB1172840	CORTLANDT MANOR	NY		04/24/2024		0	0	557	0	0	557	0	2,781	2,781	0	0	0
BB1180360	SEATTLE	WA		04/24/2024		0	0	43	0	0	43	0	839	839	0	0	0
BB1172880	OCEAN CITY	MD		04/24/2024		0	0	801	0	0	801	0	3,652	3,652	0	0	0
BB1180270	LAKE ELSINORE	CA		04/24/2024		0	0	116	0	0	116	0	1,244	1,244	0	0	0
BB1172810	WINDSOR	CT		04/24/2024		0	0	75	0	0	75	0	799	799	0	0	0
BB1181910	PINETOP	AZ		04/24/2024		0	0	59	0	0	59	0	5,517	5,517	0	0	0
BB1181860	PHOENIX	AZ		04/24/2024		0	0	88	0	0	88	0	686	686	0	0	0
BB1180320	PHELAN	CA		04/24/2024		0	0	426	0	0	426	0	6,862	6,862	0	0	0
BB1172860	NEWINGTON	VA		04/24/2024		0	0	140	0	0	140	0	1,585	1,585	0	0	0
BB1172850	PROSPERITY	SC		04/24/2024		0	0	101	0	0	101	0	1,284	1,284	0	0	0
BB1180350	WAUKEGAN	IL		04/24/2024		0	0	53	0	0	53	0	934	934	0	0	0
BB1181890	SAN TAN VALLEY	AZ		04/24/2024		0	0	48	0	0	48	0	625	625	0	0	0
BB1180300	LOS ANGELES	CA		04/24/2024		0	0	1,167	0	0	1,167	0	22,036	22,036	0	0	0
BB1172770	ELMONT	NY		04/24/2024		0	0	1,030	0	0	1,030	0	4,009	4,009	0	0	0
BB1180260	CHICAGO	IL		04/24/2024		0	0	52	0	0	52	0	890	890	0	0	0
BB1172800	MELVILLE	NY		04/24/2024		0	0	2,222	0	0	2,222	0	8,499	8,499	0	0	0
BB1180280	WILMINGTON	DE		04/24/2024		0	0	67	0	0	67	0	1,187	1,187	0	0	0
BB1172870	SUMMERFIELD	MD		04/24/2024		0	0	121	0	0	121	0	969	969	0	0	0
BB1172750	EAST SETAUKET	NY		04/24/2024		0	0	504	0	0	504	0	2,128	2,128	0	0	0
024020241	ROCKWALL	TX		04/03/2024		0	0	(395)	0	0	(395)	0	14,969	14,969	0	0	0
024010336	FREDERICK	CO		04/03/2024		0	0	(43)	0	0	(43)	0	1,115	1,115	0	0	0
240382838	CLEVELAND HEIGHTS	OH		04/25/2024		0	0	(9)	0	0	(9)	0	327	327	0	0	0
241026167	MESQUITE	TX		04/29/2024		0	0	(10)	0	0	(10)	0	322	322	0	0	0
023110173	SAN FRANCISCO	CA		04/03/2024		0	0	(122)	0	0	(122)	0	3,291	3,291	0	0	0
241027028	CHARLESTON	WV		04/29/2024		0	0	(21)	0	0	(21)	0	716	716	0	0	0
240275495	PHILADELPHIA	PA		04/25/2024		0	0	(14)	0	0	(14)	0	509	509	0	0	0
241027047	PENSACOLA	FL		04/29/2024		0	0	(9)	0	0	(9)	0	321	321	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
024030117	PALM SPRINGS	CA		04/23/2024		0	0	(20)	0	0	(20)	0	2,865	2,865	0	0	0
241026903	IPSWICH	MA		04/29/2024		0	0	(101)	0	0	(101)	0	3,659	3,659	0	0	0
240276808	BOCA RATON	FL		04/04/2024		0	0	(16)	0	0	(16)	0	529	529	0	0	0
240271916	GALVESTON	TX		04/04/2024		0	0	(43)	0	0	(43)	0	1,211	1,211	0	0	0
241026153	CORRALES	NM		04/29/2024		0	0	(25)	0	0	(25)	0	859	859	0	0	0
241026605	SUFFOLK	VA		04/03/2024		0	0	(1)	0	0	(1)	0	15	15	0	0	0
241026973	FORT WALTON BEACH	FL		04/03/2024		0	0	(51)	0	0	(51)	0	1,468	1,468	0	0	0
240383208	FREDERICK	MD		04/19/2024		0	0	(3)	0	0	(3)	0	112	112	0	0	0
024020268	ETOWAH	TN		04/12/2024		0	0	(11)	0	0	(11)	0	408	408	0	0	0
024010010	CORALVILLE	IA		04/23/2024		0	0	(22)	0	0	(22)	0	783	783	0	0	0
024020325	DELRAY BEACH	FL		04/12/2024		0	0	(104)	0	0	(104)	0	3,410	3,410	0	0	0
240276618	CLEVELAND	OH		04/04/2024		0	0	(7)	0	0	(7)	0	235	235	0	0	0
240277129	VIDOR	TX		04/04/2024		0	0	(9)	0	0	(9)	0	283	283	0	0	0
240486357	LAS VEGAS	NV		04/25/2024		0	0	(10)	0	0	(10)	0	369	369	0	0	0
240382515	MIAMI BEACH	FL		04/19/2024		0	0	(29)	0	0	(29)	0	2,200	2,200	0	0	0
240379305	SPERRY	OK		04/04/2024		0	0	(20)	0	0	(20)	0	681	681	0	0	0
024010252	ARIZONA CITY	AZ		04/12/2024		0	0	(14)	0	0	(14)	0	514	514	0	0	0
240381301	FORT WORTH	TX		04/04/2024		0	0	(25)	0	0	(25)	0	856	856	0	0	0
023120212	BONSALL	CA		04/03/2024		0	0	(54)	0	0	(54)	0	1,417	1,417	0	0	0
240379958	COLUMBIA	SC		04/19/2024		0	0	(17)	0	0	(17)	0	1,046	1,046	0	0	0
024030160	LITTLETON	CO		04/26/2024		0	0	(25)	0	0	(25)	0	787	787	0	0	0
024020343	CASTLE ROCK	CO		04/23/2024		0	0	(32)	0	0	(32)	0	1,157	1,157	0	0	0
240382978	SAINT LOUIS	MO		04/25/2024		0	0	(9)	0	0	(9)	0	311	311	0	0	0
240489849	HENDERSON	NV		04/25/2024		0	0	(21)	0	0	(21)	0	798	798	0	0	0
240486910	SAINT PETERSBURG	FL		04/25/2024		0	0	(177)	0	0	(177)	0	7,038	7,038	0	0	0
241026459	OCALA	FL		04/29/2024		0	0	(14)	0	0	(14)	0	481	481	0	0	0
241027351	DOVER	NH		04/29/2024		0	0	(71)	0	0	(71)	0	2,533	2,533	0	0	0
024020431	APOLLO BEACH	FL		04/23/2024		0	0	(43)	0	0	(43)	0	2,879	2,879	0	0	0
024030244	(VAN NUYS AREA) LOS ANGELES	CA		04/26/2024		0	0	(23)	0	0	(23)	0	706	706	0	0	0
477803256	NEWPORT NEWS	VA		04/23/2024		0	0	(10)	0	0	(10)	0	370	370	0	0	0
240382143	RICHMOND	TX		04/25/2024		0	0	(53)	0	0	(53)	0	2,031	2,031	0	0	0
241026867	NORTH STONINGTON	CT		04/29/2024		0	0	(6)	0	0	(6)	0	219	219	0	0	0
241026988	PHOENIX	AZ		04/29/2024		0	0	(15)	0	0	(15)	0	505	505	0	0	0
240163915	MILWAUKEE	WI		04/19/2024		0	0	(35)	0	0	(35)	0	2,082	2,082	0	0	0
241027314	BOERNE	TX		04/29/2024		0	0	(421)	0	0	(421)	0	11,995	11,995	0	0	0
240382663	ELSMERE	KY		04/19/2024		0	0	(15)	0	0	(15)	0	849	849	0	0	0
024020318	BELLA COLLINA	FL		04/23/2024		0	0	(69)	0	0	(69)	0	4,626	4,626	0	0	0
241027193	FORT MYERS BEACH	FL		04/29/2024		0	0	(53)	0	0	(53)	0	1,918	1,918	0	0	0
240380618	RAMONA	CA		04/11/2024		0	0	(42)	0	0	(42)	0	1,590	1,590	0	0	0
241027123	HAMMOND	LA		04/29/2024		0	0	(10)	0	0	(10)	0	336	336	0	0	0
240486209	SAN DIEGO	CA		04/25/2024		0	0	(68)	0	0	(68)	0	2,710	2,710	0	0	0
024020109	WAUKEGAN	IL		04/12/2024		0	0	(16)	0	0	(16)	0	509	509	0	0	0
024010458	MURRIETA	CA		04/23/2024		0	0	(122)	0	0	(122)	0	4,441	4,441	0	0	0
240383034	WINDERMERE	FL		04/19/2024		0	0	(11)	0	0	(11)	0	624	624	0	0	0
240276196	LANCASTER	TX		04/19/2024		0	0	(8)	0	0	(8)	0	461	461	0	0	0
024020434	WHITMORE LAKE	MI		04/23/2024		0	0	(22)	0	0	(22)	0	788	788	0	0	0
240269142	MILWAUKEE	WI		04/19/2024		0	0	(20)	0	0	(20)	0	1,107	1,107	0	0	0
240273102	SANTA MARIA	CA		04/04/2024		0	0	(33)	0	0	(33)	0	1,128	1,128	0	0	0
241026998	HOUSTON	TX		04/29/2024		0	0	(10)	0	0	(10)	0	321	321	0	0	0
241026877	SOMERSET	MA		04/29/2024		0	0	(43)	0	0	(43)	0	1,546	1,546	0	0	0
240380626	BOCA RATON	FL		04/19/2024		0	0	(4)	0	0	(4)	0	239	239	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
240274076	JACKSONVILLE	FL		04/19/2024		0	0	(36)	0	0	(36)	0	2,263	2,263	0	0	0
747803253	NEWPORT NEWS	VA		04/23/2024		0	0	(8)	0	0	(8)	0	302	302	0	0	0
024030171	MAMMOTH LAKES	CA		04/23/2024		0	0	(453)	0	0	(453)	0	16,366	16,366	0	0	0
240378521	SURFSIDE BEACH	SC		04/19/2024		0	0	(5)	0	0	(5)	0	203	203	0	0	0
477805356	BALTIMORE	MD		04/23/2024		0	0	(12)	0	0	(12)	0	423	423	0	0	0
024010451	SAN DIEGO	CA		04/23/2024		0	0	(31)	0	0	(31)	0	1,104	1,104	0	0	0
024020402	WICKENBURG	AZ		04/03/2024		0	0	(67)	0	0	(67)	0	2,572	2,572	0	0	0
024030097	PHOENIX	AZ		04/26/2024		0	0	(31)	0	0	(31)	0	956	956	0	0	0
240277616	MEMPHIS	TN		04/25/2024		0	0	(9)	0	0	(9)	0	316	316	0	0	0
024020471	PHOENIX	AZ		04/23/2024		0	0	(22)	0	0	(22)	0	803	803	0	0	0
241026738	CLEARWATER	FL		04/03/2024		0	0	0	0	0	0	0	2,786	2,786	0	0	0
240276162	LITCHFIELD	CT		04/19/2024		0	0	(29)	0	0	(29)	0	1,342	1,342	0	0	0
241026687	ANTHEM	AZ		04/29/2024		0	0	(54)	0	0	(54)	0	1,970	1,970	0	0	0
240489401	ALNA	ME		04/25/2024		0	0	(34)	0	0	(34)	0	1,280	1,280	0	0	0
024010343	ALBANY	OR		04/03/2024		0	0	(23)	0	0	(23)	0	917	917	0	0	0
241026878	SUMMERDALE	AL		04/29/2024		0	0	(18)	0	0	(18)	0	621	621	0	0	0
241027027	ALBUQUERQUE	NM		04/29/2024		0	0	(72)	0	0	(72)	0	2,461	2,461	0	0	0
240380634	PLANTATION	FL		04/04/2024		0	0	(22)	0	0	(22)	0	726	726	0	0	0
240382358	BILLINGS	MT		04/19/2024		0	0	(17)	0	0	(17)	0	1,001	1,001	0	0	0
024030000	VAN NUYS	CA		04/26/2024		0	0	(34)	0	0	(34)	0	1,046	1,046	0	0	0
024030237	FARMERSVILLE	TX		04/26/2024		0	0	(25)	0	0	(25)	0	775	775	0	0	0
240379842	WHITINGHAM	VT		04/25/2024		0	0	(89)	0	0	(89)	0	3,012	3,012	0	0	0
240277251	TAYLOR	PA		04/25/2024		0	0	(11)	0	0	(11)	0	417	417	0	0	0
024010382	PORT SAINT LUCIE	FL		04/03/2024		0	0	(10)	0	0	(10)	0	266	266	0	0	0
240378463	LAKEVIEW	OR		04/25/2024		0	0	(6)	0	0	(6)	0	203	203	0	0	0
241027008	PANAMA CITY BEACH	FL		04/29/2024		0	0	(25)	0	0	(25)	0	837	837	0	0	0
240381657	LOCUST GROVE	GA		04/19/2024		0	0	(13)	0	0	(13)	0	718	718	0	0	0
024020223	MEMPHIS	TN		04/23/2024		0	0	(4)	0	0	(4)	0	263	263	0	0	0
241026846	VALDOSTA	GA		04/03/2024		0	0	(5)	0	0	(5)	0	126	126	0	0	0
241027451	MYRTLE BEACH	SC		04/29/2024		0	0	(14)	0	0	(14)	0	453	453	0	0	0
241026568	HENDERSON	NV		04/03/2024		0	0	(35)	0	0	(35)	0	1,043	1,043	0	0	0
240379982	BALCH SPRINGS	TX		04/19/2024		0	0	(7)	0	0	(7)	0	371	371	0	0	0
241027376	MYRTLE BEACH	SC		04/29/2024		0	0	(11)	0	0	(11)	0	382	382	0	0	0
024020269	ETOWAH	TN		04/12/2024		0	0	(17)	0	0	(17)	0	569	569	0	0	0
241026140	GARLAND	TX		04/29/2024		0	0	(10)	0	0	(10)	0	348	348	0	0	0
477803254	NEWPORT NEWS	VA		04/12/2024		0	0	(10)	0	0	(10)	0	327	327	0	0	0
240277624	MEMPHIS	TN		04/25/2024		0	0	(7)	0	0	(7)	0	248	248	0	0	0
240275156	PHILADELPHIA	PA		04/25/2024		0	0	(14)	0	0	(14)	0	509	509	0	0	0
241026744	THOMPSONS STATION	TN		04/03/2024		0	0	(69)	0	0	(69)	0	2,088	2,088	0	0	0
240486365	LAS VEGAS	NV		04/25/2024		0	0	(10)	0	0	(10)	0	369	369	0	0	0
240274506	BALTIMORE	MD		04/04/2024		0	0	(12)	0	0	(12)	0	306	306	0	0	0
241027218	EDEN	UT		04/29/2024		0	0	(115)	0	0	(115)	0	3,954	3,954	0	0	0
240277434	NORTH RICHLAND HILLS	TX		04/04/2024		0	0	(13)	0	0	(13)	0	405	405	0	0	0
240382549	SPRING HILL	FL		04/19/2024		0	0	(11)	0	0	(11)	0	613	613	0	0	0
024020087	HOUSTON	TX		04/23/2024		0	0	(50)	0	0	(50)	0	1,809	1,809	0	0	0
240273490	LAWRENCEVILLE	GA		04/04/2024		0	0	(20)	0	0	(20)	0	663	663	0	0	0
024020143	LA PLACE	LA		04/12/2024		0	0	(12)	0	0	(12)	0	391	391	0	0	0
023110322	DANBURY	CT		04/12/2024		0	0	(27)	0	0	(27)	0	1,004	1,004	0	0	0
240275313	CELEBRATION	FL		04/04/2024		0	0	(287)	0	0	(287)	0	10,115	10,115	0	0	0
240270371	SAN ANTONIO	TX		04/11/2024		0	0	(14)	0	0	(14)	0	432	432	0	0	0
241026633	MISSOURI CITY	TX		04/03/2024		0	0	(256)	0	0	(256)	0	7,793	7,793	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
240383117	CHARLOTTE	NC		04/25/2024		0	0	(16)	0	0	(16)	0	598	598	0	0	0
024030019	SANTA MARIA	CA		04/12/2024		0	0	(49)	0	0	(49)	0	1,583	1,583	0	0	0
024020119	MISSION	TX		04/23/2024		0	0	(100)	0	0	(100)	0	3,571	3,571	0	0	0
240382929	MORGANTON	NC		04/19/2024		0	0	(12)	0	0	(12)	0	693	693	0	0	0
240277541	COLUMBIA	SC		04/04/2024		0	0	(6)	0	0	(6)	0	183	183	0	0	0
240384834	KENOSHA	WI		04/25/2024		0	0	(7)	0	0	(7)	0	239	239	0	0	0
240382366	PALM COAST	FL		04/19/2024		0	0	(10)	0	0	(10)	0	570	570	0	0	0
241026889	CHELSEA	AL		04/29/2024		0	0	(19)	0	0	(19)	0	651	651	0	0	0
241026399	CENTER VALLEY	PA		04/03/2024		0	0	(14)	0	0	(14)	0	394	394	0	0	0
024020301	KATY	TX		04/23/2024		0	0	(29)	0	0	(29)	0	1,055	1,055	0	0	0
024030011	LEOMINSTER	MA		04/03/2024		0	0	(47)	0	0	(47)	0	1,740	1,740	0	0	0
241026329	PHOENIX	AZ		04/03/2024		0	0	(30)	0	0	(30)	0	908	908	0	0	0
240275446	TAMPA	FL		04/04/2024		0	0	(136)	0	0	(136)	0	4,811	4,811	0	0	0
241026736	SALEM	UT		04/29/2024		0	0	(21)	0	0	(21)	0	709	709	0	0	0
241026259	AUBURN	CA		04/03/2024		0	0	(687)	0	0	(687)	0	21,112	21,112	0	0	0
024020041	LAS VEGAS	NV		04/23/2024		0	0	(22)	0	0	(22)	0	762	762	0	0	0
241026615	ESTERO	FL		04/29/2024		0	0	(40)	0	0	(40)	0	1,417	1,417	0	0	0
024020315	VILLAGE OF WAUNAKEE	WI		04/12/2024		0	0	(60)	0	0	(60)	0	1,935	1,935	0	0	0
241026690	LAS VEGAS	NV		04/03/2024		0	0	(66)	0	0	(66)	0	2,010	2,010	0	0	0
240382747	KUNA	ID		04/25/2024		0	0	(18)	0	0	(18)	0	687	687	0	0	0
240379164	KYLE	TX		04/19/2024		0	0	(27)	0	0	(27)	0	1,246	1,246	0	0	0
240378398	LOVELAND	OH		04/11/2024		0	0	(264)	0	0	(264)	0	7,587	7,587	0	0	0
241027081	PALM SPRINGS	CA		04/29/2024		0	0	(921)	0	0	(921)	0	31,977	31,977	0	0	0
240380840	INDIAN ROCKS BEACH	FL		04/19/2024		0	0	(26)	0	0	(26)	0	1,545	1,545	0	0	0
231259912	CLERMONT	FL		04/25/2024		0	0	(42)	0	0	(42)	0	1,641	1,641	0	0	0
024020333	SOLVANG	CA		04/12/2024		0	0	(30)	0	0	(30)	0	1,120	1,120	0	0	0
240276485	CLEVELAND	OH		04/04/2024		0	0	(7)	0	0	(7)	0	217	217	0	0	0
240383778	NORTH BRUNSWICK	NJ		04/25/2024		0	0	(22)	0	0	(22)	0	842	842	0	0	0
241026946	PHILADELPHIA	PA		04/29/2024		0	0	(5)	0	0	(5)	0	167	167	0	0	0
024010454	SAN RAMON	CA		04/03/2024		0	0	(12)	0	0	(12)	0	485	485	0	0	0
240380006	BEND	OR		04/04/2024		0	0	(14)	0	0	(14)	0	450	450	0	0	0
241026769	LONGS	SC		04/29/2024		0	0	(15)	0	0	(15)	0	530	530	0	0	0
241026895	PANAMA CITY BEACH	FL		04/03/2024		0	0	(23)	0	0	(23)	0	664	664	0	0	0
024030267	EXETER	RI		04/23/2024		0	0	(12)	0	0	(12)	0	821	821	0	0	0
024020347	CARUTHERS	CA		04/12/2024		0	0	(17)	0	0	(17)	0	543	543	0	0	0
240383588	POMPANO BEACH	FL		04/19/2024		0	0	(17)	0	0	(17)	0	1,000	1,000	0	0	0
240380659	DANIA BEACH	FL		04/25/2024		0	0	(26)	0	0	(26)	0	997	997	0	0	0
241026965	EAST WENATCHEE	WA		04/29/2024		0	0	(30)	0	0	(30)	0	1,030	1,030	0	0	0
240382945	DALLAS	TX		04/25/2024		0	0	(11)	0	0	(11)	0	396	396	0	0	0
241027109	ELVERTA	CA		04/29/2024		0	0	(38)	0	0	(38)	0	1,354	1,354	0	0	0
024020416	ELIZABETHTOWN	KY		04/23/2024		0	0	(23)	0	0	(23)	0	829	829	0	0	0
024020156	EASTON	PA		04/12/2024		0	0	(13)	0	0	(13)	0	413	413	0	0	0
240384016	STICKNEY	IL		04/25/2024		0	0	(10)	0	0	(10)	0	375	375	0	0	0
024020016	ELMWOOD PARK	IL		04/12/2024		0	0	(17)	0	0	(17)	0	566	566	0	0	0
240378430	SILVER SPRING	MD		04/11/2024		0	0	(60)	0	0	(60)	0	1,885	1,885	0	0	0
240273987	SMYRNA	TN		04/11/2024		0	0	(57)	0	0	(57)	0	1,870	1,870	0	0	0
240270355	MILLBURY	MA		04/04/2024		0	0	(37)	0	0	(37)	0	1,325	1,325	0	0	0
241026854	NORTH PORT	FL		04/29/2024		0	0	(14)	0	0	(14)	0	457	457	0	0	0
240379362	SAUTEE NACOOCHEE	GA		04/04/2024		0	0	(18)	0	0	(18)	0	618	618	0	0	0
241026728	NEW MARKET	TN		04/29/2024		0	0	(14)	0	0	(14)	0	444	444	0	0	0
024010283	PEORIA	AZ		04/23/2024		0	0	(19)	0	0	(19)	0	700	700	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
241026803	MURRELLS INLET	SC		04/29/2024		0	0	(38)	0	0	(38)	0	1,326	1,326	0	0	0
241027156	PANAMA CITY BEACH	FL		04/29/2024		0	0	(29)	0	0	(29)	0	990	990	0	0	0
024030119	PLAINVILLE	CT		04/26/2024		0	0	(8)	0	0	(8)	0	434	434	0	0	0
477803257	NEWPORT NEWS	VA		04/12/2024		0	0	(10)	0	0	(10)	0	336	336	0	0	0
024020425	FORT WORTH	TX		04/23/2024		0	0	(15)	0	0	(15)	0	531	531	0	0	0
024010353	LOS ANGELES	CA		04/03/2024		0	0	(47)	0	0	(47)	0	1,828	1,828	0	0	0
241027329	FEDERAL WAY	WA		04/29/2024		0	0	(11)	0	0	(11)	0	366	366	0	0	0
240270025	SAINT JOHNS	FL		04/25/2024		0	0	(42)	0	0	(42)	0	1,588	1,588	0	0	0
241026234	GARLAND	TX		04/29/2024		0	0	(9)	0	0	(9)	0	311	311	0	0	0
241026766	SAINT LOUIS	MO		04/03/2024		0	0	(41)	0	0	(41)	0	1,228	1,228	0	0	0
024010492	PALMDALE	CA		04/12/2024		0	0	(15)	0	0	(15)	0	478	478	0	0	0
240275933	MYRTLE BEACH	SC		04/19/2024		0	0	(7)	0	0	(7)	0	370	370	0	0	0
024020113	DESTIN	FL		04/03/2024		0	0	(28)	0	0	(28)	0	1,108	1,108	0	0	0
240277657	MEMPHIS	TN		04/25/2024		0	0	(9)	0	0	(9)	0	320	320	0	0	0
240384024	BESSEMER	AL		04/19/2024		0	0	(7)	0	0	(7)	0	340	340	0	0	0
241026613	SAN ANTONIO	TX		04/29/2024		0	0	(233)	0	0	(233)	0	7,689	7,689	0	0	0
241026855	GREENSBURG	IN		04/29/2024		0	0	(6)	0	0	(6)	0	185	185	0	0	0
241026683	NAMPA	ID		04/03/2024		0	0	(26)	0	0	(26)	0	787	787	0	0	0
024020018	STOCKTON	CA		04/23/2024		0	0	(10)	0	0	(10)	0	364	364	0	0	0
240383984	MIAMI	FL		04/25/2024		0	0	(30)	0	0	(30)	0	1,163	1,163	0	0	0
024030144	LABELLE	FL		04/26/2024		0	0	(58)	0	0	(58)	0	1,794	1,794	0	0	0
241026804	FRIENDSWOOD	TX		04/29/2024		0	0	(33)	0	0	(33)	0	1,190	1,190	0	0	0
024030265	SEBRING	FL		04/23/2024		0	0	(6)	0	0	(6)	0	400	400	0	0	0
240273904	BEVERLY	MA		04/04/2024		0	0	(29)	0	0	(29)	0	1,008	1,008	0	0	0
240382630	BILLINGS	MT		04/19/2024		0	0	(7)	0	0	(7)	0	355	355	0	0	0
240269761	MILFORD	CT		04/11/2024		0	0	(32)	0	0	(32)	0	1,018	1,018	0	0	0
240382507	LA JOLLA	CA		04/11/2024		0	0	(23)	0	0	(23)	0	729	729	0	0	0
241027158	OCALA	FL		04/29/2024		0	0	(18)	0	0	(18)	0	615	615	0	0	0
024010044	IRVING	TX		04/03/2024		0	0	(212)	0	0	(212)	0	5,537	5,537	0	0	0
241026577	ROSHARON	TX		04/03/2024		0	0	(18)	0	0	(18)	0	522	522	0	0	0
241027163	IPSWICH	MA		04/29/2024		0	0	(36)	0	0	(36)	0	1,289	1,289	0	0	0
024010037	EAST STROUDSBURG	PA		04/12/2024		0	0	(17)	0	0	(17)	0	556	556	0	0	0
477802734	NEWPORT NEWS	VA		04/12/2024		0	0	(11)	0	0	(11)	0	353	353	0	0	0
241027391	OAKLEY	CA		04/29/2024		0	0	(30)	0	0	(30)	0	1,045	1,045	0	0	0
BB1186010	LAS VEGAS	NV		04/30/2024		0	0	148	0	0	148	0	1,896	1,896	0	0	0
BB1186080	ALBUQUERQUE	NM		04/30/2024		0	0	312	0	0	312	0	1,870	1,870	0	0	0
BB1185970	GARLAND	TX		04/30/2024		0	0	200	0	0	200	0	1,415	1,415	0	0	0
BB1185960	STRONG	ME		04/30/2024		0	0	338	0	0	338	0	767	767	0	0	0
BB1186090	HOLLEY	FL		04/30/2024		0	0	638	0	0	638	0	2,708	2,708	0	0	0
BB1186030	MASSILLON	OH		04/30/2024		0	0	47	0	0	47	0	455	455	0	0	0
BB1185950	ALLENTOWN	PA		04/30/2024		0	0	409	0	0	409	0	2,503	2,503	0	0	0
BB1186040	UPPER MARLBORO	MD		04/30/2024		0	0	460	0	0	460	0	1,762	1,762	0	0	0
BB1186050	LAVEEN	AZ		04/30/2024		0	0	349	0	0	349	0	1,633	1,633	0	0	0
BB1186060	SALEM	OR		04/30/2024		0	0	144	0	0	144	0	815	815	0	0	0
BB1186000	NEW FRANKEN	WI		04/30/2024		0	0	155	0	0	155	0	1,387	1,387	0	0	0
BB1185980	MODESTO	CA		04/30/2024		0	0	195	0	0	195	0	2,077	2,077	0	0	0
BB1186070	SARATOGA SPRINGS	UT		04/30/2024		0	0	690	0	0	690	0	3,237	3,237	0	0	0
OV3558582	NOKOMIS	FL		04/29/2024		0	0	(9)	0	0	(9)	0	683	683	0	0	0
OV3568850	GEORGETOWN	KY		04/29/2024		0	0	(3)	0	0	(3)	0	372	372	0	0	0
OV3517752	HOUSTON	TX		04/29/2024		0	0	(15)	0	0	(15)	0	768	768	0	0	0
OV3557358	OCALA	FL		04/29/2024		0	0	(17)	0	0	(17)	0	943	943	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
OV3569493	TUCSON	AZ		04/29/2024		0	0	(2)	0	0	(2)	0	798	798	0	0	0
OV3566269	BACLIFF	TX		04/29/2024		0	0	(5)	0	0	(5)	0	526	526	0	0	0
241027396	KAILUA KONA	HI		04/30/2024		0	0	(80)	0	0	(80)	0	2,852	2,852	0	0	0
241027298	SENECA	SC		04/30/2024		0	0	(23)	0	0	(23)	0	772	772	0	0	0
241027129	ODESSA	TX		04/30/2024		0	0	(131)	0	0	(131)	0	4,581	4,581	0	0	0
241027584	EVANSTON	IL		04/30/2024		0	0	(11)	0	0	(11)	0	373	373	0	0	0
241027380	FAYETTEVILLE	GA		04/30/2024		0	0	(16)	0	0	(16)	0	527	527	0	0	0
241027006	SAINT PETERSBURG	FL		04/30/2024		0	0	(160)	0	0	(160)	0	5,182	5,182	0	0	0
241027275	FIELDS LANDING	CA		04/30/2024		0	0	(15)	0	0	(15)	0	508	508	0	0	0
241027546	BEND	OR		04/30/2024		0	0	(15)	0	0	(15)	0	486	486	0	0	0
241027548	BEND	OR		04/30/2024		0	0	(15)	0	0	(15)	0	486	486	0	0	0
241027355	SEA BRIGHT	NJ		04/30/2024		0	0	(81)	0	0	(81)	0	2,893	2,893	0	0	0
241026486	BELTSVILLE	MD		04/30/2024		0	0	(12)	0	0	(12)	0	396	396	0	0	0
241027207	SPOKANE	WA		04/30/2024		0	0	(121)	0	0	(121)	0	4,322	4,322	0	0	0
241027124	POCATELLO	ID		04/30/2024		0	0	(19)	0	0	(19)	0	633	633	0	0	0
BB1183230	NORFOLK	VA		05/17/2024		0	0	62	0	0	62	0	516	516	0	0	0
BB1183570	ADELANTO	CA		05/17/2024		0	0	181	0	0	181	0	996	996	0	0	0
BB1182960	ACWORTH	GA		05/17/2024		0	0	121	0	0	121	0	1,036	1,036	0	0	0
BB1178400	HOMESTEAD	FL		05/02/2024		0	0	155	0	0	155	0	462	462	0	0	0
BB1183300	ADOLPHUS	KY		05/17/2024		0	0	66	0	0	66	0	715	715	0	0	0
BB1182830	LAKE MATHEWS	CA		05/17/2024		0	0	497	0	0	497	0	2,808	2,808	0	0	0
BB1178340	DALY CITY	CA		05/02/2024		0	0	527	0	0	527	0	4,084	4,084	0	0	0
BB1180050	ORLAND PARK	IL		05/02/2024		0	0	163	0	0	163	0	1,905	1,905	0	0	0
BB1183170	BAKERSFIELD	CA		05/17/2024		0	0	140	0	0	140	0	1,215	1,215	0	0	0
BB1183710	ARLINGTON	TX		05/17/2024		0	0	192	0	0	192	0	1,598	1,598	0	0	0
BB1187290	ROCKPORT	TX		05/15/2024		0	0	104	0	0	104	0	1,811	1,811	0	0	0
BB1182760	KANNAPOLIS	NC		05/17/2024		0	0	66	0	0	66	0	367	367	0	0	0
BB1182750	EVERETT	WA		05/17/2024		0	0	296	0	0	296	0	1,721	1,721	0	0	0
BB1183240	PORTSMOUTH	VA		05/17/2024		0	0	57	0	0	57	0	581	581	0	0	0
BB1183510	ROCKVILLE	MD		05/17/2024		0	0	1	0	0	1	0	3,092	3,092	0	0	0
BB1185250	BAYOU LA BATRE	AL		05/10/2024		0	0	33	0	0	33	0	333	333	0	0	0
BB1178280	RANCHO CUCAMONGA	CA		05/02/2024		0	0	496	0	0	496	0	2,395	2,395	0	0	0
BB1182890	PLANO	TX		05/17/2024		0	0	155	0	0	155	0	1,073	1,073	0	0	0
BB1183380	DELTONA	FL		05/17/2024		0	0	936	0	0	936	0	4,215	4,215	0	0	0
BB1183110	MIAMI	FL		05/17/2024		0	0	373	0	0	373	0	3,094	3,094	0	0	0
BB1185180	MANNING	IA		05/10/2024		0	0	9	0	0	9	0	583	583	0	0	0
BB1178250	NEW BRITAIN	CT		05/02/2024		0	0	156	0	0	156	0	2,042	2,042	0	0	0
BB1183790	SAN ANGELO	TX		05/17/2024		0	0	172	0	0	172	0	1,269	1,269	0	0	0
BB1186120	POMPANO BEACH	FL		05/10/2024		0	0	162	0	0	162	0	4,761	4,761	0	0	0
BB1185140	SCOTTSDALE	AZ		05/10/2024		0	0	9	0	0	9	0	607	607	0	0	0
BB1183720	STUART	FL		05/17/2024		0	0	212	0	0	212	0	1,776	1,776	0	0	0
BB1182740	QUINCY	WA		05/17/2024		0	0	380	0	0	380	0	1,907	1,907	0	0	0
BB1183450	HAZLETON	PA		05/17/2024		0	0	115	0	0	115	0	672	672	0	0	0
BB1183250	NEWPORT NEWS	VA		05/17/2024		0	0	10	0	0	10	0	295	295	0	0	0
BB1178390	DALE CITY	VA		05/02/2024		0	0	255	0	0	255	0	1,332	1,332	0	0	0
BB1182610	AIEA	HI		05/17/2024		0	0	127	0	0	127	0	995	995	0	0	0
BB1182810	NEW SMYRNA BEACH	FL		05/17/2024		0	0	195	0	0	195	0	2,162	2,162	0	0	0
BB1183660	PHILADELPHIA	PA		05/17/2024		0	0	113	0	0	113	0	515	515	0	0	0
BB1178320	TAMPA	FL		05/02/2024		0	0	145	0	0	145	0	4,741	4,741	0	0	0
BB1183120	NORRISTOWN	PA		05/17/2024		0	0	113	0	0	113	0	601	601	0	0	0
BB1185200	JEFFERSONVILLE	IN		05/10/2024		0	0	121	0	0	121	0	1,690	1,690	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
BB1186130	PALOMINAS	AZ		05/10/2024		0	0	(1)	0	0	(1)	0	476	476	0	0	0
BB1183730	PECAN GROVE	TX		05/17/2024		0	0	164	0	0	164	0	1,810	1,810	0	0	0
BB1178330	NORTH MIAMI	FL		05/02/2024		0	0	88	0	0	88	0	898	898	0	0	0
BB1183260	NEWPORT NEWS	VA		05/17/2024		0	0	39	0	0	39	0	399	399	0	0	0
BB1183060	LYNNWOOD	WA		05/17/2024		0	0	421	0	0	421	0	3,581	3,581	0	0	0
BB1183330	NEWPORT NEWS	VA		05/17/2024		0	0	93	0	0	93	0	596	596	0	0	0
BB1187320	CABIN JOHN	MD		05/15/2024		0	0	523	0	0	523	0	10,171	10,171	0	0	0
BB1183670	BAKERSFIELD	CA		05/17/2024		0	0	259	0	0	259	0	1,607	1,607	0	0	0
BB1180020	GRAND PRAIRIE	TX		05/02/2024		0	0	114	0	0	114	0	1,477	1,477	0	0	0
BB1180090	MESQUITE	TX		05/02/2024		0	0	12	0	0	12	0	1,636	1,636	0	0	0
BB1183470	FOWLER	CA		05/17/2024		0	0	158	0	0	158	0	1,343	1,343	0	0	0
BB1183200	HOPEWELL	VA		05/17/2024		0	0	360	0	0	360	0	1,733	1,733	0	0	0
BB1183270	HAMPTON	VA		05/17/2024		0	0	82	0	0	82	0	322	322	0	0	0
BB1182930	MANSFIELD	TX		05/17/2024		0	0	123	0	0	123	0	1,255	1,255	0	0	0
BB1183000	CHULA VISTA	CA		05/17/2024		0	0	1,196	0	0	1,196	0	5,806	5,806	0	0	0
BB1180080	MATTHEWS	NC		05/02/2024		0	0	62	0	0	62	0	1,544	1,544	0	0	0
BB1182850	CATASAUQUA	PA		05/17/2024		0	0	60	0	0	60	0	760	760	0	0	0
BB1187310	SILVA	MO		05/15/2024		0	0	39	0	0	39	0	425	425	0	0	0
BB1185150	ENID	OK		05/10/2024		0	0	34	0	0	34	0	752	752	0	0	0
BB1183280	NEWPORT NEWS	VA		05/17/2024		0	0	14	0	0	14	0	385	385	0	0	0
BB1178380	EAST STROUDSBURG	PA		05/02/2024		0	0	37	0	0	37	0	963	963	0	0	0
BB1182650	COLUMBIA	SC		05/17/2024		0	0	130	0	0	130	0	712	712	0	0	0
BB1182990	WILMINGTON	NC		05/17/2024		0	0	96	0	0	96	0	781	781	0	0	0
BB1185210	CHICAGO	IL		05/10/2024		0	0	5	0	0	5	0	392	392	0	0	0
BB1182920	MARINA DEL REY	CA		05/17/2024		0	0	494	0	0	494	0	3,543	3,543	0	0	0
BB1178310	GAITHERSBURG	MD		05/02/2024		0	0	64	0	0	64	0	619	619	0	0	0
BB1182910	MCDONOUGH	GA		05/17/2024		0	0	152	0	0	152	0	1,104	1,104	0	0	0
BB1183350	KNOXVILLE	TN		05/17/2024		0	0	357	0	0	357	0	2,450	2,450	0	0	0
BB1185240	CAPE CORAL	FL		05/10/2024		0	0	18	0	0	18	0	1,106	1,106	0	0	0
BB1183690	LAND O LAKES	FL		05/17/2024		0	0	402	0	0	402	0	2,139	2,139	0	0	0
BB1182840	CHARLOTTE	NC		05/17/2024		0	0	42	0	0	42	0	515	515	0	0	0
BB1178350	HILO	HI		05/02/2024		0	0	789	0	0	789	0	3,557	3,557	0	0	0
BB1183760	LORAIN	OH		05/17/2024		0	0	188	0	0	188	0	1,015	1,015	0	0	0
BB1185170	PENN VALLEY	CA		05/10/2024		0	0	14	0	0	14	0	1,023	1,023	0	0	0
BB1178290	SANDY OAKS	TX		05/02/2024		0	0	30	0	0	30	0	532	532	0	0	0
BB1182710	CHARLOTTESVILLE	VA		05/17/2024		0	0	458	0	0	458	0	2,896	2,896	0	0	0
BB1180100	MAGNOLIA	TX		05/02/2024		0	0	83	0	0	83	0	1,737	1,737	0	0	0
BB1182980	LOGANVILLE	GA		05/17/2024		0	0	(4)	0	0	(4)	0	1,327	1,327	0	0	0
BB1183290	RAINBOW CITY	AL		05/17/2024		0	0	59	0	0	59	0	738	738	0	0	0
BB1178360	JERICHO	NY		05/02/2024		0	0	104	0	0	104	0	2,414	2,414	0	0	0
BB1183560	MORGAN	UT		05/17/2024		0	0	427	0	0	427	0	2,697	2,697	0	0	0
BB1183360	MIAMI GARDENS	FL		05/17/2024		0	0	253	0	0	253	0	2,079	2,079	0	0	0
BB1183630	FOLEY	MN		05/17/2024		0	0	143	0	0	143	0	1,047	1,047	0	0	0
BB1180030	SAN ANTONIO	TX		05/02/2024		0	0	1,182	0	0	1,182	0	6,878	6,878	0	0	0
BB1185230	ROSEBURG	OR		05/10/2024		0	0	19	0	0	19	0	843	843	0	0	0
BB1178230	CORRIGAN	TX		05/02/2024		0	0	201	0	0	201	0	1,354	1,354	0	0	0
BB1182700	WARREN	OH		05/17/2024		0	0	77	0	0	77	0	428	428	0	0	0
BB1183770	NEW YORK	NY		05/17/2024		0	0	521	0	0	521	0	2,837	2,837	0	0	0
BB1182770	CORRALES	NM		05/17/2024		0	0	253	0	0	253	0	2,026	2,026	0	0	0
BB1183840	NEWPORT	NC		05/23/2024		0	0	28	0	0	28	0	377	377	0	0	0
BB1184100	SALISBURY	MD		05/23/2024		0	0	47	0	0	47	0	647	647	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
BB1184060	TACOMA	WA		05/23/2024		0	0	800	0	0	800	0	3,247	3,247	0	0	0
BB1183960	ALAFAYA	FL		05/23/2024		0	0	326	0	0	326	0	1,363	1,363	0	0	0
BB1184050	EASTPOINTE	MI		05/23/2024		0	0	52	0	0	52	0	431	431	0	0	0
BB1183900	LINDENHURST	NY		05/23/2024		0	0	94	0	0	94	0	1,486	1,486	0	0	0
BB1184030	SPRING	TX		05/23/2024		0	0	49	0	0	49	0	849	849	0	0	0
BB1183940	FORT LAUDERDALE	FL		05/23/2024		0	0	342	0	0	342	0	1,730	1,730	0	0	0
BB1184040	BIDDEFORD	ME		05/23/2024		0	0	(2)	0	0	(2)	0	735	735	0	0	0
BB1183920	CONROE	TX		05/23/2024		0	0	154	0	0	154	0	2,085	2,085	0	0	0
BB1183880	MAGNA	UT		05/23/2024		0	0	165	0	0	165	0	863	863	0	0	0
BB1183990	CARLISLE	PA		05/23/2024		0	0	54	0	0	54	0	1,294	1,294	0	0	0
BB1184080	STERLING HEIGHTS	MI		05/23/2024		0	0	68	0	0	68	0	1,279	1,279	0	0	0
BB1183820	GOFFSTOWN	NH		05/23/2024		0	0	38	0	0	38	0	652	652	0	0	0
BB1184130	SIERRA MADRE	CA		05/23/2024		0	0	(18)	0	0	(18)	0	5,586	5,586	0	0	0
BB1183910	BLOOMINGTON	MN		05/23/2024		0	0	334	0	0	334	0	1,619	1,619	0	0	0
BB1183810	LODI	CA		05/23/2024		0	0	105	0	0	105	0	1,407	1,407	0	0	0
BB1183870	INDIANOLA	IA		05/23/2024		0	0	(3)	0	0	(3)	0	1,153	1,153	0	0	0
OV3504318	MIAMI	FL		05/29/2024		0	0	(15)	0	0	(15)	0	1,366	1,366	0	0	0
240493031	EVERGREEN	CO		05/23/2024		0	0	(1,144)	0	0	(1,144)	0	34,852	34,852	0	0	0
240489773	PORTLAND	OR		05/10/2024		0	0	(24)	0	0	(24)	0	812	812	0	0	0
241027292	DALLAS	TX		05/21/2024		0	0	(32)	0	0	(32)	0	909	909	0	0	0
240493734	GREENSBORO	NC		05/31/2024		0	0	(7)	0	0	(7)	0	233	233	0	0	0
240486142	WINTER SPRINGS	FL		05/16/2024		0	0	(79)	0	0	(79)	0	2,103	2,103	0	0	0
240492330	SCOTTSDALE	AZ		05/16/2024		0	0	(22)	0	0	(22)	0	725	725	0	0	0
240383463	LA MARQUE	TX		05/02/2024		0	0	(10)	0	0	(10)	0	373	373	0	0	0
241027641	PAWLEYS ISLAND	SC		05/29/2024		0	0	(192)	0	0	(192)	0	5,579	5,579	0	0	0
241027808	SALT LAKE CITY	UT		05/21/2024		0	0	(46)	0	0	(46)	0	1,298	1,298	0	0	0
240493544	CONROE	TX		05/31/2024		0	0	(20)	0	0	(20)	0	685	685	0	0	0
240488189	NEWPORT NEWS	VA		05/31/2024		0	0	(11)	0	0	(11)	0	373	373	0	0	0
023120415	STONEHAM	MA		05/20/2024		0	0	(25)	0	0	(25)	0	1,115	1,115	0	0	0
240487678	MURRELLS INLET	SC		05/23/2024		0	0	(36)	0	0	(36)	0	1,164	1,164	0	0	0
240379883	DUNN	NC		05/23/2024		0	0	(13)	0	0	(13)	0	407	407	0	0	0
241027330	ROSWELL	GA		05/21/2024		0	0	(43)	0	0	(43)	0	1,224	1,224	0	0	0
024040021	SPARTANBURG	SC		05/20/2024		0	0	(22)	0	0	(22)	0	545	545	0	0	0
240494617	CAROL STREAM	IL		05/31/2024		0	0	(8)	0	0	(8)	0	261	261	0	0	0
240494567	CINCINNATI	OH		05/31/2024		0	0	(22)	0	0	(22)	0	741	741	0	0	0
024030481	LAKE HAVASU CITY	AZ		05/20/2024		0	0	(15)	0	0	(15)	0	357	357	0	0	0
240384867	CAPE CORAL	FL		05/31/2024		0	0	(22)	0	0	(22)	0	752	752	0	0	0
240488106	LOUISVILLE	KY		05/31/2024		0	0	(17)	0	0	(17)	0	550	550	0	0	0
024010460	VAN NUYS	CA		05/20/2024		0	0	(73)	0	0	(73)	0	1,779	1,779	0	0	0
240384214	LAUDERDALE LAKES	FL		05/02/2024		0	0	(6)	0	0	(6)	0	208	208	0	0	0
240494377	MEMPHIS	TN		05/31/2024		0	0	(5)	0	0	(5)	0	162	162	0	0	0
240491068	EL PASO	TX		05/23/2024		0	0	(16)	0	0	(16)	0	468	468	0	0	0
241027363	ALEXANDRIA	LA		05/21/2024		0	0	(9)	0	0	(9)	0	228	228	0	0	0
024030210	ELMWOOD PARK	IL		05/07/2024		0	0	(10)	0	0	(10)	0	704	704	0	0	0
240384685	DOVER	DE		05/02/2024		0	0	(14)	0	0	(14)	0	529	529	0	0	0
241027179	CALABASH	NC		05/21/2024		0	0	(44)	0	0	(44)	0	1,249	1,249	0	0	0
240381103	NORTH MYRTLE BEACH	SC		05/10/2024		0	0	(15)	0	0	(15)	0	398	398	0	0	0
240382267	CARROLLTON	TX		05/02/2024		0	0	(11)	0	0	(11)	0	425	425	0	0	0
241027777	BARNEGAT	NJ		05/21/2024		0	0	(38)	0	0	(38)	0	1,083	1,083	0	0	0
240488411	BLUE SPRINGS	MO		05/23/2024		0	0	(62)	0	0	(62)	0	1,953	1,953	0	0	0
240487157	MYRTLE BEACH	SC		05/23/2024		0	0	(8)	0	0	(8)	0	238	238	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
240488874	FLINT	MI		05/23/2024		0	0	(9)	0	0	(9)	0	249	249	0	0	0
240382770	COCONUT CREEK	FL		05/02/2024		0	0	(11)	0	0	(11)	0	403	403	0	0	0
240385807	GAYLORD	MI		05/16/2024		0	0	(9)	0	0	(9)	0	230	230	0	0	0
240489435	TERRELL	TX		05/23/2024		0	0	(14)	0	0	(14)	0	436	436	0	0	0
240486977	KATY	TX		05/16/2024		0	0	(19)	0	0	(19)	0	590	590	0	0	0
240385765	BOULDER	CO		05/10/2024		0	0	(5)	0	0	(5)	0	160	160	0	0	0
240487991	BEVERLY HILLS	FL		05/23/2024		0	0	(9)	0	0	(9)	0	272	272	0	0	0
241027377	ALEDO	TX		05/21/2024		0	0	(31)	0	0	(31)	0	867	867	0	0	0
240486084	CHARLOTTE	NC		05/16/2024		0	0	(19)	0	0	(19)	0	592	592	0	0	0
240381897	UNIONTOWN	OH		05/23/2024		0	0	(6)	0	0	(6)	0	180	180	0	0	0
240383711	UNION	NJ		05/16/2024		0	0	(40)	0	0	(40)	0	1,064	1,064	0	0	0
240384925	MORRIS PLAINS	NJ		05/10/2024		0	0	(21)	0	0	(21)	0	676	676	0	0	0
241027554	PISGAH FOREST	NC		05/21/2024		0	0	(29)	0	0	(29)	0	809	809	0	0	0
240491431	BOYNTON BEACH	FL		05/16/2024		0	0	(29)	0	0	(29)	0	771	771	0	0	0
240490078	NAPLES	FL		05/23/2024		0	0	(154)	0	0	(154)	0	5,026	5,026	0	0	0
024020446	LINDEN	NJ		05/07/2024		0	0	(51)	0	0	(51)	0	3,882	3,882	0	0	0
240161273	KANSAS CITY	MO		05/02/2024		0	0	(12)	0	0	(12)	0	432	432	0	0	0
241027629	PORT SAINT LUCIE	FL		05/21/2024		0	0	(27)	0	0	(27)	0	767	767	0	0	0
240490581	MYRTLE BEACH	SC		05/31/2024		0	0	(8)	0	0	(8)	0	242	242	0	0	0
240489799	ORLANDO	FL		05/23/2024		0	0	(16)	0	0	(16)	0	490	490	0	0	0
240378646	WATERBURY	CT		05/31/2024		0	0	(20)	0	0	(20)	0	687	687	0	0	0
241027564	FORT WORTH	TX		05/21/2024		0	0	(15)	0	0	(15)	0	417	417	0	0	0
240493056	VIRGINIA BEACH	VA		05/23/2024		0	0	(15)	0	0	(15)	0	436	436	0	0	0
241027271	LAKE WALES	FL		05/21/2024		0	0	(66)	0	0	(66)	0	1,858	1,858	0	0	0
240596718	CONROE	TX		05/31/2024		0	0	(15)	0	0	(15)	0	510	510	0	0	0
240486720	LAKELAND	FL		05/10/2024		0	0	(72)	0	0	(72)	0	2,233	2,233	0	0	0
240383406	CHICAGO	IL		05/31/2024		0	0	(8)	0	0	(8)	0	244	244	0	0	0
240385823	FOND DU LAC	WI		05/02/2024		0	0	(7)	0	0	(7)	0	264	264	0	0	0
240492215	HARRISBURG	PA		05/31/2024		0	0	(5)	0	0	(5)	0	166	166	0	0	0
024030411	ROSEDALE	MD		05/09/2024		0	0	(5)	0	0	(5)	0	202	202	0	0	0
240488312	NORWOOD	NJ		05/31/2024		0	0	(30)	0	0	(30)	0	1,051	1,051	0	0	0
240488072	SPRING	TX		05/31/2024		0	0	(15)	0	0	(15)	0	500	500	0	0	0
241027299	HARBOR CITY	CA		05/29/2024		0	0	(46)	0	0	(46)	0	1,328	1,328	0	0	0
024030127	LA CRESCENTA	CA		05/07/2024		0	0	(18)	0	0	(18)	0	1,310	1,310	0	0	0
240488775	CARMEL	ME		05/31/2024		0	0	(28)	0	0	(28)	0	948	948	0	0	0
240596213	REDFORD	MI		05/31/2024		0	0	(22)	0	0	(22)	0	713	713	0	0	0
240488577	PORTSMOUTH	VA		05/02/2024		0	0	(23)	0	0	(23)	0	937	937	0	0	0
240596916	WYOMISSING	PA		05/31/2024		0	0	(10)	0	0	(10)	0	313	313	0	0	0
240491837	CHICAGO	IL		05/23/2024		0	0	(11)	0	0	(11)	0	345	345	0	0	0
240489641	CAPE CORAL	FL		05/02/2024		0	0	(26)	0	0	(26)	0	1,078	1,078	0	0	0
240385310	NEWARK	NJ		05/31/2024		0	0	(118)	0	0	(118)	0	4,108	4,108	0	0	0
240382283	MORGANTOWN	WV		05/02/2024		0	0	(13)	0	0	(13)	0	495	495	0	0	0
241027318	NEWBURGH	NY		05/21/2024		0	0	(39)	0	0	(39)	0	1,100	1,100	0	0	0
241027571	MEMPHIS	TN		05/21/2024		0	0	(18)	0	0	(18)	0	485	485	0	0	0
024030338	INGLEWOOD	CA		05/23/2024		0	0	(26)	0	0	(26)	0	972	972	0	0	0
240490243	RICHARDSON	TX		05/02/2024		0	0	(21)	0	0	(21)	0	840	840	0	0	0
240492710	STATESVILLE	NC		05/23/2024		0	0	(15)	0	0	(15)	0	450	450	0	0	0
240381590	HARRISBURG	PA		05/31/2024		0	0	(7)	0	0	(7)	0	219	219	0	0	0
240492017	PLANTATION	FL		05/31/2024		0	0	(31)	0	0	(31)	0	1,087	1,087	0	0	0
240276295	PHILADELPHIA	PA		05/23/2024		0	0	(8)	0	0	(8)	0	223	223	0	0	0
240488767	OLD TOWN	ME		05/31/2024		0	0	(11)	0	0	(11)	0	344	344	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
024020380	WESTERVILLE	OH		05/09/2024		0	0	(485)	0	0	(485)	0	22,046	22,046	0	0	0
240488114	BOYNTON BEACH	FL		05/02/2024		0	0	(7)	0	0	(7)	0	266	266	0	0	0
240492207	SARASOTA	FL		05/31/2024		0	0	(13)	0	0	(13)	0	413	413	0	0	0
240488841	PHOENIX	AZ		05/02/2024		0	0	(10)	0	0	(10)	0	383	383	0	0	0
240488791	TEQUESTA	FL		05/23/2024		0	0	(932)	0	0	(932)	0	30,164	30,164	0	0	0
240379321	MYRTLE BEACH	SC		05/02/2024		0	0	(12)	0	0	(12)	0	491	491	0	0	0
240383695	TAMPA	FL		05/31/2024		0	0	(22)	0	0	(22)	0	766	766	0	0	0
241027799	MELISSA	TX		05/21/2024		0	0	(31)	0	0	(31)	0	886	886	0	0	0
240488148	KANSAS CITY	MO		05/31/2024		0	0	(17)	0	0	(17)	0	572	572	0	0	0
024040057	SHARPSBURG	GA		05/23/2024		0	0	(8)	0	0	(8)	0	929	929	0	0	0
024040062	BREWSTER	MA		05/23/2024		0	0	(12)	0	0	(12)	0	431	431	0	0	0
240383554	HOUSTON	TX		05/31/2024		0	0	(20)	0	0	(20)	0	696	696	0	0	0
024030138	FORT LAUDERDALE	FL		05/09/2024		0	0	(23)	0	0	(23)	0	887	887	0	0	0
240493262	JACKSON	GA		05/31/2024		0	0	(13)	0	0	(13)	0	420	420	0	0	0
240275750	RAYTOWN	MO		05/02/2024		0	0	(11)	0	0	(11)	0	419	419	0	0	0
240486753	BEDFORD	TX		05/10/2024		0	0	(30)	0	0	(30)	0	915	915	0	0	0
240487967	BEAVERTON	OR		05/02/2024		0	0	(28)	0	0	(28)	0	1,093	1,093	0	0	0
240489229	SPRING	TX		05/16/2024		0	0	(20)	0	0	(20)	0	523	523	0	0	0
241027595	MIDVALE	UT		05/21/2024		0	0	(49)	0	0	(49)	0	1,363	1,363	0	0	0
240490466	EAGLE LAKE	FL		05/23/2024		0	0	(12)	0	0	(12)	0	397	397	0	0	0
024030321	WHITTIER	CA		05/07/2024		0	0	(18)	0	0	(18)	0	1,279	1,279	0	0	0
024040342	PEYTON	CO		05/23/2024		0	0	(7)	0	0	(7)	0	824	824	0	0	0
240384826	LONG BEACH	CA		05/02/2024		0	0	(30)	0	0	(30)	0	1,205	1,205	0	0	0
024010148	KINGFISHER	OK		05/07/2024		0	0	(9)	0	0	(9)	0	384	384	0	0	0
240385336	MIAMI	FL		05/23/2024		0	0	(34)	0	0	(34)	0	1,089	1,089	0	0	0
241027283	WICHITA	KS		05/21/2024		0	0	(18)	0	0	(18)	0	511	511	0	0	0
240166181	BUFFALO	NY		05/02/2024		0	0	(9)	0	0	(9)	0	325	325	0	0	0
240491860	NORTH RICHLAND HILLS	TX		05/16/2024		0	0	(34)	0	0	(34)	0	907	907	0	0	0
024030469	FRISCO	TX		05/07/2024		0	0	(28)	0	0	(28)	0	1,994	1,994	0	0	0
240492421	COCONUT CREEK	FL		05/31/2024		0	0	(82)	0	0	(82)	0	2,863	2,863	0	0	0
240487827	STOUGHTON	MA		05/23/2024		0	0	(48)	0	0	(48)	0	1,546	1,546	0	0	0
240488130	LOUISVILLE	KY		05/31/2024		0	0	(8)	0	0	(8)	0	255	255	0	0	0
241027144	BROCKTON	MA		05/21/2024		0	0	(23)	0	0	(23)	0	696	696	0	0	0
241026888	DAYTONA BEACH SHORES	FL		05/21/2024		0	0	(10)	0	0	(10)	0	248	248	0	0	0
240382036	HOLLAND	MI		05/02/2024		0	0	(5)	0	0	(5)	0	201	201	0	0	0
240379479	DUNEDIN	FL		05/02/2024		0	0	(17)	0	0	(17)	0	677	677	0	0	0
241027195	BLOOMINGTON	IL		05/21/2024		0	0	(28)	0	0	(28)	0	777	777	0	0	0
240493114	OAKLAND PARK	FL		05/23/2024		0	0	(12)	0	0	(12)	0	350	350	0	0	0
240493064	NEWPORT NEWS	VA		05/23/2024		0	0	(15)	0	0	(15)	0	436	436	0	0	0
241027740	MILILANI	HI		05/21/2024		0	0	(26)	0	0	(26)	0	723	723	0	0	0
241027907	MIRAMAR BEACH	FL		05/21/2024		0	0	(19)	0	0	(19)	0	525	525	0	0	0
024030037	SAN ANTONIO	TX		05/20/2024		0	0	(26)	0	0	(26)	0	634	634	0	0	0
240486225	MYRTLE BEACH	SC		05/16/2024		0	0	(19)	0	0	(19)	0	481	481	0	0	0
240488643	MIAMI	FL		05/10/2024		0	0	(25)	0	0	(25)	0	746	746	0	0	0
240487199	CONCORD	NC		05/10/2024		0	0	(14)	0	0	(14)	0	413	413	0	0	0
024040214	WELLINGTON	FL		05/20/2024		0	0	(17)	0	0	(17)	0	747	747	0	0	0
240488510	WESTFIELD	MA		05/31/2024		0	0	(6)	0	0	(6)	0	178	178	0	0	0
241027666	LAS VEGAS	NV		05/21/2024		0	0	(10)	0	0	(10)	0	276	276	0	0	0
240489724	FRANKLIN	TN		05/02/2024		0	0	(54)	0	0	(54)	0	2,246	2,246	0	0	0
240486746	ELKTON	MD		05/02/2024		0	0	(7)	0	0	(7)	0	253	253	0	0	0
240490508	MYRTLE BEACH	SC		05/23/2024		0	0	(15)	0	0	(15)	0	441	441	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					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
241027368	KAMUELA	HI		05/21/2024		0	0	(83)	0	0	(83)	0	2,552	2,552	0	0	0
024040266	ESCONDIDO	CA		05/20/2024		0	0	(66)	0	0	(66)	0	1,560	1,560	0	0	0
240489484	BLUFFTON	SC		05/31/2024		0	0	(23)	0	0	(23)	0	773	773	0	0	0
241027405	BELGRADE	MT		05/21/2024		0	0	(58)	0	0	(58)	0	1,668	1,668	0	0	0
240488270	LOXAHATCHEE	FL		05/23/2024		0	0	(69)	0	0	(69)	0	2,231	2,231	0	0	0
240493437	PALM COAST	FL		05/31/2024		0	0	(21)	0	0	(21)	0	724	724	0	0	0
240382176	MENASHA	WI		05/02/2024		0	0	(9)	0	0	(9)	0	355	355	0	0	0
240489567	MARGATE	FL		05/10/2024		0	0	(19)	0	0	(19)	0	530	530	0	0	0
240487140	DURHAM	NC		05/02/2024		0	0	(15)	0	0	(15)	0	605	605	0	0	0
241027434	WALSENBURG	CO		05/21/2024		0	0	(16)	0	0	(16)	0	457	457	0	0	0
024030332	PROVIDENCE	RI		05/23/2024		0	0	(8)	0	0	(8)	0	882	882	0	0	0
240385211	MIRAMAR BEACH	FL		05/10/2024		0	0	(24)	0	0	(24)	0	862	862	0	0	0
240384008	PORTLAND	OR		05/02/2024		0	0	(111)	0	0	(111)	0	4,683	4,683	0	0	0
241027364	SEVIERVILLE	TN		05/21/2024		0	0	(15)	0	0	(15)	0	412	412	0	0	0
240494229	CINCINNATI	OH		05/31/2024		0	0	(22)	0	0	(22)	0	747	747	0	0	0
240492124	AUSTIN	TX		05/31/2024		0	0	(23)	0	0	(23)	0	785	785	0	0	0
240383067	KNOXVILLE	TN		05/23/2024		0	0	(21)	0	0	(21)	0	637	637	0	0	0
024030416	FRESNO	CA		05/07/2024		0	0	(36)	0	0	(36)	0	2,605	2,605	0	0	0
240489427	BOYNTON BEACH	FL		05/16/2024		0	0	(30)	0	0	(30)	0	774	774	0	0	0
240488916	SAN ANTONIO	TX		05/31/2024		0	0	(38)	0	0	(38)	0	1,306	1,306	0	0	0
240486449	MURRELLS INLET	SC		05/16/2024		0	0	(49)	0	0	(49)	0	1,553	1,553	0	0	0
024030015	SANTA CLARA	CA		05/23/2024		0	0	(27)	0	0	(27)	0	3,297	3,297	0	0	0
024040157	GALVESTON	TX		05/23/2024		0	0	(7)	0	0	(7)	0	829	829	0	0	0
240488866	SAGINAW	MI		05/23/2024		0	0	(11)	0	0	(11)	0	322	322	0	0	0
240595686	MILWAUKEE	WI		05/31/2024		0	0	(20)	0	0	(20)	0	663	663	0	0	0
240491050	DENVER	CO		05/31/2024		0	0	(47)	0	0	(47)	0	1,649	1,649	0	0	0
240492314	ELGIN	SC		05/23/2024		0	0	(23)	0	0	(23)	0	741	741	0	0	0
240381913	MYRTLE BEACH	SC		05/02/2024		0	0	(18)	0	0	(18)	0	690	690	0	0	0
240382374	NEW PORT RICHEY	FL		05/02/2024		0	0	(70)	0	0	(70)	0	2,934	2,934	0	0	0
240492397	LINCOLNVILLE	ME		05/16/2024		0	0	(19)	0	0	(19)	0	623	623	0	0	0
240382937	MIAMI	FL		05/16/2024		0	0	(44)	0	0	(44)	0	1,180	1,180	0	0	0
240276568	SUMMERVILLE	SC		05/10/2024		0	0	(40)	0	0	(40)	0	1,173	1,173	0	0	0
240382887	NORFOLK	VA		05/02/2024		0	0	(27)	0	0	(27)	0	1,073	1,073	0	0	0
240379354	GARLAND	TX		05/02/2024		0	0	(8)	0	0	(8)	0	318	318	0	0	0
240492637	LITHIA SPRINGS	GA		05/31/2024		0	0	(12)	0	0	(12)	0	390	390	0	0	0
240489054	CLARKSVILLE	TN		05/31/2024		0	0	(7)	0	0	(7)	0	222	222	0	0	0
240486076	DAYTON	TX		05/31/2024		0	0	(15)	0	0	(15)	0	488	488	0	0	0
240380287	CLAYTON	NC		05/10/2024		0	0	(12)	0	0	(12)	0	355	355	0	0	0
240488346	FORT WORTH	TX		05/23/2024		0	0	(16)	0	0	(16)	0	482	482	0	0	0
240492066	SLIDELL	LA		05/31/2024		0	0	(16)	0	0	(16)	0	557	557	0	0	0
240494674	NORTH MYRTLE BEACH	SC		05/31/2024		0	0	(12)	0	0	(12)	0	413	413	0	0	0
024010347	HERNANDO BEACH	FL		05/07/2024		0	0	(24)	0	0	(24)	0	1,705	1,705	0	0	0
240385922	THOMASVILLE	NC		05/31/2024		0	0	(9)	0	0	(9)	0	299	299	0	0	0
240486381	SAN ANTONIO	TX		05/02/2024		0	0	(42)	0	0	(42)	0	1,719	1,719	0	0	0
240487595	VALDOSTA	GA		05/02/2024		0	0	(9)	0	0	(9)	0	319	319	0	0	0
241027416	MYRTLE BEACH	SC		05/21/2024		0	0	(34)	0	0	(34)	0	956	956	0	0	0
240495044	FLORISSANT	MO		05/31/2024		0	0	(11)	0	0	(11)	0	349	349	0	0	0
240274480	BUFFALO	NY		05/02/2024		0	0	(13)	0	0	(13)	0	508	508	0	0	0
241027491	SAINT LOUIS	MO		05/21/2024		0	0	(12)	0	0	(12)	0	322	322	0	0	0
240276253	PHILADELPHIA	PA		05/23/2024		0	0	(9)	0	0	(9)	0	262	262	0	0	0
240488718	LOS ANGELES	CA		05/31/2024		0	0	(174)	0	0	(174)	0	6,228	6,228	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
240486191	TAKOMA PARK	MD		05/16/2024		0	0	(68)	0	0	(68)	0	2,045	2,045	0	0	0
240491175	SAN ANTONIO	TX		05/31/2024		0	0	(32)	0	0	(32)	0	1,108	1,108	0	0	0
240489880	EULESS	TX		05/02/2024		0	0	(603)	0	0	(603)	0	23,714	23,714	0	0	0
240486258	ARNOLD	MO		05/02/2024		0	0	(7)	0	0	(7)	0	237	237	0	0	0
024020245	LAS VEGAS	NV		05/07/2024		0	0	(11)	0	0	(11)	0	777	777	0	0	0
024030510	ATLANTA	GA		05/09/2024		0	0	(303)	0	0	(303)	0	9,701	9,701	0	0	0
024030194	SPOKANE	WA		05/09/2024		0	0	(9)	0	0	(9)	0	336	336	0	0	0
240378489	ANDERSON	SC		05/16/2024		0	0	(10)	0	0	(10)	0	246	246	0	0	0
240491365	SARASOTA	FL		05/23/2024		0	0	(101)	0	0	(101)	0	3,262	3,262	0	0	0
024030482	LAKE HAVASU CITY	AZ		05/20/2024		0	0	(15)	0	0	(15)	0	361	361	0	0	0
240383596	NEW HAVEN	CT		05/16/2024		0	0	(25)	0	0	(25)	0	664	664	0	0	0
240486621	CARTERET	NJ		05/31/2024		0	0	(18)	0	0	(18)	0	628	628	0	0	0
240490664	NORTH MIAMI	FL		05/23/2024		0	0	(35)	0	0	(35)	0	1,107	1,107	0	0	0
240493593	BOULDER	CO		05/31/2024		0	0	(301)	0	0	(301)	0	10,353	10,353	0	0	0
BB1190350	NEW YORK	NY		06/05/2024		0	0	251	0	0	251	0	1,731	1,731	0	0	0
BB1190380	WICHITA	KS		06/05/2024		0	0	234	0	0	234	0	4,085	4,085	0	0	0
BB1190390	TULARE	CA		06/05/2024		0	0	74	0	0	74	0	1,242	1,242	0	0	0
BB1190360	COLTS NECK	NJ		06/05/2024		0	0	177	0	0	177	0	1,222	1,222	0	0	0
BB1190370	WINTER GARDEN	FL		06/05/2024		0	0	348	0	0	348	0	4,958	4,958	0	0	0
BB1190340	UPPER MARLBORO	MD		06/05/2024		0	0	68	0	0	68	0	751	751	0	0	0
BB1193020	GLENDALE	AZ		06/17/2024		0	0	121	0	0	121	0	1,239	1,239	0	0	0
BB1193090	PHOENIX	AZ		06/17/2024		0	0	315	0	0	315	0	2,538	2,538	0	0	0
BB1193140	GLENDALE	AZ		06/17/2024		0	0	60	0	0	60	0	925	925	0	0	0
BB1193150	PEORIA	AZ		06/17/2024		0	0	114	0	0	114	0	1,666	1,666	0	0	0
BB1193040	BONNEY LAKE	WA		06/17/2024		0	0	23	0	0	23	0	1,377	1,377	0	0	0
BB1193050	HEREFORD	AZ		06/17/2024		0	0	60	0	0	60	0	686	686	0	0	0
BB1193160	SUN CITY	AZ		06/17/2024		0	0	293	0	0	293	0	1,397	1,397	0	0	0
BB1193100	PHOENIX	AZ		06/17/2024		0	0	47	0	0	47	0	676	676	0	0	0
BB1193170	TROUTDALE	OR		06/17/2024		0	0	23	0	0	23	0	1,842	1,842	0	0	0
BB1193060	ORACLE	AZ		06/17/2024		0	0	88	0	0	88	0	1,228	1,228	0	0	0
BB1193070	HUACHUCA CITY	AZ		06/17/2024		0	0	113	0	0	113	0	1,045	1,045	0	0	0
BB1193180	HILLSBORO	OR		06/17/2024		0	0	111	0	0	111	0	1,364	1,364	0	0	0
BB1193010	PHOENIX	AZ		06/17/2024		0	0	69	0	0	69	0	1,064	1,064	0	0	0
BB1193120	SCOTTSDALE	AZ		06/17/2024		0	0	1,118	0	0	1,118	0	5,346	5,346	0	0	0
BB1193080	TUCSON	AZ		06/17/2024		0	0	108	0	0	108	0	973	973	0	0	0
BB1189270	MURFREESBORO	TN		06/20/2024		0	0	618	0	0	618	0	2,701	2,701	0	0	0
BB1187640	TRENTON	NJ		06/20/2024		0	0	3	0	0	3	0	374	374	0	0	0
BB1189250	WINDER	GA		06/20/2024		0	0	369	0	0	369	0	2,196	2,196	0	0	0
BB1187650	INDIANAPOLIS	IN		06/20/2024		0	0	3	0	0	3	0	332	332	0	0	0
BB1189260	PENDLETON	IN		06/20/2024		0	0	365	0	0	365	0	1,743	1,743	0	0	0
BB1189290	CHICAGO	IL		06/20/2024		0	0	303	0	0	303	0	1,499	1,499	0	0	0
BB1189300	SENOIA	GA		06/20/2024		0	0	293	0	0	293	0	2,754	2,754	0	0	0
BB1202760	EL JEBEL	CO		06/27/2024		0	0	710	0	0	710	0	5,682	5,682	0	0	0
BB1194640	LODI	CA		06/28/2024		0	0	20	0	0	20	0	1,261	1,261	0	0	0
BB1194650	ROSEVILLE	CA		06/28/2024		0	0	43	0	0	43	0	1,998	1,998	0	0	0
BB1194630	CLEARLAKE	CA		06/28/2024		0	0	19	0	0	19	0	788	788	0	0	0
BB1202730	DENVER	CO		06/27/2024		0	0	311	0	0	311	0	1,525	1,525	0	0	0
BB1202700	SAINT GEORGE	UT		06/27/2024		0	0	216	0	0	216	0	970	970	0	0	0
OV3580283	METAMORA	IL		06/27/2024		0	0	(10)	0	0	(10)	0	284	284	0	0	0
OV3579060	RIVERSIDE	CA		06/27/2024		0	0	(15)	0	0	(15)	0	1,038	1,038	0	0	0
OV3578661	CARROLLTON	VA		06/27/2024		0	0	(10)	0	0	(10)	0	747	747	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
0V3580292	VENICE	FL		06/27/2024		0	0	(14)	0	0	(14)	0	599	599	0	0	0
0V3580287	HUMBLE	TX		06/27/2024		0	0	(17)	0	0	(17)	0	455	455	0	0	0
0V3575102	MONTGOMERY	TX		06/27/2024		0	0	(15)	0	0	(15)	0	440	440	0	0	0
0V3580538	MIDDLEBURG	FL		06/27/2024		0	0	(21)	0	0	(21)	0	619	619	0	0	0
0V3577175	ALLENTOWN	PA		06/27/2024		0	0	(12)	0	0	(12)	0	284	284	0	0	0
0V3577622	CEDAR HILL	TX		06/27/2024		0	0	(21)	0	0	(21)	0	569	569	0	0	0
0V3579602	SOUTH CHARLESTON	WV		06/27/2024		0	0	(16)	0	0	(16)	0	341	341	0	0	0
0V3574584	KNOXVILLE	TN		06/27/2024		0	0	(9)	0	0	(9)	0	441	441	0	0	0
0V3578209	FALLS OF ROUGH	KY		06/27/2024		0	0	(18)	0	0	(18)	0	435	435	0	0	0
0V3579606	MYRTLE BEACH	SC		06/27/2024		0	0	(50)	0	0	(50)	0	1,307	1,307	0	0	0
0V3576628	BOWLING GREEN	KY		06/27/2024		0	0	(19)	0	0	(19)	0	526	526	0	0	0
0V3580547	SHINGLETOWN	CA		06/27/2024		0	0	(16)	0	0	(16)	0	701	701	0	0	0
0V3575090	HOUSTON	TX		06/27/2024		0	0	(14)	0	0	(14)	0	391	391	0	0	0
240494070	COLUMBUS	OH		06/13/2024		0	0	(16)	0	0	(16)	0	462	462	0	0	0
241028518	CYPRESS	TX		07/01/2024		0	0	(24)	0	0	(24)	0	855	855	0	0	0
240385062	MIAMI	FL		06/07/2024		0	0	(48)	0	0	(48)	0	1,823	1,823	0	0	0
240492918	SPRINGFIELD	MO		06/20/2024		0	0	(14)	0	0	(14)	0	424	424	0	0	0
241028351	NORTH PALM BEACH	FL		06/28/2024		0	0	(28)	0	0	(28)	0	921	921	0	0	0
241027820	BRANSON	MO		06/04/2024		0	0	(15)	0	0	(15)	0	432	432	0	0	0
240502054	EL PRADO	NM		07/02/2024		0	0	(27)	0	0	(27)	0	737	737	0	0	0
024050215	ROME	GA		07/01/2024		0	0	(11)	0	0	(11)	0	335	335	0	0	0
241027452	BONITA SPRINGS	FL		06/04/2024		0	0	(35)	0	0	(35)	0	1,069	1,069	0	0	0
138955	BALTIMORE	MD		06/27/2024		0	0	(15)	0	0	(15)	0	436	436	0	0	0
139784	NORTH FORT MYERS	FL		06/27/2024		0	0	(14)	0	0	(14)	0	404	404	0	0	0
137350	BAYONNE	NJ		06/27/2024		0	0	(28)	0	0	(28)	0	833	833	0	0	0
240403725	MILWAUKIE	OR		06/03/2024		0	0	(33)	0	0	(33)	0	776	776	0	0	0
135039	PITTSBURGH	PA		06/27/2024		0	0	(59)	0	0	(59)	0	1,713	1,713	0	0	0
241027727	PALM BAY	FL		07/01/2024		0	0	(20)	0	0	(20)	0	687	687	0	0	0
240597823	GRAHAM	NC		06/26/2024		0	0	(29)	0	0	(29)	0	1,248	1,248	0	0	0
138140	PARIS	TX		06/27/2024		0	0	(11)	0	0	(11)	0	327	327	0	0	0
240502930	OVIEDO	FL		07/02/2024		0	0	(30)	0	0	(30)	0	834	834	0	0	0
241028485	DESTIN	FL		06/28/2024		0	0	(17)	0	0	(17)	0	545	545	0	0	0
241028243	LA JOLLA	CA		06/28/2024		0	0	(69)	0	0	(69)	0	2,287	2,287	0	0	0
024040454	MIDWAY	UT		06/20/2024		0	0	(21)	0	0	(21)	0	770	770	0	0	0
240599233	LAKE HARMONY	PA		06/20/2024		0	0	(13)	0	0	(13)	0	376	376	0	0	0
240596254	JACKSONVILLE	FL		06/26/2024		0	0	(30)	0	0	(30)	0	658	658	0	0	0
024010412	APPLE VALLEY	CA		06/10/2024		0	0	(29)	0	0	(29)	0	924	924	0	0	0
241028296	SARASOTA	FL		07/01/2024		0	0	(19)	0	0	(19)	0	684	684	0	0	0
241028580	LYNN HAVEN	FL		07/01/2024		0	0	(50)	0	0	(50)	0	1,666	1,666	0	0	0
138658	BALTIMORE	MD		06/27/2024		0	0	(13)	0	0	(13)	0	386	386	0	0	0
240501361	GRAND RAPIDS	MI		06/20/2024		0	0	(58)	0	0	(58)	0	1,858	1,858	0	0	0
241027574	MANCELONA	MI		06/04/2024		0	0	(15)	0	0	(15)	0	448	448	0	0	0
241027155	SARASOTA	FL		06/28/2024		0	0	(7)	0	0	(7)	0	212	212	0	0	0
241028435	WASHOE VALLEY	NV		07/01/2024		0	0	(25)	0	0	(25)	0	874	874	0	0	0
241028677	PLANTATION	FL		07/01/2024		0	0	(12)	0	0	(12)	0	414	414	0	0	0
241028733	SCOTTSDALE	AZ		07/01/2024		0	0	(21)	0	0	(21)	0	720	720	0	0	0
241028016	HITCHCOCK	TX		06/18/2024		0	0	(11)	0	0	(11)	0	257	257	0	0	0
241028663	WINDHAM	ME		07/01/2024		0	0	(37)	0	0	(37)	0	1,314	1,314	0	0	0
240502039	BRANDON	FL		06/20/2024		0	0	(21)	0	0	(21)	0	610	610	0	0	0
139516	PARKVILLE	MD		06/27/2024		0	0	(22)	0	0	(22)	0	647	647	0	0	0
241028623	GUTHRIE	OK		07/01/2024		0	0	(17)	0	0	(17)	0	593	593	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
241028204	FAIRBORN	OH		06/04/2024		0	0	(4)	0	0	(4)	0	102	102	0	0	0
240607606	BEND	OR		07/02/2024		0	0	(225)	0	0	(225)	0	6,441	6,441	0	0	0
024040523	SAN JOSE	CA		06/20/2024		0	0	(56)	0	0	(56)	0	2,093	2,093	0	0	0
240494849	SEVIERVILLE	TN		06/20/2024		0	0	(65)	0	0	(65)	0	2,074	2,074	0	0	0
024040467	MIDWAY	UT		06/20/2024		0	0	(21)	0	0	(21)	0	770	770	0	0	0
240486555	MIDDLE VILLAGE	NY		06/07/2024		0	0	(34)	0	0	(34)	0	2,955	2,955	0	0	0
241028497	SUNRIVER	OR		07/01/2024		0	0	(46)	0	0	(46)	0	1,655	1,655	0	0	0
024050217	ROME	GA		07/01/2024		0	0	(11)	0	0	(11)	0	344	344	0	0	0
241028078	KISSIMMEE	FL		06/04/2024		0	0	(11)	0	0	(11)	0	309	309	0	0	0
138128	BALTIMORE	MD		06/27/2024		0	0	(14)	0	0	(14)	0	412	412	0	0	0
024050218	ROME	GA		07/01/2024		0	0	(11)	0	0	(11)	0	335	335	0	0	0
024030343	KOLOA	HI		06/20/2024		0	0	(78)	0	0	(78)	0	2,881	2,881	0	0	0
240502914	WINSTON SALEM	NC		06/26/2024		0	0	(3,034)	0	0	(3,034)	0	148,846	148,846	0	0	0
240502021	MERIDIAN	ID		06/26/2024		0	0	(18)	0	0	(18)	0	884	884	0	0	0
024030478	CASA GRANDE	AZ		07/01/2024		0	0	(11)	0	0	(11)	0	579	579	0	0	0
240596742	SUGAR LAND	TX		06/07/2024		0	0	(21)	0	0	(21)	0	806	806	0	0	0
240486688	PALM BEACH GARDENS	FL		06/13/2024		0	0	(31)	0	0	(31)	0	917	917	0	0	0
240492553	CARY	NC		06/13/2024		0	0	(109)	0	0	(109)	0	3,238	3,238	0	0	0
241028014	SPRING	TX		06/18/2024		0	0	(20)	0	0	(20)	0	504	504	0	0	0
241028135	SAN ANTONIO	TX		06/18/2024		0	0	(13)	0	0	(13)	0	317	317	0	0	0
241028256	JACKSONVILLE	FL		06/18/2024		0	0	(14)	0	0	(14)	0	362	362	0	0	0
241028079	PIGEON FORGE	TN		06/04/2024		0	0	(28)	0	0	(28)	0	839	839	0	0	0
240385849	PERRY	FL		06/07/2024		0	0	(6)	0	0	(6)	0	622	622	0	0	0
240494831	CHULA VISTA	CA		06/07/2024		0	0	(55)	0	0	(55)	0	2,069	2,069	0	0	0
024040465	MIDWAY	UT		06/20/2024		0	0	(21)	0	0	(21)	0	770	770	0	0	0
240598136	BRADENTON	FL		06/13/2024		0	0	(45)	0	0	(45)	0	1,206	1,206	0	0	0
024050219	ROME	GA		07/01/2024		0	0	(10)	0	0	(10)	0	305	305	0	0	0
024030414	MABANK	TX		06/10/2024		0	0	(31)	0	0	(31)	0	977	977	0	0	0
240380824	NAPLES	FL		06/13/2024		0	0	(91)	0	0	(91)	0	2,467	2,467	0	0	0
241028758	MILWAUKIE	OR		07/01/2024		0	0	(27)	0	0	(27)	0	957	957	0	0	0
240595660	NASHVILLE	TN		06/07/2024		0	0	(33)	0	0	(33)	0	1,233	1,233	0	0	0
241028879	LEWES	DE		07/01/2024		0	0	(38)	0	0	(38)	0	1,351	1,351	0	0	0
240495051	PARK CITY	UT		06/13/2024		0	0	(59)	0	0	(59)	0	1,631	1,631	0	0	0
240381343	WILLCOX	AZ		06/20/2024		0	0	(9)	0	0	(9)	0	269	269	0	0	0
240381715	WILLCOX	AZ		06/20/2024		0	0	(10)	0	0	(10)	0	294	294	0	0	0
241028057	NATCHITOCHES	LA		06/28/2024		0	0	(20)	0	0	(20)	0	620	620	0	0	0
241027648	LUTZ	FL		06/04/2024		0	0	(18)	0	0	(18)	0	540	540	0	0	0
241028285	PANAMA CITY BEACH	FL		06/18/2024		0	0	(26)	0	0	(26)	0	657	657	0	0	0
241027578	PANAMA CITY BEACH	FL		06/18/2024		0	0	(27)	0	0	(27)	0	686	686	0	0	0
241027634	COLUMBIA	SC		06/18/2024		0	0	(10)	0	0	(10)	0	253	253	0	0	0
138652	BALTIMORE	MD		06/27/2024		0	0	(14)	0	0	(14)	0	404	404	0	0	0
024030178	CHINO	CA		06/10/2024		0	0	(21)	0	0	(21)	0	2,103	2,103	0	0	0
241027997	SCOTTSDALE	AZ		06/18/2024		0	0	(66)	0	0	(66)	0	1,901	1,901	0	0	0
240493510	AUGUSTA	GA		06/20/2024		0	0	(13)	0	0	(13)	0	399	399	0	0	0
140574	BAYVILLE	NJ		06/27/2024		0	0	(20)	0	0	(20)	0	589	589	0	0	0
240401091	PORT SAINT LUCIE	FL		06/03/2024		0	0	(27)	0	0	(27)	0	1,240	1,240	0	0	0
139196	GLENS FALLS	NY		06/27/2024		0	0	(12)	0	0	(12)	0	347	347	0	0	0
240599704	CHARLESTON	SC		07/02/2024		0	0	(47)	0	0	(47)	0	1,317	1,317	0	0	0
240504258	SEMINOLE	FL		06/26/2024		0	0	(21)	0	0	(21)	0	443	443	0	0	0
024040291	DELRAY BEACH	FL		07/01/2024		0	0	(40)	0	0	(40)	0	1,268	1,268	0	0	0
241028305	MIRAMAR BEACH	FL		06/28/2024		0	0	(29)	0	0	(29)	0	900	900	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
241028966	MILLCREEK	UT		07/01/2024		0	0	(130)	0	0	(130)	0	4,651	4,651	0	0	0
024050003	STAFFORD	VA		06/10/2024		0	0	(10)	0	0	(10)	0	971	971	0	0	0
241028356	FAIRBORN	OH		06/18/2024		0	0	(6)	0	0	(6)	0	136	136	0	0	0
241028114	PASADENA	CA		06/04/2024		0	0	(65)	0	0	(65)	0	2,007	2,007	0	0	0
241027705	RAMONA	CA		06/04/2024		0	0	(29)	0	0	(29)	0	886	886	0	0	0
240598110	PONTE VEDRA	FL		06/07/2024		0	0	(60)	0	0	(60)	0	2,286	2,286	0	0	0
241028393	BUCKLEY	WA		06/18/2024		0	0	(23)	0	0	(23)	0	604	604	0	0	0
240597419	NEW SMYRNA BEACH	FL		06/26/2024		0	0	(47)	0	0	(47)	0	1,027	1,027	0	0	0
134160	JACKSONVILLE	FL		06/27/2024		0	0	(17)	0	0	(17)	0	511	511	0	0	0
241028640	PALM SPRINGS	FL		06/28/2024		0	0	(93)	0	0	(93)	0	3,044	3,044	0	0	0
241028176	LEWISVILLE	TX		06/18/2024		0	0	(32)	0	0	(32)	0	820	820	0	0	0
240597286	NEWFOUNDLAND	PA		06/20/2024		0	0	(8)	0	0	(8)	0	242	242	0	0	0
241027887	RIO RANCHO	NM		06/04/2024		0	0	(14)	0	0	(14)	0	419	419	0	0	0
240598730	BLOOMFIELD	NJ		06/13/2024		0	0	(86)	0	0	(86)	0	2,606	2,606	0	0	0
240598359	ORLANDO	FL		06/26/2024		0	0	(66)	0	0	(66)	0	1,457	1,457	0	0	0
241028557	DIBERVILLE	MS		06/18/2024		0	0	(6)	0	0	(6)	0	150	150	0	0	0
241028799	SURF CITY	NC		07/01/2024		0	0	(25)	0	0	(25)	0	872	872	0	0	0
241028581	DAHLONEGA	GA		07/01/2024		0	0	(32)	0	0	(32)	0	1,148	1,148	0	0	0
024030297	MIAMI	FL		07/01/2024		0	0	(26)	0	0	(26)	0	1,409	1,409	0	0	0
241027683	KAILUA KONA	HI		06/18/2024		0	0	(14)	0	0	(14)	0	389	389	0	0	0
135037	PITTSBURGH	PA		06/27/2024		0	0	(69)	0	0	(69)	0	2,004	2,004	0	0	0
241028003	POMPANO BEACH	FL		06/18/2024		0	0	(34)	0	0	(34)	0	781	781	0	0	0
241028189	WASCO	IL		07/01/2024		0	0	(29)	0	0	(29)	0	1,027	1,027	0	0	0
241028734	EVANSVILLE	IN		07/01/2024		0	0	(7)	0	0	(7)	0	232	232	0	0	0
241028545	CAPE CORAL	FL		07/01/2024		0	0	(18)	0	0	(18)	0	615	615	0	0	0
241027670	KENOSHA	WI		06/04/2024		0	0	(13)	0	0	(13)	0	375	375	0	0	0
241028247	PANAMA CITY BEACH	FL		06/28/2024		0	0	(38)	0	0	(38)	0	1,204	1,204	0	0	0
241028080	LAKE OZARK	MO		06/04/2024		0	0	(347)	0	0	(347)	0	10,573	10,573	0	0	0
240606079	TREASURE ISLAND	FL		07/02/2024		0	0	(71)	0	0	(71)	0	2,016	2,016	0	0	0
240381616	COUDERSPORT	PA		06/13/2024		0	0	(13)	0	0	(13)	0	349	349	0	0	0
138004	BALTIMORE	MD		06/27/2024		0	0	(13)	0	0	(13)	0	384	384	0	0	0
241028112	MOUNT VERNON	WA		06/28/2024		0	0	(16)	0	0	(16)	0	487	487	0	0	0
240491621	PENSACOLA	FL		06/13/2024		0	0	(46)	0	0	(46)	0	1,392	1,392	0	0	0
241027767	DAYTONA BEACH	FL		06/18/2024		0	0	(42)	0	0	(42)	0	1,084	1,084	0	0	0
241027944	HEMET	CA		06/04/2024		0	0	(24)	0	0	(24)	0	736	736	0	0	0
241028139	PHOENIX	AZ		06/18/2024		0	0	(70)	0	0	(70)	0	1,844	1,844	0	0	0
241028507	FORT COLLINS	CO		07/01/2024		0	0	(24)	0	0	(24)	0	867	867	0	0	0
240493015	BECKLEY	WV		06/26/2024		0	0	(10)	0	0	(10)	0	214	214	0	0	0
240492967	BENICIA	CA		06/13/2024		0	0	(18)	0	0	(18)	0	482	482	0	0	0
136976	INDIANAPOLIS	IN		06/27/2024		0	0	(14)	0	0	(14)	0	403	403	0	0	0
241028340	PROVIDENCE	RI		07/01/2024		0	0	(20)	0	0	(20)	0	706	706	0	0	0
241028163	NAPLES	FL		06/28/2024		0	0	(13)	0	0	(13)	0	394	394	0	0	0
241028735	UPPER MARLBORO	MD		07/01/2024		0	0	(17)	0	0	(17)	0	600	600	0	0	0
241027931	FAIRBORN	OH		06/04/2024		0	0	(7)	0	0	(7)	0	217	217	0	0	0
240597906	METAIRIE	LA		06/20/2024		0	0	(30)	0	0	(30)	0	948	948	0	0	0
241027684	DAVENPORT	FL		06/18/2024		0	0	(31)	0	0	(31)	0	872	872	0	0	0
241028402	GLADWIN	MI		07/01/2024		0	0	(9)	0	0	(9)	0	292	292	0	0	0
241027815	GRANITE BAY	CA		06/04/2024		0	0	(109)	0	0	(109)	0	3,382	3,382	0	0	0
240491795	VISALIA	CA		06/13/2024		0	0	(39)	0	0	(39)	0	1,178	1,178	0	0	0
240596056	LAUDERDALE BY THE SEA	FL		06/13/2024		0	0	(19)	0	0	(19)	0	562	562	0	0	0
241028211	GRANITE BAY	CA		06/28/2024		0	0	(47)	0	0	(47)	0	1,555	1,555	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
139454	CARNEGIE	PA		06/27/2024		0	0	(33)	0	0	(33)	0	952	952	0	0	0
241028383	LAKE OSWEGO	OR		06/28/2024		0	0	(12)	0	0	(12)	0	384	384	0	0	0
241027676	HURRICANE	UT		07/01/2024		0	0	(23)	0	0	(23)	0	819	819	0	0	0
241028308	FAIRBORN	OH		06/18/2024		0	0	(6)	0	0	(6)	0	136	136	0	0	0
241028490	MOSS POINT	MS		07/01/2024		0	0	(13)	0	0	(13)	0	430	430	0	0	0
240503441	NORWALK	CT		06/26/2024		0	0	(57)	0	0	(57)	0	2,893	2,893	0	0	0
024040460	MIDWAY	UT		06/20/2024		0	0	(17)	0	0	(17)	0	616	616	0	0	0
240596429	ROCHESTER	NY		07/02/2024		0	0	(14)	0	0	(14)	0	367	367	0	0	0
024030449	LIVINGSTON	NJ		06/20/2024		0	0	(49)	0	0	(49)	0	1,826	1,826	0	0	0
024040314	TOPEKA	KS		07/01/2024		0	0	(17)	0	0	(17)	0	527	527	0	0	0
241027816	LAKE OSWEGO	OR		06/04/2024		0	0	(110)	0	0	(110)	0	3,286	3,286	0	0	0
024030473	RIVERBANK	CA		07/01/2024		0	0	(13)	0	0	(13)	0	424	424	0	0	0
240491134	NEW PRESTON MARBLE DALE	CT		06/13/2024		0	0	(43)	0	0	(43)	0	1,130	1,130	0	0	0
138123	BALTIMORE	MD		06/27/2024		0	0	(10)	0	0	(10)	0	297	297	0	0	0
240501411	NEW MILFORD	CT		07/02/2024		0	0	(11)	0	0	(11)	0	273	273	0	0	0
241028658	CYPRESS	TX		07/01/2024		0	0	(45)	0	0	(45)	0	1,613	1,613	0	0	0
241028779	LEHI	UT		07/01/2024		0	0	(28)	0	0	(28)	0	981	981	0	0	0
240501684	SUN LAKES	AZ		07/02/2024		0	0	(49)	0	0	(49)	0	1,380	1,380	0	0	0
240503193	MYRTLE BEACH	SC		07/02/2024		0	0	(22)	0	0	(22)	0	600	600	0	0	0
240494286	LUBBOCK	TX		06/13/2024		0	0	(23)	0	0	(23)	0	612	612	0	0	0
241028693	DAVENPORT	FL		07/01/2024		0	0	(10)	0	0	(10)	0	333	333	0	0	0
240597898	METAIRIE	LA		06/20/2024		0	0	(30)	0	0	(30)	0	948	948	0	0	0
241028381	LAGRANGE	GA		06/18/2024		0	0	(29)	0	0	(29)	0	728	728	0	0	0
240495358	OCALA	FL		06/20/2024		0	0	(16)	0	0	(16)	0	493	493	0	0	0
240500587	PORTLAND	OR		07/02/2024		0	0	(27)	0	0	(27)	0	749	749	0	0	0
240595983	MYRTLE BEACH	SC		06/20/2024		0	0	(10)	0	0	(10)	0	284	284	0	0	0
241028236	PANAMA CITY BEACH	FL		06/04/2024		0	0	(21)	0	0	(21)	0	620	620	0	0	0
240501650	CROMWELL	CT		06/20/2024		0	0	(15)	0	0	(15)	0	470	470	0	0	0
240487587	BOGOTA	NJ		06/20/2024		0	0	(25)	0	0	(25)	0	832	832	0	0	0
240597617	LUBBOCK	TX		06/20/2024		0	0	(9)	0	0	(9)	0	272	272	0	0	0
240595843	DETROIT	MI		06/20/2024		0	0	(6)	0	0	(6)	0	174	174	0	0	0
241028520	RICHMOND	TX		07/01/2024		0	0	(36)	0	0	(36)	0	1,278	1,278	0	0	0
241027878	HAGERSTOWN	MD		06/18/2024		0	0	(36)	0	0	(36)	0	928	928	0	0	0
131610	CHICAGO	IL		06/27/2024		0	0	(11)	0	0	(11)	0	317	317	0	0	0
024020377	WOODLANDS HILLS	CA		06/20/2024		0	0	(92)	0	0	(92)	0	2,714	2,714	0	0	0
241026902	BONITA SPRINGS	FL		06/04/2024		0	0	(49)	0	0	(49)	0	1,484	1,484	0	0	0
240500835	LANCASTER	CA		06/13/2024		0	0	(28)	0	0	(28)	0	754	754	0	0	0
138879	BALTIMORE	MD		06/27/2024		0	0	(10)	0	0	(10)	0	304	304	0	0	0
240495341	ALBUQUERQUE	NM		06/26/2024		0	0	(24)	0	0	(24)	0	516	516	0	0	0
241028210	HOT SPRINGS	AR		06/28/2024		0	0	(13)	0	0	(13)	0	405	405	0	0	0
137762	DETROIT	MI		06/27/2024		0	0	(8)	0	0	(8)	0	230	230	0	0	0
024030280	LITCHFIELD PARK	AZ		06/10/2024		0	0	(15)	0	0	(15)	0	1,388	1,388	0	0	0
241028465	CHICAGO	IL		06/28/2024		0	0	(31)	0	0	(31)	0	965	965	0	0	0
240598599	ORMOND BEACH	FL		06/26/2024		0	0	(95)	0	0	(95)	0	2,011	2,011	0	0	0
240596171	FLORISSANT	MO		06/20/2024		0	0	(12)	0	0	(12)	0	353	353	0	0	0
241027293	CLERMONT	FL		06/04/2024		0	0	(20)	0	0	(20)	0	609	609	0	0	0
240380451	PONCA CITY	OK		06/20/2024		0	0	(7)	0	0	(7)	0	213	213	0	0	0
240402875	CAPE MAY	NJ		06/03/2024		0	0	(45)	0	0	(45)	0	1,054	1,054	0	0	0
241028062	PFLUGERVILLE	TX		07/01/2024		0	0	(782)	0	0	(782)	0	27,513	27,513	0	0	0
241028718	OLIVE BRANCH	MS		07/01/2024		0	0	(17)	0	0	(17)	0	601	601	0	0	0
240489757	JASPER	AL		06/07/2024		0	0	(9)	0	0	(9)	0	316	316	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
240595587	ORMOND BEACH	FL		06/20/2024		0	0	(16)	0	0	(16)	0	475	475	0	0	0
240491183	CORRALES	NM		06/20/2024		0	0	(51)	0	0	(51)	0	1,610	1,610	0	0	0
240493973	TUCSON	AZ		06/07/2024		0	0	(30)	0	0	(30)	0	1,136	1,136	0	0	0
240500744	SILVER SPRING	MD		06/20/2024		0	0	(27)	0	0	(27)	0	833	833	0	0	0
240596650	TOBYHANNA	PA		06/20/2024		0	0	(7)	0	0	(7)	0	186	186	0	0	0
135040	PITTSBURGH	PA		06/27/2024		0	0	(44)	0	0	(44)	0	1,282	1,282	0	0	0
241028089	LAS VEGAS	NV		06/04/2024		0	0	(42)	0	0	(42)	0	1,247	1,247	0	0	0
241028501	PRINCEVILLE	HI		07/01/2024		0	0	(60)	0	0	(60)	0	2,183	2,183	0	0	0
241028203	FAIRBORN	OH		06/04/2024		0	0	(5)	0	0	(5)	0	144	144	0	0	0
240606616	MURRIETA	CA		06/26/2024		0	0	(47)	0	0	(47)	0	2,370	2,370	0	0	0
135709	HENRICO	VA		06/27/2024		0	0	(315)	0	0	(315)	0	9,301	9,301	0	0	0
241027788	GLENCOE	MO		06/04/2024		0	0	(12)	0	0	(12)	0	339	339	0	0	0
240504811	GUY	TX		06/26/2024		0	0	(12)	0	0	(12)	0	561	561	0	0	0
240596155	ROCHESTER	NY		07/02/2024		0	0	(13)	0	0	(13)	0	346	346	0	0	0
241028579	SAN ANTONIO	TX		07/01/2024		0	0	(15)	0	0	(15)	0	529	529	0	0	0
024040463	MIDWAY	UT		06/20/2024		0	0	(21)	0	0	(21)	0	770	770	0	0	0
241028106	ROXBURY	MA		07/01/2024		0	0	(13)	0	0	(13)	0	422	422	0	0	0
138264	KANSAS CITY	MO		06/27/2024		0	0	(13)	0	0	(13)	0	375	375	0	0	0
241027720	PANAMA CITY BEACH	FL		06/04/2024		0	0	(15)	0	0	(15)	0	426	426	0	0	0
024050213	ROME	GA		07/01/2024		0	0	(11)	0	0	(11)	0	335	335	0	0	0
477814786	CHESTNUT HILL	MA		07/01/2024		0	0	(126)	0	0	(126)	0	3,971	3,971	0	0	0
241028036	NAVARRE	FL		06/28/2024		0	0	(18)	0	0	(18)	0	589	589	0	0	0
241027938	DAYTONA BEACH SHORES	FL		06/18/2024		0	0	(53)	0	0	(53)	0	1,386	1,386	0	0	0
241028525	APTOS	CA		07/01/2024		0	0	(128)	0	0	(128)	0	4,697	4,697	0	0	0
240493726	HIALEAH	FL		06/13/2024		0	0	(44)	0	0	(44)	0	1,341	1,341	0	0	0
240495390	SAINT LOUIS	MO		06/26/2024		0	0	(17)	0	0	(17)	0	790	790	0	0	0
240606251	MORENO VALLEY	CA		07/02/2024		0	0	(88)	0	0	(88)	0	2,453	2,453	0	0	0
024030492	ANKENY	IA		06/20/2024		0	0	(13)	0	0	(13)	0	377	377	0	0	0
240503094	LITCHFIELD PARK	AZ		07/02/2024		0	0	(67)	0	0	(67)	0	1,884	1,884	0	0	0
240597336	GLOBE	AZ		07/02/2024		0	0	(17)	0	0	(17)	0	475	475	0	0	0
241028538	LYMAN	SC		07/01/2024		0	0	(20)	0	0	(20)	0	672	672	0	0	0
240598169	MOUNT RAINIER	MD		06/20/2024		0	0	(27)	0	0	(27)	0	847	847	0	0	0
138943	MONTGOMERY	AL		06/27/2024		0	0	(8)	0	0	(8)	0	224	224	0	0	0
240382259	PHOENIX	AZ		06/07/2024		0	0	(8)	0	0	(8)	0	1,000	1,000	0	0	0
241028562	SAINT PAUL	MN		07/01/2024		0	0	(15)	0	0	(15)	0	501	501	0	0	0
240204107	CITRUS HEIGHTS	CA		06/03/2024		0	0	(25)	0	0	(25)	0	1,116	1,116	0	0	0
241028647	SAN DIEGO	CA		07/01/2024		0	0	(32)	0	0	(32)	0	1,126	1,126	0	0	0
241028824	RIVERSIDE	CA		07/01/2024		0	0	(80)	0	0	(80)	0	2,937	2,937	0	0	0
241028754	LAS VEGAS	NV		07/01/2024		0	0	(13)	0	0	(13)	0	429	429	0	0	0
137912	BALTIMORE	MD		06/27/2024		0	0	(9)	0	0	(9)	0	277	277	0	0	0
240492264	FORT WALTON BEACH	FL		06/20/2024		0	0	(52)	0	0	(52)	0	1,645	1,645	0	0	0
240495382	HUNTERSVILLE	NC		06/13/2024		0	0	(112)	0	0	(112)	0	2,999	2,999	0	0	0
241027582	SAINT LOUIS	MO		06/04/2024		0	0	(10)	0	0	(10)	0	297	297	0	0	0
240502500	HAVERHILL	MA		06/20/2024		0	0	(18)	0	0	(18)	0	541	541	0	0	0
240492504	BULLHEAD CITY	AZ		06/13/2024		0	0	(17)	0	0	(17)	0	492	492	0	0	0
137939	WAYNE	MI		06/27/2024		0	0	(7)	0	0	(7)	0	200	200	0	0	0
240596643	BELLA COLLINA	FL		06/07/2024		0	0	(200)	0	0	(200)	0	7,683	7,683	0	0	0
240597856	ORLANDO	FL		06/26/2024		0	0	(110)	0	0	(110)	0	2,421	2,421	0	0	0
241027977	LAKELAND	FL		07/01/2024		0	0	(17)	0	0	(17)	0	571	571	0	0	0
BB1199690	MILWAUKEE	WI		07/25/2024		0	0	175	0	0	175	0	797	797	0	0	0
BB1194690	LONG BEACH	CA		07/11/2024		0	0	38	0	0	38	0	1,280	1,280	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
BB1194960	KATY	TX		07/11/2024		0	0	29	0	0	29	0	774	774	0	0	0
BB1187090	WASHINGTON	DC		07/19/2024		0	0	21	0	0	21	0	293	293	0	0	0
BB1186880	BALTIMORE	MD		07/19/2024		0	0	274	0	0	274	0	1,069	1,069	0	0	0
BB1199760	CHICAGO	IL		07/15/2024		0	0	450	0	0	450	0	2,689	2,689	0	0	0
BB1199290	RAVENA	NY		07/25/2024		0	0	206	0	0	206	0	1,205	1,205	0	0	0
BB1200120	COVINGTON	GA		07/25/2024		0	0	161	0	0	161	0	1,006	1,006	0	0	0
BB1198610	ONTARIO	CA		07/19/2024		0	0	237	0	0	237	0	8,080	8,080	0	0	0
BB1187220	GARDNER	MA		07/19/2024		0	0	481	0	0	481	0	1,696	1,696	0	0	0
BB1200390	CHALMETTE	LA		07/15/2024		0	0	1	0	0	1	0	232	232	0	0	0
BB1199560	OAK LAWN	IL		07/25/2024		0	0	20	0	0	20	0	389	389	0	0	0
BB1200240	BALTIMORE	MD		07/15/2024		0	0	30	0	0	30	0	949	949	0	0	0
BB1199410	HOUSTON	TX		07/25/2024		0	0	23	0	0	23	0	432	432	0	0	0
BB1194680	RIVERSIDE	CA		07/11/2024		0	0	67	0	0	67	0	3,048	3,048	0	0	0
BB1186890	SIMI VALLEY	CA		07/19/2024		0	0	758	0	0	758	0	3,128	3,128	0	0	0
BB1186690	LANHAM	MD		07/19/2024		0	0	152	0	0	152	0	751	751	0	0	0
BB1199480	WINTER HAVEN	FL		07/15/2024		0	0	43	0	0	43	0	421	421	0	0	0
BB1225590	DENTON	TX		07/26/2024		0	0	4	0	0	4	0	812	812	0	0	0
BB1187080	BROCKTON	MA		07/19/2024		0	0	175	0	0	175	0	660	660	0	0	0
BB1200310	DALLAS	TX		07/15/2024		0	0	251	0	0	251	0	1,702	1,702	0	0	0
BB1186750	MOUNT HOLLY	NC		07/19/2024		0	0	179	0	0	179	0	971	971	0	0	0
BB1198620	GREENACRES	FL		07/19/2024		0	0	14	0	0	14	0	454	454	0	0	0
BB1200450	CLANTON	AL		07/15/2024		0	0	130	0	0	130	0	600	600	0	0	0
BB1200110	MIAMI BEACH	FL		07/25/2024		0	0	526	0	0	526	0	2,757	2,757	0	0	0
BB1199740	EVANS	CO		07/15/2024		0	0	38	0	0	38	0	1,240	1,240	0	0	0
BB1194670	TRACY	CA		07/11/2024		0	0	181	0	0	181	0	1,312	1,312	0	0	0
BB1199400	CONROE	TX		07/25/2024		0	0	139	0	0	139	0	1,122	1,122	0	0	0
BB1200030	GREENVILLE	MS		07/15/2024		0	0	917	0	0	917	0	7,171	7,171	0	0	0
BB1199270	JACKSON	GA		07/25/2024		0	0	187	0	0	187	0	838	838	0	0	0
BB1200300	ALTON	TX		07/15/2024		0	0	124	0	0	124	0	868	868	0	0	0
BB1200100	ROANOKE	VA		07/15/2024		0	0	34	0	0	34	0	677	677	0	0	0
BB1199540	HOLLYWOOD	FL		07/15/2024		0	0	367	0	0	367	0	2,495	2,495	0	0	0
BB1199680	DEERFIELD BEACH	FL		07/15/2024		0	0	257	0	0	257	0	1,064	1,064	0	0	0
BB1190610	MOUNT DORA	FL		07/11/2024		0	0	185	0	0	185	0	1,879	1,879	0	0	0
BB1199340	NEW CARLISLE	OH		07/15/2024		0	0	251	0	0	251	0	2,336	2,336	0	0	0
BB1187070	OXNARD	CA		07/19/2024		0	0	1,075	0	0	1,075	0	4,907	4,907	0	0	0
BB1200090	PLUMAS LAKE	CA		07/15/2024		0	0	274	0	0	274	0	1,967	1,967	0	0	0
BB1186940	BURLESON	TX		07/19/2024		0	0	733	0	0	733	0	2,697	2,697	0	0	0
BB1187130	ELIZABETHTOWN	KY		07/19/2024		0	0	2,922	0	0	2,922	0	11,375	11,375	0	0	0
BB1199870	YONKERS	NY		07/15/2024		0	0	103	0	0	103	0	1,942	1,942	0	0	0
BB1199670	HARNED	KY		07/15/2024		0	0	107	0	0	107	0	539	539	0	0	0
BB1190600	AMERICAN FORK	UT		07/11/2024		0	0	184	0	0	184	0	2,056	2,056	0	0	0
BB1200350	KINGSPORT	TN		07/15/2024		0	0	8	0	0	8	0	348	348	0	0	0
BB1225560	BELLEVILLE	NJ		07/26/2024		0	0	220	0	0	220	0	3,027	3,027	0	0	0
BB1187050	OAK BROOK	IL		07/19/2024		0	0	729	0	0	729	0	2,853	2,853	0	0	0
BB1199250	PRINCETON	TX		07/15/2024		0	0	14	0	0	14	0	649	649	0	0	0
BB1190530	WEST JORDAN	UT		07/11/2024		0	0	391	0	0	391	0	2,600	2,600	0	0	0
BB1198640	BLACKSTONE	VA		07/19/2024		0	0	14	0	0	14	0	500	500	0	0	0
BB1199390	PANTEGO	TX		07/15/2024		0	0	227	0	0	227	0	1,660	1,660	0	0	0
BB1200290	AURORA	CO		07/15/2024		0	0	55	0	0	55	0	1,141	1,141	0	0	0
BB1199460	SIMI VALLEY	CA		07/25/2024		0	0	57	0	0	57	0	3,002	3,002	0	0	0
BB1186910	MANDEVILLE	LA		07/19/2024		0	0	183	0	0	183	0	827	827	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
BB1200220	MONTGOMERY	IL		07/15/2024		0	0	273	0	0	273	0	1,234	1,234	0	0	0
BB1199510	TROY	NY		07/15/2024		0	0	21	0	0	21	0	323	323	0	0	0
BB1225550	ST. CHARLES	IL		07/26/2024		0	0	4	0	0	4	0	794	794	0	0	0
BB1199380	DEKALB	IL		07/15/2024		0	0	126	0	0	126	0	822	822	0	0	0
BB1199850	CLEVELAND	OH		07/15/2024		0	0	45	0	0	45	0	676	676	0	0	0
BB1200210	THURMONT	MD		07/15/2024		0	0	958	0	0	958	0	4,373	4,373	0	0	0
BB1186990	COLORADO SPRINGS	CO		07/19/2024		0	0	300	0	0	300	0	1,357	1,357	0	0	0
BB1199650	DAVIE	FL		07/25/2024		0	0	394	0	0	394	0	2,159	2,159	0	0	0
BB1199790	SAINT JOSEPH	MO		07/15/2024		0	0	29	0	0	29	0	380	380	0	0	0
BB1194920	EDNA	TX		07/11/2024		0	0	22	0	0	22	0	896	896	0	0	0
BB1199720	AURORA	CO		07/25/2024		0	0	270	0	0	270	0	1,822	1,822	0	0	0
BB1197550	TYRONE	GA		07/01/2024		0	0	32	0	0	32	0	1,250	1,250	0	0	0
BB1187180	COCOA	FL		07/19/2024		0	0	493	0	0	493	0	2,685	2,685	0	0	0
BB1200130	JACKSONWALD	PA		07/25/2024		0	0	98	0	0	98	0	660	660	0	0	0
BB1199910	ATLANTIC BEACH	NC		07/15/2024		0	0	1	0	0	1	0	417	417	0	0	0
BB1186900	WASHINGTON	DC		07/19/2024		0	0	901	0	0	901	0	3,231	3,231	0	0	0
BB1199440	APPLE VALLEY	CA		07/25/2024		0	0	43	0	0	43	0	1,289	1,289	0	0	0
BB1200270	LOS ANGELES	CA		07/15/2024		0	0	114	0	0	114	0	4,146	4,146	0	0	0
BB1194910	BELLEVIEW	FL		07/11/2024		0	0	23	0	0	23	0	329	329	0	0	0
BB1201660	LOS ANGELES	CA		07/19/2024		0	0	23	0	0	23	0	1,720	1,720	0	0	0
BB1199780	DALLAS	TX		07/15/2024		0	0	37	0	0	37	0	501	501	0	0	0
BB1199360	LAKE ARROWHEAD	CA		07/25/2024		0	0	619	0	0	619	0	4,956	4,956	0	0	0
BB1194830	BERGENFIELD	NJ		07/11/2024		0	0	76	0	0	76	0	2,023	2,023	0	0	0
BB1199900	STOCKTON	CA		07/15/2024		0	0	42	0	0	42	0	1,276	1,276	0	0	0
BB1225600	NEW BRAUNFELS	TX		07/26/2024		0	0	9	0	0	9	0	1,782	1,782	0	0	0
BB1200190	FORESTPORT	NY		07/15/2024		0	0	3	0	0	3	0	103	103	0	0	0
BB1190570	ROYAL PALM BEACH	FL		07/11/2024		0	0	209	0	0	209	0	932	932	0	0	0
BB1198630	HOUSTON	TX		07/19/2024		0	0	32	0	0	32	0	1,078	1,078	0	0	0
BB1200260	GREER	SC		07/15/2024		0	0	44	0	0	44	0	983	983	0	0	0
BB1190640	JEFFERSONTON	VA		07/11/2024		0	0	111	0	0	111	0	1,760	1,760	0	0	0
BB1199700	ROYERSFORD	PA		07/15/2024		0	0	61	0	0	61	0	831	831	0	0	0
BB1186970	DIVIDE	CO		07/19/2024		0	0	759	0	0	759	0	3,209	3,209	0	0	0
BB1194700	CARSON	CA		07/11/2024		0	0	353	0	0	353	0	2,676	2,676	0	0	0
BB1199500	BIG SPRING	TX		07/15/2024		0	0	16	0	0	16	0	636	636	0	0	0
BB1200060	AURORA	IL		07/25/2024		0	0	104	0	0	104	0	1,563	1,563	0	0	0
BB1194770	NEW PORT RICHEY	FL		07/11/2024		0	0	9	0	0	9	0	365	365	0	0	0
240607978	MARATHON	FL		07/23/2024		0	0	(69)	0	0	(69)	0	1,608	1,608	0	0	0
241029005	WAIPAHU	HI		07/23/2024		0	0	(125)	0	0	(125)	0	3,395	3,395	0	0	0
241029224	VAN NUYS	CA		07/30/2024		0	0	(75)	0	0	(75)	0	2,647	2,647	0	0	0
024050027	BRANDON	FL		07/10/2024		0	0	(7)	0	0	(7)	0	261	261	0	0	0
240489583	SPRING HILL	FL		07/11/2024		0	0	(18)	0	0	(18)	0	412	412	0	0	0
024050609	NEW CANEY	TX		07/19/2024		0	0	(9)	0	0	(9)	0	276	276	0	0	0
241029098	ROYSE CITY	TX		07/30/2024		0	0	(19)	0	0	(19)	0	492	492	0	0	0
024030306	LAVEEN	AZ		07/10/2024		0	0	(32)	0	0	(32)	0	1,085	1,085	0	0	0
EL3477824	BALTIMORE	MD		07/10/2024		0	0	(10)	0	0	(10)	0	371	371	0	0	0
241029094	SPRING HILL	FL		07/30/2024		0	0	(20)	0	0	(20)	0	664	664	0	0	0
241029122	ORANGE	CA		07/30/2024		0	0	(88)	0	0	(88)	0	3,120	3,120	0	0	0
240613182	SAN DIEGO	CA		07/31/2024		0	0	(49)	0	0	(49)	0	1,496	1,496	0	0	0
241029141	SAINT JOSEPH	MI		07/23/2024		0	0	(31)	0	0	(31)	0	860	860	0	0	0
240504456	RIVERDALE	IL		07/17/2024		0	0	(11)	0	0	(11)	0	212	212	0	0	0
241028861	ADDISON	IL		07/23/2024		0	0	(59)	0	0	(59)	0	1,592	1,592	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
024020215	ZEPHYRHILLS	FL		07/10/2024		0	0	(9)	0	0	(9)	0	342	342	0	0	0
240605923	WEST HILLS	CA		07/11/2024		0	0	(67)	0	0	(67)	0	1,601	1,601	0	0	0
241028642	HONOLULU	HI		07/30/2024		0	0	(37)	0	0	(37)	0	988	988	0	0	0
241028763	CHELAN	WA		07/30/2024		0	0	(69)	0	0	(69)	0	2,441	2,441	0	0	0
241029136	KAILUA KONA	HI		07/30/2024		0	0	(847)	0	0	(847)	0	23,085	23,085	0	0	0
241029038	KULA	HI		07/30/2024		0	0	(545)	0	0	(545)	0	19,009	19,009	0	0	0
024040286	MIAMI BEACH	FL		07/10/2024		0	0	(20)	0	0	(20)	0	672	672	0	0	0
240606863	ROYAL OAK	MI		07/23/2024		0	0	(30)	0	0	(30)	0	681	681	0	0	0
241028963	DAVENPORT	FL		07/30/2024		0	0	(19)	0	0	(19)	0	489	489	0	0	0
240611988	DALLAS	TX		07/31/2024		0	0	(29)	0	0	(29)	0	881	881	0	0	0
240608356	FORT WORTH	TX		07/17/2024		0	0	(162)	0	0	(162)	0	3,122	3,122	0	0	0
240595751	ELGIN	SC		07/17/2024		0	0	(14)	0	0	(14)	0	256	256	0	0	0
240611335	IRMO	SC		07/31/2024		0	0	(49)	0	0	(49)	0	1,511	1,511	0	0	0
240609107	DELRAY BEACH	FL		07/23/2024		0	0	(35)	0	0	(35)	0	784	784	0	0	0
241028967	QUEEN CREEK	AZ		07/30/2024		0	0	(47)	0	0	(47)	0	1,252	1,252	0	0	0
240504076	MOYOCK	NC		07/31/2024		0	0	(66)	0	0	(66)	0	1,994	1,994	0	0	0
241029160	KAILUA KONA	HI		07/30/2024		0	0	(410)	0	0	(410)	0	13,860	13,860	0	0	0
240488759	TOLEDO	OH		07/31/2024		0	0	(12)	0	0	(12)	0	345	345	0	0	0
024050567	FLOWERY BRANCH	GA		07/26/2024		0	0	(128)	0	0	(128)	0	3,022	3,022	0	0	0
241028064	LEWES	DE		07/30/2024		0	0	(73)	0	0	(73)	0	1,975	1,975	0	0	0
240489542	BROOKSVILLE	FL		07/11/2024		0	0	(10)	0	0	(10)	0	225	225	0	0	0
240607754	WILMINGTON	NC		07/11/2024		0	0	(32)	0	0	(32)	0	674	674	0	0	0
024030401	HOUSTON	TX		07/19/2024		0	0	(40)	0	0	(40)	0	1,303	1,303	0	0	0
240599910	SPERRY	OK		07/11/2024		0	0	(40)	0	0	(40)	0	834	834	0	0	0
241028978	GEORGETOWN	TN		07/23/2024		0	0	(20)	0	0	(20)	0	546	546	0	0	0
024040490	KISSIMMEE	FL		07/10/2024		0	0	(25)	0	0	(25)	0	914	914	0	0	0
024040410	SARASOTA	FL		07/10/2024		0	0	(24)	0	0	(24)	0	895	895	0	0	0
240598938	LUBBOCK	TX		07/23/2024		0	0	(28)	0	0	(28)	0	648	648	0	0	0
024020438	HOPEDALE	MA		07/26/2024		0	0	(58)	0	0	(58)	0	1,728	1,728	0	0	0
240598003	PUNTA GORDA	FL		07/11/2024		0	0	(37)	0	0	(37)	0	794	794	0	0	0
241028224	GRANTHAM	NH		07/23/2024		0	0	(38)	0	0	(38)	0	1,062	1,062	0	0	0
240383802	FORT MYERS	FL		07/31/2024		0	0	(47)	0	0	(47)	0	1,424	1,424	0	0	0
241029163	DESTIN	FL		07/30/2024		0	0	(461)	0	0	(461)	0	12,353	12,353	0	0	0
241028624	BAKERSFIELD	CA		07/23/2024		0	0	(86)	0	0	(86)	0	2,582	2,582	0	0	0
241028964	SAINT AUGUSTINE	FL		07/30/2024		0	0	(23)	0	0	(23)	0	771	771	0	0	0
241028475	HONOLULU	HI		07/30/2024		0	0	(31)	0	0	(31)	0	995	995	0	0	0
240609297	HOLLYWOOD	FL		07/31/2024		0	0	(23)	0	0	(23)	0	672	672	0	0	0
240489534	SPRING HILL	FL		07/11/2024		0	0	(22)	0	0	(22)	0	511	511	0	0	0
024050019	ATLANTA	GA		07/26/2024		0	0	(41)	0	0	(41)	0	995	995	0	0	0
024060024	HANOVER PARK	IL		07/26/2024		0	0	(52)	0	0	(52)	0	1,632	1,632	0	0	0
024040032	LEOMINSTER	MA		07/26/2024		0	0	(277)	0	0	(277)	0	6,884	6,884	0	0	0
240500710	GREENSBORO	NC		07/11/2024		0	0	(103)	0	0	(103)	0	2,138	2,138	0	0	0
241028486	DAVENPORT	FL		07/23/2024		0	0	(13)	0	0	(13)	0	369	369	0	0	0
024040348	RANCHO CASCADES	CA		07/10/2024		0	0	(35)	0	0	(35)	0	1,263	1,263	0	0	0
240599555	EATONTOWN	NJ		07/11/2024		0	0	(230)	0	0	(230)	0	5,530	5,530	0	0	0
240503870	LEBANON	IN		07/31/2024		0	0	(7)	0	0	(7)	0	194	194	0	0	0
024050607	NEW CANEY	TX		07/19/2024		0	0	(9)	0	0	(9)	0	276	276	0	0	0
241029003	TRUCKEE	CA		07/23/2024		0	0	(584)	0	0	(584)	0	16,532	16,532	0	0	0
241029194	GETTYSBURG	PA		07/30/2024		0	0	(27)	0	0	(27)	0	718	718	0	0	0
241028388	ALBUQUERQUE	NM		07/30/2024		0	0	(29)	0	0	(29)	0	776	776	0	0	0
240609636	BOWIE	MD		07/31/2024		0	0	(100)	0	0	(100)	0	3,073	3,073	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
240491704	WHITE SULPHUR SPRINGS	WV		07/17/2024		0	0	(86)	0	0	(86)	0	1,670	1,670	0	0	0
241028723	LAHAINA	HI		07/23/2024		0	0	(47)	0	0	(47)	0	1,277	1,277	0	0	0
240607630	DESTIN	FL		07/17/2024		0	0	(178)	0	0	(178)	0	3,447	3,447	0	0	0
024010462	HILLSBORO	OR		07/10/2024		0	0	(144)	0	0	(144)	0	4,846	4,846	0	0	0
241028765	CHARLESTON	WV		07/23/2024		0	0	(23)	0	0	(23)	0	628	628	0	0	0
241029241	LANGLEY	WA		07/30/2024		0	0	(33)	0	0	(33)	0	1,137	1,137	0	0	0
024040553	FRESNO	CA		07/10/2024		0	0	(17)	0	0	(17)	0	602	602	0	0	0
241028672	PORT ST. LUCIE	FL		07/23/2024		0	0	(25)	0	0	(25)	0	680	680	0	0	0
024050216	ROME	GA		07/19/2024		0	0	(8)	0	0	(8)	0	343	343	0	0	0
241029199	PANAMA CITY BEACH	FL		07/30/2024		0	0	(23)	0	0	(23)	0	618	618	0	0	0
241029227	SAN ANTONIO	TX		07/30/2024		0	0	(48)	0	0	(48)	0	1,288	1,288	0	0	0
240595637	BETHLEHEM	PA		07/17/2024		0	0	(17)	0	0	(17)	0	342	342	0	0	0
241029013	THREE RIVERS	CA		07/23/2024		0	0	(44)	0	0	(44)	0	1,238	1,238	0	0	0
241028681	SANDWICH	MA		07/23/2024		0	0	(24)	0	0	(24)	0	641	641	0	0	0
024030430	AIKEN	SC		07/10/2024		0	0	(22)	0	0	(22)	0	742	742	0	0	0
024020181	NORTH MIAMI	FL		07/26/2024		0	0	(38)	0	0	(38)	0	927	927	0	0	0
241028499	SAN DIEGO	CA		07/23/2024		0	0	(23)	0	0	(23)	0	636	636	0	0	0
241029157	NAVARRE	FL		07/23/2024		0	0	(33)	0	0	(33)	0	902	902	0	0	0
024040566	SEATTLE	WA		07/10/2024		0	0	(40)	0	0	(40)	0	1,454	1,454	0	0	0
024040347	NORTHRIDGE	CA		07/10/2024		0	0	(99)	0	0	(99)	0	3,623	3,623	0	0	0
241028878	SMITHVILLE	TN		07/30/2024		0	0	(113)	0	0	(113)	0	2,818	2,818	0	0	0
240611178	TEXAS CITY	TX		07/31/2024		0	0	(1,848)	0	0	(1,848)	0	52,277	52,277	0	0	0
241029230	LAS VEGAS	NV		07/23/2024		0	0	(91)	0	0	(91)	0	2,584	2,584	0	0	0
241029025	BELCHERTOWN	MA		07/30/2024		0	0	(215)	0	0	(215)	0	5,801	5,801	0	0	0
240608901	SAINT PETERSBURG	FL		07/23/2024		0	0	(25)	0	0	(25)	0	561	561	0	0	0
241028668	THE DALLES	OR		07/30/2024		0	0	(8)	0	0	(8)	0	272	272	0	0	0
240606384	BEAUMONT	CA		07/31/2024		0	0	(36)	0	0	(36)	0	1,098	1,098	0	0	0
241028603	PAHRUMP	NV		07/23/2024		0	0	(396)	0	0	(396)	0	11,210	11,210	0	0	0
240609602	MONTGOMERY	TX		07/31/2024		0	0	(66)	0	0	(66)	0	1,997	1,997	0	0	0
024050045	MUNFORD	TN		07/19/2024		0	0	(11)	0	0	(11)	0	355	355	0	0	0
240609552	PHOENIX	AZ		07/31/2024		0	0	(77)	0	0	(77)	0	2,339	2,339	0	0	0
241028142	MILWAUKEE	WI		07/30/2024		0	0	(24)	0	0	(24)	0	779	779	0	0	0
240504571	ATLANTA	GA		07/31/2024		0	0	(15)	0	0	(15)	0	435	435	0	0	0
BB1220370	BLOOMINGDALE	GA		07/31/2024		0	0	1	0	0	1	0	86	86	0	0	0
BB1209090	KANSAS CITY	MO		07/31/2024		0	0	171	0	0	171	0	1,743	1,743	0	0	0
BB1220300	SAN TAN VALLEY	AZ		07/31/2024		0	0	22	0	0	22	0	1,902	1,902	0	0	0
BB1220390	BOCA RATON	FL		07/31/2024		0	0	366	0	0	366	0	1,424	1,424	0	0	0
BB1209510	AUBREY	TX		07/31/2024		0	0	43	0	0	43	0	714	714	0	0	0
BB1220320	CHICAGO	IL		07/31/2024		0	0	13	0	0	13	0	350	350	0	0	0
BB1209580	SAN TAN VALLEY	AZ		07/31/2024		0	0	24	0	0	24	0	698	698	0	0	0
BB1209170	DENNIS	MA		07/31/2024		0	0	27	0	0	27	0	941	941	0	0	0
BB1209220	GREECE	NY		07/31/2024		0	0	30	0	0	30	0	718	718	0	0	0
BB1209050	HAVERHILL	MA		07/31/2024		0	0	16	0	0	16	0	345	345	0	0	0
BB1209320	EL PASO	TX		07/31/2024		0	0	2	0	0	2	0	248	248	0	0	0
BB1209540	ATHOL	MA		07/31/2024		0	0	75	0	0	75	0	1,319	1,319	0	0	0
BB1209190	ORLANDO	FL		07/31/2024		0	0	61	0	0	61	0	1,060	1,060	0	0	0
BB1220360	ROSEDALE	MD		07/31/2024		0	0	21	0	0	21	0	754	754	0	0	0
BB1209290	YORK	PA		07/31/2024		0	0	6	0	0	6	0	434	434	0	0	0
BB1216120	CETRONIA	PA		07/26/2024		0	0	683	0	0	683	0	2,791	2,791	0	0	0
BB1209440	ROCHESTER	NY		07/31/2024		0	0	34	0	0	34	0	684	684	0	0	0
BB1209520	CELINA	TX		07/31/2024		0	0	113	0	0	113	0	2,282	2,282	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
BB1220310	CRAWFORDVILLE	FL		07/31/2024		0	0	60	0	0	60	0	1,556	1,556	0	0	0
BB1209590	KUNA	ID		07/31/2024		0	0	18	0	0	18	0	793	793	0	0	0
BB1220410	NAPLES	FL		07/31/2024		0	0	6	0	0	6	0	487	487	0	0	0
BB1209570	JACKSONVILLE	FL		07/31/2024		0	0	5	0	0	5	0	363	363	0	0	0
BB1216160	GALVESTON	TX		07/26/2024		0	0	192	0	0	192	0	788	788	0	0	0
BB1209200	AUBREY	TX		07/31/2024		0	0	342	0	0	342	0	3,948	3,948	0	0	0
BB1220380	HIGHLAND	IN		07/31/2024		0	0	15	0	0	15	0	651	651	0	0	0
BB1209300	MEMPHIS	TN		07/31/2024		0	0	7	0	0	7	0	246	246	0	0	0
BB1209330	LOS ANGELES	CA		07/31/2024		0	0	147	0	0	147	0	2,632	2,632	0	0	0
BB1220330	TITUSVILLE	FL		07/31/2024		0	0	12	0	0	12	0	983	983	0	0	0
BB1209210	EL CENTRO	CA		07/31/2024		0	0	51	0	0	51	0	1,486	1,486	0	0	0
BB1209500	EATON	OH		07/31/2024		0	0	26	0	0	26	0	386	386	0	0	0
BB1216110	LOS ANGELES	CA		07/26/2024		0	0	613	0	0	613	0	4,794	4,794	0	0	0
BB1220400	RICHMOND	VA		07/31/2024		0	0	61	0	0	61	0	1,075	1,075	0	0	0
BB1209430	WAYNE	WV		07/31/2024		0	0	30	0	0	30	0	601	601	0	0	0
BB1220350	NAPLES	FL		07/31/2024		0	0	6	0	0	6	0	508	508	0	0	0
BB1209180	RENO	NV		07/31/2024		0	0	18,844	0	0	18,844	0	241,003	241,003	0	0	0
BB1225510	CHESAPEAKE	VA		07/31/2024		0	0	18	0	0	18	0	1,086	1,086	0	0	0
BB1225530	ALDAN	PA		07/31/2024		0	0	7	0	0	7	0	760	760	0	0	0
BB1225500	CHIPPEWA FALLS	WI		07/31/2024		0	0	46	0	0	46	0	415	415	0	0	0
BB1225520	PORT ST. LUCIE	FL		07/31/2024		0	0	5	0	0	5	0	535	535	0	0	0
OV3578212	CAPE MAY COURT HOUSE	NJ		07/29/2024		0	0	(18)	0	0	(18)	0	516	516	0	0	0
OV3576329	MURFREESBORO	TN		07/29/2024		0	0	(15)	0	0	(15)	0	423	423	0	0	0
OV3576321	MAGNOLIA	TX		07/29/2024		0	0	(11)	0	0	(11)	0	528	528	0	0	0
OV3580047	SOCORRO	TX		07/29/2024		0	0	(8)	0	0	(8)	0	440	440	0	0	0
OV3576300	MANASSAS	VA		07/29/2024		0	0	(18)	0	0	(18)	0	682	682	0	0	0
OV3577174	WINTER PARK	FL		07/29/2024		0	0	22	0	0	22	0	1,020	1,020	0	0	0
OV3576301	SEVIERVILLE	TN		07/29/2024		0	0	(6)	0	0	(6)	0	1,083	1,083	0	0	0
OV3576319	SALISBURY	MD		07/29/2024		0	0	(12)	0	0	(12)	0	303	303	0	0	0
BB1201910	RIVERVIEW	FL		08/01/2024		0	0	130	0	0	130	0	1,370	1,370	0	0	0
BB1201940	BOTHELL	WA		08/01/2024		0	0	110	0	0	110	0	1,706	1,706	0	0	0
BB1201960	MURRIETA	CA		08/01/2024		0	0	103	0	0	103	0	1,977	1,977	0	0	0
BB1201920	LAKE STEVENS	WA		08/01/2024		0	0	181	0	0	181	0	1,896	1,896	0	0	0
BB1201950	ANNETTA	TX		08/01/2024		0	0	99	0	0	99	0	1,896	1,896	0	0	0
BB1211500	TEXARKANA	AR		08/16/2024		0	0	526	0	0	526	0	2,513	2,513	0	0	0
BB1211350	BROOKLYN	NY		08/16/2024		0	0	775	0	0	775	0	3,434	3,434	0	0	0
BB1211280	WEBSTER	NY		08/16/2024		0	0	387	0	0	387	0	1,459	1,459	0	0	0
BB1216690	FRANKLIN	TN		08/16/2024		0	0	2,033	0	0	2,033	0	13,439	13,439	0	0	0
BB1211520	CONWAY	AR		08/16/2024		0	0	243	0	0	243	0	2,214	2,214	0	0	0
BB1211210	DEER PARK	TX		08/16/2024		0	0	84	0	0	84	0	645	645	0	0	0
BB1216200	ATLANTA	GA		08/16/2024		0	0	2,284	0	0	2,284	0	8,259	8,259	0	0	0
BB1210960	JERSEY CITY	NJ		08/16/2024		0	0	202	0	0	202	0	1,064	1,064	0	0	0
BB1211040	BOWMAN	ND		08/16/2024		0	0	140	0	0	140	0	700	700	0	0	0
BB1216950	NASHVILLE	TN		08/16/2024		0	0	250	0	0	250	0	1,117	1,117	0	0	0
BB1216680	AUBURN	AL		08/16/2024		0	0	366	0	0	366	0	1,533	1,533	0	0	0
BB1211140	HENDERSON	NV		08/16/2024		0	0	8	0	0	8	0	1,102	1,102	0	0	0
BB1217220	SHELBYVILLE	TN		08/16/2024		0	0	225	0	0	225	0	1,144	1,144	0	0	0
BB1211390	ALPINE	WY		08/16/2024		0	0	359	0	0	359	0	2,617	2,617	0	0	0
BB1211090	EAST HAVEN	CT		08/16/2024		0	0	168	0	0	168	0	677	677	0	0	0
BB1211240	HOT SPRINGS VILLAGE	AR		08/16/2024		0	0	152	0	0	152	0	628	628	0	0	0
BB1211340	COCOA	FL		08/16/2024		0	0	494	0	0	494	0	2,043	2,043	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
BB1211070	MIRAMAR BEACH	FL		08/16/2024		0	0	423	0	0	423	0	1,762	1,762	0	0	0
BB1211120	CRISFIELD	MD		08/16/2024		0	0	295	0	0	295	0	1,592	1,592	0	0	0
BB1216970	PACE	FL		08/16/2024		0	0	411	0	0	411	0	1,825	1,825	0	0	0
BB1211460	SPRING BRANCH	TX		08/16/2024		0	0	417	0	0	417	0	2,011	2,011	0	0	0
BB1211000	LEDBETTER	KY		08/16/2024		0	0	193	0	0	193	0	794	794	0	0	0
BB1216380	MURFREESBORO	TN		08/16/2024		0	0	540	0	0	540	0	2,167	2,167	0	0	0
BB1210950	COLUMBUS	OH		08/16/2024		0	0	218	0	0	218	0	1,019	1,019	0	0	0
BB1211100	MOUNTAIN BROOK	AL		08/16/2024		0	0	894	0	0	894	0	3,946	3,946	0	0	0
BB1217100	LAWRENCEVILLE	GA		08/16/2024		0	0	12	0	0	12	0	1,027	1,027	0	0	0
BB1211530	FLEMING ISLAND	FL		08/16/2024		0	0	377	0	0	377	0	4,062	4,062	0	0	0
BB1211430	WAUWATOSA	WI		08/16/2024		0	0	636	0	0	636	0	6,572	6,572	0	0	0
BB1211250	HUNTSVILLE	AL		08/16/2024		0	0	326	0	0	326	0	1,558	1,558	0	0	0
BB1211550	LAND O LAKES	FL		08/16/2024		0	0	8	0	0	8	0	1,063	1,063	0	0	0
BB1216350	FAIRVIEW	TN		08/16/2024		0	0	118	0	0	118	0	2,299	2,299	0	0	0
BB1211450	WINCHESTER	TN		08/16/2024		0	0	319	0	0	319	0	1,515	1,515	0	0	0
BB1211840	EL MIRAGE	AZ		08/19/2024		0	0	132	0	0	132	0	1,047	1,047	0	0	0
BB1212550	BEE RIDGE	FL		08/19/2024		0	0	1,308	0	0	1,308	0	6,482	6,482	0	0	0
BB1212480	SALT LAKE CITY	UT		08/19/2024		0	0	286	0	0	286	0	1,764	1,764	0	0	0
BB1211740	JACKSONVILLE	FL		08/19/2024		0	0	17	0	0	17	0	904	904	0	0	0
BB1212750	RIVERTON	UT		08/19/2024		0	0	8	0	0	8	0	939	939	0	0	0
BB1212310	LEAGUE CITY	TX		08/19/2024		0	0	4	0	0	4	0	1,494	1,494	0	0	0
BB1212580	WEST VALLEY CITY	UT		08/19/2024		0	0	622	0	0	622	0	3,683	3,683	0	0	0
BB1211810	WESLACO	TX		08/19/2024		0	0	136	0	0	136	0	1,902	1,902	0	0	0
BB1212140	STRASBURG	CO		08/19/2024		0	0	165	0	0	165	0	2,134	2,134	0	0	0
BB1212070	PINELLAS PARK	FL		08/19/2024		0	0	10	0	0	10	0	209	209	0	0	0
BB1212610	WEST VALLEY CITY	UT		08/19/2024		0	0	16	0	0	16	0	1,298	1,298	0	0	0
BB1211780	PROVO	UT		08/19/2024		0	0	10	0	0	10	0	1,119	1,119	0	0	0
BB1212050	PAYSON	UT		08/19/2024		0	0	547	0	0	547	0	3,306	3,306	0	0	0
BB1212150	HARRISBURG	PA		08/19/2024		0	0	65	0	0	65	0	482	482	0	0	0
BB1212860	MEMPHIS	TN		08/19/2024		0	0	123	0	0	123	0	639	639	0	0	0
BB1212520	KENT	WA		08/19/2024		0	0	555	0	0	555	0	3,157	3,157	0	0	0
BB1212420	MEMPHIS	TN		08/19/2024		0	0	36	0	0	36	0	309	309	0	0	0
BB1211850	JASPER	AL		08/19/2024		0	0	64	0	0	64	0	483	483	0	0	0
BB1212690	FRANKLIN	GA		08/19/2024		0	0	21	0	0	21	0	752	752	0	0	0
BB1212790	COLMESNEIL	TX		08/19/2024		0	0	500	0	0	500	0	2,809	2,809	0	0	0
BB1212890	ROUND ROCK	TX		08/19/2024		0	0	413	0	0	413	0	2,166	2,166	0	0	0
BB1212920	VINEYARD	UT		08/19/2024		0	0	1,757	0	0	1,757	0	9,228	9,228	0	0	0
BB1212820	SPRING	TX		08/19/2024		0	0	237	0	0	237	0	2,123	2,123	0	0	0
BB1212450	MEMPHIS	TN		08/19/2024		0	0	37	0	0	37	0	370	370	0	0	0
BB1212080	HESPERIA	CA		08/19/2024		0	0	415	0	0	415	0	2,225	2,225	0	0	0
BB1211990	BELTON	TX		08/19/2024		0	0	173	0	0	173	0	1,595	1,595	0	0	0
BB1212430	SALT LAKE CITY	UT		08/19/2024		0	0	165	0	0	165	0	1,239	1,239	0	0	0
BB1211720	MONROE	NC		08/19/2024		0	0	40	0	0	40	0	1,512	1,512	0	0	0
BB1211790	DALLAS	TX		08/19/2024		0	0	425	0	0	425	0	2,275	2,275	0	0	0
BB1212800	BUCKEYE	AZ		08/19/2024		0	0	80	0	0	80	0	690	690	0	0	0
BB1212460	FORT MYERS	FL		08/19/2024		0	0	317	0	0	317	0	3,454	3,454	0	0	0
BB1212090	EAGLE MOUNTAIN	UT		08/19/2024		0	0	137	0	0	137	0	728	728	0	0	0
BB1212910	SCOTTSDALE	AZ		08/19/2024		0	0	166	0	0	166	0	970	970	0	0	0
BB1212120	MAGNA	UT		08/19/2024		0	0	923	0	0	923	0	6,534	6,534	0	0	0
BB1212880	PANGUITCH	UT		08/19/2024		0	0	119	0	0	119	0	814	814	0	0	0
BB1212100	LOCKHART	TX		08/19/2024		0	0	374	0	0	374	0	2,172	2,172	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
BB1212000	HENDERSON	NV		08/19/2024		0	0	372	0	0	372	0	2,255	2,255	0	0	0
BB1212400	MEMPHIS	TN		08/19/2024		0	0	38	0	0	38	0	292	292	0	0	0
BB1211870	NEW PORT RICHEY	FL		08/19/2024		0	0	26	0	0	26	0	572	572	0	0	0
BB1212900	PHOENIX	AZ		08/19/2024		0	0	259	0	0	259	0	1,530	1,530	0	0	0
BB1212470	KALAHEO	HI		08/19/2024		0	0	160	0	0	160	0	1,246	1,246	0	0	0
BB1212570	SHOW LOW	AZ		08/19/2024		0	0	250	0	0	250	0	1,437	1,437	0	0	0
BB1212030	BROWNSVILLE	TX		08/19/2024		0	0	59	0	0	59	0	457	457	0	0	0
BB1212500	GLENDALE	AZ		08/19/2024		0	0	165	0	0	165	0	1,215	1,215	0	0	0
BB1212600	HANAMAULU	HI		08/19/2024		0	0	347	0	0	347	0	2,723	2,723	0	0	0
BB1227740	FARMINGTON	NY		08/21/2024		0	0	112	0	0	112	0	1,469	1,469	0	0	0
BB1227180	CHARLOTTESVILLE	VA		08/22/2024		0	0	50	0	0	50	0	1,711	1,711	0	0	0
BB1227860	PLAIN CITY	OH		08/21/2024		0	0	98	0	0	98	0	1,173	1,173	0	0	0
BB1227760	COLUMBUS	OH		08/21/2024		0	0	60	0	0	60	0	1,056	1,056	0	0	0
BB1227910	SEAVILLE	NJ		08/21/2024		0	0	164	0	0	164	0	1,604	1,604	0	0	0
BB1227930	FARMINGDALE	NY		08/21/2024		0	0	50	0	0	50	0	940	940	0	0	0
BB1227810	CHICAGO	IL		08/21/2024		0	0	33	0	0	33	0	426	426	0	0	0
BB1227710	MONROE	NY		08/21/2024		0	0	119	0	0	119	0	1,331	1,331	0	0	0
BB1227880	MONROE	NY		08/21/2024		0	0	121	0	0	121	0	1,595	1,595	0	0	0
BB1227950	CLOVIS	CA		08/21/2024		0	0	87	0	0	87	0	1,324	1,324	0	0	0
BB1227730	SPRINGFIELD	VA		08/21/2024		0	0	209	0	0	209	0	2,293	2,293	0	0	0
BB1227850	LYNDHURST	OH		08/21/2024		0	0	51	0	0	51	0	617	617	0	0	0
BB1227900	GREENWOOD	IN		08/21/2024		0	0	11	0	0	11	0	314	314	0	0	0
BB1227190	SANDIA	TX		08/22/2024		0	0	27	0	0	27	0	1,531	1,531	0	0	0
BB1227870	ROSEVILLE	CA		08/21/2024		0	0	219	0	0	219	0	1,968	1,968	0	0	0
BB1227750	FRESNO	CA		08/21/2024		0	0	57	0	0	57	0	1,092	1,092	0	0	0
BB1227800	COVINGTON	WA		08/21/2024		0	0	273	0	0	273	0	2,780	2,780	0	0	0
BB1227770	GODLEY	TX		08/21/2024		0	0	0	0	0	0	0	357	357	0	0	0
BB1227820	HARTSVILLE	SC		08/21/2024		0	0	1	0	0	1	0	1,037	1,037	0	0	0
BB1227920	JOLIET	IL		08/21/2024		0	0	51	0	0	51	0	998	998	0	0	0
BB1227720	COMMERCE	CA		08/21/2024		0	0	272	0	0	272	0	3,245	3,245	0	0	0
BB1227790	MARION	IN		08/21/2024		0	0	58	0	0	58	0	1,068	1,068	0	0	0
BB1227840	WAUCHULA	FL		08/21/2024		0	0	5	0	0	5	0	418	418	0	0	0
OV3591739	CHARLES TOWN	WV		08/28/2024		0	0	(22)	0	0	(22)	0	699	699	0	0	0
OV3576276	BRYAN	TX		08/28/2024		0	0	(22)	0	0	(22)	0	530	530	0	0	0
OV3582793	ROUND ROCK	TX		08/28/2024		0	0	15	0	0	15	0	494	494	0	0	0
OV3576327	BRADENTON	FL		08/28/2024		0	0	20	0	0	20	0	1,696	1,696	0	0	0
OV3592128	HAZEL PARK	MI		08/28/2024		0	0	(16)	0	0	(16)	0	264	264	0	0	0
OV3595767	SIERRA VISTA	AZ		08/28/2024		0	0	(946)	0	0	(946)	0	16,773	16,773	0	0	0
OV3598811	HILLSVILLE	VA		08/28/2024		0	0	(22)	0	0	(22)	0	472	472	0	0	0
OV3576286	CITRUS SPRINGS	FL		08/28/2024		0	0	(10)	0	0	(10)	0	416	416	0	0	0
OV3576288	HASLET	TX		08/28/2024		0	0	(2)	0	0	(2)	0	643	643	0	0	0
OV3580052	HOCKLEY	TX		08/28/2024		0	0	(12)	0	0	(12)	0	605	605	0	0	0
240603233	DES PLAINES	IL		08/19/2024		0	0	(16)	0	0	(16)	0	714	714	0	0	0
37099	LOS ANGELES	CA		08/29/2024		0	0	(51)	0	0	(51)	0	1,184	1,184	0	0	0
240701722	THE COLONY	TX		08/27/2024		0	0	(20)	0	0	(20)	0	695	695	0	0	0
240716332	MILFORD	MA		08/22/2024		0	0	(42)	0	0	(42)	0	1,279	1,279	0	0	0
241029657	HEFLIN	AL		08/23/2024		0	0	(22)	0	0	(22)	0	696	696	0	0	0
240601328	MIAMI GARDENS	FL		08/09/2024		0	0	(24)	0	0	(24)	0	942	942	0	0	0
240600767	GLASGOW	KY		08/02/2024		0	0	(9)	0	0	(9)	0	307	307	0	0	0
241029154	ANCHORAGE	AK		08/29/2024		0	0	(36)	0	0	(36)	0	934	934	0	0	0
000035070	BELHAVEN	NC		08/29/2024		0	0	(20)	0	0	(20)	0	463	463	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
241029420	VANCLEAVE	MS		08/23/2024		0	0	(20)	0	0	(20)	0	634	634	0	0	0
36541	MIDDLEBORO	MA		08/29/2024		0	0	(41)	0	0	(41)	0	943	943	0	0	0
241029638	MILLERSVILLE	PA		08/29/2024		0	0	(45)	0	0	(45)	0	1,107	1,107	0	0	0
000034459	MIAMI	FL		08/29/2024		0	0	(18)	0	0	(18)	0	400	400	0	0	0
240610352	MESA	AZ		08/07/2024		0	0	(25)	0	0	(25)	0	660	660	0	0	0
000034934	EL PASO	TX		08/29/2024		0	0	(8)	0	0	(8)	0	180	180	0	0	0
241029066	ANTIOCH	IL		08/29/2024		0	0	(21)	0	0	(21)	0	651	651	0	0	0
241029192	NEW PORT RICHEY	FL		08/23/2024		0	0	(50)	0	0	(50)	0	1,580	1,580	0	0	0
240501445	MIDLOTHIAN	TX		08/02/2024		0	0	(52)	0	0	(52)	0	1,114	1,114	0	0	0
000036312	HILTON HEAD ISLAND	SC		08/29/2024		0	0	(19)	0	0	(19)	0	418	418	0	0	0
35885	HOUSTON	TX		08/29/2024		0	0	(224)	0	0	(224)	0	5,325	5,325	0	0	0
240504373	MIAMI	FL		08/27/2024		0	0	(35)	0	0	(35)	0	1,847	1,847	0	0	0
240715318	ORANGE	NJ		08/07/2024		0	0	(47)	0	0	(47)	0	1,340	1,340	0	0	0
241029448	COUNCIL BLUFFS	IA		08/29/2024		0	0	(13)	0	0	(13)	0	310	310	0	0	0
000036745	ST. LOUIS	MO		08/29/2024		0	0	(31)	0	0	(31)	0	706	706	0	0	0
35750	QUEEN CREEK	AZ		08/29/2024		0	0	(80)	0	0	(80)	0	1,869	1,869	0	0	0
240503631	MANCHESTER	NH		08/07/2024		0	0	(41)	0	0	(41)	0	1,083	1,083	0	0	0
000036879	CHARLOTTE	TN		08/29/2024		0	0	(16)	0	0	(16)	0	363	363	0	0	0
240492785	NASHUA	NH		08/15/2024		0	0	(18)	0	0	(18)	0	463	463	0	0	0
37189	FRESNO	CA		08/29/2024		0	0	(25)	0	0	(25)	0	572	572	0	0	0
000034777	INDEPENDENCE	MO		08/29/2024		0	0	(11)	0	0	(11)	0	231	231	0	0	0
36479	MONROE	WA		08/29/2024		0	0	(62)	0	0	(62)	0	1,455	1,455	0	0	0
240603548	HILLSDALE	NJ		08/27/2024		0	0	(62)	0	0	(62)	0	2,171	2,171	0	0	0
241029763	CINCINNATI	OH		08/23/2024		0	0	(20)	0	0	(20)	0	636	636	0	0	0
35916	RIVERVIEW	FL		08/29/2024		0	0	(22)	0	0	(22)	0	493	493	0	0	0
35381	CONWAY	SC		08/29/2024		0	0	(39)	0	0	(39)	0	880	880	0	0	0
240505263	NEWPORT	KY		08/27/2024		0	0	(13)	0	0	(13)	0	499	499	0	0	0
240602854	CONYERS	GA		08/09/2024		0	0	(6)	0	0	(6)	0	251	251	0	0	0
000035940	SAN JOSE	CA		08/29/2024		0	0	(101)	0	0	(101)	0	2,378	2,378	0	0	0
000034516	LAKEWOOD	NJ		08/29/2024		0	0	(13)	0	0	(13)	0	289	289	0	0	0
36483	HOUSTON	TX		08/29/2024		0	0	(10)	0	0	(10)	0	217	217	0	0	0
241029745	AUBREY	TX		08/29/2024		0	0	(12)	0	0	(12)	0	342	342	0	0	0
241029619	MONMOUTH	OR		08/29/2024		0	0	(31)	0	0	(31)	0	798	798	0	0	0
240700153	MURFREESBORO	TN		08/27/2024		0	0	(16)	0	0	(16)	0	650	650	0	0	0
240600437	STANTON	CA		08/19/2024		0	0	(23)	0	0	(23)	0	991	991	0	0	0
240612598	SAN DIEGO	CA		08/07/2024		0	0	(39)	0	0	(39)	0	1,236	1,236	0	0	0
240717538	MYRTLE BEACH	SC		08/22/2024		0	0	(261)	0	0	(261)	0	7,090	7,090	0	0	0
37232	ESSEX	MD		08/29/2024		0	0	(14)	0	0	(14)	0	308	308	0	0	0
240205021	ALBUQUERQUE	NM		08/09/2024		0	0	(245)	0	0	(245)	0	9,319	9,319	0	0	0
000032940	MEDIA	PA		08/29/2024		0	0	(18)	0	0	(18)	0	422	422	0	0	0
000036664	TOLEDO	OH		08/29/2024		0	0	(67)	0	0	(67)	0	1,461	1,461	0	0	0
240501270	BUFORD	GA		08/09/2024		0	0	(76)	0	0	(76)	0	2,976	2,976	0	0	0
240718122	WATERBURY	CT		08/29/2024		0	0	(264)	0	0	(264)	0	7,863	7,863	0	0	0
241029166	RAMONA	CA		08/23/2024		0	0	(101)	0	0	(101)	0	3,339	3,339	0	0	0
000033777	LAKELAND	FL		08/29/2024		0	0	(28)	0	0	(28)	0	632	632	0	0	0
37167	KANSAS CITY	MO		08/29/2024		0	0	(12)	0	0	(12)	0	259	259	0	0	0
37339	PASADENA	CA		08/29/2024		0	0	(99)	0	0	(99)	0	2,341	2,341	0	0	0
241029464	SHOREWOOD	IL		08/29/2024		0	0	(30)	0	0	(30)	0	761	761	0	0	0
240611954	STAMFORD	CT		08/29/2024		0	0	(40)	0	0	(40)	0	1,284	1,284	0	0	0
240717371	MYRTLE BEACH	SC		08/22/2024		0	0	(26)	0	0	(26)	0	780	780	0	0	0
36441	MERIDIAN	ID		08/29/2024		0	0	(35)	0	0	(35)	0	812	812	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
240603126	SARASOTA	FL		08/19/2024		0	0	(48)	0	0	(48)	0	2,075	2,075	0	0	0
240492165	SPRINGFIELD	MA		08/07/2024		0	0	(33)	0	0	(33)	0	883	883	0	0	0
240600700	HUGHSON	CA		08/27/2024		0	0	(82)	0	0	(82)	0	2,918	2,918	0	0	0
36752	SOUTH BOUND BROOK	NJ		08/29/2024		0	0	(18)	0	0	(18)	0	392	392	0	0	0
024060000	LOXAHATCHEE	FL		08/02/2024		0	0	(50)	0	0	(50)	0	1,053	1,053	0	0	0
000034517	LAS VEGAS	NV		08/29/2024		0	0	(21)	0	0	(21)	0	482	482	0	0	0
240613547	STOCKTON	CA		08/22/2024		0	0	(40)	0	0	(40)	0	1,217	1,217	0	0	0
35841	VENTURA	CA		08/29/2024		0	0	(91)	0	0	(91)	0	2,149	2,149	0	0	0
240718452	PALMER	MA		08/07/2024		0	0	(29)	0	0	(29)	0	756	756	0	0	0
35873	KATY	TX		08/29/2024		0	0	(23)	0	0	(23)	0	517	517	0	0	0
36766	KATHLEEN	GA		08/29/2024		0	0	(30)	0	0	(30)	0	695	695	0	0	0
241029376	ROSEVILLE	CA		08/29/2024		0	0	(22)	0	0	(22)	0	642	642	0	0	0
240716035	MYRTLE BEACH	SC		08/29/2024		0	0	(23)	0	0	(23)	0	734	734	0	0	0
000037028	GRAND RAPIDS	MI		08/29/2024		0	0	(13)	0	0	(13)	0	286	286	0	0	0
241029933	MENIFEE	CA		08/29/2024		0	0	(46)	0	0	(46)	0	1,185	1,185	0	0	0
37173	ROCKFORD	IL		08/29/2024		0	0	(10)	0	0	(10)	0	213	213	0	0	0
240717603	NEW ORLEANS	LA		08/22/2024		0	0	(13)	0	0	(13)	0	367	367	0	0	0
240717363	ALBUQUERQUE	NM		08/29/2024		0	0	(19)	0	0	(19)	0	596	596	0	0	0
240603050	LANCASTER AREA	CA		08/19/2024		0	0	(16)	0	0	(16)	0	669	669	0	0	0
240719088	MYRTLE BEACH	SC		08/15/2024		0	0	(14)	0	0	(14)	0	356	356	0	0	0
240501973	DAVENPORT	FL		08/07/2024		0	0	(124)	0	0	(124)	0	3,797	3,797	0	0	0
240719831	TAMARAC	FL		08/29/2024		0	0	(15)	0	0	(15)	0	466	466	0	0	0
36188	PLANTATION	FL		08/29/2024		0	0	(40)	0	0	(40)	0	936	936	0	0	0
35783	BOISE	ID		08/29/2024		0	0	(25)	0	0	(25)	0	586	586	0	0	0
36751	TAMPA	FL		08/29/2024		0	0	(17)	0	0	(17)	0	375	375	0	0	0
240703116	KEY WEST	FL		08/27/2024		0	0	(46)	0	0	(46)	0	1,832	1,832	0	0	0
240600643	CLARKSVILLE	TN		08/27/2024		0	0	(28)	0	0	(28)	0	1,095	1,095	0	0	0
37066	MANVEL	TX		08/29/2024		0	0	(30)	0	0	(30)	0	689	689	0	0	0
37187	ODENTON	MD		08/29/2024		0	0	(9)	0	0	(9)	0	208	208	0	0	0
34886	RALEIGH	NC		08/29/2024		0	0	(54)	0	0	(54)	0	1,254	1,254	0	0	0
240606855	MEMPHIS	TN		08/15/2024		0	0	(9)	0	0	(9)	0	216	216	0	0	0
36499	SUGAR HILL	GA		08/29/2024		0	0	(63)	0	0	(63)	0	1,488	1,488	0	0	0
37308	SAN ANTONIO	TX		08/29/2024		0	0	(28)	0	0	(28)	0	640	640	0	0	0
000036257	KINGMAN	AZ		08/29/2024		0	0	(19)	0	0	(19)	0	422	422	0	0	0
241029165	PORT ANGELES	WA		08/23/2024		0	0	(56)	0	0	(56)	0	1,809	1,809	0	0	0
241029254	CONROE	TX		08/29/2024		0	0	(18)	0	0	(18)	0	443	443	0	0	0
241029375	EVANSTON	IL		08/29/2024		0	0	(26)	0	0	(26)	0	659	659	0	0	0
000035630	AZLE	TX		08/29/2024		0	0	(37)	0	0	(37)	0	864	864	0	0	0
000036770	MERCED	CA		08/29/2024		0	0	(28)	0	0	(28)	0	640	640	0	0	0
36402	BRIDGEPORT	CT		08/29/2024		0	0	(46)	0	0	(46)	0	1,070	1,070	0	0	0
241029705	LORANGER	LA		08/29/2024		0	0	(23)	0	0	(23)	0	585	585	0	0	0
240613364	NEWARK	OH		08/22/2024		0	0	(10)	0	0	(10)	0	293	293	0	0	0
000034993	MUNHALL	PA		08/29/2024		0	0	(16)	0	0	(16)	0	349	349	0	0	0
240602227	LOS ANGELES (SHERMAN OAKS AREA)	CA		08/09/2024		0	0	(100)	0	0	(100)	0	6,154	6,154	0	0	0
36099	NASHVILLE	TN		08/29/2024		0	0	(63)	0	0	(63)	0	1,480	1,480	0	0	0
36276	TYLER	TX		08/29/2024		0	0	(28)	0	0	(28)	0	643	643	0	0	0
240613422	CHICOPEE	MA		08/22/2024		0	0	(19)	0	0	(19)	0	580	580	0	0	0
241028684	OTIS	MA		08/23/2024		0	0	(35)	0	0	(35)	0	1,133	1,133	0	0	0
36690	LAHAINA	HI		08/29/2024		0	0	(41)	0	0	(41)	0	942	942	0	0	0
000036271	OXNARD	CA		08/29/2024		0	0	(41)	0	0	(41)	0	957	957	0	0	0
35805	IOWA COLONY	TX		08/29/2024		0	0	(29)	0	0	(29)	0	669	669	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
36150	VISTA	CA		08/29/2024		0	0	(24)	0	0	(24)	0	523	523	0	0	0
240717124	TOPEKA	KS		08/15/2024		0	0	(9)	0	0	(9)	0	233	233	0	0	0
35628	BEAVER DAM	WI		08/29/2024		0	0	(24)	0	0	(24)	0	538	538	0	0	0
000035456	BLOOMFIELD HILLS	MI		08/29/2024		0	0	(11)	0	0	(11)	0	241	241	0	0	0
240600346	SUGAR HILL	GA		08/09/2024		0	0	(13)	0	0	(13)	0	506	506	0	0	0
024050540	JACKSONVILLE	FL		08/02/2024		0	0	(13)	0	0	(13)	0	451	451	0	0	0
36699	TIMNATH	CO		08/29/2024		0	0	(1,780)	0	0	(1,780)	0	41,398	41,398	0	0	0
240715862	PINECREST	FL		08/07/2024		0	0	(219)	0	0	(219)	0	7,519	7,519	0	0	0
240605642	SAINT AUGUSTINE	FL		08/07/2024		0	0	(142)	0	0	(142)	0	4,427	4,427	0	0	0
240601559	BROOKSVILLE	FL		08/09/2024		0	0	(11)	0	0	(11)	0	423	423	0	0	0
240718098	RIVERDALE	GA		08/15/2024		0	0	(12)	0	0	(12)	0	315	315	0	0	0
37579	MIAMI	FL		08/29/2024		0	0	(29)	0	0	(29)	0	671	671	0	0	0
000035735	WHEELING	IL		08/29/2024		0	0	(26)	0	0	(26)	0	601	601	0	0	0
241029411	EMERYVILLE	CA		08/29/2024		0	0	(35)	0	0	(35)	0	889	889	0	0	0
36773	BELLA VISTA	AR		08/29/2024		0	0	(22)	0	0	(22)	0	498	498	0	0	0
35112	GRAYSON	GA		08/29/2024		0	0	(37)	0	0	(37)	0	866	866	0	0	0
36405	PHILADELPHIA	PA		08/29/2024		0	0	(14)	0	0	(14)	0	316	316	0	0	0
000036819	ORANGE	CA		08/29/2024		0	0	(40,614)	0	0	(40,614)	0	956,634	956,634	0	0	0
024030460	HALLANDALE BEACH	FL		08/02/2024		0	0	(68)	0	0	(68)	0	1,440	1,440	0	0	0
240610071	HOMESTEAD	FL		08/15/2024		0	0	(46)	0	0	(46)	0	1,217	1,217	0	0	0
240504845	LAS VEGAS	NV		08/19/2024		0	0	(20)	0	0	(20)	0	830	830	0	0	0
241029457	PAHRUMP	NV		08/23/2024		0	0	(15)	0	0	(15)	0	446	446	0	0	0
000036666	BRISTOL	WI		08/29/2024		0	0	(397)	0	0	(397)	0	9,374	9,374	0	0	0
240601880	PINE MOUNTAIN CLUB	CA		08/19/2024		0	0	(17)	0	0	(17)	0	727	727	0	0	0
240501676	ENUMCLAW	WA		08/09/2024		0	0	(58)	0	0	(58)	0	2,279	2,279	0	0	0
240603654	MOORESTOWN	NJ		08/19/2024		0	0	(63)	0	0	(63)	0	2,720	2,720	0	0	0
36107	ORLANDO	FL		08/29/2024		0	0	(113)	0	0	(113)	0	2,655	2,655	0	0	0
000035475	ANAHEIM	CA		08/29/2024		0	0	(71)	0	0	(71)	0	1,671	1,671	0	0	0
000037082	NAUGATUCK	CT		08/29/2024		0	0	(73)	0	0	(73)	0	1,715	1,715	0	0	0
241029062	QUINCY	MA		08/23/2024		0	0	(52)	0	0	(52)	0	1,684	1,684	0	0	0
36298	CANNON BEACH	OR		08/29/2024		0	0	(99)	0	0	(99)	0	2,333	2,333	0	0	0
240715540	RANDLEMAN	NC		08/15/2024		0	0	(20)	0	0	(20)	0	507	507	0	0	0
240504019	MAGNOLIA	TX		08/09/2024		0	0	(19)	0	0	(19)	0	522	522	0	0	0
241029735	TEMPLE HILLS	MD		08/23/2024		0	0	(5)	0	0	(5)	0	154	154	0	0	0
241029539	MILLERSVILLE	PA		08/29/2024		0	0	(45)	0	0	(45)	0	1,107	1,107	0	0	0
241029544	SAN FRANCISCO	CA		08/23/2024		0	0	(88)	0	0	(88)	0	2,885	2,885	0	0	0
240716555	PALM BAY	FL		08/07/2024		0	0	(29)	0	0	(29)	0	899	899	0	0	0
240717769	MACON	GA		08/15/2024		0	0	(6)	0	0	(6)	0	150	150	0	0	0
240701268	GROSSE ILE	MI		08/27/2024		0	0	(30)	0	0	(30)	0	1,186	1,186	0	0	0
000035003	SAINT PETERSBURG	FL		08/29/2024		0	0	(34)	0	0	(34)	0	778	778	0	0	0
000035632	PETALUMA	CA		08/29/2024		0	0	(65)	0	0	(65)	0	1,506	1,506	0	0	0
000034577	DALLAS	TX		08/29/2024		0	0	(12)	0	0	(12)	0	256	256	0	0	0
240613380	LAS VEGAS	NV		08/22/2024		0	0	(33)	0	0	(33)	0	974	974	0	0	0
36418	DESERT HOT SPRINGS	CA		08/29/2024		0	0	(25)	0	0	(25)	0	584	584	0	0	0
000036023	LAKE OSWEGO	OR		08/29/2024		0	0	(28)	0	0	(28)	0	634	634	0	0	0
000034442	EVANSVILLE	IN		08/29/2024		0	0	(23)	0	0	(23)	0	528	528	0	0	0
000033259	BRIDGEPORT	CT		08/29/2024		0	0	(20)	0	0	(20)	0	436	436	0	0	0
241029791	MAXWELL	TX		08/29/2024		0	0	(15)	0	0	(15)	0	440	440	0	0	0
240718833	FORT WORTH	TX		08/15/2024		0	0	(103)	0	0	(103)	0	2,833	2,833	0	0	0
000033194	HOUSTON	TX		08/29/2024		0	0	(34)	0	0	(34)	0	784	784	0	0	0
240506063	GLENDALE	CA		08/09/2024		0	0	(64)	0	0	(64)	0	2,509	2,509	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
240503821	PENSACOLA BEACH	FL		08/02/2024		0	0	(37)	0	0	(37)	0	786	786	0	0	0
36093	ORANGE	CA		08/29/2024		0	0	(82)	0	0	(82)	0	1,944	1,944	0	0	0
240504696	SEATTLE	WA		08/07/2024		0	0	(84)	0	0	(84)	0	2,446	2,446	0	0	0
240505495	SPRING	TX		08/27/2024		0	0	(29)	0	0	(29)	0	1,022	1,022	0	0	0
240715672	FORT MILL	SC		08/15/2024		0	0	(73)	0	0	(73)	0	1,967	1,967	0	0	0
240723767	TARENTUM	PA		08/29/2024		0	0	(8)	0	0	(8)	0	224	224	0	0	0
241029042	SHARON	MA		08/23/2024		0	0	(99)	0	0	(99)	0	3,271	3,271	0	0	0
000036581	SCHAUMBURG	IL		08/29/2024		0	0	(18)	0	0	(18)	0	417	417	0	0	0
000034372	CIRCLEVILLE	UT		08/29/2024		0	0	(29)	0	0	(29)	0	674	674	0	0	0
241029298	LEAWOOD	KS		08/29/2024		0	0	(44)	0	0	(44)	0	1,393	1,393	0	0	0
240601179	SAN DIEGO	CA		08/09/2024		0	0	(83)	0	0	(83)	0	3,350	3,350	0	0	0
241028945	SPLENDORA	TX		08/29/2024		0	0	(46)	0	0	(46)	0	1,168	1,168	0	0	0
240608323	BRADENTON	FL		08/15/2024		0	0	(66)	0	0	(66)	0	1,713	1,713	0	0	0
240607119	BOCA RATON	FL		08/07/2024		0	0	(12)	0	0	(12)	0	351	351	0	0	0
000036525	OXFORD	MA		08/29/2024		0	0	(34)	0	0	(34)	0	784	784	0	0	0
240719724	DAVIE	FL		08/29/2024		0	0	(61)	0	0	(61)	0	1,987	1,987	0	0	0
240610642	SUNNY ISLES BEACH	FL		08/07/2024		0	0	(30)	0	0	(30)	0	794	794	0	0	0
241029543	LAS VEGAS	NV		08/23/2024		0	0	(128)	0	0	(128)	0	4,180	4,180	0	0	0
240612887	BOCA RATON	FL		08/07/2024		0	0	(106)	0	0	(106)	0	3,025	3,025	0	0	0
240612424	COUNTRY CLUB HILLS	IL		08/15/2024		0	0	(8)	0	0	(8)	0	220	220	0	0	0
240607259	NORTHBRIDGE	MA		08/07/2024		0	0	(30)	0	0	(30)	0	944	944	0	0	0
000037488	THE VILLAGES	FL		08/29/2024		0	0	(13)	0	0	(13)	0	289	289	0	0	0
36273	TOMBALL	TX		08/29/2024		0	0	(76)	0	0	(76)	0	1,790	1,790	0	0	0
36389	OLIVE BRANCH	MS		08/29/2024		0	0	(19)	0	0	(19)	0	424	424	0	0	0
36319	HILTON HEAD ISLAND	SC		08/29/2024		0	0	(20)	0	0	(20)	0	443	443	0	0	0
000037004	PHOENIX	AZ		08/29/2024		0	0	(43)	0	0	(43)	0	1,005	1,005	0	0	0
35407	GARLAND	TX		08/29/2024		0	0	(26)	0	0	(26)	0	583	583	0	0	0
35570	RACINE	WI		08/29/2024		0	0	(15)	0	0	(15)	0	326	326	0	0	0
000035565	ST GEORGE	UT		08/29/2024		0	0	(43)	0	0	(43)	0	1,000	1,000	0	0	0
000036827	LOS ANGELES	CA		08/29/2024		0	0	(58)	0	0	(58)	0	1,378	1,378	0	0	0
35812	LAS VEGAS	NV		08/29/2024		0	0	(37)	0	0	(37)	0	851	851	0	0	0
241029715	HENRICO	VA		08/29/2024		0	0	(17)	0	0	(17)	0	526	526	0	0	0
241029124	SAN BERNARDINO	CA		08/23/2024		0	0	(39)	0	0	(39)	0	1,318	1,318	0	0	0
241029511	BOZEMAN	MT		08/29/2024		0	0	(126)	0	0	(126)	0	3,326	3,326	0	0	0
35738	LANCASTER	SC		08/29/2024		0	0	(8)	0	0	(8)	0	186	186	0	0	0
240700161	MURFREESBORO	TN		08/27/2024		0	0	(12)	0	0	(12)	0	476	476	0	0	0
240505743	ROSELLE	IL		08/27/2024		0	0	(23)	0	0	(23)	0	809	809	0	0	0
36114	GARDEN CITY	GA		08/29/2024		0	0	(22)	0	0	(22)	0	490	490	0	0	0
000037233	PORT ORANGE	FL		08/29/2024		0	0	(19)	0	0	(19)	0	417	417	0	0	0
240717470	LAUDERHILL	FL		08/22/2024		0	0	(29)	0	0	(29)	0	802	802	0	0	0
241029525	PALM SPRINGS	CA		08/23/2024		0	0	(177)	0	0	(177)	0	5,830	5,830	0	0	0
240611400	MIAMI GARDENS	FL		08/29/2024		0	0	(20)	0	0	(20)	0	625	625	0	0	0
36305	PORTSMOUTH	VA		08/29/2024		0	0	(33)	0	0	(33)	0	757	757	0	0	0
240505180	ANTELOPE	CA		08/09/2024		0	0	(24)	0	0	(24)	0	907	907	0	0	0
240719948	COOPER CITY	FL		08/29/2024		0	0	(38)	0	0	(38)	0	1,226	1,226	0	0	0
240609032	PHILADELPHIA	PA		08/15/2024		0	0	(22)	0	0	(22)	0	587	587	0	0	0
240505883	CHATTANOOGA	TN		08/09/2024		0	0	0	0	0	0	0	11	11	0	0	0
35375	HONOLULU	HI		08/29/2024		0	0	(75)	0	0	(75)	0	1,762	1,762	0	0	0
241029048	PANAMA CITY BEACH	FL		08/23/2024		0	0	(257)	0	0	(257)	0	8,255	8,255	0	0	0
35997	KAPAA	HI		08/29/2024		0	0	(38)	0	0	(38)	0	871	871	0	0	0
240717835	CLERMONT	FL		08/29/2024		0	0	(26)	0	0	(26)	0	809	809	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
240603522	REDONDO BEACH	CA		08/09/2024		0	0	(94)	0	0	(94)	0	3,734	3,734	0	0	0
241029733	TEMPLE HILLS	MD		08/23/2024		0	0	(6)	0	0	(6)	0	187	187	0	0	0
000034235	ORLANDO	FL		08/29/2024		0	0	(28)	0	0	(28)	0	642	642	0	0	0
241029891	LINCOLN	NH		08/23/2024		0	0	(766)	0	0	(766)	0	23,049	23,049	0	0	0
000036705	MOSCOW	ID		08/29/2024		0	0	(45)	0	0	(45)	0	1,034	1,034	0	0	0
36165	STERLING HEIGHTS	MI		08/29/2024		0	0	(13)	0	0	(13)	0	296	296	0	0	0
34393	SANDY	OR		08/29/2024		0	0	(46)	0	0	(46)	0	1,077	1,077	0	0	0
241029765	DAPHNE	AL		08/23/2024		0	0	(6)	0	0	(6)	0	174	174	0	0	0
240501742	BLOOMFIELD	CT		08/29/2024		0	0	(20)	0	0	(20)	0	639	639	0	0	0
37150	PEMBROKE PINES	FL		08/29/2024		0	0	(18)	0	0	(18)	0	411	411	0	0	0
240602128	CARROLLTON	TX		08/02/2024		0	0	(16)	0	0	(16)	0	544	544	0	0	0
240603282	UPPER DARBY	PA		08/19/2024		0	0	(10)	0	0	(10)	0	288	288	0	0	0
241029580	SACRAMENTO	CA		08/29/2024		0	0	(24)	0	0	(24)	0	696	696	0	0	0
241029510	SPRINGFIELD	OH		08/29/2024		0	0	(47)	0	0	(47)	0	1,403	1,403	0	0	0
240604553	CATONSVILLE	MD		08/19/2024		0	0	(149)	0	0	(149)	0	6,444	6,444	0	0	0
241029696	KISSIMMEE	FL		08/23/2024		0	0	(14)	0	0	(14)	0	419	419	0	0	0
000035229	GAINESVILLE	FL		08/29/2024		0	0	(15)	0	0	(15)	0	331	331	0	0	0
240610998	DALLAS	TX		08/15/2024		0	0	(550)	0	0	(550)	0	14,454	14,454	0	0	0
241029435	JOPPA	MD		08/29/2024		0	0	(122)	0	0	(122)	0	3,733	3,733	0	0	0
240602649	BOYNTON BEACH	FL		08/09/2024		0	0	(33)	0	0	(33)	0	1,299	1,299	0	0	0
240503904	LAKE WORTH BEACH	FL		08/09/2024		0	0	(17)	0	0	(17)	0	654	654	0	0	0
240503201	HOUSTON	TX		08/27/2024		0	0	(10)	0	0	(10)	0	355	355	0	0	0
240596304	MORGANVILLE	NJ		08/29/2024		0	0	(1,194)	0	0	(1,194)	0	38,750	38,750	0	0	0
000029788	CLERMONT	FL		08/29/2024		0	0	(30)	0	0	(30)	0	679	679	0	0	0
000035248	MIAMI BEACH	FL		08/29/2024		0	0	(106)	0	0	(106)	0	2,400	2,400	0	0	0
EL2000031	LITTLE SILVER	NJ		08/29/2024		0	0	(123)	0	0	(123)	0	2,892	2,892	0	0	0
000036718	CAMDEN	NJ		08/29/2024		0	0	(17)	0	0	(17)	0	389	389	0	0	0
35970	LAFAYETTE	CO		08/29/2024		0	0	(96)	0	0	(96)	0	2,263	2,263	0	0	0
240601898	CARROLLTON	TX		08/09/2024		0	0	(51)	0	0	(51)	0	2,002	2,002	0	0	0
BB1208880	NEOSHO	MO		09/09/2024		0	0	79	0	0	79	0	2,255	2,255	0	0	0
BB1222020	DARBY	MT		09/04/2024		0	0	40	0	0	40	0	1,186	1,186	0	0	0
BB1208900	LEESBURG	VA		09/09/2024		0	0	58	0	0	58	0	1,729	1,729	0	0	0
BB1208890	MCKINNEY	TX		09/09/2024		0	0	27	0	0	27	0	974	974	0	0	0
BB1208910	CORPUS CHRISTI	TX		09/09/2024		0	0	34	0	0	34	0	604	604	0	0	0
BB1222030	POWELL BUTTE	OR		09/04/2024		0	0	7	0	0	7	0	1,422	1,422	0	0	0
BB1217120	JACKSON	TN		09/13/2024		0	0	57	0	0	57	0	754	754	0	0	0
BB1217240	COLUMBUS	MS		09/13/2024		0	0	126	0	0	126	0	658	658	0	0	0
BB1216300	COLUMBUS	MS		09/13/2024		0	0	156	0	0	156	0	938	938	0	0	0
BB1216410	LENOIR CITY	TN		09/13/2024		0	0	119	0	0	119	0	1,352	1,352	0	0	0
BB1216360	PLEASANT VIEW	TN		09/13/2024		0	0	15	0	0	15	0	492	492	0	0	0
BB1217110	ZANESVILLE	OH		09/13/2024		0	0	45	0	0	45	0	568	568	0	0	0
BB1217260	MADISONVILLE	TN		09/13/2024		0	0	64	0	0	64	0	499	499	0	0	0
BB1216960	MANCHESTER	TN		09/13/2024		0	0	373	0	0	373	0	1,919	1,919	0	0	0
BB1216290	PETERSBURG	TN		09/13/2024		0	0	188	0	0	188	0	846	846	0	0	0
BB1216220	ATLANTA	GA		09/13/2024		0	0	733	0	0	733	0	3,580	3,580	0	0	0
BB1210920	PINE BLUFF	AR		09/12/2024		0	0	21	0	0	21	0	160	160	0	0	0
BB1211080	BOSSIER CITY	LA		09/12/2024		0	0	262	0	0	262	0	1,143	1,143	0	0	0
BB1229070	BUHL	ID		09/11/2024		0	0	111	0	0	111	0	1,057	1,057	0	0	0
BB1237610	FREDERICKSBURG	VA		09/17/2024		0	0	4	0	0	4	0	939	939	0	0	0
BB1229060	KENT	WA		09/11/2024		0	0	71	0	0	71	0	1,555	1,555	0	0	0
BB1237570	HIALEAH	FL		09/17/2024		0	0	78	0	0	78	0	1,834	1,834	0	0	0

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

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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
BB1237580	SWEET HOME	OR		09/17/2024		0	0	187	0	0	187	0	1,459	1,459	0	0	0
BB1201590	ROCHESTER	NY		09/19/2024		0	0	88	0	0	88	0	1,368	1,368	0	0	0
BB1201600	BOONVILLE	NY		09/19/2024		0	0	28	0	0	28	0	538	538	0	0	0
BB1221630	PARRISH	FL		09/18/2024		0	0	85	0	0	85	0	1,147	1,147	0	0	0
BB1201560	FULTON	NY		09/19/2024		0	0	26	0	0	26	0	562	562	0	0	0
BB1221660	MISSOURI CITY	TX		09/18/2024		0	0	63	0	0	63	0	992	992	0	0	0
BB1221640	WINTER GARDEN	FL		09/18/2024		0	0	76	0	0	76	0	1,796	1,796	0	0	0
BB1201570	SYRACUSE	NY		09/19/2024		0	0	97	0	0	97	0	1,656	1,656	0	0	0
BB1201550	GREECE	NY		09/19/2024		0	0	30	0	0	30	0	672	672	0	0	0
BB1226420	FREDERICKSBURG	VA		09/23/2024		0	0	24	0	0	24	0	1,185	1,185	0	0	0
BB1228260	BRANDON	FL		09/23/2024		0	0	63	0	0	63	0	801	801	0	0	0
BB1226440	BALDWIN	NY		09/23/2024		0	0	577	0	0	577	0	2,871	2,871	0	0	0
BB1228250	HOMESTEAD	FL		09/23/2024		0	0	237	0	0	237	0	2,111	2,111	0	0	0
BB1226430	PHILADELPHIA	PA		09/23/2024		0	0	33	0	0	33	0	1,870	1,870	0	0	0
BB1236210	BARBERTON	OH		09/26/2024		0	0	1	0	0	1	0	250	250	0	0	0
BB1236240	AVON	IN		09/26/2024		0	0	506	0	0	506	0	3,229	3,229	0	0	0
BB1234310	EDGEWOOD	MD		09/25/2024		0	0	22	0	0	22	0	878	878	0	0	0
BB1234290	WAYCROSS	GA		09/25/2024		0	0	11	0	0	11	0	685	685	0	0	0
BB1236220	WOODLAWN	OH		09/26/2024		0	0	33	0	0	33	0	1,114	1,114	0	0	0
BB1234300	SALEM	OH		09/25/2024		0	0	5	0	0	5	0	417	417	0	0	0
BB1228180	ST. LOUIS	MO		09/27/2024		0	0	15	0	0	15	0	506	506	0	0	0
BB1228150	SAINT ROBERT	MO		09/27/2024		0	0	(2)	0	0	(2)	0	967	967	0	0	0
BB1228210	SPRINGFIELD	MO		09/27/2024		0	0	13	0	0	13	0	689	689	0	0	0
BB1228170	WILLOW SPRINGS	MO		09/27/2024		0	0	(1)	0	0	(1)	0	399	399	0	0	0
BB1241470	STOCKTON	CA		09/30/2024		0	0	119	0	0	119	0	1,668	1,668	0	0	0
BB1241540	HAMPTON	GA		09/30/2024		0	0	4	0	0	4	0	513	513	0	0	0
BB1241250	KILLEEN	TX		09/30/2024		0	0	3	0	0	3	0	157	157	0	0	0
BB1241400	PALM BAY	FL		09/30/2024		0	0	63	0	0	63	0	1,316	1,316	0	0	0
BB1236000	THOUSAND PALMS	CA		09/30/2024		0	0	7	0	0	7	0	691	691	0	0	0
BB1241350	SANTA ROSA	CA		09/30/2024		0	0	410	0	0	410	0	3,511	3,511	0	0	0
BB1236090	CARMICHAEL	CA		09/30/2024		0	0	42	0	0	42	0	1,349	1,349	0	0	0
BB1236040	NANUET	NY		09/30/2024		0	0	126	0	0	126	0	2,278	2,278	0	0	0
BB1235950	CUDAHY	WI		09/30/2024		0	0	8	0	0	8	0	4,912	4,912	0	0	0
BB1241310	GLENDALE	CA		09/30/2024		0	0	515	0	0	515	0	2,690	2,690	0	0	0
BB1241480	BRANDON	FL		09/30/2024		0	0	287	0	0	287	0	1,417	1,417	0	0	0
BB1241260	WINTER HAVEN	FL		09/30/2024		0	0	210	0	0	210	0	1,389	1,389	0	0	0
BB1241410	SPENCER	TN		09/30/2024		0	0	33	0	0	33	0	519	519	0	0	0
BB1236060	HERNANDO	FL		09/30/2024		0	0	98	0	0	98	0	1,388	1,388	0	0	0
BB1241550	MIAMI	FL		09/30/2024		0	0	22	0	0	22	0	969	969	0	0	0
BB1236010	CHANNELVIEW	TX		09/30/2024		0	0	1,344	0	0	1,344	0	39,883	39,883	0	0	0
BB1241600	OJUS	FL		09/30/2024		0	0	15	0	0	15	0	1,024	1,024	0	0	0
BB1236080	MILWAUKEE	WI		09/30/2024		0	0	2	0	0	2	0	543	543	0	0	0
BB1241390	FOGELSVILLE	PA		09/30/2024		0	0	75	0	0	75	0	911	911	0	0	0
BB1236030	DILLON	CO		09/30/2024		0	0	3	0	0	3	0	2,039	2,039	0	0	0
BB1241490	CORONA	CA		09/30/2024		0	0	479	0	0	479	0	2,839	2,839	0	0	0
BB1241520	NORTH LAUDERDALE	FL		09/30/2024		0	0	22	0	0	22	0	261	261	0	0	0
BB1241590	CORONA	CA		09/30/2024		0	0	466	0	0	466	0	2,612	2,612	0	0	0
407123576	MIDLAND	TX		09/24/2024		0	0	(687)	0	0	(687)	0	23,511	23,511	0	0	0
024080123	HUMBLE	TX		09/27/2024		0	0	(9)	0	0	(9)	0	686	686	0	0	0
240828277	SALISBURY	MA		09/12/2024		0	0	(3,489)	0	0	(3,489)	0	102,221	102,221	0	0	0
241029359	OAK BROOK	IL		09/30/2024		0	0	(70)	0	0	(70)	0	2,484	2,484	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
240825661	FLINT	MI		09/20/2024		0	0	(24)	0	0	(24)	0	560	560	0	0	0
241029936	RIVERVIEW	FL		09/25/2024		0	0	(29)	0	0	(29)	0	804	804	0	0	0
241029941	PARADISE	CA		09/25/2024		0	0	(33)	0	0	(33)	0	955	955	0	0	0
240832238	HENRY	VA		09/30/2024		0	0	(48)	0	0	(48)	0	1,220	1,220	0	0	0
240612952	WESTPORT	CT		09/05/2024		0	0	(81)	0	0	(81)	0	2,938	2,938	0	0	0
407124055	BAYTOWN	TX		09/24/2024		0	0	7	0	0	7	0	2,375	2,375	0	0	0
024060367	WILSON	NC		09/06/2024		0	0	(13)	0	0	(13)	0	430	430	0	0	0
407123418	PALMETTO BAY	FL		09/24/2024		0	0	(23)	0	0	(23)	0	3,786	3,786	0	0	0
024070065	DALLAS	TX		09/06/2024		0	0	(234)	0	0	(234)	0	7,511	7,511	0	0	0
240611376	SKILLMAN	NJ		09/20/2024		0	0	(101)	0	0	(101)	0	2,601	2,601	0	0	0
241029606	CUMMING	GA		09/30/2024		0	0	(21)	0	0	(21)	0	711	711	0	0	0
024070167	LEAGUE CITY	TX		09/06/2024		0	0	(24)	0	0	(24)	0	761	761	0	0	0
407123735	LOS ANGELES	CA		09/24/2024		0	0	(41)	0	0	(41)	0	1,148	1,148	0	0	0
407124220	BAYTOWN	TX		09/24/2024		0	0	2	0	0	2	0	2,263	2,263	0	0	0
024060196	WILLIAMS BAY	WI		09/27/2024		0	0	(8)	0	0	(8)	0	594	594	0	0	0
241029777	BETHEL	CT		09/25/2024		0	0	(41)	0	0	(41)	0	1,189	1,189	0	0	0
240833434	WEST MILFORD	NJ		09/30/2024		0	0	(117)	0	0	(117)	0	3,000	3,000	0	0	0
241030321	MERIDIAN	ID		09/30/2024		0	0	(52)	0	0	(52)	0	1,817	1,817	0	0	0
407124774	INDIO	CA		09/24/2024		0	0	(106)	0	0	(106)	0	2,418	2,418	0	0	0
407124717	ATHOL	ID		09/24/2024		0	0	(30)	0	0	(30)	0	1,418	1,418	0	0	0
024070499	HOUSTON	TX		09/27/2024		0	0	(8)	0	0	(8)	0	559	559	0	0	0
240832360	LOS ANGELES	CA		09/20/2024		0	0	(74)	0	0	(74)	0	1,872	1,872	0	0	0
406122908	CHESAPEAKE	VA		09/24/2024		0	0	(19)	0	0	(19)	0	251	251	0	0	0
240721761	WALES	ME		09/05/2024		0	0	(11)	0	0	(11)	0	376	376	0	0	0
406123341	EASTVALE	CA		09/24/2024		0	0	(38)	0	0	(38)	0	2,171	2,171	0	0	0
240826693	MYRTLE BEACH	SC		09/30/2024		0	0	(19)	0	0	(19)	0	477	477	0	0	0
241029973	AUGUSTA	KY		09/30/2024		0	0	(13)	0	0	(13)	0	423	423	0	0	0
240722835	SALISBURY	MA		09/12/2024		0	0	(25)	0	0	(25)	0	818	818	0	0	0
241029808	LAS VEGAS	NV		09/25/2024		0	0	(34)	0	0	(34)	0	996	996	0	0	0
241029929	WELLSVILLE	UT		09/25/2024		0	0	(23)	0	0	(23)	0	660	660	0	0	0
240833699	ORLANDO	FL		09/20/2024		0	0	(54)	0	0	(54)	0	1,387	1,387	0	0	0
EL2406121	DUNDALK	MD		09/24/2024		0	0	(23)	0	0	(23)	0	346	346	0	0	0
241030392	REYNOLDSBURG	OH		09/30/2024		0	0	(30)	0	0	(30)	0	1,014	1,014	0	0	0
241030271	CHATTANOOGA	TN		09/30/2024		0	0	(12)	0	0	(12)	0	404	404	0	0	0
240826016	MELROSE	MA		09/30/2024		0	0	(42)	0	0	(42)	0	1,076	1,076	0	0	0
241030197	POWAY	CA		09/30/2024		0	0	(78)	0	0	(78)	0	2,737	2,737	0	0	0
241030425	BOULDER	CO		09/30/2024		0	0	(73)	0	0	(73)	0	2,547	2,547	0	0	0
241029776	STRATFORD	CT		09/25/2024		0	0	(34)	0	0	(34)	0	951	951	0	0	0
240503359	MYRTLE BEACH	SC		09/05/2024		0	0	(15)	0	0	(15)	0	503	503	0	0	0
241029311	CHURCHTON	MD		09/25/2024		0	0	(18)	0	0	(18)	0	505	505	0	0	0
240828244	MYRTLE BEACH	SC		09/12/2024		0	0	(15)	0	0	(15)	0	436	436	0	0	0
240829457	HOLLYWOOD	FL		09/20/2024		0	0	(40)	0	0	(40)	0	1,004	1,004	0	0	0
241030057	ALLENTOWN	PA		09/30/2024		0	0	(10)	0	0	(10)	0	303	303	0	0	0
240827568	HOLLYWOOD	FL		09/12/2024		0	0	(13)	0	0	(13)	0	341	341	0	0	0
241029998	LITCHFIELD PARK	AZ		09/30/2024		0	0	(28)	0	0	(28)	0	960	960	0	0	0
240827808	ORLANDO	FL		09/20/2024		0	0	(127)	0	0	(127)	0	3,242	3,242	0	0	0
240834945	DENVER	NC		09/20/2024		0	0	(62)	0	0	(62)	0	1,585	1,585	0	0	0
241030533	SANTA CRUZ	CA		09/30/2024		0	0	(190)	0	0	(190)	0	6,732	6,732	0	0	0
240613927	EL PASO	TX		09/12/2024		0	0	(25)	0	0	(25)	0	712	712	0	0	0
241029253	ORLANDO	FL		09/30/2024		0	0	(85)	0	0	(85)	0	2,975	2,975	0	0	0
406123069	WOODBINE	MD		09/24/2024		0	0	(51)	0	0	(51)	0	1,606	1,606	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
240825000	RIVIERA BEACH	FL		09/20/2024		0	0	(75)	0	0	(75)	0	1,925	1,925	0	0	0
241030170	KENMORE	WA		09/25/2024		0	0	(68)	0	0	(68)	0	1,944	1,944	0	0	0
241029742	HOFFMAN ESTATES	IL		09/25/2024		0	0	(18)	0	0	(18)	0	491	491	0	0	0
241029621	LEHIGH ACRES	FL		09/25/2024		0	0	(22)	0	0	(22)	0	617	617	0	0	0
241029984	CORBETT	OR		09/25/2024		0	0	(27)	0	0	(27)	0	746	746	0	0	0
240613042	CHICAGO	IL		09/12/2024		0	0	(19)	0	0	(19)	0	483	483	0	0	0
024050054	TYLER	TX		09/06/2024		0	0	(25)	0	0	(25)	0	810	810	0	0	0
240716027	LAS VEGAS	NV		09/05/2024		0	0	(25)	0	0	(25)	0	863	863	0	0	0
240829143	HOUSTON	TX		09/20/2024		0	0	(26)	0	0	(26)	0	640	640	0	0	0
241029710	UMATILLA	FL		09/25/2024		0	0	(14)	0	0	(14)	0	375	375	0	0	0
240825323	SPRINGFIELD	MO		09/05/2024		0	0	(10)	0	0	(10)	0	352	352	0	0	0
240719518	MOUNT PLEASANT	SC		09/12/2024		0	0	(477)	0	0	(477)	0	14,545	14,545	0	0	0
240827691	MINNEOLA	FL		09/20/2024		0	0	(66)	0	0	(66)	0	1,646	1,646	0	0	0
241029615	PANAMA CITY BEACH	FL		09/30/2024		0	0	(133)	0	0	(133)	0	4,428	4,428	0	0	0
241030190	ORLANDO	FL		09/30/2024		0	0	(20)	0	0	(20)	0	643	643	0	0	0
406122384	SALT LAKE CITY	UT		09/24/2024		0	0	(27)	0	0	(27)	0	1,340	1,340	0	0	0
240721225	JACKSONVILLE	FL		09/30/2024		0	0	(42)	0	0	(42)	0	1,078	1,078	0	0	0
240717827	MYRTLE BEACH	SC		09/05/2024		0	0	(6)	0	0	(6)	0	192	192	0	0	0
241029755	OLYMPIA	WA		09/25/2024		0	0	(37)	0	0	(37)	0	1,074	1,074	0	0	0
241030166	STANWOOD	WA		09/30/2024		0	0	(69)	0	0	(69)	0	2,414	2,414	0	0	0
407125434	MUSTANG	OK		09/24/2024		0	0	(10)	0	0	(10)	0	726	726	0	0	0
240716373	AUBURNDALE	FL		09/30/2024		0	0	(55)	0	0	(55)	0	1,427	1,427	0	0	0
241030045	SAN JOSE	CA		09/25/2024		0	0	(29)	0	0	(29)	0	838	838	0	0	0
407123497	GRAND PRAIRIE	TX		09/24/2024		0	0	(4)	0	0	(4)	0	298	298	0	0	0
240722249	MYRTLE BEACH	SC		09/05/2024		0	0	(19)	0	0	(19)	0	530	530	0	0	0
241030362	JACKSONVILLE	NC		09/25/2024		0	0	(10)	0	0	(10)	0	272	272	0	0	0
240716241	ROCKLEDGE	FL		09/05/2024		0	0	(34)	0	0	(34)	0	1,202	1,202	0	0	0
240722371	SEDONA	AZ		09/20/2024		0	0	(420)	0	0	(420)	0	10,737	10,737	0	0	0
240720706	PORT SAINT LUCIE	FL		09/05/2024		0	0	(18)	0	0	(18)	0	606	606	0	0	0
241030129	HILLSBORO	OR		09/25/2024		0	0	(20)	0	0	(20)	0	558	558	0	0	0
407125169	MONROE	GA		09/24/2024		0	0	(48)	0	0	(48)	0	1,498	1,498	0	0	0
407124879	GIG HARBOR	WA		09/24/2024		0	0	(32)	0	0	(32)	0	1,214	1,214	0	0	0
407124969	TALLAHASSEE	FL		09/24/2024		0	0	(39)	0	0	(39)	0	524	524	0	0	0
240719484	WINDHAM	NH		09/05/2024		0	0	(104)	0	0	(104)	0	3,176	3,176	0	0	0
241029437	HERNANDO	MS		09/30/2024		0	0	(17)	0	0	(17)	0	567	567	0	0	0
240718080	NEWHALL	CA		09/12/2024		0	0	(78)	0	0	(78)	0	2,469	2,469	0	0	0
240824938	NORTH PORT	FL		09/05/2024		0	0	(16)	0	0	(16)	0	535	535	0	0	0
407124155	SACRAMENTO	CA		09/24/2024		0	0	(15)	0	0	(15)	0	1,097	1,097	0	0	0
407124453	HUDSON OAKS	TX		09/24/2024		0	0	(54)	0	0	(54)	0	698	698	0	0	0
407123960	FONTANA	CA		09/24/2024		0	0	(22)	0	0	(22)	0	888	888	0	0	0
240720839	CHULA VISTA	CA		09/12/2024		0	0	(57)	0	0	(57)	0	1,939	1,939	0	0	0
240827162	LANCASTER	CA		09/20/2024		0	0	(41)	0	0	(41)	0	1,021	1,021	0	0	0
241029722	WEST SAINT PAUL	MN		09/30/2024		0	0	(13)	0	0	(13)	0	409	409	0	0	0
240829952	PHOENIX	AZ		09/20/2024		0	0	(47)	0	0	(47)	0	1,189	1,189	0	0	0
241029480	CHATTANOOGA	TN		09/25/2024		0	0	(15)	0	0	(15)	0	401	401	0	0	0
241029698	BATTLEFIELD	MO		09/25/2024		0	0	(51)	0	0	(51)	0	1,407	1,407	0	0	0
240830364	CHARLOTTE	NC		09/20/2024		0	0	(29)	0	0	(29)	0	735	735	0	0	0
240831578	HOFFMAN ESTATES	IL		09/30/2024		0	0	(22)	0	0	(22)	0	546	546	0	0	0
024080130	TARZANA	CA		09/27/2024		0	0	(79)	0	0	(79)	0	5,896	5,896	0	0	0
240829044	ALVARADO	TX		09/20/2024		0	0	(137)	0	0	(137)	0	3,381	3,381	0	0	0
406121129	CHICAGO	IL		09/24/2024		0	0	(20)	0	0	(20)	0	589	589	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
407124505	NASHVILLE	TN		09/24/2024		0	0	(12)	0	0	(12)	0	1,014	1,014	0	0	0
240722124	NORTH MYRTLE BEACH	SC		09/30/2024		0	0	(151)	0	0	(151)	0	3,921	3,921	0	0	0
240832584	DALLAS	TX		09/30/2024		0	0	(32)	0	0	(32)	0	803	803	0	0	0
240831107	LAUDERDALE LAKES	FL		09/20/2024		0	0	(37)	0	0	(37)	0	857	857	0	0	0
024070440	PHOENIX	AZ		09/27/2024		0	0	(20)	0	0	(20)	0	1,497	1,497	0	0	0
024060265	KAPAA	HI		09/06/2024		0	0	(53)	0	0	(53)	0	1,718	1,718	0	0	0
241030332	SOUTH JORDAN	UT		09/30/2024		0	0	(60)	0	0	(60)	0	1,942	1,942	0	0	0
024070067	RICHMOND	VA		09/27/2024		0	0	(5)	0	0	(5)	0	383	383	0	0	0
241029576	MIDWAY	UT		09/25/2024		0	0	(22)	0	0	(22)	0	627	627	0	0	0
240832824	NAPLES	FL		09/30/2024		0	0	(56)	0	0	(56)	0	1,429	1,429	0	0	0
240722397	CHAMPIONSGATE	FL		09/20/2024		0	0	(21)	0	0	(21)	0	525	525	0	0	0
241029053	NEW BRITAIN	PA		09/25/2024		0	0	(19)	0	0	(19)	0	547	547	0	0	0
406122897	PEMBROKE PINES	FL		09/24/2024		0	0	(60)	0	0	(60)	0	988	988	0	0	0
024060296	ATHERTON	CA		09/06/2024		0	0	(79)	0	0	(79)	0	2,569	2,569	0	0	0
240609925	SUMTER	SC		09/30/2024		0	0	(10)	0	0	(10)	0	230	230	0	0	0
241029886	BEND	OR		09/25/2024		0	0	(114)	0	0	(114)	0	3,423	3,423	0	0	0
241029639	PEMBROKE PINES	FL		09/25/2024		0	0	(17)	0	0	(17)	0	457	457	0	0	0
240827147	BRADENTON	FL		09/30/2024		0	0	(20)	0	0	(20)	0	494	494	0	0	0
241029575	FORT PIERCE	FL		09/25/2024		0	0	(25)	0	0	(25)	0	705	705	0	0	0
241029771	CHELSEA	MA		09/25/2024		0	0	(29)	0	0	(29)	0	837	837	0	0	0
240828673	MANHATTAN BEACH	CA		09/05/2024		0	0	(157)	0	0	(157)	0	4,844	4,844	0	0	0
024070320	GROSSE ILE	MI		09/27/2024		0	0	(19)	0	0	(19)	0	1,399	1,399	0	0	0
240829234	PORT CHARLOTTE	FL		09/30/2024		0	0	(16)	0	0	(16)	0	385	385	0	0	0
241029752	KEAAU	HI		09/30/2024		0	0	(12)	0	0	(12)	0	355	355	0	0	0
OV3616310	DENTON	TX		09/26/2024		0	0	(40)	0	0	(40)	0	746	746	0	0	0
OV3615572	PORT ST LUCIE	FL		09/26/2024		0	0	(36)	0	0	(36)	0	798	798	0	0	0
OV3613507	LAKELAND	FL		09/26/2024		0	0	(26)	0	0	(26)	0	440	440	0	0	0
OV3614448	ORLANDO	FL		09/26/2024		0	0	(26)	0	0	(26)	0	425	425	0	0	0
OV3615869	SAN TAN VALLEY	AZ		09/26/2024		0	0	(32)	0	0	(32)	0	646	646	0	0	0
OV3613489	NORTH PORT	FL		09/26/2024		0	0	(28)	0	0	(28)	0	459	459	0	0	0
OV3615564	JACKSONVILLE	FL		09/26/2024		0	0	(19)	0	0	(19)	0	587	587	0	0	0
OV3615884	CLEARWATER	FL		09/26/2024		0	0	(27)	0	0	(27)	0	473	473	0	0	0
BB1237590	WALNUT CREEK	CA		09/26/2024		0	0	2	0	0	2	0	531	531	0	0	0
BB1244500	LINDA	CA		10/18/2024		0	0	52	0	0	52	0	1,034	1,034	0	0	0
BB1210610	SAN ANTONIO	TX		10/10/2024		0	0	49	0	0	49	0	704	704	0	0	0
BB1244570	NORMAN	OK		10/18/2024		0	0	1	0	0	1	0	413	413	0	0	0
BB1210710	SANFORD	FL		10/10/2024		0	0	66	0	0	66	0	1,024	1,024	0	0	0
BB1244670	ORLANDO	FL		10/18/2024		0	0	150	0	0	150	0	588	588	0	0	0
BB1215480	PORT ST. LUCIE	FL		10/10/2024		0	0	99	0	0	99	0	1,738	1,738	0	0	0
BB1210510	FORT WORTH	TX		10/10/2024		0	0	206	0	0	206	0	2,094	2,094	0	0	0
BB1244600	ST. CLOUD	MN		10/18/2024		0	0	7	0	0	7	0	370	370	0	0	0
BB1215510	CRYSTAL RIVER	FL		10/10/2024		0	0	5	0	0	5	0	784	784	0	0	0
BB1210640	RIO RANCHO	NM		10/10/2024		0	0	83	0	0	83	0	1,166	1,166	0	0	0
BB1244530	CLEVELAND	OH		10/18/2024		0	0	12	0	0	12	0	459	459	0	0	0
BB1210740	TAYLOR	TX		10/10/2024		0	0	170	0	0	170	0	1,548	1,548	0	0	0
BB1210810	BOILING SPRINGS	SC		10/10/2024		0	0	35	0	0	35	0	437	437	0	0	0
BB1260850	SAN MARCOS	TX		10/16/2024		0	0	6	0	0	6	0	774	774	0	0	0
BB1215540	CARTERET	NJ		10/10/2024		0	0	514	0	0	514	0	2,378	2,378	0	0	0
BB1244730	MARYSVILLE	CA		10/18/2024		0	0	2	0	0	2	0	939	939	0	0	0
BB1210720	LEANDER	TX		10/10/2024		0	0	147	0	0	147	0	2,139	2,139	0	0	0
BB1244460	SEADRIFT	TX		10/18/2024		0	0	279	0	0	279	0	1,375	1,375	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
BB1244560	SACRAMENTO	CA		10/18/2024		0	0	167	0	0	167	0	6,391	6,391	0	0	0
BB1260830	COMMERCE CITY	CO		10/16/2024		0	0	364	0	0	364	0	2,505	2,505	0	0	0
BB1244660	LANDOVER	MD		10/18/2024		0	0	32	0	0	32	0	476	476	0	0	0
BB1210790	MINNEAPOLIS	MN		10/10/2024		0	0	100	0	0	100	0	1,393	1,393	0	0	0
BB1215550	METAIRIE	LA		10/10/2024		0	0	143	0	0	143	0	628	628	0	0	0
BB1244590	INDIANAPOLIS	IN		10/18/2024		0	0	3	0	0	3	0	535	535	0	0	0
BB1244690	FORT LAUDERDALE	FL		10/18/2024		0	0	390	0	0	390	0	1,765	1,765	0	0	0
BB1244520	LOS LUNAS	NM		10/18/2024		0	0	29	0	0	29	0	1,015	1,015	0	0	0
BB1244620	DEERFIELD BEACH	FL		10/18/2024		0	0	96	0	0	96	0	1,408	1,408	0	0	0
BB1244720	EAST HAMPTON	NY		10/18/2024		0	0	284	0	0	284	0	1,800	1,800	0	0	0
BB1215530	REX	GA		10/10/2024		0	0	0	0	0	0	0	455	455	0	0	0
BB1244450	SOUTH FALLSBURG	NY		10/18/2024		0	0	63	0	0	63	0	1,039	1,039	0	0	0
BB1210460	NEW CANEY	TX		10/10/2024		0	0	154	0	0	154	0	1,332	1,332	0	0	0
BB1210730	WINTER HAVEN	FL		10/10/2024		0	0	62	0	0	62	0	811	811	0	0	0
BB1244650	LIGHTHOUSE POINT	FL		10/18/2024		0	0	570	0	0	570	0	2,816	2,816	0	0	0
BB1210590	MARICOPA	AZ		10/10/2024		0	0	103	0	0	103	0	1,201	1,201	0	0	0
BB1215560	DEBARY	FL		10/10/2024		0	0	212	0	0	212	0	989	989	0	0	0
BB1244480	QUEEN CREEK	AZ		10/18/2024		0	0	128	0	0	128	0	1,828	1,828	0	0	0
BB1210490	SEALY	TX		10/10/2024		0	0	133	0	0	133	0	1,277	1,277	0	0	0
BB1244580	CALUMET CITY	IL		10/18/2024		0	0	0	0	0	0	0	492	492	0	0	0
BB1244510	TRENTON	NJ		10/18/2024		0	0	2	0	0	2	0	553	553	0	0	0
BB1210760	LADSON	SC		10/10/2024		0	0	150	0	0	150	0	1,825	1,825	0	0	0
BB1210670	CAPE CORAL	FL		10/10/2024		0	0	156	0	0	156	0	1,850	1,850	0	0	0
BB1244680	WALLACE	ID		10/18/2024		0	0	48	0	0	48	0	749	749	0	0	0
BB1215470	ARVADA	CO		10/10/2024		0	0	250	0	0	250	0	1,709	1,709	0	0	0
BB1210500	WONDER LAKE	IL		10/10/2024		0	0	107	0	0	107	0	988	988	0	0	0
BB1210600	OCALA	FL		10/10/2024		0	0	112	0	0	112	0	1,195	1,195	0	0	0
BB1244710	PEEKSKILL	NY		10/18/2024		0	0	9	0	0	9	0	1,428	1,428	0	0	0
BB1215570	LOS ANGELES	CA		10/10/2024		0	0	573	0	0	573	0	4,964	4,964	0	0	0
BB1215500	MELBOURNE	FL		10/10/2024		0	0	9	0	0	9	0	528	528	0	0	0
BB1210530	KATY	TX		10/10/2024		0	0	125	0	0	125	0	1,432	1,432	0	0	0
BB1210630	HENDERSON	NV		10/10/2024		0	0	107	0	0	107	0	1,444	1,444	0	0	0
BB1260840	BULVERDE	TX		10/16/2024		0	0	96	0	0	96	0	1,890	1,890	0	0	0
BB1210700	WINTER GARDEN	FL		10/10/2024		0	0	108	0	0	108	0	1,613	1,613	0	0	0
BB1244470	RENTON	WA		10/18/2024		0	0	767	0	0	767	0	4,332	4,332	0	0	0
BB1244400	WINTER HAVEN	FL		10/18/2024		0	0	54	0	0	54	0	851	851	0	0	0
BB1210800	LEBANON	TN		10/10/2024		0	0	46	0	0	46	0	635	635	0	0	0
BB1241340	HOLLYWOOD	MD		10/25/2024		0	0	409	0	0	409	0	1,959	1,959	0	0	0
BB1241500	SPRING HILL	FL		10/25/2024		0	0	159	0	0	159	0	1,403	1,403	0	0	0
BB1241290	ANTIOCH	CA		10/25/2024		0	0	205	0	0	205	0	1,410	1,410	0	0	0
BB1241380	TAMPA	FL		10/25/2024		0	0	362	0	0	362	0	1,637	1,637	0	0	0
BB1241270	GILROY	CA		10/25/2024		0	0	786	0	0	786	0	4,860	4,860	0	0	0
BB1241560	PALMDALE	CA		10/25/2024		0	0	1,263	0	0	1,263	0	7,595	7,595	0	0	0
BB1241450	SUWANEE	GA		10/25/2024		0	0	515	0	0	515	0	2,789	2,789	0	0	0
BB1241580	TAMPA	FL		10/25/2024		0	0	491	0	0	491	0	2,208	2,208	0	0	0
BB1241320	CARROLLWOOD	FL		10/25/2024		0	0	394	0	0	394	0	2,404	2,404	0	0	0
BB1241440	OLDSMAR	FL		10/25/2024		0	0	227	0	0	227	0	1,292	1,292	0	0	0
BB1241570	MADERA	CA		10/25/2024		0	0	74	0	0	74	0	890	890	0	0	0
BB1241280	RIVERSIDE	CA		10/25/2024		0	0	164	0	0	164	0	2,061	2,061	0	0	0
BB1261000	SHILOH	PA		10/31/2024		0	0	31	0	0	31	0	1,159	1,159	0	0	0
BB1261010	COVINGTON	GA		10/31/2024		0	0	13	0	0	13	0	1,205	1,205	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
BB1272290	INVERNESS	FL		11/01/2024		0	0	0	0	0	0	0	2,245	2,245	0	0	0
BB1272280	HILLSDALE	NJ		11/01/2024		0	0	35	0	0	35	0	1,006	1,006	0	0	0
OV3615343	SATSUMA	FL		10/28/2024		0	0	5	0	0	5	0	540	540	0	0	0
OV3619541	SOUTH BEND	IN		10/28/2024		0	0	(647)	0	0	(647)	0	16,106	16,106	0	0	0
OV3616832	MIDDLETOWN	DE		10/28/2024		0	0	(32)	0	0	(32)	0	764	764	0	0	0
OV3615325	LADSON	SC		10/28/2024		0	0	(17)	0	0	(17)	0	509	509	0	0	0
OV3614447	PANAMA CITY	FL		10/28/2024		0	0	(1)	0	0	(1)	0	548	548	0	0	0
OV3619534	WADING RIVER	NY		10/28/2024		0	0	(37)	0	0	(37)	0	798	798	0	0	0
OV3619543	SOUND BEACH	NY		10/28/2024		0	0	(20)	0	0	(20)	0	456	456	0	0	0
OV3629023	ROGERS	MN		10/28/2024		0	0	8	0	0	8	0	1,054	1,054	0	0	0
OV3615344	EASTPOINT	FL		10/28/2024		0	0	(16)	0	0	(16)	0	880	880	0	0	0
241047976	NEPTUNE	NJ		10/31/2024		0	0	(18)	0	0	(18)	0	749	749	0	0	0
240492991	JACKSONVILLE	FL		10/24/2024		0	0	(152)	0	0	(152)	0	4,024	4,024	0	0	0
240835173	IRVING	TX		10/31/2024		0	0	(14)	0	0	(14)	0	433	433	0	0	0
240834523	VENTURA	CA		10/21/2024		0	0	(99)	0	0	(99)	0	5,798	5,798	0	0	0
024080087	SANGER	CA		10/01/2024		0	0	(12)	0	0	(12)	0	483	483	0	0	0
240830844	BATH	PA		10/09/2024		0	0	(83)	0	0	(83)	0	2,208	2,208	0	0	0
240945071	WESTWEGO	LA		10/31/2024		0	0	(13)	0	0	(13)	0	389	389	0	0	0
240831404	NUTLEY	NJ		10/21/2024		0	0	(35)	0	0	(35)	0	1,018	1,018	0	0	0
240832428	NEW HAVEN	CT		10/09/2024		0	0	(34)	0	0	(34)	0	884	884	0	0	0
024070313	WILMINGTON	NC		10/01/2024		0	0	(22)	0	0	(22)	0	1,177	1,177	0	0	0
240832378	LOS ANGELES	CA		10/24/2024		0	0	(37)	0	0	(37)	0	980	980	0	0	0
024080208	COARSEGOLD	CA		10/01/2024		0	0	(323)	0	0	(323)	0	13,577	13,577	0	0	0
241030075	PALM COAST	FL		10/30/2024		0	0	(20)	0	0	(20)	0	579	579	0	0	0
240724252	SAN FRANCISCO	CA		10/24/2024		0	0	(17)	0	0	(17)	0	809	809	0	0	0
240703835	GREENDALE	WI		10/01/2024		0	0	(19)	0	0	(19)	0	776	776	0	0	0
240936773	METHUEN	MA		10/31/2024		0	0	(329)	0	0	(329)	0	10,912	10,912	0	0	0
407125076	PASADENA	MD		10/15/2024		0	0	(41)	0	0	(41)	0	1,135	1,135	0	0	0
240603118	ANN ARBOR	MI		10/01/2024		0	0	(12)	0	0	(12)	0	473	473	0	0	0
406122148	MONTEBELLO	CA		10/15/2024		0	0	(21)	0	0	(21)	0	776	776	0	0	0
240701607	PALM SPRINGS	FL		10/01/2024		0	0	(343)	0	0	(343)	0	14,356	14,356	0	0	0
241049568	KANSAS CITY	MO		10/31/2024		0	0	(7)	0	0	(7)	0	280	280	0	0	0
240832881	RICHARDSON	TX		10/21/2024		0	0	(24)	0	0	(24)	0	696	696	0	0	0
241030145	BELLA COLLINA	FL		10/30/2024		0	0	(167)	0	0	(167)	0	5,167	5,167	0	0	0
024070223	VICTORVILLE	CA		10/01/2024		0	0	(21)	0	0	(21)	0	1,001	1,001	0	0	0
240801258	CENTERVILLE	UT		10/01/2024		0	0	(39)	0	0	(39)	0	1,697	1,697	0	0	0
240942508	GAINESVILLE	FL		10/24/2024		0	0	(740)	0	0	(740)	0	19,041	19,041	0	0	0
240936708	POST FALLS	ID		10/21/2024		0	0	(13)	0	0	(13)	0	685	685	0	0	0
240714774	SUNLAND PARK	NM		10/24/2024		0	0	(15)	0	0	(15)	0	390	390	0	0	0
407125615	NORTH LAS VEGAS	NV		10/15/2024		0	0	(14)	0	0	(14)	0	961	961	0	0	0
407124558	CAMARILLO	CA		10/15/2024		0	0	(14)	0	0	(14)	0	2,108	2,108	0	0	0
240828467	PHILADELPHIA	PA		10/09/2024		0	0	(14)	0	0	(14)	0	405	405	0	0	0
240832600	GASTONIA	NC		10/21/2024		0	0	(10)	0	0	(10)	0	509	509	0	0	0
240835538	JACKSON	MI		10/31/2024		0	0	(7)	0	0	(7)	0	205	205	0	0	0
407125019	KISSIMMEE	FL		10/15/2024		0	0	(41)	0	0	(41)	0	903	903	0	0	0
407124982	LOS ANGELES	CA		10/15/2024		0	0	(71)	0	0	(71)	0	6,577	6,577	0	0	0
024080037	BURR RIDGE	IL		10/01/2024		0	0	(82)	0	0	(82)	0	3,444	3,444	0	0	0
024080228	PENSACOLA	FL		10/01/2024		0	0	(518)	0	0	(518)	0	20,636	20,636	0	0	0
240938746	PHILADELPHIA	PA		10/31/2024		0	0	(30)	0	0	(30)	0	989	989	0	0	0
241030842	FALLBROOK	CA		10/30/2024		0	0	(94)	0	0	(94)	0	2,891	2,891	0	0	0
240832923	ODESSA	TX		10/24/2024		0	0	(199)	0	0	(199)	0	5,229	5,229	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
240803734	TACOMA	WA		10/01/2024		0	0	(284)	0	0	(284)	0	11,694	11,694	0	0	0
241030861	PRINCETON	TX		10/30/2024		0	0	(18)	0	0	(18)	0	536	536	0	0	0
240938555	CUMMING	GA		10/24/2024		0	0	(38)	0	0	(38)	0	1,031	1,031	0	0	0
241030982	DES PLAINES	IL		10/30/2024		0	0	(34)	0	0	(34)	0	952	952	0	0	0
241030989	OAKHURST	CA		10/30/2024		0	0	(47)	0	0	(47)	0	1,403	1,403	0	0	0
241030868	NAMPA	ID		10/30/2024		0	0	(74)	0	0	(74)	0	2,266	2,266	0	0	0
240937136	HOUSTON	TX		10/24/2024		0	0	(20)	0	0	(20)	0	502	502	0	0	0
407125367	SUFFOLK	VA		10/15/2024		0	0	(20)	0	0	(20)	0	503	503	0	0	0
407125754	MONUMENT	CO		10/15/2024		0	0	(45)	0	0	(45)	0	942	942	0	0	0
240826776	BOCA RATON	FL		10/21/2024		0	0	(6,691)	0	0	(6,691)	0	214,732	214,732	0	0	0
024060485	CITRUS HEIGHTS	CA		10/01/2024		0	0	(17)	0	0	(17)	0	901	901	0	0	0
241030645	PANAMA CITY BEACH	FL		10/30/2024		0	0	(36)	0	0	(36)	0	1,062	1,062	0	0	0
241030892	NASHVILLE	TN		10/30/2024		0	0	(49)	0	0	(49)	0	1,474	1,474	0	0	0
024070315	TAMPA	FL		10/01/2024		0	0	(18)	0	0	(18)	0	694	694	0	0	0
241030701	VIRGINIA BEACH	VA		10/30/2024		0	0	(27)	0	0	(27)	0	804	804	0	0	0
240720086	ROCHESTER	NY		10/24/2024		0	0	(20)	0	0	(20)	0	522	522	0	0	0
240834036	LAKE ALFRED	FL		10/24/2024		0	0	(38)	0	0	(38)	0	981	981	0	0	0
240936195	PALM BEACH GARDENS	FL		10/21/2024		0	0	(16)	0	0	(16)	0	441	441	0	0	0
024080117	CAMARILLO	CA		10/01/2024		0	0	(231)	0	0	(231)	0	9,397	9,397	0	0	0
240828681	MURFREESBORO	TN		10/21/2024		0	0	(12)	0	0	(12)	0	619	619	0	0	0
240938712	PHILADELPHIA	PA		10/31/2024		0	0	(30)	0	0	(30)	0	989	989	0	0	0
024070334	SAVAGE	MD		10/01/2024		0	0	(25)	0	0	(25)	0	1,201	1,201	0	0	0
024080031	PETERSBURG	VA		10/01/2024		0	0	(10)	0	0	(10)	0	402	402	0	0	0
240802066	BUCKEYE	AZ		10/01/2024		0	0	(7)	0	0	(7)	0	300	300	0	0	0
240936054	MYRTLE BEACH	SC		10/24/2024		0	0	(977)	0	0	(977)	0	24,137	24,137	0	0	0
024080262	LAS VEGAS	NV		10/01/2024		0	0	(80)	0	0	(80)	0	3,296	3,296	0	0	0
240833145	BALTIMORE	MD		10/21/2024		0	0	(12)	0	0	(12)	0	339	339	0	0	0
241031054	DENHAM SPRINGS	LA		10/30/2024		0	0	(16)	0	0	(16)	0	481	481	0	0	0
240937961	WINSTED	CT		10/24/2024		0	0	(47)	0	0	(47)	0	1,229	1,229	0	0	0
240802579	SPOKANE	WA		10/01/2024		0	0	(16)	0	0	(16)	0	658	658	0	0	0
240611558	NORFOLK	MA		10/09/2024		0	0	(229)	0	0	(229)	0	7,076	7,076	0	0	0
241031049	CONCORD	CA		10/30/2024		0	0	(189)	0	0	(189)	0	5,780	5,780	0	0	0
240944868	PORT SAINT LUCIE	FL		10/31/2024		0	0	(23)	0	0	(23)	0	758	758	0	0	0
240938985	KINGMAN	AZ		10/31/2024		0	0	(16)	0	0	(16)	0	510	510	0	0	0
240605212	DORAL	FL		10/24/2024		0	0	(122)	0	0	(122)	0	3,267	3,267	0	0	0
240937821	BROCKTON	MA		10/31/2024		0	0	(27)	0	0	(27)	0	1,172	1,172	0	0	0
240827790	WAXAHACHIE	TX		10/09/2024		0	0	(14)	0	0	(14)	0	395	395	0	0	0
240830539	PORTLAND	CT		10/21/2024		0	0	(18)	0	0	(18)	0	971	971	0	0	0
240827832	WAXAHACHIE	TX		10/09/2024		0	0	(13)	0	0	(13)	0	367	367	0	0	0
241030257	MERRIMAC	MA		10/30/2024		0	0	(19)	0	0	(19)	0	560	560	0	0	0
240935932	PALM BEACH GARDENS	FL		10/24/2024		0	0	(85)	0	0	(85)	0	2,312	2,312	0	0	0
407124091	YUCAIPA	CA		10/15/2024		0	0	(30)	0	0	(30)	0	1,405	1,405	0	0	0
240942565	GALLOWAY	NJ		10/31/2024		0	0	(15)	0	0	(15)	0	462	462	0	0	0
240939371	MIAMI	FL		10/24/2024		0	0	(48)	0	0	(48)	0	1,264	1,264	0	0	0
407123906	PHOENIX	AZ		10/15/2024		0	0	(41)	0	0	(41)	0	757	757	0	0	0
024090016	PRAIRIE GROVE	IL		10/01/2024		0	0	(142)	0	0	(142)	0	5,676	5,676	0	0	0
241030630	WICHITA	KS		10/30/2024		0	0	(10)	0	0	(10)	0	278	278	0	0	0
240833830	RINGGOLD	GA		10/09/2024		0	0	(23)	0	0	(23)	0	672	672	0	0	0
407125161	SUMMERVILLE	SC		10/15/2024		0	0	(16)	0	0	(16)	0	577	577	0	0	0
241047851	SIMPSONVILLE	SC		10/31/2024		0	0	(2,279)	0	0	(2,279)	0	71,151	71,151	0	0	0
240800862	BULLHEAD CITY	AZ		10/01/2024		0	0	(21)	0	0	(21)	0	1,149	1,149	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
024070379	CLEVELAND	OH		10/01/2024		0	0	(5)	0	0	(5)	0	182	182	0	0	0
240831875	TORRINGTON	CT		10/21/2024		0	0	(19)	0	0	(19)	0	995	995	0	0	0
240941419	GASTONIA	NC		10/31/2024		0	0	(13)	0	0	(13)	0	532	532	0	0	0
407124296	MYRTLE BEACH	SC		10/15/2024		0	0	(65)	0	0	(65)	0	1,310	1,310	0	0	0
240828202	DAVIE	FL		10/21/2024		0	0	(129)	0	0	(129)	0	4,150	4,150	0	0	0
407124887	REDONDO BEACH	CA		10/15/2024		0	0	(20)	0	0	(20)	0	2,765	2,765	0	0	0
240935601	ANDERSON	SC		10/24/2024		0	0	(53)	0	0	(53)	0	1,366	1,366	0	0	0
240834341	PALM SPRINGS	CA		10/24/2024		0	0	(41)	0	0	(41)	0	1,084	1,084	0	0	0
240940155	HOPE MILLS	NC		10/21/2024		0	0	(11)	0	0	(11)	0	577	577	0	0	0
241030644	PANAMA CITY BEACH	FL		10/30/2024		0	0	(21)	0	0	(21)	0	621	621	0	0	0
240601427	INDIO	CA		10/01/2024		0	0	(19)	0	0	(19)	0	767	767	0	0	0
240938480	HONOLULU	HI		10/24/2024		0	0	(33)	0	0	(33)	0	861	861	0	0	0
240830711	HOPEWELL	VA		10/21/2024		0	0	(11)	0	0	(11)	0	560	560	0	0	0
240941229	MENIFEE	CA		10/31/2024		0	0	(27)	0	0	(27)	0	889	889	0	0	0
241030658	DAVIE	FL		10/30/2024		0	0	(18)	0	0	(18)	0	517	517	0	0	0
240938993	KINGMAN	AZ		10/31/2024		0	0	(17)	0	0	(17)	0	535	535	0	0	0
240937573	NEWPORT	KY		10/09/2024		0	0	(11)	0	0	(11)	0	274	274	0	0	0
240945675	CINCINNATI	OH		10/31/2024		0	0	(11)	0	0	(11)	0	433	433	0	0	0
024080273	PACIFIC GROVE	CA		10/01/2024		0	0	(86)	0	0	(86)	0	3,580	3,580	0	0	0
240834242	CLAYTON	NC		10/09/2024		0	0	(47)	0	0	(47)	0	1,247	1,247	0	0	0
240935668	LANSING	MI		10/21/2024		0	0	(5)	0	0	(5)	0	253	253	0	0	0
407125309	HOUSTON	TX		10/15/2024		0	0	(40)	0	0	(40)	0	2,179	2,179	0	0	0
240944322	TOBYHANNA	PA		10/31/2024		0	0	(17)	0	0	(17)	0	535	535	0	0	0
240941344	LONG BEACH	CA		10/31/2024		0	0	(46)	0	0	(46)	0	2,011	2,011	0	0	0
024080362	TEMECULA	CA		10/01/2024		0	0	(69)	0	0	(69)	0	2,902	2,902	0	0	0
240943068	DENVER	CO		10/31/2024		0	0	(29)	0	0	(29)	0	1,236	1,236	0	0	0
240828947	CORPUS CHRISTI	TX		10/24/2024		0	0	(66)	0	0	(66)	0	1,786	1,786	0	0	0
240504712	HANFORD	CA		10/01/2024		0	0	(18)	0	0	(18)	0	964	964	0	0	0
240832337	BRIGHTON	MA		10/21/2024		0	0	(14)	0	0	(14)	0	769	769	0	0	0
241031211	VIRGINIA BEACH	VA		10/30/2024		0	0	(17)	0	0	(17)	0	493	493	0	0	0
240941914	OXFORD	CT		10/24/2024		0	0	(67)	0	0	(67)	0	1,798	1,798	0	0	0
241046168	CENTENNIAL	CO		10/31/2024		0	0	(39)	0	0	(39)	0	1,300	1,300	0	0	0
240609842	RALEIGH	NC		10/09/2024		0	0	(49)	0	0	(49)	0	1,479	1,479	0	0	0
240939017	KINGMAN	AZ		10/31/2024		0	0	(19)	0	0	(19)	0	617	617	0	0	0
241031098	MIRAMAR BEACH	FL		10/30/2024		0	0	(35)	0	0	(35)	0	1,042	1,042	0	0	0
240935981	DALLAS	TX		10/09/2024		0	0	(36)	0	0	(36)	0	940	940	0	0	0
24-05317	ST. PETERSBURG	FL		10/04/2024		0	0	(2)	0	0	(2)	0	172	172	0	0	0
240936542	UKIAH	CA		10/09/2024		0	0	(41)	0	0	(41)	0	1,093	1,093	0	0	0
240826008	TIBURON	CA		10/09/2024		0	0	(105)	0	0	(105)	0	3,376	3,376	0	0	0
240937052	SOUTHWEST RANCHES	FL		10/24/2024		0	0	(170)	0	0	(170)	0	9,048	9,048	0	0	0
240831446	WINDHAM	NH		10/09/2024		0	0	(26)	0	0	(26)	0	781	781	0	0	0
240833913	VIRGINIA BEACH	VA		10/21/2024		0	0	(8)	0	0	(8)	0	416	416	0	0	0
240830232	KILLINGTON	VT		10/24/2024		0	0	(19)	0	0	(19)	0	497	497	0	0	0
241048776	LOUISVILLE	KY		10/31/2024		0	0	(19)	0	0	(19)	0	779	779	0	0	0
406120639	SAN ANTONIO	TX		10/15/2024		0	0	0	0	0	0	0	325	325	0	0	0
240935841	SHELBYVILLE	TN		10/09/2024		0	0	(37)	0	0	(37)	0	1,019	1,019	0	0	0
240938829	BRIDGEPORT	CT		10/24/2024		0	0	(8)	0	0	(8)	0	195	195	0	0	0
407124625	HOLLAND	OH		10/15/2024		0	0	(31)	0	0	(31)	0	1,192	1,192	0	0	0
240935916	WEST HAVEN	CT		10/31/2024		0	0	(30)	0	0	(30)	0	977	977	0	0	0
240829812	BONITA SPRINGS	FL		10/21/2024		0	0	(24)	0	0	(24)	0	749	749	0	0	0
240828608	ORLANDO	FL		10/24/2024		0	0	(31)	0	0	(31)	0	802	802	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
407124726	ROSEMEAD	CA		10/15/2024		0	0	(39)	0	0	(39)	0	1,401	1,401	0	0	0
240832972	NEW LENOX	IL		10/24/2024		0	0	(41)	0	0	(41)	0	1,065	1,065	0	0	0
240833533	ANGEL FIRE	NM		10/21/2024		0	0	(86)	0	0	(86)	0	2,386	2,386	0	0	0
240936880	INDIANAPOLIS	IN		10/09/2024		0	0	(16)	0	0	(16)	0	396	396	0	0	0
240943100	SCITUATE	MA		10/31/2024		0	0	(64)	0	0	(64)	0	2,155	2,155	0	0	0
240937391	ORANGE	NJ		10/31/2024		0	0	(14)	0	0	(14)	0	432	432	0	0	0
240939165	PALM COAST	FL		10/24/2024		0	0	(12)	0	0	(12)	0	573	573	0	0	0
240703868	TWIN LAKES	WI		10/01/2024		0	0	(15)	0	0	(15)	0	737	737	0	0	0
241031079	HENDERSONVILLE	TN		10/30/2024		0	0	(26)	0	0	(26)	0	769	769	0	0	0
024070316	KAPAA	HI		10/01/2024		0	0	(31)	0	0	(31)	0	1,707	1,707	0	0	0
024080195	RIALTO	CA		10/01/2024		0	0	(27)	0	0	(27)	0	1,104	1,104	0	0	0
240943571	FORT MYERS	FL		10/31/2024		0	0	(22)	0	0	(22)	0	942	942	0	0	0
240937300	OMAHA	NE		10/31/2024		0	0	(11)	0	0	(11)	0	431	431	0	0	0
240935999	LAKEWOOD RANCH	FL		10/24/2024		0	0	(50)	0	0	(50)	0	1,333	1,333	0	0	0
241030777	PASS CHRISTIAN	MS		10/30/2024		0	0	(19)	0	0	(19)	0	542	542	0	0	0
240601823	TAMPA	FL		10/01/2024		0	0	(10)	0	0	(10)	0	520	520	0	0	0
24-05775	JOLIET	IL		10/04/2024		0	0	(5)	0	0	(5)	0	439	439	0	0	0
240937110	SAN PEDRO	CA		10/24/2024		0	0	(99)	0	0	(99)	0	2,992	2,992	0	0	0
240938324	LAS VEGAS	NV		10/21/2024		0	0	(25)	0	0	(25)	0	1,379	1,379	0	0	0
240939538	DENVER	CO		10/31/2024		0	0	(29)	0	0	(29)	0	1,250	1,250	0	0	0
240831198	ROCHESTER	NY		10/21/2024		0	0	(13)	0	0	(13)	0	355	355	0	0	0
407123498	MODESTO	CA		10/15/2024		0	0	(5)	0	0	(5)	0	881	881	0	0	0
240943381	MONTGOMERY	TX		10/24/2024		0	0	(24)	0	0	(24)	0	637	637	0	0	0
240802751	RIVERSIDE	CA		10/01/2024		0	0	(45)	0	0	(45)	0	1,869	1,869	0	0	0
240936856	EVERETT	WA		10/21/2024		0	0	(34)	0	0	(34)	0	1,945	1,945	0	0	0
024080271	SPOKANE	WA		10/01/2024		0	0	(18)	0	0	(18)	0	744	744	0	0	0
240937367	MURRIETA	CA		10/09/2024		0	0	(206)	0	0	(206)	0	5,605	5,605	0	0	0
240614388	SANTA TERESA	NM		10/09/2024		0	0	(16)	0	0	(16)	0	412	412	0	0	0
407125223	MIAMI	FL		10/15/2024		0	0	(59)	0	0	(59)	0	4,078	4,078	0	0	0
241030775	CUTLER BAY	FL		10/30/2024		0	0	(42)	0	0	(42)	0	1,267	1,267	0	0	0
407124706	HOUSTON	TX		10/15/2024		0	0	(29)	0	0	(29)	0	1,625	1,625	0	0	0
240834507	WINTER HAVEN	FL		10/24/2024		0	0	(12)	0	0	(12)	0	587	587	0	0	0
240833756	OKLAHOMA CITY	OK		10/21/2024		0	0	(128)	0	0	(128)	0	3,686	3,686	0	0	0
240275149	WOOLWICH TOWNSHIP	NJ		10/09/2024		0	0	(29)	0	0	(29)	0	913	913	0	0	0
241048651	MYRTLE BEACH	SC		10/31/2024		0	0	(15)	0	0	(15)	0	467	467	0	0	0
241030375	PLANT CITY	FL		10/30/2024		0	0	(36)	0	0	(36)	0	1,069	1,069	0	0	0
311103539	FORSYTH	GA		10/15/2024		0	0	(42)	0	0	(42)	0	2,653	2,653	0	0	0
240801597	SUTHERLIN	OR		10/01/2024		0	0	(24)	0	0	(24)	0	1,324	1,324	0	0	0
024070464	QUINCY	MA		10/01/2024		0	0	(39)	0	0	(39)	0	1,576	1,576	0	0	0
024080043	TAMPA	FL		10/01/2024		0	0	(21)	0	0	(21)	0	850	850	0	0	0
407124813	AUSTIN	TX		10/15/2024		0	0	(32)	0	0	(32)	0	2,987	2,987	0	0	0
241030310	LYSANDER	NY		10/30/2024		0	0	(11)	0	0	(11)	0	304	304	0	0	0
240936526	NORTH MIAMI BEACH	FL		10/24/2024		0	0	(34)	0	0	(34)	0	891	891	0	0	0
407124078	BALDWIN	MI		10/15/2024		0	0	(19)	0	0	(19)	0	435	435	0	0	0
240937037	PORTLAND	OR		10/09/2024		0	0	(498)	0	0	(498)	0	13,713	13,713	0	0	0
240945980	CINCINNATI	OH		10/31/2024		0	0	(11)	0	0	(11)	0	442	442	0	0	0
240607358	TORRINGTON	CT		10/24/2024		0	0	(32)	0	0	(32)	0	854	854	0	0	0
240828582	WAXAHACHIE	TX		10/09/2024		0	0	(12)	0	0	(12)	0	348	348	0	0	0
241048339	COLUMBUS	GA		10/31/2024		0	0	(9)	0	0	(9)	0	361	361	0	0	0
241030636	WICHITA	KS		10/30/2024		0	0	(18)	0	0	(18)	0	521	521	0	0	0
241030774	AUSTIN	TX		10/30/2024		0	0	(76)	0	0	(76)	0	2,317	2,317	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
240944892	BRAINTREE	MA		10/24/2024		0	0	(36)	0	0	(36)	0	947	947	0	0	0
240938589	SAINT PETERSBURG	FL		10/24/2024		0	0	(13)	0	0	(13)	0	613	613	0	0	0
240827550	GRESHAM	OR		10/09/2024		0	0	(33)	0	0	(33)	0	862	862	0	0	0
024060081	LAS VEGAS	NV		10/01/2024		0	0	(20)	0	0	(20)	0	987	987	0	0	0
240939090	MERIDIAN	ID		10/24/2024		0	0	(34)	0	0	(34)	0	900	900	0	0	0
240805655	CALDWELL	ID		10/01/2024		0	0	(20)	0	0	(20)	0	835	835	0	0	0
240829465	MIAMI	FL		10/31/2024		0	0	(77)	0	0	(77)	0	2,609	2,609	0	0	0
241046739	ATLANTA	GA		10/24/2024		0	0	(52)	0	0	(52)	0	1,391	1,391	0	0	0
241047943	INLET BEACH	FL		10/31/2024		0	0	(40)	0	0	(40)	0	1,345	1,345	0	0	0
240944058	CANAL FULTON	OH		10/31/2024		0	0	(9)	0	0	(9)	0	346	346	0	0	0
240599324	WHITE STONE	VA		10/24/2024		0	0	(16)	0	0	(16)	0	432	432	0	0	0
241030551	WESLACO	TX		10/30/2024		0	0	(9)	0	0	(9)	0	246	246	0	0	0
024050388	HARRISBURG	PA		10/01/2024		0	0	(24)	0	0	(24)	0	1,175	1,175	0	0	0
240939009	KINGMAN	AZ		10/31/2024		0	0	(21)	0	0	(21)	0	660	660	0	0	0
240701797	KAPAA	HI		10/01/2024		0	0	(20)	0	0	(20)	0	1,116	1,116	0	0	0
240944629	STAFFORD SPRINGS	CT		10/24/2024		0	0	(360)	0	0	(360)	0	8,907	8,907	0	0	0
024080240	BLUFFTON	SC		10/01/2024		0	0	(1,757)	0	0	(1,757)	0	69,158	69,158	0	0	0
240834572	RIVERVIEW	FL		10/24/2024		0	0	(10)	0	0	(10)	0	450	450	0	0	0
240936997	MERIDIAN	ID		10/24/2024		0	0	(27)	0	0	(27)	0	809	809	0	0	0
240939272	FRANKLIN	TN		10/31/2024		0	0	(59)	0	0	(59)	0	2,004	2,004	0	0	0
24-05810	WASHINGTON	DC		10/04/2024		0	0	(10)	0	0	(10)	0	822	822	0	0	0
BB1242040	SIREN	WI		11/06/2024		0	0	104	0	0	104	0	946	946	0	0	0
BB1242060	HOMESTEAD	FL		11/06/2024		0	0	81	0	0	81	0	1,902	1,902	0	0	0
BB1236270	GREEN BAY	WI		11/07/2024		0	0	101	0	0	101	0	1,329	1,329	0	0	0
BB1236320	TURNER	ME		11/07/2024		0	0	60	0	0	60	0	839	839	0	0	0
BB1236300	CROSBY	TX		11/07/2024		0	0	18	0	0	18	0	747	747	0	0	0
BB1236260	HEDGESVILLE	WV		11/07/2024		0	0	112	0	0	112	0	1,031	1,031	0	0	0
BB1244380	BERLIN	NJ		11/01/2024		0	0	34	0	0	34	0	900	900	0	0	0
BB1279130	VINE GROVE	KY		11/19/2024		0	0	18	0	0	18	0	752	752	0	0	0
BB1279150	KIEL	WI		11/19/2024		0	0	19	0	0	19	0	456	456	0	0	0
BB1279180	CAMBRIDGE	NE		11/19/2024		0	0	25	0	0	25	0	525	525	0	0	0
BB1279020	NORTON	MA		11/20/2024		0	0	(7)	0	0	(7)	0	1,099	1,099	0	0	0
BB1278990	CLARKSVILLE	TN		11/20/2024		0	0	16	0	0	16	0	1,706	1,706	0	0	0
BB1277440	MORGAN CITY	LA		11/22/2024		0	0	13	0	0	13	0	601	601	0	0	0
BB1277550	NEW IBERIA	LA		11/22/2024		0	0	105	0	0	105	0	635	635	0	0	0
BB1277490	DECATUR	GA		11/22/2024		0	0	27	0	0	27	0	1,861	1,861	0	0	0
BB1277430	OZARK	AL		11/22/2024		0	0	43	0	0	43	0	434	434	0	0	0
BB1277540	KEY WEST	FL		11/22/2024		0	0	(24)	0	0	(24)	0	6,617	6,617	0	0	0
BB1277530	COLUMBIA	SC		11/22/2024		0	0	(2)	0	0	(2)	0	421	421	0	0	0
BB1277420	BATON ROUGE	LA		11/22/2024		0	0	42	0	0	42	0	3,019	3,019	0	0	0
BB1277520	NOLENSVILLE	TN		11/22/2024		0	0	82	0	0	82	0	1,584	1,584	0	0	0
BB1277480	KEY WEST	FL		11/22/2024		0	0	2	0	0	2	0	1,859	1,859	0	0	0
BB1277470	CORRYTON	TN		11/22/2024		0	0	69	0	0	69	0	722	722	0	0	0
BB1277460	HOUSTON	TX		11/22/2024		0	0	107	0	0	107	0	1,596	1,596	0	0	0
BB1277510	GULFPORT	MS		11/22/2024		0	0	(2)	0	0	(2)	0	970	970	0	0	0
BB1277450	CLEARWATER	FL		11/22/2024		0	0	33	0	0	33	0	3,516	3,516	0	0	0
BB1277500	MADISON	AL		11/22/2024		0	0	50	0	0	50	0	1,071	1,071	0	0	0
BB1228020	KAHULUI	HI		11/22/2024		0	0	10	0	0	10	0	265	265	0	0	0
BB1227990	HAZARD	KY		11/22/2024		0	0	1	0	0	1	0	141	141	0	0	0
BB1228010	STAMFORD	CT		11/22/2024		0	0	13	0	0	13	0	1,024	1,024	0	0	0
BB1227970	MADERA	CA		11/22/2024		0	0	39	0	0	39	0	1,827	1,827	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
BB1227980	HICKORY	NC		11/22/2024		0	0	19	0	0	19	0	1,060	1,060	0	0	0
BB1228000	AUBURN	WA		11/22/2024		0	0	10	0	0	10	0	1,600	1,600	0	0	0
74527	KATY	TX		11/12/2024		0	0	0	0	0	0	0	262,350	262,350	0	0	0
BB1271710	KILLEEN	TX		11/25/2024		0	0	120	0	0	120	0	830	830	0	0	0
BB1271490	AMERICUS	GA		11/25/2024		0	0	79	0	0	79	0	571	571	0	0	0
BB1271590	COLUMBIA	KY		11/25/2024		0	0	105	0	0	105	0	656	656	0	0	0
BB1271640	LAKE PARK	GA		11/25/2024		0	0	132	0	0	132	0	602	602	0	0	0
BB1271580	OAKLAND	CA		11/25/2024		0	0	208	0	0	208	0	1,399	1,399	0	0	0
BB1271630	BURLESON	TX		11/25/2024		0	0	85	0	0	85	0	764	764	0	0	0
BB1271510	RISING SUN	MD		11/25/2024		0	0	217	0	0	217	0	1,498	1,498	0	0	0
BB1271610	LOUISVILLE	KY		11/25/2024		0	0	261	0	0	261	0	1,673	1,673	0	0	0
BB1271770	LOS ANGELES	CA		11/25/2024		0	0	303	0	0	303	0	1,987	1,987	0	0	0
BB1271680	THE COLONY	TX		11/25/2024		0	0	92	0	0	92	0	638	638	0	0	0
BB1271460	FORT WORTH	TX		11/25/2024		0	0	147	0	0	147	0	1,036	1,036	0	0	0
BB1271600	NEWBERRY	SC		11/25/2024		0	0	61	0	0	61	0	376	376	0	0	0
BB1271560	BENTON	MO		11/25/2024		0	0	74	0	0	74	0	506	506	0	0	0
BB1271700	MESA	AZ		11/25/2024		0	0	241	0	0	241	0	1,724	1,724	0	0	0
BB1271780	CLEBURNE	TX		11/25/2024		0	0	93	0	0	93	0	627	627	0	0	0
BB1271530	UNION CITY	NJ		11/25/2024		0	0	186	0	0	186	0	1,251	1,251	0	0	0
BB1271480	PASADENA	TX		11/25/2024		0	0	151	0	0	151	0	980	980	0	0	0
BB1271750	RALEIGH	NC		11/25/2024		0	0	464	0	0	464	0	3,287	3,287	0	0	0
BB1271690	WOBURN	MA		11/25/2024		0	0	345	0	0	345	0	2,028	2,028	0	0	0
BB1271740	LOUISVILLE	KY		11/25/2024		0	0	370	0	0	370	0	2,152	2,152	0	0	0
BB1271620	DANVILLE	KY		11/25/2024		0	0	138	0	0	138	0	1,168	1,168	0	0	0
BB1271520	WALDORF	MD		11/25/2024		0	0	401	0	0	401	0	1,552	1,552	0	0	0
BB1271470	ASHLAND	NE		11/25/2024		0	0	199	0	0	199	0	1,053	1,053	0	0	0
BB1271720	BOWLING GREEN	KY		11/25/2024		0	0	93	0	0	93	0	614	614	0	0	0
BB1271790	HOUSTON	TX		11/25/2024		0	0	176	0	0	176	0	1,215	1,215	0	0	0
BB1271500	CARY	IL		11/25/2024		0	0	159	0	0	159	0	1,033	1,033	0	0	0
BB1260420	MONCKS CORNER	SC		11/27/2024		0	0	32	0	0	32	0	1,001	1,001	0	0	0
BB1260390	SUNSET	LA		11/27/2024		0	0	33,290	0	0	33,290	0	319,155	319,155	0	0	0
BB1260360	WOLFFORTH	TX		11/27/2024		0	0	1,732	0	0	1,732	0	136,979	136,979	0	0	0
BB1260410	EDEN PRAIRIE	MN		11/27/2024		0	0	47	0	0	47	0	845	845	0	0	0
OV3674090	EL PASO	TX		11/26/2024		0	0	(6)	0	0	(6)	0	412	412	0	0	0
OV3657739	KREMMLING	CO		11/26/2024		0	0	(8)	0	0	(8)	0	980	980	0	0	0
OV3679579	BUFFALO	NY		11/26/2024		0	0	(1)	0	0	(1)	0	506	506	0	0	0
OV3651137	BROOKLYN	MI		11/26/2024		0	0	(14)	0	0	(14)	0	666	666	0	0	0
OV3613469	ORLANDO	FL		11/26/2024		0	0	(16)	0	0	(16)	0	612	612	0	0	0
OV3673288	PITTSBURG	MO		11/26/2024		0	0	1	0	0	1	0	487	487	0	0	0
OV3654095	MC HENRY	MD		11/26/2024		0	0	(33)	0	0	(33)	0	1,463	1,463	0	0	0
OV3675207	SPARTA	TN		11/26/2024		0	0	(1)	0	0	(1)	0	393	393	0	0	0
OV3650142	YUCCA VALLEY	CA		11/26/2024		0	0	(18)	0	0	(18)	0	548	548	0	0	0
OV3679622	BIRMINGHAM	AL		11/26/2024		0	0	6	0	0	6	0	252	252	0	0	0
OV3650119	SAINT CLAIR SHORES	MI		11/26/2024		0	0	(22)	0	0	(22)	0	533	533	0	0	0
OV3632966	PORTLAND	OR		11/26/2024		0	0	(46)	0	0	(46)	0	2,134	2,134	0	0	0
OV3615338	SAINT PETERSBURG	FL		11/26/2024		0	0	(12)	0	0	(12)	0	885	885	0	0	0
OV3685143	BIG SPRING	TX		11/26/2024		0	0	(7)	0	0	(7)	0	276	276	0	0	0
OV3675194	STEPHENVILLE	TX		11/26/2024		0	0	(3)	0	0	(3)	0	351	351	0	0	0
OV3651106	CHICAGO	IL		11/26/2024		0	0	(10)	0	0	(10)	0	659	659	0	0	0
OV3651651	MOUNT SIDNEY	VA		11/26/2024		0	0	(15)	0	0	(15)	0	667	667	0	0	0
OV3691740	ALTAMONT	TN		11/26/2024		0	0	(3)	0	0	(3)	0	323	323	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
0V3682087	LAS VEGAS	NV		11/26/2024		0	0	(6)	0	0	(6)	0	754	754	0	0	0
0V3674492	OAKDALE	CA		11/26/2024		0	0	(8)	0	0	(8)	0	475	475	0	0	0
0V3657306	CLEVELAND	TX		11/26/2024		0	0	(3)	0	0	(3)	0	373	373	0	0	0
0V3682092	ROCKMART	GA		11/26/2024		0	0	(3)	0	0	(3)	0	368	368	0	0	0
0V3652659	SAN GABRIEL	CA		11/26/2024		0	0	(108)	0	0	(108)	0	2,362	2,362	0	0	0
0V3675208	LUBBOCK	TX		11/26/2024		0	0	(3)	0	0	(3)	0	436	436	0	0	0
0V3692202	LACONIA	NH		11/26/2024		0	0	(6)	0	0	(6)	0	308	308	0	0	0
0V3656736	SOMERSET	PA		11/26/2024		0	0	(4)	0	0	(4)	0	290	290	0	0	0
0V3675195	LIVE OAK	CA		11/26/2024		0	0	0	0	0	0	0	1,256	1,256	0	0	0
0V3690368	OCEAN SPRINGS	MS		11/26/2024		0	0	(18)	0	0	(18)	0	1,005	1,005	0	0	0
0V3680501	ROCHESTER	NY		11/26/2024		0	0	(5)	0	0	(5)	0	383	383	0	0	0
0V3674861	WOODBRIDGE	VA		11/26/2024		0	0	(3)	0	0	(3)	0	788	788	0	0	0
0V3649737	FORT MYERS	FL		11/26/2024		0	0	(20)	0	0	(20)	0	938	938	0	0	0
0V3654093	HOUSTON	TX		11/26/2024		0	0	(5)	0	0	(5)	0	414	414	0	0	0
0V3653635	NORTH MYRTLE BEACH	SC		11/26/2024		0	0	(45)	0	0	(45)	0	1,869	1,869	0	0	0
0V3658165	LAMONT	CA		11/26/2024		0	0	3	0	0	3	0	520	520	0	0	0
0V3649298	COVENTRY	CT		11/26/2024		0	0	(19)	0	0	(19)	0	666	666	0	0	0
0V3675197	PANAMA CITY BEACH	FL		11/26/2024		0	0	(14)	0	0	(14)	0	542	542	0	0	0
0V3690788	DODGEVILLE	MI		11/26/2024		0	0	(6)	0	0	(6)	0	377	377	0	0	0
0V3653634	ATLANTA	GA		11/26/2024		0	0	(66)	0	0	(66)	0	2,100	2,100	0	0	0
0V3676290	CORPUS CHRISTI	TX		11/26/2024		0	0	(2)	0	0	(2)	0	412	412	0	0	0
0V3676704	FORT WORTH	TX		11/26/2024		0	0	(7)	0	0	(7)	0	418	418	0	0	0
0V3657302	CINCINNATI	OH		11/26/2024		0	0	(104)	0	0	(104)	0	3,801	3,801	0	0	0
0V3676711	ROCHESTER	NY		11/26/2024		0	0	(6)	0	0	(6)	0	430	430	0	0	0
0V3690361	JAMESTOWN	TN		11/26/2024		0	0	(8)	0	0	(8)	0	750	750	0	0	0
0V3655752	SEMINOLE	TX		11/26/2024		0	0	(5)	0	0	(5)	0	416	416	0	0	0
0V3675216	TYLER	TX		11/26/2024		0	0	(2)	0	0	(2)	0	338	338	0	0	0
0V3691241	MORA	MN		11/26/2024		0	0	(9)	0	0	(9)	0	356	356	0	0	0
0V3679574	MYRTLE BEACH	SC		11/26/2024		0	0	(4)	0	0	(4)	0	315	315	0	0	0
0V3675202	HOUGHTON LAKE	MI		11/26/2024		0	0	(1)	0	0	(1)	0	264	264	0	0	0
0V3686103	SAN ANGELO	TX		11/26/2024		0	0	(10)	0	0	(10)	0	502	502	0	0	0
0V3679639	KENNEWICK	WA		11/26/2024		0	0	3	0	0	3	0	1,032	1,032	0	0	0
0V3679588	WHITES CREEK	TN		11/26/2024		0	0	(3)	0	0	(3)	0	312	312	0	0	0
0V3652656	PALMER	AK		11/26/2024		0	0	(22)	0	0	(22)	0	1,312	1,312	0	0	0
0V3674095	KANSAS CITY	KS		11/26/2024		0	0	0	0	0	0	0	435	435	0	0	0
0V3690375	NEW CANEY	TX		11/26/2024		0	0	(7)	0	0	(7)	0	354	354	0	0	0
0V3651114	ODESSA	TX		11/26/2024		0	0	(9)	0	0	(9)	0	547	547	0	0	0
0V3690794	NEWTON	NC		11/26/2024		0	0	(1)	0	0	(1)	0	481	481	0	0	0
0V3658163	SUMMERVILLE	SC		11/26/2024		0	0	(12)	0	0	(12)	0	677	677	0	0	0
0V3679580	WOODLAND PARK	CO		11/26/2024		0	0	(5)	0	0	(5)	0	432	432	0	0	0
0V3650579	OCALA	FL		11/26/2024		0	0	(11)	0	0	(11)	0	448	448	0	0	0
0V3651635	BATON ROUGE	LA		11/26/2024		0	0	(11)	0	0	(11)	0	435	435	0	0	0
0V3649735	HOUSTON	TX		11/26/2024		0	0	(6)	0	0	(6)	0	330	330	0	0	0
0V3649316	ARLINGTON	TX		11/26/2024		0	0	(12)	0	0	(12)	0	465	465	0	0	0
0V3679594	MANCHESTER	CT		11/26/2024		0	0	1	0	0	1	0	274	274	0	0	0
0V3679589	MILWAUKEE	WI		11/26/2024		0	0	0	0	0	0	0	283	283	0	0	0
0V3651637	DAVENPORT	FL		11/26/2024		0	0	(4)	0	0	(4)	0	628	628	0	0	0
0V3675902	RIVER OAKS	TX		11/26/2024		0	0	(46)	0	0	(46)	0	52,198	52,198	0	0	0
0V3656740	ROSCOMMON	MI		11/26/2024		0	0	(2)	0	0	(2)	0	400	400	0	0	0
0V3655753	SAN ANTONIO	TX		11/26/2024		0	0	(7)	0	0	(7)	0	418	418	0	0	0
0V3657301	HASKELL	OK		11/26/2024		0	0	2	0	0	2	0	400	400	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
0V3673912	LAREDO	TX		11/26/2024		0	0	(4)	0	0	(4)	0	307	307	0	0	0
0V3690338	ARAPAHOE	NC		11/26/2024		0	0	1	0	0	1	0	1,419	1,419	0	0	0
0V3649734	COLUMBUS	OH		11/26/2024		0	0	(9)	0	0	(9)	0	311	311	0	0	0
0V3685148	TAMPA	FL		11/26/2024		0	0	17	0	0	17	0	2,244	2,244	0	0	0
0V3650134	SMYRNA	GA		11/26/2024		0	0	(20)	0	0	(20)	0	450	450	0	0	0
0V3650115	SAN ANTONIO	TX		11/26/2024		0	0	(5)	0	0	(5)	0	261	261	0	0	0
0V3679562	MEBANE	NC		11/26/2024		0	0	(4)	0	0	(4)	0	299	299	0	0	0
0V3679608	READING	PA		11/26/2024		0	0	7	0	0	7	0	368	368	0	0	0
0V3657748	HAMMOND	IN		11/26/2024		0	0	0	0	0	0	0	331	331	0	0	0
0V3685827	BREMEN	GA		11/26/2024		0	0	(8)	0	0	(8)	0	344	344	0	0	0
0V3690800	VALRICO	FL		11/26/2024		0	0	(2)	0	0	(2)	0	478	478	0	0	0
0V3679576	LUPTON CITY	TN		11/26/2024		0	0	2	0	0	2	0	536	536	0	0	0
0V3651636	PAW PAW	MI		11/26/2024		0	0	(10)	0	0	(10)	0	328	328	0	0	0
0V3675897	PHILADELPHIA	PA		11/26/2024		0	0	3	0	0	3	0	289	289	0	0	0
0V3685137	SAN ANTONIO	TX		11/26/2024		0	0	(2)	0	0	(2)	0	246	246	0	0	0
0V3658161	CARROLLTON	TX		11/26/2024		0	0	(7)	0	0	(7)	0	425	425	0	0	0
0V3615339	CENTURIA	WI		11/26/2024		0	0	(1)	0	0	(1)	0	333	333	0	0	0
0V3652085	BROOKHAVEN	PA		11/26/2024		0	0	1	0	0	1	0	531	531	0	0	0
0V3651638	POWDER SPRINGS	GA		11/26/2024		0	0	(1)	0	0	(1)	0	714	714	0	0	0
0V3679642	PHILADELPHIA	PA		11/26/2024		0	0	(5)	0	0	(5)	0	326	326	0	0	0
0V3653049	BLOOMINGTON	MN		11/26/2024		0	0	(16)	0	0	(16)	0	717	717	0	0	0
0V3656745	HILTON	NY		11/26/2024		0	0	(11)	0	0	(11)	0	451	451	0	0	0
0V3653048	SAN ANTONIO	TX		11/26/2024		0	0	1	0	0	1	0	473	473	0	0	0
0V3680524	CONROE	TX		11/26/2024		0	0	(8)	0	0	(8)	0	415	415	0	0	0
0V3649295	DES MOINES	IA		11/26/2024		0	0	(12)	0	0	(12)	0	412	412	0	0	0
0V3652086	THORNTON	CO		11/26/2024		0	0	7	0	0	7	0	1,059	1,059	0	0	0
0V3653067	BIRMINGHAM	AL		11/26/2024		0	0	(3)	0	0	(3)	0	268	268	0	0	0
0V3658160	MYRTLE BEACH	SC		11/26/2024		0	0	5	0	0	5	0	1,072	1,072	0	0	0
0V3679568	CENTER LINE	MI		11/26/2024		0	0	(3)	0	0	(3)	0	242	242	0	0	0
0V3682098	PORTALES	NM		11/26/2024		0	0	(8)	0	0	(8)	0	562	562	0	0	0
0V3679624	ALBANY	GA		11/26/2024		0	0	5	0	0	5	0	259	259	0	0	0
0V3691263	EL PASO	TX		11/26/2024		0	0	(9)	0	0	(9)	0	480	480	0	0	0
0V3654084	HECTOR	MN		11/26/2024		0	0	(76)	0	0	(76)	0	3,647	3,647	0	0	0
0V3682103	FRESNO	CA		11/26/2024		0	0	(4)	0	0	(4)	0	496	496	0	0	0
0V3691262	MELBOURNE	FL		11/26/2024		0	0	(5)	0	0	(5)	0	365	365	0	0	0
0V3657732	SULLIGENT	AL		11/26/2024		0	0	(5)	0	0	(5)	0	271	271	0	0	0
240943654	FREDERICKSBURG	VA		11/20/2024		0	0	(61)	0	0	(61)	0	2,339	2,339	0	0	0
241031348	PALMYRA	VA		11/26/2024		0	0	(26)	0	0	(26)	0	617	617	0	0	0
241031525	LAS VEGAS	NV		11/26/2024		0	0	(29)	0	0	(29)	0	690	690	0	0	0
000033928	MIAMI GARDENS	FL		11/08/2024		0	0	(32)	0	0	(32)	0	662	662	0	0	0
000038067	KATY	TX		11/21/2024		0	0	(34)	0	0	(34)	0	736	736	0	0	0
000037522	TREASURE ISLAND	FL		11/08/2024		0	0	(90)	0	0	(90)	0	1,932	1,932	0	0	0
024080085	CARSON	CA		11/08/2024		0	0	(33)	0	0	(33)	0	1,268	1,268	0	0	0
241031130	BUFORD	GA		11/26/2024		0	0	(138)	0	0	(138)	0	3,403	3,403	0	0	0
000039538	CEDAR HILL	TX		11/21/2024		0	0	(34)	0	0	(34)	0	748	748	0	0	0
000038123	TARZANA	CA		11/21/2024		0	0	(114)	0	0	(114)	0	2,594	2,594	0	0	0
241031539	JONESBORO	AR		11/26/2024		0	0	(16)	0	0	(16)	0	369	369	0	0	0
000036815	FORT WORTH	TX		11/21/2024		0	0	(16)	0	0	(16)	0	339	339	0	0	0
241031119	SPRINGFIELD	MO		11/26/2024		0	0	(14)	0	0	(14)	0	319	319	0	0	0
240833053	DUCK	NC		11/20/2024		0	0	(15)	0	0	(15)	0	414	414	0	0	0
241048289	LANSING	IL		11/20/2024		0	0	(17)	0	0	(17)	0	674	674	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
000038556	TRENTON	NJ		11/08/2024		0	0	(25)	0	0	(25)	0	518	518	0	0	0
241160548	ATLANTA	GA		11/27/2024		0	0	(14)	0	0	(14)	0	307	307	0	0	0
240829333	WAXAHACHIE	TX		11/06/2024		0	0	(19)	0	0	(19)	0	555	555	0	0	0
241031562	WELLINGTON	FL		11/26/2024		0	0	(47)	0	0	(47)	0	1,130	1,130	0	0	0
241031441	STOVER	MO		11/26/2024		0	0	(18)	0	0	(18)	0	430	430	0	0	0
241031511	GRANBY	CO		11/26/2024		0	0	(35)	0	0	(35)	0	849	849	0	0	0
241031632	SAN CLEMENTE	CA		11/26/2024		0	0	(72)	0	0	(72)	0	1,775	1,775	0	0	0
241031264	BREAUX BRIDGE	LA		11/26/2024		0	0	(11)	0	0	(11)	0	245	245	0	0	0
241031087	WOONSOCKET	RI		11/26/2024		0	0	(51)	0	0	(51)	0	1,242	1,242	0	0	0
240939926	FAYETTEVILLE	AR		11/06/2024		0	0	(97)	0	0	(97)	0	2,824	2,824	0	0	0
241031385	SAN DIEGO	CA		11/26/2024		0	0	(58)	0	0	(58)	0	1,417	1,417	0	0	0
024090512	LAUREL	MD		11/08/2024		0	0	(27)	0	0	(27)	0	1,164	1,164	0	0	0
000038282	ANTIOCH	CA		11/21/2024		0	0	(30)	0	0	(30)	0	652	652	0	0	0
024090200	FRANKFORT	IL		11/08/2024		0	0	(40)	0	0	(40)	0	1,596	1,596	0	0	0
240720375	SAINT JOSEPH	MI		11/20/2024		0	0	(20)	0	0	(20)	0	583	583	0	0	0
024080491	BALTIMORE	MD		11/08/2024		0	0	(21)	0	0	(21)	0	850	850	0	0	0
240945055	RIO RANCHO	NM		11/06/2024		0	0	(18)	0	0	(18)	0	718	718	0	0	0
241031333	KITTERY POINT	ME		11/26/2024		0	0	(22)	0	0	(22)	0	541	541	0	0	0
000039155	DAYTON	OH		11/08/2024		0	0	(89)	0	0	(89)	0	1,860	1,860	0	0	0
024090021	GLEN ALLEN	VA		11/21/2024		0	0	(35)	0	0	(35)	0	2,572	2,572	0	0	0
241030816	BRUNSWICK	OH		11/26/2024		0	0	(15)	0	0	(15)	0	343	343	0	0	0
000039397	THE WOODLANDS	TX		11/08/2024		0	0	(87)	0	0	(87)	0	1,827	1,827	0	0	0
000037849	ELIZABETH	NJ		11/21/2024		0	0	(237)	0	0	(237)	0	5,240	5,240	0	0	0
241049345	SPRING	TX		11/20/2024		0	0	(27)	0	0	(27)	0	797	797	0	0	0
241031538	FUNKSTOWN	MD		11/26/2024		0	0	(41)	0	0	(41)	0	981	981	0	0	0
241056423	MARYSVILLE	WA		11/20/2024		0	0	(22)	0	0	(22)	0	651	651	0	0	0
241031492	STOWE	VT		11/26/2024		0	0	(124)	0	0	(124)	0	3,060	3,060	0	0	0
240938860	LYNBROOK	NY		11/20/2024		0	0	(53)	0	0	(53)	0	1,471	1,471	0	0	0
000038816	TAMPA	FL		11/21/2024		0	0	(63)	0	0	(63)	0	1,416	1,416	0	0	0
000039453	JACKSONVILLE	FL		11/21/2024		0	0	(37)	0	0	(37)	0	815	815	0	0	0
240944348	KISSIMMEE	FL		11/14/2024		0	0	(27)	0	0	(27)	0	676	676	0	0	0
024090385	LONGPORT	NJ		11/05/2024		0	0	(50)	0	0	(50)	0	1,882	1,882	0	0	0
241031440	SAN FRANCISCO	CA		11/26/2024		0	0	(106)	0	0	(106)	0	2,626	2,626	0	0	0
241047950	ROCHESTER	NY		11/27/2024		0	0	(10)	0	0	(10)	0	338	338	0	0	0
241051150	COLUMBUS	GA		11/14/2024		0	0	(9)	0	0	(9)	0	296	296	0	0	0
241053578	MONTGOMERY	TX		11/14/2024		0	0	(16)	0	0	(16)	0	525	525	0	0	0
000038423	SAN MARTIN	CA		11/08/2024		0	0	(103)	0	0	(103)	0	2,206	2,206	0	0	0
241056456	ESCONDIDO	CA		11/20/2024		0	0	(39)	0	0	(39)	0	1,066	1,066	0	0	0
000039131	GRAND PRAIRIE	TX		11/21/2024		0	0	(26)	0	0	(26)	0	570	570	0	0	0
000039717	HONOLULU	HI		11/21/2024		0	0	(77)	0	0	(77)	0	1,740	1,740	0	0	0
000036975	ARLINGTON	TX		11/21/2024		0	0	(16)	0	0	(16)	0	339	339	0	0	0
024090383	LUBBOCK	TX		11/05/2024		0	0	(49)	0	0	(49)	0	4,035	4,035	0	0	0
241048404	PATERSON	NJ		11/14/2024		0	0	(25)	0	0	(25)	0	876	876	0	0	0
241051804	ATLANTA	GA		11/06/2024		0	0	(36)	0	0	(36)	0	1,041	1,041	0	0	0
406122995	TAMPA	FL		11/13/2024		0	0	(37)	0	0	(37)	0	692	692	0	0	0
241056597	CAMDEN	NJ		11/20/2024		0	0	(11)	0	0	(11)	0	268	268	0	0	0
240834010	OLD GREENWICH	CT		11/06/2024		0	0	(141)	0	0	(141)	0	5,898	5,898	0	0	0
000038912	VENTNOR CITY	NJ		11/21/2024		0	0	(65)	0	0	(65)	0	1,467	1,467	0	0	0
240944702	FORT LAUDERDALE	FL		11/27/2024		0	0	(33)	0	0	(33)	0	767	767	0	0	0
000037701	SURPRISE	AZ		11/08/2024		0	0	(61)	0	0	(61)	0	1,260	1,260	0	0	0
024080330	MESA	AZ		11/05/2024		0	0	9	0	0	9	0	1,223	1,223	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
024070397	PHILADELPHIA	PA		11/05/2024		0	0	21	0	0	21	0	2,577	2,577	0	0	0
241047471	LOS ANGELES	CA		11/27/2024		0	0	(80)	0	0	(80)	0	2,883	2,883	0	0	0
241053842	LYME	CT		11/14/2024		0	0	(53)	0	0	(53)	0	1,351	1,351	0	0	0
000038475	NORTHRIDGE	CA		11/21/2024		0	0	(101)	0	0	(101)	0	2,285	2,285	0	0	0
241031262	PANAMA CITY BEACH	FL		11/26/2024		0	0	(26)	0	0	(26)	0	613	613	0	0	0
000038911	ASHEBORO	NC		11/21/2024		0	0	(19)	0	0	(19)	0	417	417	0	0	0
024090307	WALLINGFORD	CT		11/08/2024		0	0	(19)	0	0	(19)	0	746	746	0	0	0
241054535	HOUSTON	TX		11/27/2024		0	0	(16)	0	0	(16)	0	542	542	0	0	0
000039837	SHERMAN	TX		11/21/2024		0	0	(22)	0	0	(22)	0	475	475	0	0	0
000039372	WEST PALM BEACH	FL		11/21/2024		0	0	(59)	0	0	(59)	0	1,329	1,329	0	0	0
000037754	MCMINNVILLE	TN		11/21/2024		0	0	(12)	0	0	(12)	0	242	242	0	0	0
240944835	SCOTTSDALE	AZ		11/06/2024		0	0	(128)	0	0	(128)	0	3,285	3,285	0	0	0
240941203	BELMONT	NC		11/14/2024		0	0	(8)	0	0	(8)	0	461	461	0	0	0
000039563	MYRTLE BEACH	SC		11/21/2024		0	0	(14)	0	0	(14)	0	296	296	0	0	0
241030879	IVINS	UT		11/26/2024		0	0	(41)	0	0	(41)	0	994	994	0	0	0
024090396	TEWKSBURY	MA		11/08/2024		0	0	(27)	0	0	(27)	0	1,110	1,110	0	0	0
241053461	DAVENPORT	FL		11/20/2024		0	0	(20)	0	0	(20)	0	534	534	0	0	0
000038785	HOLLYWOOD	FL		11/21/2024		0	0	(36)	0	0	(36)	0	796	796	0	0	0
240940130	YUCAIPA	CA		11/06/2024		0	0	(48)	0	0	(48)	0	1,424	1,424	0	0	0
240939405	NORTH MYRTLE BEACH	SC		11/14/2024		0	0	(57)	0	0	(57)	0	2,043	2,043	0	0	0
241048537	LAS VEGAS	NV		11/06/2024		0	0	(24)	0	0	(24)	0	669	669	0	0	0
000038581	SAN ANTONIO	TX		11/21/2024		0	0	(30)	0	0	(30)	0	670	670	0	0	0
000037716	SACRAMENTO	CA		11/21/2024		0	0	(173)	0	0	(173)	0	3,884	3,884	0	0	0
240826362	BAYSIDE	NY		11/06/2024		0	0	(28)	0	0	(28)	0	1,108	1,108	0	0	0
241048297	COTTAGE GROVE	OR		11/20/2024		0	0	(116)	0	0	(116)	0	3,248	3,248	0	0	0
241052380	FAYETTEVILLE	AR		11/20/2024		0	0	(15)	0	0	(15)	0	391	391	0	0	0
024090103	DELRAY BEACH	FL		11/21/2024		0	0	722	0	0	722	0	35,162	35,162	0	0	0
000037995	WINTER GARDEN	FL		11/21/2024		0	0	(30)	0	0	(30)	0	657	657	0	0	0
000039213	RANCHO CORDOVA	CA		11/21/2024		0	0	(75)	0	0	(75)	0	1,684	1,684	0	0	0
000033506	RENO	NV		11/15/2024		0	0	(116)	0	0	(116)	0	2,720	2,720	0	0	0
000037823	LATHROP	CA		11/08/2024		0	0	(47)	0	0	(47)	0	973	973	0	0	0
241046762	FORT PIERCE	FL		11/20/2024		0	0	(14)	0	0	(14)	0	377	377	0	0	0
024080168	HOLLYWOOD	FL		11/08/2024		0	0	(76)	0	0	(76)	0	3,297	3,297	0	0	0
241031428	ANNA	TX		11/26/2024		0	0	(366)	0	0	(366)	0	8,822	8,822	0	0	0
241031140	BUFFALO	MN		11/26/2024		0	0	(14)	0	0	(14)	0	331	331	0	0	0
240937250	GARLAND	TX		11/06/2024		0	0	(14)	0	0	(14)	0	524	524	0	0	0
000037881	SAINT PETERSBURG	FL		11/21/2024		0	0	(162)	0	0	(162)	0	3,493	3,493	0	0	0
000039128	KOKOMO	IN		11/21/2024		0	0	(26)	0	0	(26)	0	540	540	0	0	0
024090120	LAS VEGAS	NV		11/08/2024		0	0	(11)	0	0	(11)	0	440	440	0	0	0
241031674	ST AUGUSTINE	FL		11/26/2024		0	0	(38)	0	0	(38)	0	926	926	0	0	0
024100252	SAVANNAH	GA		11/21/2024		0	0	(8)	0	0	(8)	0	501	501	0	0	0
000037508	MONTGOMERY	TX		11/21/2024		0	0	(74)	0	0	(74)	0	1,666	1,666	0	0	0
241049824	PHILADELPHIA	PA		11/14/2024		0	0	(17)	0	0	(17)	0	568	568	0	0	0
000039096	PELHAM	NH		11/08/2024		0	0	(48)	0	0	(48)	0	995	995	0	0	0
240943233	LAS VEGAS	NV		11/06/2024		0	0	(14)	0	0	(14)	0	522	522	0	0	0
000038514	HILLSBOROUGH	NJ		11/21/2024		0	0	(12)	0	0	(12)	0	258	258	0	0	0
241051267	WACO	TX		11/20/2024		0	0	(32)	0	0	(32)	0	942	942	0	0	0
241031516	JOHNSTOWN	CO		11/26/2024		0	0	(43)	0	0	(43)	0	1,026	1,026	0	0	0
240940254	FORT MYERS	FL		11/06/2024		0	0	(14)	0	0	(14)	0	379	379	0	0	0
241049964	WEYMOUTH	MA		11/27/2024		0	0	(50)	0	0	(50)	0	1,811	1,811	0	0	0
000038971	DORAL	FL		11/08/2024		0	0	(23)	0	0	(23)	0	457	457	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
024090218	GOOSE CREEK	SC		11/05/2024		0	0	(8)	0	0	(8)	0	698	698	0	0	0
241054378	JOHNS ISLAND	SC		11/20/2024		0	0	(38)	0	0	(38)	0	1,057	1,057	0	0	0
241031292	MIAMI	FL		11/26/2024		0	0	(51)	0	0	(51)	0	1,251	1,251	0	0	0
000040103	ZIMMERMAN	MN		11/21/2024		0	0	(53)	0	0	(53)	0	1,163	1,163	0	0	0
241055078	ARLINGTON	TX		11/20/2024		0	0	(46)	0	0	(46)	0	1,183	1,183	0	0	0
241031730	CASPER	WY		11/26/2024		0	0	(31)	0	0	(31)	0	726	726	0	0	0
240938191	LITHONIA	GA		11/06/2024		0	0	(9)	0	0	(9)	0	319	319	0	0	0
000039616	PALM BAY	FL		11/21/2024		0	0	(23)	0	0	(23)	0	500	500	0	0	0
240830729	CHICAGO	IL		11/14/2024		0	0	(22)	0	0	(22)	0	755	755	0	0	0
024080356	LOS ANGELES	CA		11/08/2024		0	0	(65)	0	0	(65)	0	2,581	2,581	0	0	0
240939520	BOCA RATON	FL		11/06/2024		0	0	(28)	0	0	(28)	0	1,117	1,117	0	0	0
241052323	COLUMBUS	OH		11/20/2024		0	0	(13)	0	0	(13)	0	483	483	0	0	0
000039369	HIGHLAND SPRINGS	VA		11/21/2024		0	0	(15)	0	0	(15)	0	313	313	0	0	0
024080547	COLTON	CA		11/05/2024		0	0	(94)	0	0	(94)	0	3,544	3,544	0	0	0
000039151	SPRING	TX		11/15/2024		0	0	(66)	0	0	(66)	0	1,550	1,550	0	0	0
241031501	CHATTANOOGA	TN		11/26/2024		0	0	(33)	0	0	(33)	0	780	780	0	0	0
240938076	WAIANAE	HI		11/06/2024		0	0	(10)	0	0	(10)	0	271	271	0	0	0
241051259	GILMER	TX		11/27/2024		0	0	(33)	0	0	(33)	0	915	915	0	0	0
024090254	SNOHOMISH	WA		11/08/2024		0	0	(66)	0	0	(66)	0	2,676	2,676	0	0	0
241051242	CYPRESS	TX		11/14/2024		0	0	(47)	0	0	(47)	0	1,203	1,203	0	0	0
000038718	LYNNWOOD	WA		11/21/2024		0	0	(23)	0	0	(23)	0	495	495	0	0	0
000039285	LIMA	OH		11/21/2024		0	0	(35)	0	0	(35)	0	739	739	0	0	0
000038578	MESA	AZ		11/21/2024		0	0	(63)	0	0	(63)	0	1,408	1,408	0	0	0
241053909	LEWES	DE		11/27/2024		0	0	(28)	0	0	(28)	0	965	965	0	0	0
241031216	GRAND JUNCTION	CO		11/26/2024		0	0	(25)	0	0	(25)	0	587	587	0	0	0
000039965	GENEVA	IL		11/21/2024		0	0	(24)	0	0	(24)	0	525	525	0	0	0
000039900	FRESNO	CA		11/21/2024		0	0	(46)	0	0	(46)	0	1,024	1,024	0	0	0
241047539	GARLAND	TX		11/06/2024		0	0	(32)	0	0	(32)	0	1,220	1,220	0	0	0
241054600	HUFFMAN	TX		11/27/2024		0	0	(15)	0	0	(15)	0	512	512	0	0	0
024080520	ISELIN	NJ		11/08/2024		0	0	(28)	0	0	(28)	0	1,094	1,094	0	0	0
240720201	POMONA	CA		11/20/2024		0	0	(48)	0	0	(48)	0	1,331	1,331	0	0	0
000039299	ROYSE CITY	TX		11/21/2024		0	0	(26)	0	0	(26)	0	562	562	0	0	0
240832626	GRAND PRAIRIE	TX		11/06/2024		0	0	(44)	0	0	(44)	0	1,287	1,287	0	0	0
000038229	MESA	AZ		11/21/2024		0	0	(26)	0	0	(26)	0	574	574	0	0	0
240938696	BRYN MAWR	PA		11/14/2024		0	0	(302)	0	0	(302)	0	7,561	7,561	0	0	0
241031229	MINE HILL	NJ		11/26/2024		0	0	(38)	0	0	(38)	0	910	910	0	0	0
241031839	MIDDLETOWN	CT		11/26/2024		0	0	(15)	0	0	(15)	0	329	329	0	0	0
241050582	CONROE	TX		11/14/2024		0	0	(31)	0	0	(31)	0	775	775	0	0	0
000039522	SANTA ROSA	CA		11/21/2024		0	0	(28)	0	0	(28)	0	611	611	0	0	0
240942656	SAVANNAH	GA		11/20/2024		0	0	(20)	0	0	(20)	0	589	589	0	0	0
000039331	VALLEJO	CA		11/21/2024		0	0	(42)	0	0	(42)	0	939	939	0	0	0
241048396	ESSEX	MD		11/20/2024		0	0	(22)	0	0	(22)	0	885	885	0	0	0
000037897	FALL RIVER	MA		11/21/2024		0	0	(33)	0	0	(33)	0	734	734	0	0	0
241046721	JEFFERSON CITY	MO		11/20/2024		0	0	(15)	0	0	(15)	0	437	437	0	0	0
000040115	SEATTLE	WA		11/21/2024		0	0	(49)	0	0	(49)	0	1,083	1,083	0	0	0
241031011	BREMERTON	WA		11/26/2024		0	0	(65)	0	0	(65)	0	1,619	1,619	0	0	0
240944934	WESTFIELD	MA		11/20/2024		0	0	(102)	0	0	(102)	0	2,799	2,799	0	0	0
241030978	MAMMOTH LAKES	CA		11/26/2024		0	0	(49)	0	0	(49)	0	1,187	1,187	0	0	0
000037808	KAILUA KONA	HI		11/08/2024		0	0	(75)	0	0	(75)	0	1,556	1,556	0	0	0
241049097	TOWNSEND	MA		11/06/2024		0	0	(65)	0	0	(65)	0	1,666	1,666	0	0	0
241031202	PICKERINGTON	OH		11/26/2024		0	0	(125)	0	0	(125)	0	3,022	3,022	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
240721803	RED BANK	NJ		11/06/2024		0	0	(31)	0	0	(31)	0	892	892	0	0	0
241050319	GARNER	NC		11/20/2024		0	0	(9)	0	0	(9)	0	217	217	0	0	0
000039680	SUGAR LAND	TX		11/21/2024		0	0	(36)	0	0	(36)	0	790	790	0	0	0
241031634	MORGAN	UT		11/26/2024		0	0	(60)	0	0	(60)	0	1,451	1,451	0	0	0
241030760	ROSEVILLE	CA		11/26/2024		0	0	(36)	0	0	(36)	0	900	900	0	0	0
000039535	HONOLULU	HI		11/21/2024		0	0	(36)	0	0	(36)	0	808	808	0	0	0
000038326	CORPUS CHRISTI	TX		11/21/2024		0	0	(19)	0	0	(19)	0	417	417	0	0	0
241031336	SAN ANTONIO	TX		11/26/2024		0	0	(24)	0	0	(24)	0	572	572	0	0	0
240945774	HIALEAH	FL		11/06/2024		0	0	(13)	0	0	(13)	0	504	504	0	0	0
000038268	FORT MYERS	FL		11/08/2024		0	0	(21)	0	0	(21)	0	419	419	0	0	0
000038757	LAKE HAVASU CITY	AZ		11/21/2024		0	0	(79)	0	0	(79)	0	1,781	1,781	0	0	0
240945626	AUSTIN	TX		11/06/2024		0	0	(45)	0	0	(45)	0	1,126	1,126	0	0	0
241048388	DISTRICT HEIGHTS	MD		11/06/2024		0	0	(13)	0	0	(13)	0	508	508	0	0	0
024090456	FRESNO	CA		11/08/2024		0	0	(24)	0	0	(24)	0	976	976	0	0	0
000038566	MIAMI	FL		11/08/2024		0	0	(145)	0	0	(145)	0	3,059	3,059	0	0	0
240939264	DENHAM SPRINGS	LA		11/14/2024		0	0	(34)	0	0	(34)	0	1,139	1,139	0	0	0
241031228	PANAMA CITY BEACH	FL		11/26/2024		0	0	(37)	0	0	(37)	0	882	882	0	0	0
000038198	NORTHLAKE	TX		11/21/2024		0	0	(63)	0	0	(63)	0	1,416	1,416	0	0	0
241031182	MYRTLE BEACH	SC		11/26/2024		0	0	(8)	0	0	(8)	0	188	188	0	0	0
000039153	HUNTSVILLE	AL		11/21/2024		0	0	(15)	0	0	(15)	0	318	318	0	0	0
240943852	GREENSBORO	NC		11/14/2024		0	0	(12)	0	0	(12)	0	385	385	0	0	0
000037884	ORLANDO	FL		11/08/2024		0	0	(41)	0	0	(41)	0	827	827	0	0	0
024090182	LOS ANGELES	CA		11/08/2024		0	0	(30)	0	0	(30)	0	1,229	1,229	0	0	0
000039884	SAINT PETERSBURG	FL		11/21/2024		0	0	(49)	0	0	(49)	0	1,103	1,103	0	0	0
241030880	IVINS	UT		11/26/2024		0	0	(41)	0	0	(41)	0	990	990	0	0	0
241031200	LAS VEGAS	NV		11/26/2024		0	0	(24)	0	0	(24)	0	581	581	0	0	0
000036502	PANAMA CITY BEACH	FL		11/08/2024		0	0	(70)	0	0	(70)	0	1,456	1,456	0	0	0
000039534	FULLERTON	CA		11/21/2024		0	0	(97)	0	0	(97)	0	2,204	2,204	0	0	0
000039427	PHILADELPHIA	PA		11/21/2024		0	0	(14)	0	0	(14)	0	314	314	0	0	0
240833996	METAMORA	MI		11/06/2024		0	0	(154)	0	0	(154)	0	4,516	4,516	0	0	0
000037236	ORLANDO	FL		11/08/2024		0	0	(39)	0	0	(39)	0	809	809	0	0	0
241055086	TEMPE	AZ		11/27/2024		0	0	(21)	0	0	(21)	0	719	719	0	0	0
240825810	MORGANTON	NC		11/06/2024		0	0	(8)	0	0	(8)	0	288	288	0	0	0
024070362	LOS ANGELES	CA		11/08/2024		0	0	(189)	0	0	(189)	0	7,987	7,987	0	0	0
241046937	CAPE CORAL	FL		11/14/2024		0	0	(20)	0	0	(20)	0	1,298	1,298	0	0	0
241049915	NORTH MYRTLE BEACH	SC		11/14/2024		0	0	(27)	0	0	(27)	0	684	684	0	0	0
241050004	TRAVERSE CITY	MI		11/14/2024		0	0	(8,053)	0	0	(8,053)	0	203,242	203,242	0	0	0
000038402	GAINESVILLE	FL		11/21/2024		0	0	(13)	0	0	(13)	0	274	274	0	0	0
000039124	SPARKS	NV		11/21/2024		0	0	(42)	0	0	(42)	0	925	925	0	0	0
241051499	GREENVILLE	SC		11/20/2024		0	0	(19)	0	0	(19)	0	530	530	0	0	0
000036809	GRAND PRAIRIE	TX		11/21/2024		0	0	(16)	0	0	(16)	0	339	339	0	0	0
000038835	LAUDERHILL	FL		11/21/2024		0	0	(22)	0	0	(22)	0	472	472	0	0	0
241031246	WORCESTER	MA		11/26/2024		0	0	(15)	0	0	(15)	0	351	351	0	0	0
240937599	HENRIETTA	NY		11/14/2024		0	0	(15)	0	0	(15)	0	495	495	0	0	0
241031366	STEAMBOAT SPRINGS	CO		11/26/2024		0	0	(183)	0	0	(183)	0	4,498	4,498	0	0	0
000040368	PALM HARBOR	FL		11/21/2024		0	0	(45)	0	0	(45)	0	1,012	1,012	0	0	0
241030906	LENOIR CITY	TN		11/26/2024		0	0	(58)	0	0	(58)	0	1,460	1,460	0	0	0
000037796	ELIZABETH	NJ		11/08/2024		0	0	(47)	0	0	(47)	0	995	995	0	0	0
000034114	KISSIMMEE	FL		11/21/2024		0	0	(146)	0	0	(146)	0	3,242	3,242	0	0	0
024080542	LEAVENWORTH	WA		11/05/2024		0	0	(22)	0	0	(22)	0	1,843	1,843	0	0	0
241031329	MEMPHIS	TN		11/26/2024		0	0	(16)	0	0	(16)	0	367	367	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
000039040	BATESBURG	SC		11/21/2024		0	0	(18)	0	0	(18)	0	387	387	0	0	0
000040112	CYPRESS	TX		11/21/2024		0	0	(33)	0	0	(33)	0	722	722	0	0	0
241058528	CATONSVILLE	MD		11/27/2024		0	0	(18)	0	0	(18)	0	608	608	0	0	0
024070470	SACRAMENTO	CA		11/05/2024		0	0	(27)	0	0	(27)	0	991	991	0	0	0
000037377	LAS VEGAS	NV		11/21/2024		0	0	(39)	0	0	(39)	0	855	855	0	0	0
000038224	HAMMOND	IN		11/21/2024		0	0	(127)	0	0	(127)	0	2,799	2,799	0	0	0
241031207	DELTONA	FL		11/26/2024		0	0	(29)	0	0	(29)	0	692	692	0	0	0
241054329	PITTSBURGH	PA		11/20/2024		0	0	(15)	0	0	(15)	0	428	428	0	0	0
241030942	JONESBOROUGH	TN		11/26/2024		0	0	(94)	0	0	(94)	0	2,249	2,249	0	0	0
241046689	GOLDSBORO	NC		11/27/2024		0	0	(11)	0	0	(11)	0	361	361	0	0	0
241047893	HOUSTON	TX		11/06/2024		0	0	(11)	0	0	(11)	0	361	361	0	0	0
241031110	IDAHO FALLS	ID		11/26/2024		0	0	(32)	0	0	(32)	0	791	791	0	0	0
000038820	POINT ROBERTS	WA		11/21/2024		0	0	(45)	0	0	(45)	0	994	994	0	0	0
000039709	HENDERSON	NV		11/21/2024		0	0	(93)	0	0	(93)	0	2,090	2,090	0	0	0
000038872	ESTES PARK	CO		11/21/2024		0	0	(62)	0	0	(62)	0	1,394	1,394	0	0	0
240943977	SARASOTA	FL		11/14/2024		0	0	(36)	0	0	(36)	0	667	667	0	0	0
000037281	COLORADO SPRINGS	CO		11/21/2024		0	0	(38)	0	0	(38)	0	853	853	0	0	0
000039122	CORNELIUS	NC		11/08/2024		0	0	(117)	0	0	(117)	0	2,427	2,427	0	0	0
024090175	SARATOGA	CA		11/08/2024		0	0	(31)	0	0	(31)	0	1,187	1,187	0	0	0
000038429	ATLANTA	GA		11/08/2024		0	0	(60)	0	0	(60)	0	1,230	1,230	0	0	0
241031542	LAS VEGAS	NV		11/26/2024		0	0	(27)	0	0	(27)	0	640	640	0	0	0
024090054	HURT	VA		11/21/2024		0	0	(5)	0	0	(5)	0	294	294	0	0	0
024090487	WINCHESTER	VA		11/05/2024		0	0	35	0	0	35	0	4,350	4,350	0	0	0
240945238	BALTIMORE	MD		11/06/2024		0	0	(11)	0	0	(11)	0	298	298	0	0	0
000037937	BELLEVILLE	MI		11/21/2024		0	0	(22)	0	0	(22)	0	473	473	0	0	0
000039625	MERIDIAN	ID		11/21/2024		0	0	(380)	0	0	(380)	0	8,507	8,507	0	0	0
240835272	CLINTON	CT		11/06/2024		0	0	(13)	0	0	(13)	0	477	477	0	0	0
241031258	ETTERS	PA		11/26/2024		0	0	(19)	0	0	(19)	0	450	450	0	0	0
241049675	MYRTLE BEACH	SC		11/20/2024		0	0	(8)	0	0	(8)	0	297	297	0	0	0
241031435	WINDHAM	NH		11/26/2024		0	0	(24)	0	0	(24)	0	573	573	0	0	0
241051853	DOVER	NJ		11/06/2024		0	0	(32)	0	0	(32)	0	1,257	1,257	0	0	0
000037003	KISSIMMEE	FL		11/08/2024		0	0	(60)	0	0	(60)	0	1,243	1,243	0	0	0
000039368	KISSIMMEE	FL		11/08/2024		0	0	(72)	0	0	(72)	0	1,514	1,514	0	0	0
024090434	LONG BEACH	CA		11/08/2024		0	0	(11)	0	0	(11)	0	469	469	0	0	0
240944793	FORT WORTH	TX		11/06/2024		0	0	(19)	0	0	(19)	0	644	644	0	0	0
241030917	SAN CLEMENTE	CA		11/26/2024		0	0	(6)	0	0	(6)	0	142	142	0	0	0
240942375	MERIDEN	CT		11/06/2024		0	0	(23)	0	0	(23)	0	761	761	0	0	0
000037296	LOS ALTOS	CA		11/08/2024		0	0	(195)	0	0	(195)	0	4,190	4,190	0	0	0
024100110	PEORIA	AZ		11/08/2024		0	0	(10)	0	0	(10)	0	414	414	0	0	0
241046580	CAPE CORAL	FL		11/20/2024		0	0	(31)	0	0	(31)	0	1,265	1,265	0	0	0
240941021	BESSEMER	AL		11/06/2024		0	0	(12)	0	0	(12)	0	460	460	0	0	0
240945865	SANTA MONICA	CA		11/06/2024		0	0	(96)	0	0	(96)	0	2,853	2,853	0	0	0
000038158	OCOEE	FL		11/15/2024		0	0	(108)	0	0	(108)	0	2,277	2,277	0	0	0
024090230	FREMONT	CA		11/08/2024		0	0	(91)	0	0	(91)	0	3,520	3,520	0	0	0
241031122	SPRINGFIELD	MO		11/26/2024		0	0	(25)	0	0	(25)	0	593	593	0	0	0
000038456	DAYTONA BEACH	FL		11/15/2024		0	0	(32)	0	0	(32)	0	748	748	0	0	0
000038088	ROCKFORD	IL		11/21/2024		0	0	(20)	0	0	(20)	0	428	428	0	0	0
408129527	ROANOKE	TX		11/13/2024		0	0	(67)	0	0	(67)	0	3,986	3,986	0	0	0
000038633	PUNTA GORDA	FL		11/08/2024		0	0	(170)	0	0	(170)	0	3,630	3,630	0	0	0
000038061	PHILADELPHIA	PA		11/21/2024		0	0	(14)	0	0	(14)	0	300	300	0	0	0
241031313	MIDDLETON	ID		11/26/2024		0	0	(174)	0	0	(174)	0	4,321	4,321	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
241051374	KEY BISCAYNE	FL		11/27/2024		0	0	(116)	0	0	(116)	0	4,227	4,227	0	0	0
000036510	GRAND PRAIRIE	TX		11/21/2024		0	0	(16)	0	0	(16)	0	339	339	0	0	0
000038405	DAYTONA BEACH	FL		11/21/2024		0	0	(69)	0	0	(69)	0	1,518	1,518	0	0	0
241057462	BLOOMFIELD HILLS	MI		11/27/2024		0	0	(30)	0	0	(30)	0	700	700	0	0	0
000040093	ROSSMOOR	CA		11/21/2024		0	0	(144)	0	0	(144)	0	3,241	3,241	0	0	0
240942870	HOUSTON	TX		11/06/2024		0	0	(68)	0	0	(68)	0	2,794	2,794	0	0	0
000039786	MIAMI	FL		11/21/2024		0	0	(64)	0	0	(64)	0	1,447	1,447	0	0	0
024060462	JURUPA VALLEY	CA		11/08/2024		0	0	(83)	0	0	(83)	0	3,410	3,410	0	0	0
241054485	CHICAGO	IL		11/27/2024		0	0	(26)	0	0	(26)	0	906	906	0	0	0
000037749	MEDFORD	MA		11/21/2024		0	0	(139)	0	0	(139)	0	3,150	3,150	0	0	0
024090135	BOYNTON BEACH	FL		11/08/2024		0	0	(37)	0	0	(37)	0	1,358	1,358	0	0	0
000037926	PAYSON	AZ		11/21/2024		0	0	(22)	0	0	(22)	0	475	475	0	0	0
000040042	SAN ANTONIO	TX		11/21/2024		0	0	(110)	0	0	(110)	0	2,452	2,452	0	0	0
000039004	SIMI VALLEY	CA		11/08/2024		0	0	(19)	0	0	(19)	0	413	413	0	0	0
000039437	TAYLOR	MI		11/21/2024		0	0	(14)	0	0	(14)	0	293	293	0	0	0
000038715	GRETNA	NE		11/08/2024		0	0	(37)	0	0	(37)	0	755	755	0	0	0
000039270	BEAVERTON	OR		11/21/2024		0	0	(41)	0	0	(41)	0	922	922	0	0	0
240721522	TRENTON	NJ		11/20/2024		0	0	(23)	0	0	(23)	0	671	671	0	0	0
241050533	CARROLLTON	TX		11/27/2024		0	0	(16)	0	0	(16)	0	551	551	0	0	0
000039138	ORLANDO	FL		11/21/2024		0	0	(123)	0	0	(123)	0	2,711	2,711	0	0	0
241048990	BALTIMORE	MD		11/27/2024		0	0	(12)	0	0	(12)	0	383	383	0	0	0
000038888	KISSIMMEE	FL		11/21/2024		0	0	(38)	0	0	(38)	0	850	850	0	0	0
241031409	FLORENCE	AZ		11/26/2024		0	0	(29)	0	0	(29)	0	699	699	0	0	0
000037842	PALM DESERT	CA		11/15/2024		0	0	(14)	0	0	(14)	0	312	312	0	0	0
241048727	BARTLETT	IL		11/14/2024		0	0	(21)	0	0	(21)	0	505	505	0	0	0
241050293	EAST LANSING	MI		11/27/2024		0	0	(14)	0	0	(14)	0	455	455	0	0	0
240941906	LA GRANGE	TX		11/20/2024		0	0	(14)	0	0	(14)	0	535	535	0	0	0
241031121	SPRINGFIELD	MO		11/26/2024		0	0	(19)	0	0	(19)	0	430	430	0	0	0
000039939	KANSAS CITY	MO		11/21/2024		0	0	(10)	0	0	(10)	0	210	210	0	0	0
241046309	DETROIT	MI		11/14/2024		0	0	(19)	0	0	(19)	0	661	661	0	0	0
241030968	PENTWATER	MI		11/26/2024		0	0	(22)	0	0	(22)	0	547	547	0	0	0
240936740	LAUDERHILL	FL		11/06/2024		0	0	(17)	0	0	(17)	0	392	392	0	0	0
240945485	BERKELEY	CA		11/06/2024		0	0	(36)	0	0	(36)	0	1,023	1,023	0	0	0
000018804	WEST PALM BEACH	FL		11/21/2024		0	0	(85)	0	0	(85)	0	1,905	1,905	0	0	0
241049691	BOISE	ID		11/14/2024		0	0	(26)	0	0	(26)	0	898	898	0	0	0
024010394	WINTHROP	MA		11/08/2024		0	0	(39)	0	0	(39)	0	1,406	1,406	0	0	0
024080406	WOODBINE	NJ		11/08/2024		0	0	(34)	0	0	(34)	0	1,235	1,235	0	0	0
000038616	LOS ANGELES	CA		11/15/2024		0	0	(44)	0	0	(44)	0	1,014	1,014	0	0	0
240940445	WOODSTOCK	GA		11/06/2024		0	0	(34)	0	0	(34)	0	844	844	0	0	0
000038081	ROCKFORD	IL		11/21/2024		0	0	(15)	0	0	(15)	0	314	314	0	0	0
241048180	PLYMOUTH	MN		11/20/2024		0	0	(22)	0	0	(22)	0	864	864	0	0	0
024100247	LAS VEGAS	NV		11/08/2024		0	0	(31)	0	0	(31)	0	1,241	1,241	0	0	0
240937557	WHITEHALL	MI		11/06/2024		0	0	(92)	0	0	(92)	0	2,734	2,734	0	0	0
000036735	SUMMERFIELD	NC		11/08/2024		0	0	(16)	0	0	(16)	0	323	323	0	0	0
241030878	IVINS	UT		11/26/2024		0	0	(41)	0	0	(41)	0	990	990	0	0	0
240939322	INDIAN TRAIL	NC		11/06/2024		0	0	(18)	0	0	(18)	0	581	581	0	0	0
241054196	NORTH MYRTLE BEACH	SC		11/20/2024		0	0	(21)	0	0	(21)	0	576	576	0	0	0
241058387	SAN ANTONIO	TX		11/27/2024		0	0	(10)	0	0	(10)	0	311	311	0	0	0
000039147	STONE MOUNTAIN	GA		11/08/2024		0	0	(71)	0	0	(71)	0	1,479	1,479	0	0	0
241047869	BEVERLY HILLS	FL		11/20/2024		0	0	(15)	0	0	(15)	0	394	394	0	0	0
000039171	FORT PIERCE	FL		11/21/2024		0	0	(18)	0	0	(18)	0	391	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
024080481	GLENDALE	AZ		11/05/2024		0	0	(16)	0	0	(16)	0	1,327	1,327	0	0	0
000038979	ALAMO	TX		11/21/2024		0	0	(16)	0	0	(16)	0	333	333	0	0	0
240939835	MELBOURNE BEACH	FL		11/14/2024		0	0	(73)	0	0	(73)	0	1,903	1,903	0	0	0
024090097	FAIRFIELD	CA		11/08/2024		0	0	(56)	0	0	(56)	0	2,267	2,267	0	0	0
240941286	TAOS SKI VALLEY	NM		11/14/2024		0	0	(85)	0	0	(85)	0	2,165	2,165	0	0	0
240940072	BERTHOUD	CO		11/20/2024		0	0	(78)	0	0	(78)	0	2,192	2,192	0	0	0
241030827	DUBLIN	OH		11/26/2024		0	0	(32)	0	0	(32)	0	765	765	0	0	0
000037037	MORENO VALLEY	CA		11/21/2024		0	0	(44)	0	0	(44)	0	976	976	0	0	0
241031166	OCEAN ISLE BEACH	NC		11/26/2024		0	0	(22)	0	0	(22)	0	522	522	0	0	0
241050103	WAUWATOSA	WI		11/20/2024		0	0	(44)	0	0	(44)	0	1,213	1,213	0	0	0
000038412	CELEBRATION	FL		11/21/2024		0	0	(159)	0	0	(159)	0	3,623	3,623	0	0	0
241052653	JACKSONVILLE	NC		11/20/2024		0	0	(38)	0	0	(38)	0	1,035	1,035	0	0	0
000038710	PHILADELPHIA	PA		11/21/2024		0	0	(10)	0	0	(10)	0	213	213	0	0	0
240941146	WICHITA FALLS	TX		11/14/2024		0	0	(56)	0	0	(56)	0	1,055	1,055	0	0	0
024100093	ARLINGTON	VA		11/21/2024		0	0	(72)	0	0	(72)	0	4,778	4,778	0	0	0
000037158	AUGUSTA	GA		11/21/2024		0	0	(11)	0	0	(11)	0	222	222	0	0	0
241046523	BREAUX BRIDGE	LA		11/14/2024		0	0	(16)	0	0	(16)	0	375	375	0	0	0
241031190	CLIFTON	CO		11/26/2024		0	0	(16)	0	0	(16)	0	384	384	0	0	0
241051580	PHILADELPHIA	PA		11/20/2024		0	0	(12)	0	0	(12)	0	452	452	0	0	0
240829184	MIRAMAR	FL		11/06/2024		0	0	(59)	0	0	(59)	0	1,499	1,499	0	0	0
000039500	FLATONIA	TX		11/21/2024		0	0	(47)	0	0	(47)	0	1,039	1,039	0	0	0
000039621	POST FALLS	ID		11/21/2024		0	0	(52)	0	0	(52)	0	1,159	1,159	0	0	0
240943415	ROCHESTER	NY		11/27/2024		0	0	(15)	0	0	(15)	0	488	488	0	0	0
000039076	WAUKESHA	WI		11/21/2024		0	0	(17)	0	0	(17)	0	367	367	0	0	0
000039025	HIALEAH	FL		11/21/2024		0	0	(28)	0	0	(28)	0	610	610	0	0	0
000038094	OPELIKA	AL		11/21/2024		0	0	(10)	0	0	(10)	0	222	222	0	0	0
000037984	PROVIDENCE	RI		11/21/2024		0	0	(23)	0	0	(23)	0	507	507	0	0	0
EL2406121	AUSTIN	TX		11/13/2024		0	0	(35)	0	0	(35)	0	1,029	1,029	0	0	0
241047208	LOUISVILLE	KY		11/06/2024		0	0	(10)	0	0	(10)	0	295	295	0	0	0
000039686	MYRTLE BEACH	SC		11/21/2024		0	0	(63)	0	0	(63)	0	1,354	1,354	0	0	0
024090426	SMYRNA	TN		11/21/2024		0	0	(11)	0	0	(11)	0	670	670	0	0	0
000039388	HAUULA	HI		11/21/2024		0	0	(38)	0	0	(38)	0	833	833	0	0	0
240941781	CHICAGO	IL		11/06/2024		0	0	(14)	0	0	(14)	0	510	510	0	0	0
240938639	MIAMI	FL		11/14/2024		0	0	(67)	0	0	(67)	0	1,258	1,258	0	0	0
000038532	SAINT LOUIS	MO		11/21/2024		0	0	(19)	0	0	(19)	0	416	416	0	0	0
024080268	FRANKLIN	WI		11/05/2024		0	0	(24)	0	0	(24)	0	879	879	0	0	0
000038788	LOS ALAMITOS	CA		11/21/2024		0	0	(170)	0	0	(170)	0	3,886	3,886	0	0	0
241031463	CHICAGO	IL		11/26/2024		0	0	(40)	0	0	(40)	0	979	979	0	0	0
000038057	APOPKA	FL		11/08/2024		0	0	(20)	0	0	(20)	0	400	400	0	0	0
024080511	NASHVILLE	TN		11/05/2024		0	0	(18)	0	0	(18)	0	658	658	0	0	0
000039205	HALLANDALE	FL		11/21/2024		0	0	(44)	0	0	(44)	0	969	969	0	0	0
000039815	WATERBURY	CT		11/21/2024		0	0	(24)	0	0	(24)	0	516	516	0	0	0
240832857	LITTLE FALLS	NJ		11/14/2024		0	0	(48)	0	0	(48)	0	1,679	1,679	0	0	0
241031597	PORTLAND	OR		11/26/2024		0	0	(35)	0	0	(35)	0	832	832	0	0	0
241031304	PARK CITY	UT		11/26/2024		0	0	(88)	0	0	(88)	0	2,177	2,177	0	0	0
240945824	DES PLAINES	IL		11/06/2024		0	0	(16)	0	0	(16)	0	608	608	0	0	0
000037781	FORT WORTH	TX		11/21/2024		0	0	(78)	0	0	(78)	0	1,740	1,740	0	0	0
000037389	SHERIDAN	OR		11/21/2024		0	0	(36)	0	0	(36)	0	787	787	0	0	0
024090081	SCHAUMBURG	IL		11/08/2024		0	0	(11)	0	0	(11)	0	445	445	0	0	0
241054451	HOUSTON	TX		11/27/2024		0	0	(22)	0	0	(22)	0	764	764	0	0	0
241031272	CORNELIUS	NC		11/26/2024		0	0	(23)	0	0	(23)	0	546	546	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
000038223	BAKERSFIELD	CA		11/21/2024		0	0	(24)	0	0	(24)	0	519	519	0	0	0
000040050	KISSIMMEE	FL		11/21/2024		0	0	(27)	0	0	(27)	0	597	597	0	0	0
024090439	HIGHLANDS RANCH	CO		11/08/2024		0	0	(37)	0	0	(37)	0	1,552	1,552	0	0	0
240941120	NORTH WILDWOOD	NJ		11/06/2024		0	0	(16)	0	0	(16)	0	444	444	0	0	0
241051465	O'FALLON	IL		11/20/2024		0	0	(15)	0	0	(15)	0	558	558	0	0	0
241031094	DEARBORN HEIGHTS	MI		11/26/2024		0	0	(11)	0	0	(11)	0	250	250	0	0	0
240944249	SNELLVILLE	GA		11/14/2024		0	0	(23)	0	0	(23)	0	793	793	0	0	0
407125006	GARDENA	CA		11/13/2024		0	0	(42)	0	0	(42)	0	1,262	1,262	0	0	0
000037198	MINNEAPOLIS	MN		11/21/2024		0	0	(19)	0	0	(19)	0	406	406	0	0	0
241056357	COLUMBUS	OH		11/27/2024		0	0	(10)	0	0	(10)	0	348	348	0	0	0
240939439	BAYONNE	NJ		11/27/2024		0	0	(45)	0	0	(45)	0	1,594	1,594	0	0	0
241031043	JAMESTOWN	TN		11/26/2024		0	0	(67)	0	0	(67)	0	1,633	1,633	0	0	0
000039503	DENVER	CO		11/21/2024		0	0	(55)	0	0	(55)	0	1,225	1,225	0	0	0
024090286	BALTIMORE	MD		11/21/2024		0	0	(11)	0	0	(11)	0	615	615	0	0	0
241031164	VAIL	CO		11/26/2024		0	0	(72)	0	0	(72)	0	1,772	1,772	0	0	0
241046549	GREENVILLE	SC		11/06/2024		0	0	(14)	0	0	(14)	0	431	431	0	0	0
240936310	MIAMI	FL		11/06/2024		0	0	(15)	0	0	(15)	0	410	410	0	0	0
241051093	BALTIMORE	MD		11/06/2024		0	0	(8)	0	0	(8)	0	284	284	0	0	0
241031410	LAVERNIA	TX		11/26/2024		0	0	(39)	0	0	(39)	0	930	930	0	0	0
241047877	SAINT LOUIS	MO		11/06/2024		0	0	(11)	0	0	(11)	0	422	422	0	0	0
000036711	MIAMI BEACH	FL		11/08/2024		0	0	(27)	0	0	(27)	0	559	559	0	0	0
000038692	TALLAHASSEE	FL		11/21/2024		0	0	(49)	0	0	(49)	0	1,096	1,096	0	0	0
024090507	REDWOOD CITY	CA		11/21/2024		0	0	(58)	0	0	(58)	0	3,908	3,908	0	0	0
241053743	WEST PALM BEACH	FL		11/20/2024		0	0	(27)	0	0	(27)	0	725	725	0	0	0
000038738	WALNUT CREEK	CA		11/21/2024		0	0	(20)	0	0	(20)	0	435	435	0	0	0
241031303	PEORIA	AZ		11/26/2024		0	0	(35)	0	0	(35)	0	812	812	0	0	0
000039758	MOUNT JULIET	TN		11/21/2024		0	0	(43)	0	0	(43)	0	956	956	0	0	0
024090354	ACTON	CA		11/05/2024		0	0	(13)	0	0	(13)	0	974	974	0	0	0
024100008	SUN CITY	AZ		11/08/2024		0	0	(20)	0	0	(20)	0	806	806	0	0	0
241054444	MYRTLE BEACH	SC		11/27/2024		0	0	(38)	0	0	(38)	0	851	851	0	0	0
241053230	BALTIMORE	MD		11/27/2024		0	0	(13)	0	0	(13)	0	466	466	0	0	0
240943662	FORT WORTH	TX		11/14/2024		0	0	(25)	0	0	(25)	0	874	874	0	0	0
240944744	NEW HAVEN	CT		11/14/2024		0	0	(7)	0	0	(7)	0	207	207	0	0	0
241053222	KALISPELL	MT		11/20/2024		0	0	(32)	0	0	(32)	0	965	965	0	0	0
000037376	FAIRVIEW	UT		11/21/2024		0	0	(44)	0	0	(44)	0	967	967	0	0	0
241055649	NASHVILLE	TN		11/27/2024		0	0	(38)	0	0	(38)	0	1,336	1,336	0	0	0
240941765	CORPUS CHRISTI	TX		11/27/2024		0	0	(8)	0	0	(8)	0	260	260	0	0	0
000038478	FORT MYERS	FL		11/21/2024		0	0	(16)	0	0	(16)	0	333	333	0	0	0
000039185	NEW CANEY	TX		11/21/2024		0	0	(19)	0	0	(19)	0	398	398	0	0	0
241048818	JACKSONVILLE	TX		11/20/2024		0	0	(15)	0	0	(15)	0	414	414	0	0	0
000037865	FALLING WATERS	WV		11/21/2024		0	0	(29)	0	0	(29)	0	626	626	0	0	0
240937672	HIALEAH	FL		11/06/2024		0	0	(12)	0	0	(12)	0	453	453	0	0	0
241054576	MONTGOMERY	TX		11/27/2024		0	0	(14)	0	0	(14)	0	472	472	0	0	0
241031461	JEFFERSON	GA		11/26/2024		0	0	(90)	0	0	(90)	0	2,214	2,214	0	0	0
241031340	KATY	TX		11/26/2024		0	0	(28)	0	0	(28)	0	665	665	0	0	0
241052158	UNION CITY	NJ		11/20/2024		0	0	(30)	0	0	(30)	0	1,199	1,199	0	0	0
241030945	KATY	TX		11/26/2024		0	0	(21)	0	0	(21)	0	495	495	0	0	0
241031209	LAVEEN	AZ		11/26/2024		0	0	(41)	0	0	(41)	0	997	997	0	0	0
000039795	WATERBURY	CT		11/21/2024		0	0	(25)	0	0	(25)	0	555	555	0	0	0
240936971	TULSA	OK		11/06/2024		0	0	(8)	0	0	(8)	0	295	295	0	0	0
BB1279000	JACKSONVILLE	FL		12/11/2024		0	0	337	0	0	337	0	1,818	1,818	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					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
BB1273400	FREDERICKBURG	VA		12/12/2024		0	0	74	0	0	74	0	1,407	1,407	0	0	0
BB1273390	UPPER MARLBORO	MD		12/12/2024		0	0	194	0	0	194	0	1,590	1,590	0	0	0
BB1273440	HEDGESVILLE	WV		12/12/2024		0	0	59	0	0	59	0	550	550	0	0	0
BB1273420	WATERMAN	IL		12/12/2024		0	0	97	0	0	97	0	1,739	1,739	0	0	0
BB1276760	LAS VEGAS	NV		12/13/2024		0	0	28	0	0	28	0	1,242	1,242	0	0	0
BB1276770	LAS VEGAS	NV		12/13/2024		0	0	20	0	0	20	0	1,223	1,223	0	0	0
BB1276780	FAIRMOUNT	ND		12/13/2024		0	0	49	0	0	49	0	874	874	0	0	0
BB1290300	MURFREESBORO	TN		12/20/2024		0	0	39	0	0	39	0	1,542	1,542	0	0	0
BB1290140	MONTGOMERY	TX		12/20/2024		0	0	(9)	0	0	(9)	0	2,338	2,338	0	0	0
BB1290240	COTTONWOOD	AZ		12/20/2024		0	0	10	0	0	10	0	904	904	0	0	0
BB1290290	URBAN HONOLULU	HI		12/20/2024		0	0	13	0	0	13	0	2,294	2,294	0	0	0
BB1290340	FOND DU LAC	WI		12/20/2024		0	0	129	0	0	129	0	182	182	0	0	0
BB1290280	COVINGTON	GA		12/20/2024		0	0	(1)	0	0	(1)	0	334	334	0	0	0
BB1290210	MIAMI	FL		12/20/2024		0	0	(4)	0	0	(4)	0	1,059	1,059	0	0	0
BB1290320	SPRING	TX		12/20/2024		0	0	465	0	0	465	0	2,411	2,411	0	0	0
BB1290380	RIO RICO	AZ		12/20/2024		0	0	17	0	0	17	0	578	578	0	0	0
BB1290200	MILLSBORO	DE		12/20/2024		0	0	93	0	0	93	0	1,088	1,088	0	0	0
BB1290310	ORMOND-BY-THE-SEA	FL		12/20/2024		0	0	3	0	0	3	0	789	789	0	0	0
BB1290270	FOND DU LAC	WI		12/20/2024		0	0	30	0	0	30	0	460	460	0	0	0
BB1290160	TUCSON	AZ		12/20/2024		0	0	(2)	0	0	(2)	0	725	725	0	0	0
BB1290260	RICHMOND	TX		12/20/2024		0	0	14	0	0	14	0	1,642	1,642	0	0	0
BB1240880	PHILADELPHIA	PA		12/30/2024		0	0	341	0	0	341	0	1,611	1,611	0	0	0
BB1240660	BLUFFTON	SC		12/30/2024		0	0	416	0	0	416	0	2,286	2,286	0	0	0
BB1240760	ORLANDO	FL		12/30/2024		0	0	1	0	0	1	0	936	936	0	0	0
BB1240780	NORTON	MA		12/30/2024		0	0	401	0	0	401	0	2,113	2,113	0	0	0
BB1241230	ALACHUA	FL		12/30/2024		0	0	1	0	0	1	0	1,118	1,118	0	0	0
BB1241130	DETROIT	MI		12/30/2024		0	0	11	0	0	11	0	359	359	0	0	0
BB1241080	GAINESVILLE	FL		12/30/2024		0	0	0	0	0	0	0	452	452	0	0	0
BB1240610	CARPENTERSVILLE	IL		12/30/2024		0	0	1	0	0	1	0	1,232	1,232	0	0	0
BB1241170	SAN JACINTO	CA		12/30/2024		0	0	121	0	0	121	0	1,170	1,170	0	0	0
BB1240620	DALLAS	TX		12/30/2024		0	0	20	0	0	20	0	5,217	5,217	0	0	0
BB1241070	TRACY	CA		12/30/2024		0	0	0	0	0	0	0	3,129	3,129	0	0	0
BB1240840	SILVER SPRING	MD		12/30/2024		0	0	23	0	0	23	0	720	720	0	0	0
BB1241220	AURORA	CO		12/30/2024		0	0	156	0	0	156	0	1,609	1,609	0	0	0
BB1240910	CAPE CORAL	FL		12/30/2024		0	0	357	0	0	357	0	1,840	1,840	0	0	0
BB1241200	ORANGE	CA		12/30/2024		0	0	486	0	0	486	0	4,078	4,078	0	0	0
BB1241150	ROYAL PALM BEACH	FL		12/30/2024		0	0	166	0	0	166	0	1,114	1,114	0	0	0
BB1240520	GREEN COVE SPRINGS	FL		12/30/2024		0	0	412	0	0	412	0	2,101	2,101	0	0	0
BB1241050	NEWARK	CA		12/30/2024		0	0	248	0	0	248	0	2,326	2,326	0	0	0
BB1240740	LOUISVILLE	KY		12/30/2024		0	0	432	0	0	432	0	2,148	2,148	0	0	0
BB1241090	PINEWOOD	FL		12/30/2024		0	0	50	0	0	50	0	1,647	1,647	0	0	0
BB1241140	MIAMI	FL		12/30/2024		0	0	1	0	0	1	0	1,072	1,072	0	0	0
BB1240920	NORTH BAY VILLAGE	FL		12/30/2024		0	0	69	0	0	69	0	1,036	1,036	0	0	0
BB1240770	AUSTIN	TX		12/30/2024		0	0	28	0	0	28	0	816	816	0	0	0
BB1240550	MANDAN	ND		12/30/2024		0	0	119	0	0	119	0	4,473	4,473	0	0	0
BB1240870	LIVE OAK	FL		12/30/2024		0	0	39	0	0	39	0	539	539	0	0	0
BB1240890	WENTZVILLE	MO		12/30/2024		0	0	116	0	0	116	0	952	952	0	0	0
BB1240720	MOOSUP	CT		12/30/2024		0	0	237	0	0	237	0	1,365	1,365	0	0	0
BB1240600	DELTONA	FL		12/30/2024		0	0	2	0	0	2	0	2,873	2,873	0	0	0
BB1241240	COLUMBIA	MD		12/30/2024		0	0	286	0	0	286	0	1,517	1,517	0	0	0
BB1241190	STOCKTON	CA		12/30/2024		0	0	27	0	0	27	0	1,821	1,821	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
BB1240670	SOUTHCHASE	FL		12/30/2024		0	0	306	0	0	306	0	1,688	1,688	0	0	0
BB1241110	OXBOW	ND		12/30/2024		0	0	294	0	0	294	0	4,551	4,551	0	0	0
BB1240730	LOS ANGELES	CA		12/30/2024		0	0	448	0	0	448	0	2,848	2,848	0	0	0
BB1240970	FLORAL PARK	NY		12/30/2024		0	0	7	0	0	7	0	627	627	0	0	0
BB1240900	FLOWOOD	MS		12/30/2024		0	0	0	0	0	0	0	566	566	0	0	0
BB1241210	MANVEL	TX		12/30/2024		0	0	7	0	0	7	0	911	911	0	0	0
BB1241160	WHITTIER	CA		12/30/2024		0	0	354	0	0	354	0	2,292	2,292	0	0	0
BB1280210	DRAPER	UT		12/31/2024		0	0	17	0	0	17	0	1,153	1,153	0	0	0
BB1280230	MAGNA	UT		12/31/2024		0	0	21	0	0	21	0	966	966	0	0	0
BB1280190	MENIFEE	CA		12/31/2024		0	0	1	0	0	1	0	1,217	1,217	0	0	0
BB1280220	POTTSBORO	TX		12/31/2024		0	0	14	0	0	14	0	785	785	0	0	0
241032025	PORT CHARLOTTE	FL		12/26/2024		0	0	(27)	0	0	(27)	0	675	675	0	0	0
241158807	HAMPTON	NH		01/02/2025		0	0	(7)	0	0	(7)	0	249	249	0	0	0
241031830	SCOTTSDALE	AZ		12/30/2024		0	0	(37)	0	0	(37)	0	1,133	1,133	0	0	0
241164433	CHARLOTTE	NC		12/12/2024		0	0	(12)	0	0	(12)	0	284	284	0	0	0
241031881	MILFORD	MA		12/30/2024		0	0	(85)	0	0	(85)	0	2,601	2,601	0	0	0
241031806	DENHAM SPRINGS	LA		12/30/2024		0	0	(15)	0	0	(15)	0	432	432	0	0	0
241031900	ROCKLEDGE	FL		12/30/2024		0	0	(20)	0	0	(20)	0	598	598	0	0	0
241102250	PHOENIX	AZ		12/27/2024		0	0	(17)	0	0	(17)	0	657	657	0	0	0
241031844	NORTH WILDWOOD	NJ		12/26/2024		0	0	(13)	0	0	(13)	0	321	321	0	0	0
240400499	KNOXVILLE	TN		12/09/2024		0	0	(3)	0	0	(3)	0	415	415	0	0	0
241058163	PHOENIX	AZ		12/05/2024		0	0	(24)	0	0	(24)	0	838	838	0	0	0
241164052	PATERSON	NJ		12/19/2024		0	0	(610)	0	0	(610)	0	18,229	18,229	0	0	0
241046440	LITHONIA	GA		12/19/2024		0	0	(10)	0	0	(10)	0	283	283	0	0	0
241051747	CORNELIUS	NC		12/05/2024		0	0	(8)	0	0	(8)	0	274	274	0	0	0
241165778	MARIETTA	GA		01/02/2025		0	0	(50)	0	0	(50)	0	2,051	2,051	0	0	0
241003516	HOMESTEAD	FL		12/27/2024		0	0	(73)	0	0	(73)	0	2,763	2,763	0	0	0
241103027	SAN JOSE	CA		12/27/2024		0	0	(32)	0	0	(32)	0	1,201	1,201	0	0	0
241032145	LAS VEGAS	NV		12/30/2024		0	0	(85)	0	0	(85)	0	2,689	2,689	0	0	0
241031978	SEASIDE	CA		12/26/2024		0	0	(427)	0	0	(427)	0	10,934	10,934	0	0	0
241031749	APEX	NC		12/30/2024		0	0	(34)	0	0	(34)	0	1,048	1,048	0	0	0
241163880	NORTH MYRTLE BEACH	SC		01/02/2025		0	0	(98)	0	0	(98)	0	3,484	3,484	0	0	0
241031805	MARYSVILLE	WA		12/30/2024		0	0	(40)	0	0	(40)	0	1,254	1,254	0	0	0
241031582	CAPE CORAL	FL		12/30/2024		0	0	(18)	0	0	(18)	0	532	532	0	0	0
241163740	HOUSTON	TX		01/02/2025		0	0	(197)	0	0	(197)	0	8,328	8,328	0	0	0
241031950	BRIGHTON	MA		12/30/2024		0	0	(33)	0	0	(33)	0	1,028	1,028	0	0	0
241003151	OCEAN ISLE BEACH	NC		12/09/2024		0	0	(3)	0	0	(3)	0	519	519	0	0	0
240945113	OREGON	WI		12/05/2024		0	0	(22)	0	0	(22)	0	801	801	0	0	0
241031474	ST CHARLES	IL		12/26/2024		0	0	(144)	0	0	(144)	0	3,661	3,661	0	0	0
240936278	BILOXI	MS		12/05/2024		0	0	(14)	0	0	(14)	0	462	462	0	0	0
39003	BLAIRSVILLE	GA		12/06/2024		0	0	(24)	0	0	(24)	0	488	488	0	0	0
241031735	SAN DIEGO	CA		12/30/2024		0	0	(55)	0	0	(55)	0	1,727	1,727	0	0	0
241055920	RENTON	WA		12/19/2024		0	0	(48)	0	0	(48)	0	1,469	1,469	0	0	0
241002310	LONG BEACH	CA		12/09/2024		0	0	(5)	0	0	(5)	0	876	876	0	0	0
241057835	NEW ALBANY	IN		12/05/2024		0	0	(12)	0	0	(12)	0	391	391	0	0	0
241158815	BALTIMORE	MD		01/02/2025		0	0	(21)	0	0	(21)	0	860	860	0	0	0
241031912	SUSSEX	NJ		12/26/2024		0	0	(25)	0	0	(25)	0	624	624	0	0	0
241030740	GULFPORT	MS		12/26/2024		0	0	(38)	0	0	(38)	0	976	976	0	0	0
241031925	CHANDLER	AZ		12/26/2024		0	0	(25)	0	0	(25)	0	610	610	0	0	0
241031678	PELHAM	AL		12/26/2024		0	0	(44)	0	0	(44)	0	1,054	1,054	0	0	0
240941047	SAVANNAH	GA		01/02/2025		0	0	(6)	0	0	(6)	0	238	238	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
241046978	MUNCIE	IN		12/05/2024		0	0	(9)	0	0	(9)	0	272	272	0	0	0
241051390	NEPTUNE	NJ		01/02/2025		0	0	(30)	0	0	(30)	0	1,272	1,272	0	0	0
240903153	LA PALMA	CA		12/09/2024		0	0	(24)	0	0	(24)	0	2,249	2,249	0	0	0
241031627	PANAMA CITY BEACH	FL		12/26/2024		0	0	(26)	0	0	(26)	0	648	648	0	0	0
241055821	TUSCALOOSA	AL		12/05/2024		0	0	(13)	0	0	(13)	0	419	419	0	0	0
241031506	FORT ATKINSON	WI		12/26/2024		0	0	(103)	0	0	(103)	0	2,483	2,483	0	0	0
240900613	PHILADELPHIA	PA		12/09/2024		0	0	(4)	0	0	(4)	0	413	413	0	0	0
241031799	PANAMA CITY BEACH	FL		12/26/2024		0	0	(23)	0	0	(23)	0	548	548	0	0	0
241159243	HALTOM CITY	TX		12/19/2024		0	0	(16)	0	0	(16)	0	469	469	0	0	0
241163476	LUBBOCK	TX		12/19/2024		0	0	(13)	0	0	(13)	0	256	256	0	0	0
240904607	MADERA	CA		12/09/2024		0	0	(9)	0	0	(9)	0	865	865	0	0	0
241031651	ARDMORE	TN		12/26/2024		0	0	(14)	0	0	(14)	0	349	349	0	0	0
241103951	PORTLAND	ME		12/27/2024		0	0	0	0	0	0	0	7	7	0	0	0
241101534	SAINT LOUIS	MO		12/27/2024		0	0	(10)	0	0	(10)	0	354	354	0	0	0
241031594	BATON ROUGE	LA		12/30/2024		0	0	(21)	0	0	(21)	0	654	654	0	0	0
241031962	TEMPLE	GA		12/30/2024		0	0	(23)	0	0	(23)	0	672	672	0	0	0
241031720	JONESBORO	GA		12/26/2024		0	0	(22)	0	0	(22)	0	528	528	0	0	0
241164540	MIAMI GARDENS	FL		01/02/2025		0	0	(20)	0	0	(20)	0	818	818	0	0	0
241031296	RICHMOND	TX		12/26/2024		0	0	(34)	0	0	(34)	0	865	865	0	0	0
241031892	BRISTOL	TN		12/30/2024		0	0	(24)	0	0	(24)	0	697	697	0	0	0
241056654	WELLS	MN		12/19/2024		0	0	(10)	0	0	(10)	0	294	294	0	0	0
241167915	PARLIER	CA		01/02/2025		0	0	(29)	0	0	(29)	0	1,147	1,147	0	0	0
241046705	TOBYHANNA	PA		01/02/2025		0	0	(15)	0	0	(15)	0	583	583	0	0	0
240939736	HIGHLANDS RANCH	CO		12/05/2024		0	0	(28)	0	0	(28)	0	974	974	0	0	0
241057215	DALLAS	TX		12/12/2024		0	0	(28)	0	0	(28)	0	695	695	0	0	0
241031487	HOCKLEY	TX		12/26/2024		0	0	(30)	0	0	(30)	0	733	733	0	0	0
241032143	NAPA	CA		12/30/2024		0	0	(27)	0	0	(27)	0	830	830	0	0	0
241031734	JACKSONVILLE	FL		12/26/2024		0	0	(238)	0	0	(238)	0	5,787	5,787	0	0	0
240946079	WEST COLUMBIA	TX		12/05/2024		0	0	(12)	0	0	(12)	0	393	393	0	0	0
241031798	JOPLIN	MO		12/30/2024		0	0	(20)	0	0	(20)	0	619	619	0	0	0
241055573	STATEN ISLAND	NY		01/02/2025		0	0	(202)	0	0	(202)	0	7,979	7,979	0	0	0
241159250	PHILADELPHIA	PA		12/12/2024		0	0	(17)	0	0	(17)	0	428	428	0	0	0
241057991	OCOEE	FL		12/05/2024		0	0	(32)	0	0	(32)	0	1,195	1,195	0	0	0
241032073	PANAMA CITY BEACH	FL		12/26/2024		0	0	(41)	0	0	(41)	0	1,027	1,027	0	0	0
241031803	PANAMA CITY BEACH	FL		12/26/2024		0	0	(28)	0	0	(28)	0	699	699	0	0	0
241005974	LUBBOCK	TX		12/09/2024		0	0	(19)	0	0	(19)	0	3,407	3,407	0	0	0
241163724	HEMPSTEAD	NY		01/02/2025		0	0	(35)	0	0	(35)	0	1,458	1,458	0	0	0
241052836	COLUMBIA	SC		12/05/2024		0	0	(33)	0	0	(33)	0	1,168	1,168	0	0	0
241162270	MIDDLE RIVER	MD		12/12/2024		0	0	(18)	0	0	(18)	0	434	434	0	0	0
241056514	PARLIER	CA		01/02/2025		0	0	(26)	0	0	(26)	0	1,080	1,080	0	0	0
241055300	SPRINGFIELD	IL		12/05/2024		0	0	(23)	0	0	(23)	0	779	779	0	0	0
241046960	GLEN BURNIE	MD		12/19/2024		0	0	(28)	0	0	(28)	0	846	846	0	0	0
241031449	BIG RAPIDS	MI		12/30/2024		0	0	(14)	0	0	(14)	0	399	399	0	0	0
241160605	RIVERDALE	GA		12/19/2024		0	0	(10)	0	0	(10)	0	287	287	0	0	0
241055946	HAMILTON	NJ		12/12/2024		0	0	(26)	0	0	(26)	0	720	720	0	0	0
241167667	HALLANDALE BEACH	FL		01/02/2025		0	0	(13)	0	0	(13)	0	495	495	0	0	0
241031639	CLAYTON	NC		12/26/2024		0	0	(33)	0	0	(33)	0	825	825	0	0	0
241164557	KALISPELL	MT		12/19/2024		0	0	(20)	0	0	(20)	0	574	574	0	0	0
241047299	HOUSTON	TX		12/12/2024		0	0	(17)	0	0	(17)	0	416	416	0	0	0
241058551	ATLANTIC CITY	NJ		12/19/2024		0	0	(22)	0	0	(22)	0	645	645	0	0	0
241031486	CINCINNATI	OH		12/30/2024		0	0	(15)	0	0	(15)	0	434	434	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
240605170	CENTENNIAL	CO		12/19/2024		0	0	(93)	0	0	(93)	0	2,795	2,795	0	0	0
241054873	CHARLOTTE	NC		12/05/2024		0	0	(29)	0	0	(29)	0	1,025	1,025	0	0	0
241032053	NORTH MYRTLE BEACH	SC		12/26/2024		0	0	(22)	0	0	(22)	0	540	540	0	0	0
241162197	SAINT AUGUSTINE	FL		12/19/2024		0	0	(34)	0	0	(34)	0	1,037	1,037	0	0	0
241031904	LAGUNA NIGUEL	CA		12/26/2024		0	0	(79)	0	0	(79)	0	1,991	1,991	0	0	0
241058262	GARLAND	TX		12/05/2024		0	0	(18)	0	0	(18)	0	617	617	0	0	0
241052406	SAVANNAH	GA		01/02/2025		0	0	(59)	0	0	(59)	0	2,197	2,197	0	0	0
241032029	FARMINGTON HILLS	MI		12/26/2024		0	0	(20)	0	0	(20)	0	477	477	0	0	0
241162809	SAN DIEGO	CA		01/02/2025		0	0	(29)	0	0	(29)	0	1,182	1,182	0	0	0
241031695	FORT COLLINS	CO		12/26/2024		0	0	(164)	0	0	(164)	0	4,182	4,182	0	0	0
241032206	PORT MURRAY	NJ		12/26/2024		0	0	(21)	0	0	(21)	0	524	524	0	0	0
241031872	TERRELL	TX		12/30/2024		0	0	(21)	0	0	(21)	0	636	636	0	0	0
241031751	WASHINGTON COURT HOUSE	OH		12/26/2024		0	0	(8)	0	0	(8)	0	183	183	0	0	0
241031331	HEBRON	KY		12/26/2024		0	0	(13)	0	0	(13)	0	319	319	0	0	0
241051325	PERINTON	NY		12/12/2024		0	0	(31)	0	0	(31)	0	860	860	0	0	0
241031619	TRENTON	NJ		12/26/2024		0	0	(20)	0	0	(20)	0	482	482	0	0	0
241272285	PERRYVILLE	MO		01/02/2025		0	0	(34)	0	0	(34)	0	1,320	1,320	0	0	0
240943829	CHESAPEAKE	VA		12/05/2024		0	0	(25)	0	0	(25)	0	845	845	0	0	0
241164334	OAK FOREST	IL		01/02/2025		0	0	(14)	0	0	(14)	0	536	536	0	0	0
240942888	MIAMI	FL		01/02/2025		0	0	(22)	0	0	(22)	0	920	920	0	0	0
241031289	ALTAMONTE SPRINGS	FL		12/26/2024		0	0	(22)	0	0	(22)	0	526	526	0	0	0
240942235	EAST ORANGE	NJ		12/19/2024		0	0	(30)	0	0	(30)	0	894	894	0	0	0
241049287	SMYRNA	TN		12/05/2024		0	0	(14)	0	0	(14)	0	475	475	0	0	0
241032122	RANCHO SANTA MARGARITA	CA		12/26/2024		0	0	(96)	0	0	(96)	0	2,456	2,456	0	0	0
241053883	PITTSBURGH	PA		12/19/2024		0	0	(23)	0	0	(23)	0	657	657	0	0	0
241160001	PHOENIX	AZ		01/02/2025		0	0	(80)	0	0	(80)	0	3,425	3,425	0	0	0
37216	RED ROCK	AZ		12/06/2024		0	0	(25)	0	0	(25)	0	502	502	0	0	0
241031968	WINTER GARDEN	FL		12/26/2024		0	0	(47)	0	0	(47)	0	1,190	1,190	0	0	0
240833673	LOS ANGELES	CA		12/05/2024		0	0	(41)	0	0	(41)	0	1,530	1,530	0	0	0
241031898	WATAUGA	TX		12/26/2024		0	0	(16)	0	0	(16)	0	397	397	0	0	0
241031191	INVERNESS	FL		12/30/2024		0	0	(65)	0	0	(65)	0	1,924	1,924	0	0	0
240902239	FORT LAUDERDALE	FL		12/09/2024		0	0	(25)	0	0	(25)	0	2,534	2,534	0	0	0
240723908	CORDOVA	TN		12/05/2024		0	0	(12)	0	0	(12)	0	412	412	0	0	0
241051598	MIRAMAR BEACH	FL		12/05/2024		0	0	(32)	0	0	(32)	0	1,162	1,162	0	0	0
241032149	MIDDLETON	ID		12/30/2024		0	0	(68)	0	0	(68)	0	2,126	2,126	0	0	0
241031549	SAINT LOUIS	MO		12/26/2024		0	0	(21)	0	0	(21)	0	536	536	0	0	0
241057694	LUBBOCK	TX		01/02/2025		0	0	(6)	0	0	(6)	0	228	228	0	0	0
240937441	BRENTWOOD	TN		12/05/2024		0	0	(51)	0	0	(51)	0	1,877	1,877	0	0	0
241158724	EXCELSIOR SPRINGS	MO		01/02/2025		0	0	(13)	0	0	(13)	0	519	519	0	0	0
240939868	CORDOVA	TN		12/19/2024		0	0	(15)	0	0	(15)	0	426	426	0	0	0
241168012	EDINBURG	VA		01/02/2025		0	0	(14)	0	0	(14)	0	513	513	0	0	0
241160290	GEORGETOWN	DE		12/19/2024		0	0	(35)	0	0	(35)	0	1,014	1,014	0	0	0
241048941	PASADENA	TX		12/12/2024		0	0	(9)	0	0	(9)	0	213	213	0	0	0
241162064	POMPANO BEACH	FL		01/02/2025		0	0	(16)	0	0	(16)	0	655	655	0	0	0
37483	LAS VEGAS	NV		12/06/2024		0	0	(35)	0	0	(35)	0	694	694	0	0	0
241031991	PANAMA CITY	FL		12/26/2024		0	0	(32)	0	0	(32)	0	785	785	0	0	0
241051317	MONTGOMERY	TX		01/02/2025		0	0	(16)	0	0	(16)	0	665	665	0	0	0
241004506	RIVERWOODS	IL		12/27/2024		0	0	(130)	0	0	(130)	0	4,206	4,206	0	0	0
241031712	GLENDALE	CA		12/30/2024		0	0	(72)	0	0	(72)	0	2,257	2,257	0	0	0
241031763	TUCSON	AZ		12/26/2024		0	0	(16)	0	0	(16)	0	375	375	0	0	0
241006196	BUCKEYE	AZ		12/09/2024		0	0	(21)	0	0	(21)	0	2,003	2,003	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
241163385	SAVANNAH	GA		01/02/2025		0	0	(14)	0	0	(14)	0	565	565	0	0	0
241057827	NEW ALBANY	IN		01/02/2025		0	0	(10)	0	0	(10)	0	367	367	0	0	0
241051218	TUSTIN	CA		12/05/2024		0	0	(82)	0	0	(82)	0	3,075	3,075	0	0	0
241031655	PHILADELPHIA	PA		12/26/2024		0	0	(25)	0	0	(25)	0	606	606	0	0	0
241031604	LEESBURG	FL		12/30/2024		0	0	(29)	0	0	(29)	0	874	874	0	0	0
241166222	FULLERTON	CA		12/19/2024		0	0	(48)	0	0	(48)	0	1,452	1,452	0	0	0
241058668	LAS VEGAS	NV		01/02/2025		0	0	(14)	0	0	(14)	0	548	548	0	0	0
241102581	CORONA	CA		12/27/2024		0	0	(39)	0	0	(39)	0	1,208	1,208	0	0	0
241162544	NAUGATUCK	CT		12/19/2024		0	0	(23)	0	0	(23)	0	815	815	0	0	0
241100163	BRADENTON	FL		12/27/2024		0	0	(234)	0	0	(234)	0	8,801	8,801	0	0	0
241163757	LEWISBURG	WV		12/19/2024		0	0	(31)	0	0	(31)	0	873	873	0	0	0
241057447	MILWAUKEE	WI		12/12/2024		0	0	(11)	0	0	(11)	0	270	270	0	0	0
241031738	LUMBERTON	NC		12/26/2024		0	0	(19)	0	0	(19)	0	467	467	0	0	0
241047638	MATTESON	IL		12/05/2024		0	0	(9)	0	0	(9)	0	287	287	0	0	0
241031990	CHICAGO	IL		12/26/2024		0	0	(39)	0	0	(39)	0	963	963	0	0	0
240803601	DALLAS	TX		12/09/2024		0	0	(6)	0	0	(6)	0	511	511	0	0	0
241031617	TEMPLE HILLS	MD		12/26/2024		0	0	(7)	0	0	(7)	0	163	163	0	0	0
241030864	FAIRBANKS	AK		12/26/2024		0	0	(11)	0	0	(11)	0	272	272	0	0	0
241165281	MCDONOUGH	GA		01/02/2025		0	0	(11)	0	0	(11)	0	426	426	0	0	0
241050277	PALM COAST	FL		12/19/2024		0	0	(71)	0	0	(71)	0	2,172	2,172	0	0	0
241055169	NATURAL BRIDGE STATION	VA		01/02/2025		0	0	(23)	0	0	(23)	0	929	929	0	0	0
241048982	FORT WORTH	TX		01/02/2025		0	0	(8)	0	0	(8)	0	303	303	0	0	0
241162916	INDEPENDENCE	MO		01/02/2025		0	0	(12)	0	0	(12)	0	452	452	0	0	0
241031762	BOISE	ID		12/30/2024		0	0	(79)	0	0	(79)	0	2,453	2,453	0	0	0
241056605	JACKSON	MS		12/12/2024		0	0	(15)	0	0	(15)	0	357	357	0	0	0
240942474	TAYLOR	TX		01/02/2025		0	0	(21)	0	0	(21)	0	864	864	0	0	0
241032147	SOUTH SAINT PAUL	MN		12/30/2024		0	0	(15)	0	0	(15)	0	455	455	0	0	0
241031533	NORTH MYRTLE BEACH	SC		12/30/2024		0	0	(13)	0	0	(13)	0	375	375	0	0	0
241032026	EASTSOUND	WA		12/26/2024		0	0	(53)	0	0	(53)	0	1,337	1,337	0	0	0
241159029	HALLANDALE BEACH	FL		12/19/2024		0	0	(20)	0	0	(20)	0	577	577	0	0	0
241055292	GREENWICH	CT		01/02/2025		0	0	(121)	0	0	(121)	0	5,203	5,203	0	0	0
240945964	DAYTON	OH		12/05/2024		0	0	(11)	0	0	(11)	0	365	365	0	0	0
35351	EL PASO	TX		12/06/2024		0	0	(51)	0	0	(51)	0	1,074	1,074	0	0	0
241162692	PONTIAC	MI		12/19/2024		0	0	(10)	0	0	(10)	0	276	276	0	0	0
241031598	NEW BEDFORD	MA		12/30/2024		0	0	(43)	0	0	(43)	0	1,346	1,346	0	0	0
241031356	MANVEL	TX		12/26/2024		0	0	(45)	0	0	(45)	0	1,138	1,138	0	0	0
241031789	IVINS	UT		12/26/2024		0	0	(37)	0	0	(37)	0	935	935	0	0	0
241031477	PARK CITY	UT		12/30/2024		0	0	(55)	0	0	(55)	0	1,728	1,728	0	0	0
241160787	WEST COLUMBIA	SC		12/19/2024		0	0	(21)	0	0	(21)	0	629	629	0	0	0
241032133	MESQUITE	TX		12/26/2024		0	0	(18)	0	0	(18)	0	431	431	0	0	0
241049014	FOREST HILL	TX		01/02/2025		0	0	(8)	0	0	(8)	0	309	309	0	0	0
241031901	KIHEI	HI		12/26/2024		0	0	(121)	0	0	(121)	0	3,097	3,097	0	0	0
241057959	BOSTON	MA		01/02/2025		0	0	(30)	0	0	(30)	0	1,169	1,169	0	0	0
241050129	VERNON	NJ		12/05/2024		0	0	(31)	0	0	(31)	0	1,073	1,073	0	0	0
241031425	SPRING	TX		12/26/2024		0	0	(24)	0	0	(24)	0	600	600	0	0	0
241031737	PASADENA	MD		12/26/2024		0	0	(53)	0	0	(53)	0	1,340	1,340	0	0	0
241031616	STAUNTON	VA		12/30/2024		0	0	(16)	0	0	(16)	0	473	473	0	0	0
241031369	SPOKANE	WA		12/26/2024		0	0	(19)	0	0	(19)	0	467	467	0	0	0
241047380	WINTER GARDEN	FL		12/12/2024		0	0	(18)	0	0	(18)	0	433	433	0	0	0
240722207	WELLINGTON	FL		12/05/2024		0	0	(14)	0	0	(14)	0	449	449	0	0	0
241031393	SADDLEBROOKE	AZ		12/30/2024		0	0	(94)	0	0	(94)	0	2,961	2,961	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
241031807	ELLETTSVILLE	IN		12/26/2024		0	0	(21)	0	0	(21)	0	510	510	0	0	0
241031761	FORT WALTON BEACH	FL		12/26/2024		0	0	(44)	0	0	(44)	0	1,101	1,101	0	0	0
241159532	ROME	GA		12/19/2024		0	0	(16)	0	0	(16)	0	462	462	0	0	0
241055904	PASSAIC	NJ		01/02/2025		0	0	(21)	0	0	(21)	0	873	873	0	0	0
241058494	BRIDGEPORT	CT		01/02/2025		0	0	(23)	0	0	(23)	0	933	933	0	0	0
241101823	CARLSBAD	NM		12/27/2024		0	0	(34)	0	0	(34)	0	1,068	1,068	0	0	0
241031946	NEW BEDFORD	MA		12/30/2024		0	0	(66)	0	0	(66)	0	2,042	2,042	0	0	0
241031704	BANGOR	ME		12/30/2024		0	0	(6)	0	0	(6)	0	181	181	0	0	0
38600	CARMEL VALLEY	CA		12/06/2024		0	0	(183)	0	0	(183)	0	3,886	3,886	0	0	0
241031578	GARDEN CITY	ID		12/26/2024		0	0	(36)	0	0	(36)	0	927	927	0	0	0
240804179	PASADENA	TX		12/27/2024		0	0	(28)	0	0	(28)	0	1,000	1,000	0	0	0
241031481	PHOENIX	AZ		12/26/2024		0	0	(23)	0	0	(23)	0	558	558	0	0	0
241030843	JOLIET	IL		12/26/2024		0	0	(19)	0	0	(19)	0	464	464	0	0	0
241057520	ATHENS	GA		12/05/2024		0	0	(18)	0	0	(18)	0	621	621	0	0	0
241162981	KEYSTONE	CO		12/12/2024		0	0	(28)	0	0	(28)	0	678	678	0	0	0
241269406	CHICAGO	IL		01/02/2025		0	0	(17)	0	0	(17)	0	706	706	0	0	0
241031959	ORANGEVALE	CA		12/30/2024		0	0	(31)	0	0	(31)	0	928	928	0	0	0
241163401	SPRING	TX		01/02/2025		0	0	(17)	0	0	(17)	0	643	643	0	0	0
241029783	MURRELLS INLET	SC		12/26/2024		0	0	(18)	0	0	(18)	0	454	454	0	0	0
241049105	JACKSONVILLE	FL		12/05/2024		0	0	(11)	0	0	(11)	0	539	539	0	0	0
38139	KATY	TX		12/06/2024		0	0	(68)	0	0	(68)	0	1,410	1,410	0	0	0
240704536	HOUSTON	TX		12/27/2024		0	0	(8)	0	0	(8)	0	294	294	0	0	0
241032094	RENO	NV		12/30/2024		0	0	(12)	0	0	(12)	0	355	355	0	0	0
241031741	LOS BANOS	CA		12/26/2024		0	0	(49)	0	0	(49)	0	1,234	1,234	0	0	0
240800748	PALM DESERT	CA		12/09/2024		0	0	(24)	0	0	(24)	0	2,311	2,311	0	0	0
240943522	MONROE	MI		12/05/2024		0	0	(9)	0	0	(9)	0	321	321	0	0	0
241048529	ROCHESTER	NY		12/12/2024		0	0	(10)	0	0	(10)	0	240	240	0	0	0
38449	TITUSVILLE	FL		12/06/2024		0	0	(29)	0	0	(29)	0	591	591	0	0	0
241031512	NEVADA CITY	CA		12/26/2024		0	0	(38)	0	0	(38)	0	988	988	0	0	0
241032005	PFLUGERVILLE	TX		12/26/2024		0	0	(20)	0	0	(20)	0	487	487	0	0	0
241031703	BLAINE	WA		12/30/2024		0	0	(20)	0	0	(20)	0	602	602	0	0	0
241031716	PALM SPRINGS	CA		12/30/2024		0	0	(75)	0	0	(75)	0	2,371	2,371	0	0	0
241164763	CANYON LAKE	CA		01/02/2025		0	0	(48)	0	0	(48)	0	2,040	2,040	0	0	0
241051549	CLERMONT	FL		12/19/2024		0	0	(46)	0	0	(46)	0	1,402	1,402	0	0	0
241057645	TOMBALL	TX		12/12/2024		0	0	(82)	0	0	(82)	0	2,059	2,059	0	0	0
240721209	EL CAJON	CA		12/05/2024		0	0	(23)	0	0	(23)	0	830	830	0	0	0
240800656	MEBANE	NC		12/27/2024		0	0	(13)	0	0	(13)	0	477	477	0	0	0
241058346	WINTER PARK	CO		12/05/2024		0	0	(87)	0	0	(87)	0	3,182	3,182	0	0	0
241166131	AUBREY	TX		01/02/2025		0	0	(21)	0	0	(21)	0	881	881	0	0	0
241056332	MYRTLE BEACH	SC		12/19/2024		0	0	(10)	0	0	(10)	0	273	273	0	0	0
241031702	PORTLAND	ME		12/26/2024		0	0	(244)	0	0	(244)	0	6,138	6,138	0	0	0
241031823	BAY ST LOUIS	MS		12/30/2024		0	0	(21)	0	0	(21)	0	643	643	0	0	0
241031334	SAN ANTONIO	TX		12/26/2024		0	0	(19)	0	0	(19)	0	485	485	0	0	0
241100395	DRAPER	UT		12/27/2024		0	0	(272)	0	0	(272)	0	10,348	10,348	0	0	0
241158872	HAMPTON	NH		01/02/2025		0	0	(8)	0	0	(8)	0	267	267	0	0	0
240829895	BETHPAGE	TN		12/19/2024		0	0	(21)	0	0	(21)	0	629	629	0	0	0
240940296	TEXAS CITY	TX		12/05/2024		0	0	(11)	0	0	(11)	0	366	366	0	0	0
241105790	SEVIERVILLE	TN		12/27/2024		0	0	(22)	0	0	(22)	0	702	702	0	0	0
241031524	HONOLULU	HI		12/30/2024		0	0	(30)	0	0	(30)	0	914	914	0	0	0
241053487	BRONX	NY		01/02/2025		0	0	(23)	0	0	(23)	0	878	878	0	0	0
241032041	MONCKS CORNER	SC		12/26/2024		0	0	(31)	0	0	(31)	0	760	760	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
240944355	DALLAS	TX		12/05/2024		0	0	(8)	0	0	(8)	0	254	254	0	0	0
240936807	GULFPORT	MS		12/05/2024		0	0	(8)	0	0	(8)	0	265	265	0	0	0
240826396	FORT LAUDERDALE	FL		01/02/2025		0	0	(16)	0	0	(16)	0	642	642	0	0	0
241031589	PULASKI	TN		12/26/2024		0	0	(15)	0	0	(15)	0	373	373	0	0	0
241051309	MONTGOMERY	TX		01/02/2025		0	0	(5)	0	0	(5)	0	198	198	0	0	0
241031417	CEDAR CITY	UT		12/26/2024		0	0	(46)	0	0	(46)	0	1,199	1,199	0	0	0
241162585	BALTIMORE	MD		12/05/2024		0	0	(14)	0	0	(14)	0	455	455	0	0	0
241166776	SAINT CLOUD	FL		12/19/2024		0	0	(22)	0	0	(22)	0	643	643	0	0	0
241031790	OMAHA	NE		12/26/2024		0	0	(15)	0	0	(15)	0	356	356	0	0	0
241048560	IRONTON	OH		12/12/2024		0	0	(21)	0	0	(21)	0	604	604	0	0	0
241058619	FORT WORTH	TX		12/19/2024		0	0	(18)	0	0	(18)	0	535	535	0	0	0
240936583	GULFPORT	MS		12/05/2024		0	0	(8)	0	0	(8)	0	250	250	0	0	0
241163161	PORT HURON	MI		01/02/2025		0	0	(7)	0	0	(7)	0	274	274	0	0	0
241000629	SAN DIEGO	CA		12/27/2024		0	0	(30)	0	0	(30)	0	1,126	1,126	0	0	0
241001833	LAWRENCE	KS		12/27/2024		0	0	(9)	0	0	(9)	0	358	358	0	0	0
241031980	EDEN	UT		12/26/2024		0	0	(55)	0	0	(55)	0	1,380	1,380	0	0	0
241031849	NORMAN	OK		12/30/2024		0	0	(47)	0	0	(47)	0	1,458	1,458	0	0	0
240941732	TUCKER	GA		12/12/2024		0	0	(31)	0	0	(31)	0	865	865	0	0	0
241030611	AMELIA	OH		12/26/2024		0	0	(19)	0	0	(19)	0	435	435	0	0	0
241162460	MACOMB	MI		01/02/2025		0	0	(20)	0	0	(20)	0	798	798	0	0	0
241168038	ROUND HILL	VA		01/02/2025		0	0	(29)	0	0	(29)	0	1,146	1,146	0	0	0
241032110	LAS VEGAS	NV		12/26/2024		0	0	(60)	0	0	(60)	0	1,506	1,506	0	0	0
241031919	PERRY	GA		12/26/2024		0	0	(10)	0	0	(10)	0	229	229	0	0	0
241055243	SAN RAFAEL	CA		12/05/2024		0	0	(21)	0	0	(21)	0	737	737	0	0	0
241031644	PANAMA CITY BEACH	FL		12/26/2024		0	0	(25)	0	0	(25)	0	612	612	0	0	0
241032067	KATY	TX		12/30/2024		0	0	(383)	0	0	(383)	0	11,500	11,500	0	0	0
241031714	ORLANDO	FL		12/26/2024		0	0	(51)	0	0	(51)	0	1,285	1,285	0	0	0
241031835	SAN DIEGO	CA		12/26/2024		0	0	(81)	0	0	(81)	0	2,062	2,062	0	0	0
241032048	DELRAY BEACH	FL		12/30/2024		0	0	(16)	0	0	(16)	0	463	463	0	0	0
240936922	NEWBURGH HEIGHTS	OH		12/05/2024		0	0	(8)	0	0	(8)	0	264	264	0	0	0
241163450	CHICAGO	IL		01/02/2025		0	0	(23)	0	0	(23)	0	881	881	0	0	0
241103076	NAMPA	ID		12/27/2024		0	0	(16)	0	0	(16)	0	628	628	0	0	0
241031988	SURPRISE	AZ		12/26/2024		0	0	(133)	0	0	(133)	0	3,313	3,313	0	0	0
241269448	PETERSBURG	VA		01/02/2025		0	0	(13)	0	0	(13)	0	511	511	0	0	0
241031499	MONROE	NC		12/30/2024		0	0	(18)	0	0	(18)	0	523	523	0	0	0
241030992	CALUMET CITY	IL		12/26/2024		0	0	(9)	0	0	(9)	0	218	218	0	0	0
241054261	PHILADELPHIA	PA		12/05/2024		0	0	(9)	0	0	(9)	0	283	283	0	0	0
241164524	GREENSBORO	NC		01/02/2025		0	0	(27)	0	0	(27)	0	1,040	1,040	0	0	0
241031923	LEHIGH ACRES	FL		12/26/2024		0	0	(24)	0	0	(24)	0	588	588	0	0	0
241163310	TORRINGTON	CT		01/02/2025		0	0	(12)	0	0	(12)	0	490	490	0	0	0
240936039	SLIDELL	LA		12/05/2024		0	0	(13)	0	0	(13)	0	428	428	0	0	0
241031936	VERNON	NJ		12/26/2024		0	0	(26)	0	0	(26)	0	641	641	0	0	0
241167006	RIVERDALE	GA		01/02/2025		0	0	(8)	0	0	(8)	0	306	306	0	0	0
241031568	STUART	FL		12/30/2024		0	0	(44)	0	0	(44)	0	1,368	1,368	0	0	0
241051275	CROSBY	TX		01/02/2025		0	0	(18)	0	0	(18)	0	710	710	0	0	0
241163823	PHOENIX	AZ		12/19/2024		0	0	(24)	0	0	(24)	0	725	725	0	0	0
241056407	PORTSMOUTH	RI		01/02/2025		0	0	(1,204)	0	0	(1,204)	0	48,849	48,849	0	0	0
241031662	HAYDEN	ID		12/30/2024		0	0	(38)	0	0	(38)	0	1,186	1,186	0	0	0
241032047	LAWRENCEVILLE	GA		12/26/2024		0	0	(48)	0	0	(48)	0	1,198	1,198	0	0	0
241162395	NEW BRAUNFELS	TX		12/19/2024		0	0	(22)	0	0	(22)	0	643	643	0	0	0
241057603	DELRAY BEACH	FL		12/12/2024		0	0	(16)	0	0	(16)	0	399	399	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
241053412	PORT SAINT JOE	FL		12/12/2024		0	0	(77)	0	0	(77)	0	1,967	1,967	0	0	0
241031707	BANGOR	ME		12/30/2024		0	0	(20)	0	0	(20)	0	622	622	0	0	0
240938092	SAINT PETERSBURG	FL		12/19/2024		0	0	(8)	0	0	(8)	0	206	206	0	0	0
241031610	PALM SPRINGS	CA		12/30/2024		0	0	(18)	0	0	(18)	0	552	552	0	0	0
241005438	MESA	AZ		12/09/2024		0	0	(8)	0	0	(8)	0	718	718	0	0	0
241031801	NEW PORT RICHEY	FL		12/26/2024		0	0	(17)	0	0	(17)	0	416	416	0	0	0
241031377	BALTIMORE	MD		12/26/2024		0	0	(33)	0	0	(33)	0	838	838	0	0	0
241031987	SARASOTA	FL		12/30/2024		0	0	(106)	0	0	(106)	0	3,349	3,349	0	0	0
241001858	LAWRENCE	KS		12/27/2024		0	0	(12)	0	0	(12)	0	365	365	0	0	0
241031312	WATFORD CITY	ND		12/26/2024		0	0	(18)	0	0	(18)	0	437	437	0	0	0
241159235	FORT LAUDERDALE	FL		12/19/2024		0	0	(21)	0	0	(21)	0	713	713	0	0	0
241057231	DENVER	CO		12/05/2024		0	0	(38)	0	0	(38)	0	1,426	1,426	0	0	0
241051788	COLUMBIA	SC		12/05/2024		0	0	(13)	0	0	(13)	0	434	434	0	0	0
241160993	SLOATSBURG	NY		01/02/2025		0	0	(24)	0	0	(24)	0	954	954	0	0	0
241163971	HAWTHORNE	NJ		01/02/2025		0	0	(34)	0	0	(34)	0	1,333	1,333	0	0	0
241052984	HOUSTON	TX		12/12/2024		0	0	(22)	0	0	(22)	0	552	552	0	0	0
241050566	WESTON	CT		12/05/2024		0	0	(43)	0	0	(43)	0	1,514	1,514	0	0	0
241058437	ATHOL	MA		01/02/2025		0	0	(83)	0	0	(83)	0	3,240	3,240	0	0	0
241049832	JACKSONVILLE	FL		12/05/2024		0	0	(15)	0	0	(15)	0	504	504	0	0	0
241031865	CINCINNATI	OH		12/26/2024		0	0	(17)	0	0	(17)	0	424	424	0	0	0
241031744	BAY HARBOR ISLANDS	FL		12/26/2024		0	0	(16)	0	0	(16)	0	395	395	0	0	0
241160852	MARINA	CA		01/02/2025		0	0	(55)	0	0	(55)	0	2,319	2,319	0	0	0
241049592	BALTIMORE	MD		12/05/2024		0	0	(17)	0	0	(17)	0	564	564	0	0	0
241031637	COLUMBIA	SC		12/30/2024		0	0	(8)	0	0	(8)	0	231	231	0	0	0
241046341	ROXBORO	NC		12/05/2024		0	0	(9)	0	0	(9)	0	293	293	0	0	0
241269323	SURPRISE	AZ		01/02/2025		0	0	(19)	0	0	(19)	0	768	768	0	0	0
241031758	DOTHAN	AL		12/26/2024		0	0	(29)	0	0	(29)	0	719	719	0	0	0
241031879	CHARLOTTE	NC		12/30/2024		0	0	(18)	0	0	(18)	0	530	530	0	0	0
241031339	CUMBERLAND	RI		12/26/2024		0	0	(19)	0	0	(19)	0	464	464	0	0	0
241050194	DALLAS	TX		12/05/2024		0	0	(34)	0	0	(34)	0	1,182	1,182	0	0	0
241164649	HOUSTON	TX		01/02/2025		0	0	(10)	0	0	(10)	0	386	386	0	0	0
241161017	GASTONIA	NC		12/19/2024		0	0	(63)	0	0	(63)	0	1,840	1,840	0	0	0
240937870	ATLANTA	GA		12/05/2024		0	0	(7)	0	0	(7)	0	228	228	0	0	0
38230	FRESNO	CA		12/06/2024		0	0	(1,251)	0	0	(1,251)	0	26,681	26,681	0	0	0
241050095	EAST MILLINOCKET	ME		12/19/2024		0	0	(8)	0	0	(8)	0	245	245	0	0	0
241056183	NORTH MYRTLE BEACH	SC		12/05/2024		0	0	(38)	0	0	(38)	0	1,373	1,373	0	0	0
241161140	MANCHESTER	NH		12/05/2024		0	0	(27)	0	0	(27)	0	952	952	0	0	0
241031920	GLOUCESTER	MA		12/30/2024		0	0	(46)	0	0	(46)	0	1,428	1,428	0	0	0
241165984	COLUMBIA	MO		12/19/2024		0	0	(11)	0	0	(11)	0	356	356	0	0	0
241163567	LOUISVILLE	CO		12/19/2024		0	0	(35)	0	0	(35)	0	1,030	1,030	0	0	0
241031757	PARK CITY	UT		12/26/2024		0	0	(23)	0	0	(23)	0	551	551	0	0	0
241046614	DALLAS	TX		01/02/2025		0	0	(24)	0	0	(24)	0	875	875	0	0	0
241052232	PATERSON	NJ		12/12/2024		0	0	(24)	0	0	(24)	0	660	660	0	0	0
241031459	ALBUQUERQUE	NM		12/26/2024		0	0	(25)	0	0	(25)	0	638	638	0	0	0
241269984	DELTONA	FL		01/02/2025		0	0	(8)	0	0	(8)	0	311	311	0	0	0
241032101	FELTON	CA		12/30/2024		0	0	(68)	0	0	(68)	0	2,126	2,126	0	0	0
241031826	LAS VEGAS	NV		12/26/2024		0	0	(47)	0	0	(47)	0	1,156	1,156	0	0	0
241031705	GULF SHORES	AL		12/26/2024		0	0	(92)	0	0	(92)	0	2,329	2,329	0	0	0
241271527	ATLANTA	GA		01/02/2025		0	0	(16)	0	0	(16)	0	633	633	0	0	0
241032031	CASTLE ROCK	CO		12/30/2024		0	0	(80)	0	0	(80)	0	2,529	2,529	0	0	0
240803429	CHICAGO	IL		12/27/2024		0	0	(23)	0	0	(23)	0	713	713	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
241164516	CLAWSON	MI		01/02/2025		0	0	(15)	0	0	(15)	0	620	620	0	0	0
241159854	CYPRESS	TX		12/19/2024		0	0	(17)	0	0	(17)	0	506	506	0	0	0
241051283	MAGNOLIA	TX		01/02/2025		0	0	(25)	0	0	(25)	0	814	814	0	0	0
241031551	IVINS	UT		12/26/2024		0	0	(39)	0	0	(39)	0	985	985	0	0	0
240944579	LYONS	CO		12/05/2024		0	0	(85)	0	0	(85)	0	3,043	3,043	0	0	0
241048644	LAUDERHILL	FL		12/19/2024		0	0	(14)	0	0	(14)	0	376	376	0	0	0
241160597	MONTGOMERY	TX		01/02/2025		0	0	(14)	0	0	(14)	0	543	543	0	0	0
241031998	HILTON HEAD ISLAND	SC		12/30/2024		0	0	(14)	0	0	(14)	0	424	424	0	0	0
241031146	MILFORD	MA		12/30/2024		0	0	(715)	0	0	(715)	0	21,214	21,214	0	0	0
241165349	WILLOUGHBY	OH		01/02/2025		0	0	(12)	0	0	(12)	0	439	439	0	0	0
241161660	STARKVILLE	MS		12/12/2024		0	0	(24)	0	0	(24)	0	600	600	0	0	0
38783	PIGEON FORGE	TN		12/06/2024		0	0	(39)	0	0	(39)	0	803	803	0	0	0
74381	CALABASH	NC		12/31/2024		0	0	0	0	0	0	0	1,530	1,530	0	0	0
0V3679614	AUBURN	AL		12/27/2024		0	0	(17)	0	0	(17)	0	889	889	0	0	0
0V3690365	HOUSTON	TX		12/27/2024		0	0	(5)	0	0	(5)	0	480	480	0	0	0
0V3690367	SACO	ME		12/27/2024		0	0	7	0	0	7	0	1,206	1,206	0	0	0
0V3690791	DUPONT	IN		12/27/2024		0	0	(12)	0	0	(12)	0	501	501	0	0	0
0V3675204	FLOWERY BRANCH	GA		12/27/2024		0	0	(6)	0	0	(6)	0	477	477	0	0	0
0V3676700	RIO RICO	AZ		12/27/2024		0	0	(9)	0	0	(9)	0	484	484	0	0	0
0V3686104	KANNAPOLIS	NC		12/27/2024		0	0	2	0	0	2	0	558	558	0	0	0
0V3689755	MASON	OH		12/27/2024		0	0	(19)	0	0	(19)	0	1,094	1,094	0	0	0
0V3650116	ALBUQUERQUE	NM		12/27/2024		0	0	(21)	0	0	(21)	0	455	455	0	0	0
0V3689751	BELLA VISTA	AR		12/27/2024		0	0	(9)	0	0	(9)	0	308	308	0	0	0
BB1280120	SPRINGFIELD	MO		01/07/2025		0	0	8	0	0	8	0	490	490	0	0	0
BB1280090	SPRINGFIELD	MO		01/07/2025		0	0	9	0	0	9	0	589	589	0	0	0
BB1280110	STOCKTON	MO		01/07/2025		0	0	4	0	0	4	0	242	242	0	0	0
BB1289660	ROSEVILLE	CA		01/08/2025		0	0	(14)	0	0	(14)	0	1,752	1,752	0	0	0
LN0030181	CAMBRIDGE	MA		12/23/2019		0	0	0	0	0	0	0	742	742	0	0	0
LN0030177	CAMBRIDGE	MA		12/23/2019		0	0	0	0	0	0	0	23,745	23,745	0	0	0
LN0030180	CAMBRIDGE	MA		07/14/2020		0	0	0	0	0	0	0	505	505	0	0	0
LN0030182	CAMBRIDGE	MA		07/14/2020		0	0	0	0	0	0	0	72	72	0	0	0
LN0030179	CAMBRIDGE	MA		12/20/2019		0	0	0	0	0	0	0	5,194	5,194	0	0	0
LN0030178	CAMBRIDGE	MA		07/14/2020		0	0	0	0	0	0	0	2,308	2,308	0	0	0
BB1308320	MYRTLE BEACH	SC		01/22/2025		0	0	53	0	0	53	0	1,573	1,573	0	0	0
BB1308340	CLYO	GA		01/22/2025		0	0	239	0	0	239	0	5,451	5,451	0	0	0
BB1308290	REIDSVILLE	NC		01/22/2025		0	0	7	0	0	7	0	458	458	0	0	0
241166271	DARBY	PA		01/09/2025		0	0	(11)	0	0	(11)	0	309	309	0	0	0
241168236	THOMASVILLE	NC		01/16/2025		0	0	(12)	0	0	(12)	0	436	436	0	0	0
241276070	COLORADO SPRINGS	CO		01/16/2025		0	0	(12)	0	0	(12)	0	445	445	0	0	0
241160928	SANIBEL	FL		01/16/2025		0	0	(37)	0	0	(37)	0	1,457	1,457	0	0	0
241048933	FORT WORTH	TX		01/09/2025		0	0	(19)	0	0	(19)	0	481	481	0	0	0
241168376	FORT MYERS	FL		01/16/2025		0	0	(14)	0	0	(14)	0	526	526	0	0	0
241160456	LEHIGH ACRES	FL		01/09/2025		0	0	(18)	0	0	(18)	0	470	470	0	0	0
024110347	DECATUR	GA		01/14/2025		0	0	(10)	0	0	(10)	0	527	527	0	0	0
241269752	BALTIMORE	MD		01/16/2025		0	0	(10)	0	0	(10)	0	371	371	0	0	0
241166925	MEMPHIS	TN		01/16/2025		0	0	(7)	0	0	(7)	0	250	250	0	0	0
241164730	ELGIN	TX		01/16/2025		0	0	(18)	0	0	(18)	0	417	417	0	0	0
241269521	ERIE	PA		01/09/2025		0	0	(13)	0	0	(13)	0	392	392	0	0	0
241272129	ATLANTA	GA		01/16/2025		0	0	(15)	0	0	(15)	0	583	583	0	0	0
024110451	WILSON	NC		01/14/2025		0	0	(10)	0	0	(10)	0	518	518	0	0	0
241270925	CORDOVA	TN		01/09/2025		0	0	(14)	0	0	(14)	0	407	407	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
241057025	WELLS	ME		01/09/2025		0	0	(47)	0	0	(47)	0	1,457	1,457	0	0	0
241166750	MOORESVILLE	NC		01/09/2025		0	0	(59)	0	0	(59)	0	2,481	2,481	0	0	0
024110504	WILSON	NC		01/14/2025		0	0	(10)	0	0	(10)	0	518	518	0	0	0
241164284	OCEAN CITY	NJ		01/09/2025		0	0	(34)	0	0	(34)	0	1,050	1,050	0	0	0
241053768	EVANSVILLE	IN		01/09/2025		0	0	(13)	0	0	(13)	0	360	360	0	0	0
241162841	BREMERTON	WA		01/16/2025		0	0	(23)	0	0	(23)	0	537	537	0	0	0
241159631	NORTH PORT	FL		01/09/2025		0	0	(26)	0	0	(26)	0	696	696	0	0	0
241272087	HOUSTON	TX		01/16/2025		0	0	(15)	0	0	(15)	0	590	590	0	0	0
23115531M	BEVERLY HILLS	FL		01/16/2025		0	0	(19)	0	0	(19)	0	452	452	0	0	0
241167717	TAMPA	FL		01/16/2025		0	0	(21)	0	0	(21)	0	489	489	0	0	0
241270735	DALLAS	NC		01/09/2025		0	0	(19)	0	0	(19)	0	498	498	0	0	0
241058379	PORT ARANSAS	TX		01/09/2025		0	0	(10)	0	0	(10)	0	300	300	0	0	0
241270032	WAILUKU	HI		01/16/2025		0	0	(68)	0	0	(68)	0	2,199	2,199	0	0	0
241270453	DALLAS	NC		01/09/2025		0	0	(10)	0	0	(10)	0	256	256	0	0	0
241163443	MINT HILL	NC		01/09/2025		0	0	(37)	0	0	(37)	0	1,005	1,005	0	0	0
241271717	UPLAND	CA		01/16/2025		0	0	(59)	0	0	(59)	0	2,434	2,434	0	0	0
241058601	HITCHCOCK	TX		01/16/2025		0	0	(41)	0	0	(41)	0	1,585	1,585	0	0	0
240943043	PALM BEACH GARDENS	FL		01/09/2025		0	0	(106)	0	0	(106)	0	2,951	2,951	0	0	0
241161488	CRESTED BUTTE	CO		01/09/2025		0	0	(684)	0	0	(684)	0	19,038	19,038	0	0	0
241165398	CONROE	TX		01/16/2025		0	0	(11)	0	0	(11)	0	404	404	0	0	0
241270552	RICHMOND	CA		01/09/2025		0	0	(28)	0	0	(28)	0	858	858	0	0	0
241165448	WEST RICHLAND	WA		01/16/2025		0	0	(29)	0	0	(29)	0	642	642	0	0	0
241269489	ATLANTA	GA		01/16/2025		0	0	(15)	0	0	(15)	0	577	577	0	0	0
240720292	SAINT CLOUD	FL		01/09/2025		0	0	(22)	0	0	(22)	0	673	673	0	0	0
241159482	DALLAS	PA		01/09/2025		0	0	(11)	0	0	(11)	0	337	337	0	0	0
241274182	PORT CHESTER	NY		01/16/2025		0	0	(43)	0	0	(43)	0	1,329	1,329	0	0	0
241163534	BELLE GLADE	FL		01/16/2025		0	0	(12)	0	0	(12)	0	446	446	0	0	0
241160837	PHOENIX	AZ		01/09/2025		0	0	(22)	0	0	(22)	0	674	674	0	0	0
241158740	DALLAS	PA		01/09/2025		0	0	(10)	0	0	(10)	0	294	294	0	0	0
241159441	DALLAS	PA		01/09/2025		0	0	(11)	0	0	(11)	0	313	313	0	0	0
241165539	MILWAUKEE	WI		01/09/2025		0	0	(14)	0	0	(14)	0	449	449	0	0	0
241270701	FORT MYERS	FL		01/16/2025		0	0	(40)	0	0	(40)	0	1,583	1,583	0	0	0
241166487	SHELTON	WA		01/16/2025		0	0	(16)	0	0	(16)	0	632	632	0	0	0
241268937	NORTH PORT	FL		01/16/2025		0	0	(17)	0	0	(17)	0	671	671	0	0	0
241165554	MILWAUKEE	WI		01/09/2025		0	0	(11)	0	0	(11)	0	347	347	0	0	0
23115573M	SPRING HILL	FL		01/16/2025		0	0	(20)	0	0	(20)	0	474	474	0	0	0
240937060	DALLAS	NC		01/09/2025		0	0	(9)	0	0	(9)	0	229	229	0	0	0
240945121	LITHONIA	GA		01/09/2025		0	0	(11)	0	0	(11)	0	325	325	0	0	0
241272848	RALEIGH	NC		01/16/2025		0	0	(14)	0	0	(14)	0	544	544	0	0	0
241056225	COLUMBIA	MO		01/16/2025		0	0	(13)	0	0	(13)	0	486	486	0	0	0
241164904	HARVEYS LAKE	PA		01/09/2025		0	0	(13)	0	0	(13)	0	393	393	0	0	0
241159557	WILKES BARRE	PA		01/09/2025		0	0	(8)	0	0	(8)	0	228	228	0	0	0
241159607	PLYMOUTH	PA		01/09/2025		0	0	(8)	0	0	(8)	0	235	235	0	0	0
241275924	CENTREVILLE	MD		01/16/2025		0	0	(32)	0	0	(32)	0	1,006	1,006	0	0	0
241057843	PLANTATION	FL		01/09/2025		0	0	(6)	0	0	(6)	0	229	229	0	0	0
241056639	WESTON	FL		01/09/2025		0	0	(64)	0	0	(64)	0	2,589	2,589	0	0	0
241164193	WILDWOOD	NJ		01/09/2025		0	0	(25)	0	0	(25)	0	754	754	0	0	0
241268986	WACO	TX		01/09/2025		0	0	(29)	0	0	(29)	0	882	882	0	0	0
241272244	MEMPHIS	TN		01/16/2025		0	0	(5)	0	0	(5)	0	173	173	0	0	0
241271121	WENDELL	NC		01/16/2025		0	0	(14)	0	0	(14)	0	516	516	0	0	0
241272616	GRAFORD	TX		01/09/2025		0	0	(79)	0	0	(79)	0	2,500	2,500	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
241272988	UNION CITY	GA		01/09/2025		0	0	(9)	0	0	(9)	0	213	213	0	0	0
241269455	ATLANTA	GA		01/16/2025		0	0	(16)	0	0	(16)	0	625	625	0	0	0
241056548	MANCELONA	MI		01/09/2025		0	0	(12)	0	0	(12)	0	359	359	0	0	0
241057751	GREENWOOD	SC		01/09/2025		0	0	(13)	0	0	(13)	0	330	330	0	0	0
241159656	NORTH PORT	FL		01/16/2025		0	0	(23)	0	0	(23)	0	700	700	0	0	0
024110055	PHOENIX	AZ		01/14/2025		0	0	(12)	0	0	(12)	0	651	651	0	0	0
241161702	MURRELLS INLET	SC		01/16/2025		0	0	(17)	0	0	(17)	0	677	677	0	0	0
23115527M	BEVERLY HILLS	FL		01/16/2025		0	0	(17)	0	0	(17)	0	404	404	0	0	0
241159334	WHEELING	IL		01/09/2025		0	0	(19)	0	0	(19)	0	485	485	0	0	0
241271170	WEST PARK	FL		01/16/2025		0	0	(64)	0	0	(64)	0	2,535	2,535	0	0	0
241269554	HOUSTON	TX		01/16/2025		0	0	(6)	0	0	(6)	0	202	202	0	0	0
241159276	NEW HAVEN	CT		01/09/2025		0	0	(22)	0	0	(22)	0	669	669	0	0	0
241268994	BEAUFORT	SC		01/09/2025		0	0	(36)	0	0	(36)	0	1,105	1,105	0	0	0
241049329	PAULSBORO	NJ		01/09/2025		0	0	(17)	0	0	(17)	0	494	494	0	0	0
241272954	HILO	HI		01/16/2025		0	0	(10)	0	0	(10)	0	378	378	0	0	0
241272251	RALEIGH	NC		01/16/2025		0	0	(9)	0	0	(9)	0	329	329	0	0	0
241167550	MATTESON	IL		01/16/2025		0	0	(17)	0	0	(17)	0	375	375	0	0	0
241051879	COLUMBUS	OH		01/16/2025		0	0	(10)	0	0	(10)	0	302	302	0	0	0
241162767	MILWAUKEE	WI		01/16/2025		0	0	(9)	0	0	(9)	0	197	197	0	0	0
241165513	MILWAUKEE	WI		01/09/2025		0	0	(10)	0	0	(10)	0	309	309	0	0	0
241058486	NEW CUMBERLAND	WV		01/09/2025		0	0	(10)	0	0	(10)	0	268	268	0	0	0
241159516	KINGSTON	PA		01/09/2025		0	0	(11)	0	0	(11)	0	325	325	0	0	0
241272814	PROSPECT PARK	NJ		01/16/2025		0	0	(29)	0	0	(29)	0	1,150	1,150	0	0	0
241274489	SEMINOLE	FL		01/16/2025		0	0	(28)	0	0	(28)	0	1,120	1,120	0	0	0
BB1283420	ALLEN	TX		01/27/2025		0	0	104	0	0	104	0	3,991	3,991	0	0	0
BB1283430	NEWARK	NJ		01/27/2025		0	0	(1)	0	0	(1)	0	1,406	1,406	0	0	0
BB1295660	BROOKHAVEN	GA		01/28/2025		0	0	118	0	0	118	0	2,090	2,090	0	0	0
BB1295620	BURIEN	WA		01/28/2025		0	0	84	0	0	84	0	1,786	1,786	0	0	0
BB1295650	SAN ANTONIO	TX		01/28/2025		0	0	33	0	0	33	0	1,780	1,780	0	0	0
BB1295610	PALM BAY	FL		01/28/2025		0	0	125	0	0	125	0	1,225	1,225	0	0	0
BB1295640	NORTHGLENN	CO		01/28/2025		0	0	(2)	0	0	(2)	0	1,146	1,146	0	0	0
BB1295590	DECATUR	IL		01/28/2025		0	0	11	0	0	11	0	198	198	0	0	0
251032598	PANAMA CITY BEACH	FL		01/30/2025		0	0	(20)	0	0	(20)	0	465	465	0	0	0
241272632	MYRTLE BEACH	SC		01/23/2025		0	0	(10)	0	0	(10)	0	269	269	0	0	0
241032433	KISSIMMEE	FL		01/30/2025		0	0	(33)	0	0	(33)	0	791	791	0	0	0
241161389	PLYMOUTH	PA		01/23/2025		0	0	(10)	0	0	(10)	0	268	268	0	0	0
241276823	WILLIS	TX		01/31/2025		0	0	(68)	0	0	(68)	0	1,981	1,981	0	0	0
241271147	KINGSVILLE	TX		01/31/2025		0	0	(17)	0	0	(17)	0	477	477	0	0	0
241163625	APPLE VALLEY	MN		01/31/2025		0	0	(28)	0	0	(28)	0	811	811	0	0	0
241032093	YOUNGSVILLE	NC		01/30/2025		0	0	(82)	0	0	(82)	0	1,985	1,985	0	0	0
024110450	BAKERSFIELD	CA		01/28/2025		0	0	(17)	0	0	(17)	0	605	605	0	0	0
241032172	SOLANA BEACH	CA		01/30/2025		0	0	(119)	0	0	(119)	0	2,876	2,876	0	0	0
024110426	QUEEN CREEK	AZ		01/28/2025		0	0	(79)	0	0	(79)	0	2,813	2,813	0	0	0
241032153	FLAGSTAFF	AZ		01/30/2025		0	0	(24)	0	0	(24)	0	547	547	0	0	0
251032588	MYRTLE BEACH	SC		01/30/2025		0	0	(11)	0	0	(11)	0	250	250	0	0	0
241032204	ALABASTER	AL		01/30/2025		0	0	(79)	0	0	(79)	0	1,908	1,908	0	0	0
241275940	NEW PORT RICHEY	FL		01/31/2025		0	0	(22)	0	0	(22)	0	611	611	0	0	0
241032227	LOS ANGELES	CA		01/30/2025		0	0	(62)	0	0	(62)	0	1,493	1,493	0	0	0
251032542	IVINS	UT		01/30/2025		0	0	(63)	0	0	(63)	0	1,500	1,500	0	0	0
241273242	CHICAGO	IL		01/31/2025		0	0	(79)	0	0	(79)	0	2,135	2,135	0	0	0
241168053	PALM COAST	FL		01/23/2025		0	0	(16)	0	0	(16)	0	665	665	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
241271568	WILDWOOD	NJ		01/31/2025		0	0	(16)	0	0	(16)	0	441	441	0	0	0
241270636	SANFORD	FL		01/23/2025		0	0	(31)	0	0	(31)	0	872	872	0	0	0
241032462	LAVON	TX		01/30/2025		0	0	(46)	0	0	(46)	0	1,094	1,094	0	0	0
241159474	GAINESVILLE	GA		01/31/2025		0	0	(57)	0	0	(57)	0	1,539	1,539	0	0	0
241058478	WILKES-BARRE	PA		01/23/2025		0	0	(12)	0	0	(12)	0	324	324	0	0	0
241273051	ROUGEMONT	NC		01/23/2025		0	0	(15)	0	0	(15)	0	414	414	0	0	0
241271436	WINSTON-SALEM	NC		01/23/2025		0	0	(11)	0	0	(11)	0	448	448	0	0	0
241269380	INDIANAPOLIS	IN		01/31/2025		0	0	(27)	0	0	(27)	0	751	751	0	0	0
241167899	MYRTLE BEACH	SC		01/23/2025		0	0	(37)	0	0	(37)	0	1,051	1,051	0	0	0
241030718	IDAHO FALLS	ID		01/30/2025		0	0	(21)	0	0	(21)	0	483	483	0	0	0
241271899	MAUMELLE	AR		01/31/2025		0	0	(17)	0	0	(17)	0	479	479	0	0	0
241032217	HOUSTON	TX		01/30/2025		0	0	(32)	0	0	(32)	0	760	760	0	0	0
241162239	PHARR	TX		01/31/2025		0	0	(10)	0	0	(10)	0	255	255	0	0	0
024080454	REDMOND	OR		01/28/2025		0	0	(33)	0	0	(33)	0	1,207	1,207	0	0	0
241275205	CLINTON	WA		01/23/2025		0	0	(31)	0	0	(31)	0	1,026	1,026	0	0	0
241032268	LIGHTHOUSE POINT	FL		01/30/2025		0	0	(11)	0	0	(11)	0	234	234	0	0	0
241032444	LINDSTROM	MN		01/30/2025		0	0	(17)	0	0	(17)	0	374	374	0	0	0
241032439	PARRISH	FL		01/30/2025		0	0	(31)	0	0	(31)	0	741	741	0	0	0
241032175	LAS VEGAS	NV		01/30/2025		0	0	(31)	0	0	(31)	0	728	728	0	0	0
241166701	BROOKLYN	NY		01/31/2025		0	0	(23)	0	0	(23)	0	648	648	0	0	0
241051713	WHITEHALL	OH		01/31/2025		0	0	(13)	0	0	(13)	0	357	357	0	0	0
241271485	MYRTLE BEACH	SC		01/23/2025		0	0	(9)	0	0	(9)	0	229	229	0	0	0
241165729	PHILADELPHIA	PA		01/23/2025		0	0	(5)	0	0	(5)	0	175	175	0	0	0
241032305	CYPRESS	TX		01/30/2025		0	0	(88)	0	0	(88)	0	2,051	2,051	0	0	0
241032310	CYPRESS	TX		01/30/2025		0	0	(24)	0	0	(24)	0	571	571	0	0	0
241269729	COLUMBUS	OH		01/31/2025		0	0	(17)	0	0	(17)	0	474	474	0	0	0
241057199	DETROIT	MI		01/31/2025		0	0	(7)	0	0	(7)	0	284	284	0	0	0
241032407	BEAVERTON	OR		01/30/2025		0	0	(76)	0	0	(76)	0	1,751	1,751	0	0	0
241277037	COLLEYVILLE	TX		01/31/2025		0	0	(40)	0	0	(40)	0	1,177	1,177	0	0	0
241268705	LOVELAND	OH		01/31/2025		0	0	(22)	0	0	(22)	0	617	617	0	0	0
241032314	SIMPSONVILLE	SC		01/30/2025		0	0	(21)	0	0	(21)	0	502	502	0	0	0
241270370	SPENCERPORT	NY		01/31/2025		0	0	(13)	0	0	(13)	0	361	361	0	0	0
241274844	HOUSTON	TX		01/23/2025		0	0	(40)	0	0	(40)	0	1,129	1,129	0	0	0
241032244	BOISE	ID		01/30/2025		0	0	(53)	0	0	(53)	0	1,280	1,280	0	0	0
241032267	CHALFONT	PA		01/30/2025		0	0	(50)	0	0	(50)	0	1,198	1,198	0	0	0
240938837	TAYLOR	TX		01/23/2025		0	0	(29)	0	0	(29)	0	801	801	0	0	0
241164383	GENEVA	NY		01/23/2025		0	0	(11)	0	0	(11)	0	288	288	0	0	0
241168400	WILKES-BARRE	PA		01/31/2025		0	0	(13)	0	0	(13)	0	359	359	0	0	0
241163229	NORRISTOWN	PA		01/31/2025		0	0	(15)	0	0	(15)	0	408	408	0	0	0
241032225	SHERMAN	TX		01/30/2025		0	0	(28)	0	0	(28)	0	665	665	0	0	0
241276385	FORT MILL	SC		01/23/2025		0	0	(29)	0	0	(29)	0	812	812	0	0	0
241058544	ST JOHNS	FL		01/31/2025		0	0	(49)	0	0	(49)	0	1,421	1,421	0	0	0
250180270	SARASOTA	FL		01/31/2025		0	0	(28)	0	0	(28)	0	806	806	0	0	0
024100407	MORGAN HILL	CA		01/28/2025		0	0	(57)	0	0	(57)	0	2,121	2,121	0	0	0
241032229	BOISE	ID		01/30/2025		0	0	(41)	0	0	(41)	0	967	967	0	0	0
241160142	SWOYERSVILLE	PA		01/23/2025		0	0	(13)	0	0	(13)	0	337	337	0	0	0
241032460	MIAMI GARDENS	FL		01/30/2025		0	0	(126)	0	0	(126)	0	2,974	2,974	0	0	0
240936260	GALVESTON	TX		01/31/2025		0	0	(47)	0	0	(47)	0	1,357	1,357	0	0	0
241271873	HORN LAKE	MS		01/31/2025		0	0	(12)	0	0	(12)	0	328	328	0	0	0
241162353	PHILADELPHIA	PA		01/23/2025		0	0	(7)	0	0	(7)	0	203	203	0	0	0
241269646	KCMO	MO		01/31/2025		0	0	(9)	0	0	(9)	0	244	244	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
241271360	KISSIMMEE	FL		01/31/2025		0	0	(16)	0	0	(16)	0	437	437	0	0	0
241032215	SAN BRUNO	CA		01/30/2025		0	0	(26)	0	0	(26)	0	612	612	0	0	0
241273085	AUSTIN	TX		01/23/2025		0	0	(33)	0	0	(33)	0	903	903	0	0	0
241032192	CLERMONT	FL		01/30/2025		0	0	(33)	0	0	(33)	0	785	785	0	0	0
241032474	KENT	WA		01/30/2025		0	0	(90)	0	0	(90)	0	2,140	2,140	0	0	0
241165794	BONO	AR		01/23/2025		0	0	(12)	0	0	(12)	0	465	465	0	0	0
241275361	LAS VEGAS	NV		01/31/2025		0	0	(14)	0	0	(14)	0	391	391	0	0	0
241032502	AUSTIN	TX		01/30/2025		0	0	(113)	0	0	(113)	0	2,742	2,742	0	0	0
251032670	KAILUA	HI		01/30/2025		0	0	(39)	0	0	(39)	0	930	930	0	0	0
241056860	MACON	GA		01/31/2025		0	0	(21)	0	0	(21)	0	589	589	0	0	0
241272384	WOOLWICH	ME		01/23/2025		0	0	(24)	0	0	(24)	0	1,018	1,018	0	0	0
241269836	HOUSTON	TX		01/23/2025		0	0	(28)	0	0	(28)	0	792	792	0	0	0
241031684	SAN DIEGO	CA		01/30/2025		0	0	(167)	0	0	(167)	0	3,970	3,970	0	0	0
241274026	TRUMBULL	CT		01/23/2025		0	0	(67)	0	0	(67)	0	1,902	1,902	0	0	0
241165885	WEST PALM BEACH	FL		01/23/2025		0	0	(8)	0	0	(8)	0	328	328	0	0	0
024110260	AUSTIN	TX		01/28/2025		0	0	(49)	0	0	(49)	0	1,726	1,726	0	0	0
241168293	NEW BRUNSWICK	NJ		01/23/2025		0	0	(28)	0	0	(28)	0	813	813	0	0	0
240944041	PATERSON	NJ		01/31/2025		0	0	(14)	0	0	(14)	0	617	617	0	0	0
241032154	LAUDERDALE-BY-THE-SEA	FL		01/30/2025		0	0	(92)	0	0	(92)	0	2,122	2,122	0	0	0
241030070	MIAMI	FL		01/30/2025		0	0	(17)	0	0	(17)	0	392	392	0	0	0
241268762	HOFFMAN ESTATES	IL		01/31/2025		0	0	(19)	0	0	(19)	0	535	535	0	0	0
241030000	IVINS	UT		01/30/2025		0	0	(118)	0	0	(118)	0	2,821	2,821	0	0	0
241165232	NORFOLK	VA		01/31/2025		0	0	(28)	0	0	(28)	0	799	799	0	0	0
241274729	ROCHESTER	NH		01/31/2025		0	0	(31)	0	0	(31)	0	879	879	0	0	0
241032210	BOYNTON BEACH	FL		01/30/2025		0	0	(60)	0	0	(60)	0	1,389	1,389	0	0	0
251032585	BELDING	MI		01/30/2025		0	0	(17)	0	0	(17)	0	395	395	0	0	0
241271550	COLLEYVILLE	TX		01/23/2025		0	0	(44)	0	0	(44)	0	1,250	1,250	0	0	0
241031903	TUCSON	AZ		01/30/2025		0	0	(38)	0	0	(38)	0	897	897	0	0	0
0V3708970	CAMP HILL	PA		01/29/2025		0	0	1	0	0	1	0	455	455	0	0	0
0V3710213	CARROLLTON	TX		01/29/2025		0	0	(15)	0	0	(15)	0	774	774	0	0	0
0V3710192	BROOKSHIRE	TX		01/29/2025		0	0	(10)	0	0	(10)	0	400	400	0	0	0
0V3711048	NEWPORT	KY		01/29/2025		0	0	(14)	0	0	(14)	0	377	377	0	0	0
0V3709717	MEMPHIS	TN		01/29/2025		0	0	(3)	0	0	(3)	0	382	382	0	0	0
0V3711350	BAKERSFIELD	CA		01/29/2025		0	0	(13)	0	0	(13)	0	746	746	0	0	0
0V3708952	ANCHORAGE	AK		01/29/2025		0	0	(19)	0	0	(19)	0	920	920	0	0	0
0V3710657	ALLENTOWN	PA		01/29/2025		0	0	25	0	0	25	0	1,010	1,010	0	0	0
0V3711069	BIRMINGHAM	AL		01/29/2025		0	0	(10)	0	0	(10)	0	445	445	0	0	0
0V3710218	BIG BEAR LAKE	CA		01/29/2025		0	0	10	0	0	10	0	697	697	0	0	0
BB1302470	GREENACRES	FL		02/10/2025		0	0	(3)	0	0	(3)	0	435	435	0	0	0
BB1302400	LANCASTER	CA		02/10/2025		0	0	356	0	0	356	0	1,556	1,556	0	0	0
BB1302430	KINGMAN	AZ		02/10/2025		0	0	5,320	0	0	5,320	0	92,380	92,380	0	0	0
BB1302380	DANVERS	MA		02/10/2025		0	0	(3)	0	0	(3)	0	465	465	0	0	0
BB1302420	LAS VEGAS	NV		02/10/2025		0	0	3	0	0	3	0	1,021	1,021	0	0	0
BB1302370	DALE CITY	VA		02/10/2025		0	0	83	0	0	83	0	2,380	2,380	0	0	0
BB1302410	PITTSBURG	CA		02/10/2025		0	0	75	0	0	75	0	2,127	2,127	0	0	0
BB1302460	MADERA	CA		02/10/2025		0	0	45	0	0	45	0	2,447	2,447	0	0	0
BB1302390	YUMA	AZ		02/10/2025		0	0	(8)	0	0	(8)	0	1,140	1,140	0	0	0
BB1326390	CHICAGO	IL		02/13/2025		0	0	1	0	0	1	0	1,507	1,507	0	0	0
BB1326410	NEW PORT RICHEY	FL		02/13/2025		0	0	0	0	0	0	0	315	315	0	0	0
BB1326420	PARKVILLE	MD		02/13/2025		0	0	0	0	0	0	0	440	440	0	0	0
BB1326430	APOPKA	FL		02/13/2025		0	0	75	0	0	75	0	1,202	1,202	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
BB1324360	FAIRBORN	OH		02/21/2025		0	0	1	0	0	1	0	340	340	0	0	0
BB1324390	BLACKLICK	OH		02/21/2025		0	0	4	0	0	4	0	1,048	1,048	0	0	0
BB1324350	COLUMBUS	OH		02/21/2025		0	0	(3)	0	0	(3)	0	1,166	1,166	0	0	0
BB1320350	FORT WORTH	TX		02/27/2025		0	0	68	0	0	68	0	1,853	1,853	0	0	0
BB1320270	ST. PETERSBURG	FL		02/27/2025		0	0	587	0	0	587	0	7,237	7,237	0	0	0
BB1320400	ATLANTA	GA		02/27/2025		0	0	4	0	0	4	0	156	156	0	0	0
BB1320390	TITUSVILLE	FL		02/27/2025		0	0	0	0	0	0	0	980	980	0	0	0
BB1320360	BALTIMORE	MD		02/27/2025		0	0	65	0	0	65	0	192	192	0	0	0
BB1320340	MEDIA	PA		02/27/2025		0	0	113	0	0	113	0	2,192	2,192	0	0	0
BB1320380	SAN ANTONIO	TX		02/27/2025		0	0	35	0	0	35	0	1,629	1,629	0	0	0
BB1290740	BROOKFIELD	CT		02/10/2025		0	0	663	0	0	663	0	3,703	3,703	0	0	0
251032850	MIAMI	FL		02/18/2025		0	0	(26)	0	0	(26)	0	572	572	0	0	0
251032896	LEXINGTON	SC		03/03/2025		0	0	(34)	0	0	(34)	0	942	942	0	0	0
241032000	BRIGHTON	NY		02/18/2025		0	0	(48)	0	0	(48)	0	1,071	1,071	0	0	0
251032603	ASHEVILLE	NC		02/18/2025		0	0	(4,234)	0	0	(4,234)	0	103,204	103,204	0	0	0
241205590	DECATUR	GA		02/13/2025		0	0	(7)	0	0	(7)	0	464	464	0	0	0
250179686	WESTFIELD	IN		02/28/2025		0	0	(20)	0	0	(20)	0	633	633	0	0	0
241032475	AVINGER	TX		02/18/2025		0	0	(14)	0	0	(14)	0	329	329	0	0	0
251032575	NORTH MYRTLE BEACH	SC		03/03/2025		0	0	(139)	0	0	(139)	0	3,753	3,753	0	0	0
241104454	SAN RAMON	CA		02/05/2025		0	0	(34)	0	0	(34)	0	1,086	1,086	0	0	0
241031665	LYNN	MA		02/18/2025		0	0	(46)	0	0	(46)	0	1,114	1,114	0	0	0
241032498	LAHAINA	HI		02/18/2025		0	0	(55)	0	0	(55)	0	1,347	1,347	0	0	0
251032743	PLACERVILLE	CA		02/18/2025		0	0	(23)	0	0	(23)	0	510	510	0	0	0
250178985	CINCINNATI	OH		02/20/2025		0	0	(15)	0	0	(15)	0	336	336	0	0	0
251032701	HUNTINGTON	WV		03/03/2025		0	0	(9)	0	0	(9)	0	239	239	0	0	0
251032692	SPRING	TX		02/18/2025		0	0	(2,528)	0	0	(2,528)	0	61,115	61,115	0	0	0
241162452	SEBRING	FL		02/07/2025		0	0	(12)	0	0	(12)	0	295	295	0	0	0
251032789	FORT LEE	NJ		03/03/2025		0	0	(67)	0	0	(67)	0	1,868	1,868	0	0	0
241032125	RICHMOND	TX		02/18/2025		0	0	(420)	0	0	(420)	0	10,248	10,248	0	0	0
251032817	JOHNS CREEK	GA		03/03/2025		0	0	(205)	0	0	(205)	0	5,807	5,807	0	0	0
241032517	ROCKWALL	TX		02/18/2025		0	0	(29)	0	0	(29)	0	651	651	0	0	0
250287992	CINCINNATI	OH		02/28/2025		0	0	(26)	0	0	(26)	0	860	860	0	0	0
241032471	KISSIMMEE	FL		02/18/2025		0	0	(27)	0	0	(27)	0	648	648	0	0	0
251032766	KAILUA-KONA	HI		02/18/2025		0	0	(29)	0	0	(29)	0	651	651	0	0	0
241206192	SAN DIEGO	CA		02/05/2025		0	0	(151)	0	0	(151)	0	4,686	4,686	0	0	0
251032570	DEERFIELD BEACH	FL		02/18/2025		0	0	(113)	0	0	(113)	0	2,800	2,800	0	0	0
250180064	ROLLING HILLS	CA		02/07/2025		0	0	(101)	0	0	(101)	0	2,723	2,723	0	0	0
251033077	GRAND BLANC	MI		03/03/2025		0	0	(143)	0	0	(143)	0	3,876	3,876	0	0	0
251032691	MARANA	AZ		02/18/2025		0	0	(9)	0	0	(9)	0	227	227	0	0	0
251032933	YUMA	AZ		03/03/2025		0	0	(22)	0	0	(22)	0	588	588	0	0	0
241271105	BOULDER	CO		02/13/2025		0	0	(11)	0	0	(11)	0	310	310	0	0	0
241032443	NAPLES	FL		02/18/2025		0	0	(33)	0	0	(33)	0	805	805	0	0	0
251032621	GATLINBURG	TN		02/18/2025		0	0	(16)	0	0	(16)	0	383	383	0	0	0
251032807	MYRTLE BEACH	SC		03/03/2025		0	0	(12)	0	0	(12)	0	319	319	0	0	0
241055359	JAMESTOWN	NY		02/20/2025		0	0	(9)	0	0	(9)	0	190	190	0	0	0
241031711	WHITE HEATH	IL		02/18/2025		0	0	(45)	0	0	(45)	0	1,098	1,098	0	0	0
250181690	SAN JOSE	CA		02/28/2025		0	0	(13)	0	0	(13)	0	391	391	0	0	0
250177862	SAN DIEGO	CA		02/07/2025		0	0	(121)	0	0	(121)	0	3,185	3,185	0	0	0
251032714	ANDICE	TX		03/03/2025		0	0	(31)	0	0	(31)	0	835	835	0	0	0
241206804	OCEANSIDE	CA		02/13/2025		0	0	(47)	0	0	(47)	0	3,054	3,054	0	0	0
251032733	NEW ORLEANS	LA		02/18/2025		0	0	(16)	0	0	(16)	0	361	361	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
251032579	CORAL SPRINGS	FL		02/18/2025		0	0	(28)	0	0	(28)	0	652	652	0	0	0
241032404	PLACERVILLE	CA		02/18/2025		0	0	(188)	0	0	(188)	0	4,649	4,649	0	0	0
251032635	SAN ANTONIO	TX		02/18/2025		0	0	(23)	0	0	(23)	0	548	548	0	0	0
250294238	MIAMI SHORES	FL		02/28/2025		0	0	(10)	0	0	(10)	0	323	323	0	0	0
241032457	EATONTOWN	NJ		02/18/2025		0	0	(425)	0	0	(425)	0	10,185	10,185	0	0	0
241032306	POYNETTE	WI		02/18/2025		0	0	(51)	0	0	(51)	0	1,239	1,239	0	0	0
241168525	JERSEY CITY	NJ		02/13/2025		0	0	(65)	0	0	(65)	0	2,088	2,088	0	0	0
241159011	PITTSBURGH	PA		02/13/2025		0	0	(12)	0	0	(12)	0	313	313	0	0	0
241032429	NEW HARMONY	UT		02/18/2025		0	0	(97)	0	0	(97)	0	2,406	2,406	0	0	0
241276732	ST. LOUIS	MO		02/13/2025		0	0	(9)	0	0	(9)	0	255	255	0	0	0
241032213	CLAREMONT	CA		02/18/2025		0	0	(55)	0	0	(55)	0	1,341	1,341	0	0	0
251032918	PANAMA CITY BEACH	FL		03/03/2025		0	0	(36)	0	0	(36)	0	981	981	0	0	0
250178951	SPRINGDALE	OH		02/20/2025		0	0	(17)	0	0	(17)	0	378	378	0	0	0
241276609	PROVIDENCE	RI		02/20/2025		0	0	(21)	0	0	(21)	0	469	469	0	0	0
251033002	VERO BEACH	FL		03/03/2025		0	0	(29)	0	0	(29)	0	780	780	0	0	0
251032946	GREEN VALLEY	AZ		03/03/2025		0	0	(6)	0	0	(6)	0	153	153	0	0	0
251032630	ATLANTIC CITY	NJ		02/18/2025		0	0	(15)	0	0	(15)	0	366	366	0	0	0
251032774	HENDERSON	NV		03/03/2025		0	0	(41)	0	0	(41)	0	1,119	1,119	0	0	0
251032895	BURR RIDGE	IL		03/03/2025		0	0	(45)	0	0	(45)	0	1,248	1,248	0	0	0
251032648	LITCHFIELD PARK	AZ		02/18/2025		0	0	(29)	0	0	(29)	0	689	689	0	0	0
251032695	DESTIN	FL		03/03/2025		0	0	(27)	0	0	(27)	0	728	728	0	0	0
251032942	CAMDENTON	MO		03/03/2025		0	0	(11)	0	0	(11)	0	284	284	0	0	0
251032821	WICKENBURG	AZ		03/03/2025		0	0	(37)	0	0	(37)	0	1,027	1,027	0	0	0
251033029	PANAMA CITY BEACH	FL		03/03/2025		0	0	(16)	0	0	(16)	0	430	430	0	0	0
251032587	COOS BAY	OR		02/18/2025		0	0	(20)	0	0	(20)	0	441	441	0	0	0
250183738	PHILADELPHIA	PA		02/28/2025		0	0	(14)	0	0	(14)	0	427	427	0	0	0
251033178	SOUTH PADRE ISLAND	TX		03/03/2025		0	0	(26)	0	0	(26)	0	699	699	0	0	0
251033057	SAN DIEGO	CA		03/03/2025		0	0	(93)	0	0	(93)	0	2,608	2,608	0	0	0
241031607	INNSBROOK	MO		02/18/2025		0	0	(54)	0	0	(54)	0	1,219	1,219	0	0	0
251032685	ALPHARETTA	GA		02/18/2025		0	0	(22)	0	0	(22)	0	479	479	0	0	0
241166883	ELBERTON	GA		02/07/2025		0	0	(25)	0	0	(25)	0	638	638	0	0	0
250185923	PORTLAND	OR		02/28/2025		0	0	(16)	0	0	(16)	0	510	510	0	0	0
241032007	FORT LAUDERDALE	FL		02/18/2025		0	0	(24)	0	0	(24)	0	567	567	0	0	0
241202894	PETERSBURG	VA		02/05/2025		0	0	(11)	0	0	(11)	0	350	350	0	0	0
241032509	GRANBY	CO		02/18/2025		0	0	(103)	0	0	(103)	0	2,267	2,267	0	0	0
250182565	CINCINNATI	OH		02/28/2025		0	0	(39)	0	0	(39)	0	1,221	1,221	0	0	0
251032657	IVINS	UT		02/18/2025		0	0	(48)	0	0	(48)	0	1,167	1,167	0	0	0
251033020	FRANKLIN	TN		03/03/2025		0	0	(98)	0	0	(98)	0	2,752	2,752	0	0	0
250182284	BELLEVIEW	FL		02/28/2025		0	0	(17)	0	0	(17)	0	375	375	0	0	0
251032583	PANAMA CITY BEACH	FL		02/18/2025		0	0	(47)	0	0	(47)	0	1,142	1,142	0	0	0
251032760	SCRANTON	PA		03/03/2025		0	0	(32)	0	0	(32)	0	840	840	0	0	0
251033117	MIAMI BEACH	FL		03/03/2025		0	0	(135)	0	0	(135)	0	3,777	3,777	0	0	0
241032449	GAINESVILLE	TX		03/03/2025		0	0	(28)	0	0	(28)	0	774	774	0	0	0
251033019	PINE	CO		03/03/2025		0	0	(16)	0	0	(16)	0	436	436	0	0	0
241031546	WHITEFIELD	NH		02/18/2025		0	0	(16)	0	0	(16)	0	348	348	0	0	0
250178969	CINCINNATI	OH		02/20/2025		0	0	(13)	0	0	(13)	0	284	284	0	0	0
241203660	CHICAGO	IL		02/13/2025		0	0	(39)	0	0	(39)	0	2,416	2,416	0	0	0
251032950	MISSOURI CITY	TX		03/03/2025		0	0	(1,200)	0	0	(1,200)	0	30,474	30,474	0	0	0
250185063	MT VERNON	IL		02/13/2025		0	0	(17)	0	0	(17)	0	580	580	0	0	0
251032601	BILOXI	MS		02/18/2025		0	0	(15)	0	0	(15)	0	364	364	0	0	0
251033052	LUBBOCK	TX		03/03/2025		0	0	(26)	0	0	(26)	0	710	710	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
250178316	OCALA	FL		02/28/2025		0	0	(13)	0	0	(13)	0	283	283	0	0	0
241032468	PORTSMOUTH	VA		02/18/2025		0	0	(18)	0	0	(18)	0	429	429	0	0	0
250186830	ROCHESTER	NY		02/28/2025		0	0	(7)	0	0	(7)	0	197	197	0	0	0
241032393	OVERLAND PARK	KS		02/18/2025		0	0	(19)	0	0	(19)	0	462	462	0	0	0
251032642	SPRINGFIELD	MO		03/03/2025		0	0	(41)	0	0	(41)	0	1,134	1,134	0	0	0
241031932	GRAND PRAIRIE	TX		03/03/2025		0	0	(12)	0	0	(12)	0	329	329	0	0	0
251032740	MAGNOLIA	TX		02/18/2025		0	0	(19)	0	0	(19)	0	423	423	0	0	0
241206739	FRESNO	CA		02/05/2025		0	0	(50)	0	0	(50)	0	1,589	1,589	0	0	0
241202548	BOWIE	MD		02/05/2025		0	0	(57)	0	0	(57)	0	1,802	1,802	0	0	0
251032786	MYRTLE BEACH	SC		02/18/2025		0	0	(13)	0	0	(13)	0	271	271	0	0	0
240802041	AUGUSTA	GA		02/13/2025		0	0	(6)	0	0	(6)	0	360	360	0	0	0
250179793	SACRAMENTO	CA		02/13/2025		0	0	(53)	0	0	(53)	0	1,528	1,528	0	0	0
241032464	RAY	MI		02/18/2025		0	0	(30)	0	0	(30)	0	707	707	0	0	0
250182789	NAPERVILLE	IL		02/20/2025		0	0	(69)	0	0	(69)	0	1,629	1,629	0	0	0
241032327	CENTRAL FALLS	RI		02/18/2025		0	0	(40)	0	0	(40)	0	983	983	0	0	0
241032436	LOS ANGELES	CA		03/03/2025		0	0	(168)	0	0	(168)	0	4,767	4,767	0	0	0
251032712	SAN ANTONIO	TX		03/03/2025		0	0	(18)	0	0	(18)	0	495	495	0	0	0
251033042	OCEAN CITY	MD		03/03/2025		0	0	(17)	0	0	(17)	0	456	456	0	0	0
250180130	PHILADELPHIA	PA		02/28/2025		0	0	(11)	0	0	(11)	0	336	336	0	0	0
241276526	PROVIDENCE	RI		02/20/2025		0	0	(32)	0	0	(32)	0	734	734	0	0	0
241205798	LYNN	MA		02/05/2025		0	0	(71)	0	0	(71)	0	2,254	2,254	0	0	0
250184041	EAST STROUDSBURG	PA		02/28/2025		0	0	(13)	0	0	(13)	0	415	415	0	0	0
251032846	COON RAPIDS	MN		03/03/2025		0	0	(20)	0	0	(20)	0	522	522	0	0	0
251032730	MESA	AZ		02/18/2025		0	0	(40)	0	0	(40)	0	899	899	0	0	0
251033093	MADISON	WI		03/03/2025		0	0	(26)	0	0	(26)	0	703	703	0	0	0
251032795	STONE MOUNTAIN	GA		03/03/2025		0	0	(26)	0	0	(26)	0	718	718	0	0	0
251032627	FRIENDSWOOD	TX		02/18/2025		0	0	(47)	0	0	(47)	0	1,133	1,133	0	0	0
250179728	BRANSON	MO		02/28/2025		0	0	(12)	0	0	(12)	0	384	384	0	0	0
250178464	CHICAGO	IL		02/20/2025		0	0	(47)	0	0	(47)	0	1,099	1,099	0	0	0
241032281	FORT WAYNE	IN		02/18/2025		0	0	(20)	0	0	(20)	0	477	477	0	0	0
241275833	CLEVELAND	OH		02/13/2025		0	0	(7)	0	0	(7)	0	187	187	0	0	0
251032702	FRANKLIN	OH		03/03/2025		0	0	(30)	0	0	(30)	0	822	822	0	0	0
251032902	THORNTON	CO		03/03/2025		0	0	(98)	0	0	(98)	0	2,774	2,774	0	0	0
251032553	PORTLAND	OR		03/03/2025		0	0	(36)	0	0	(36)	0	971	971	0	0	0
251032623	WESTCHESTER	IL		02/18/2025		0	0	(35)	0	0	(35)	0	817	817	0	0	0
241031913	OKEECHOBEE	FL		02/18/2025		0	0	(59)	0	0	(59)	0	1,452	1,452	0	0	0
250181468	HOLDEN BEACH	NC		02/28/2025		0	0	(18)	0	0	(18)	0	593	593	0	0	0
241269364	PORT ST JOE	FL		02/28/2025		0	0	(35)	0	0	(35)	0	1,144	1,144	0	0	0
241201482	LOS ANGELES	CA		02/05/2025		0	0	(6)	0	0	(6)	0	886	886	0	0	0
250178977	CINCINNATI	OH		02/20/2025		0	0	(12)	0	0	(12)	0	257	257	0	0	0
251032837	LAWRENCE	MA		02/18/2025		0	0	(44)	0	0	(44)	0	1,070	1,070	0	0	0
241031131	BOWIE	TX		02/18/2025		0	0	(21)	0	0	(21)	0	466	466	0	0	0
241031690	BIRMINGHAM	AL		02/18/2025		0	0	(10)	0	0	(10)	0	217	217	0	0	0
251032567	SANTA FE	NM		02/18/2025		0	0	(43)	0	0	(43)	0	1,025	1,025	0	0	0
251032688	LAS CRUCES	NM		02/18/2025		0	0	(20)	0	0	(20)	0	443	443	0	0	0
241032224	WORTHAM	TX		03/03/2025		0	0	(10)	0	0	(10)	0	257	257	0	0	0
241032521	ROCHESTER	NY		02/18/2025		0	0	(26)	0	0	(26)	0	579	579	0	0	0
240945253	FREEHOLD	NJ		02/07/2025		0	0	(91)	0	0	(91)	0	2,111	2,111	0	0	0
250185014	MYRTLE BEACH	SC		02/28/2025		0	0	(17)	0	0	(17)	0	527	527	0	0	0
251033078	CONWAY	SC		03/03/2025		0	0	(59)	0	0	(59)	0	1,505	1,505	0	0	0
251033111	PHOENIX	AZ		03/03/2025		0	0	(16)	0	0	(16)	0	417	417	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
250179579	EAST LOS ANGELES	CA		02/28/2025		0	0	(43)	0	0	(43)	0	1,417	1,417	0	0	0
241032205	CHARLOTTESVILLE	VA		02/18/2025		0	0	(83)	0	0	(83)	0	1,979	1,979	0	0	0
251033036	FAIRFIELD	CA		03/03/2025		0	0	(99)	0	0	(99)	0	2,789	2,789	0	0	0
241032437	SPARKS	MD		02/18/2025		0	0	(211)	0	0	(211)	0	5,232	5,232	0	0	0
241273325	CHULA VISTA	CA		02/13/2025		0	0	(26)	0	0	(26)	0	917	917	0	0	0
251032562	CAMDENTON	MO		02/18/2025		0	0	(15)	0	0	(15)	0	349	349	0	0	0
251032608	LAKEWOOD	WA		03/03/2025		0	0	(30)	0	0	(30)	0	816	816	0	0	0
251032897	LAS VEGAS	NV		02/18/2025		0	0	(28)	0	0	(28)	0	618	618	0	0	0
241032377	NORTH MYRTLE BEACH	SC		02/18/2025		0	0	(31)	0	0	(31)	0	737	737	0	0	0
241202597	SCOTTSDALE	AZ		02/05/2025		0	0	(12)	0	0	(12)	0	1,535	1,535	0	0	0
250182649	LANSING	IL		02/20/2025		0	0	(15)	0	0	(15)	0	335	335	0	0	0
250177466	BALTIMORE	MD		02/13/2025		0	0	(858)	0	0	(858)	0	25,169	25,169	0	0	0
250186061	JUPITER	FL		02/28/2025		0	0	(116)	0	0	(116)	0	2,697	2,697	0	0	0
250181427	LOS ANGELES	CA		02/20/2025		0	0	(68)	0	0	(68)	0	2,354	2,354	0	0	0
250178738	CHARLOTTE	NC		02/07/2025		0	0	(24)	0	0	(24)	0	628	628	0	0	0
250178035	CLEVELAND	OH		02/07/2025		0	0	(8)	0	0	(8)	0	190	190	0	0	0
241270388	LAKEWOOD	NJ		02/07/2025		0	0	(5)	0	0	(5)	0	125	125	0	0	0
241274422	JOSHUA	TX		02/07/2025		0	0	(23)	0	0	(23)	0	600	600	0	0	0
250180528	OAKLAND	CA		02/07/2025		0	0	(42)	0	0	(42)	0	1,118	1,118	0	0	0
241273390	SELMA	AL		02/07/2025		0	0	(9)	0	0	(9)	0	216	216	0	0	0
241270891	OLIVE BRANCH	MS		02/07/2025		0	0	(16)	0	0	(16)	0	399	399	0	0	0
250179272	FLORISSANT	MO		02/07/2025		0	0	(20)	0	0	(20)	0	499	499	0	0	0
241273374	MCCORDSVILLE	IN		02/28/2025		0	0	(33)	0	0	(33)	0	1,089	1,089	0	0	0
241273861	NEW BRITAIN	CT		02/07/2025		0	0	(20)	0	0	(20)	0	513	513	0	0	0
241160241	NORTH PORT	FL		02/07/2025		0	0	(26)	0	0	(26)	0	688	688	0	0	0
241276849	WATERFORD	CT		02/28/2025		0	0	(23)	0	0	(23)	0	746	746	0	0	0
241272749	WEST HAVEN	CT		02/07/2025		0	0	(20)	0	0	(20)	0	523	523	0	0	0
250182045	WEST HAVEN	CT		02/28/2025		0	0	(13)	0	0	(13)	0	413	413	0	0	0
250181971	NAPLES	FL		02/07/2025		0	0	(27)	0	0	(27)	0	620	620	0	0	0
241160266	NORTH PORT	FL		02/07/2025		0	0	(26)	0	0	(26)	0	688	688	0	0	0
250180981	SAN DIEGO	CA		02/13/2025		0	0	(37)	0	0	(37)	0	1,113	1,113	0	0	0
241271030	SAN ANGELO	TX		02/20/2025		0	0	(17)	0	0	(17)	0	389	389	0	0	0
250183670	MYRTLE BEACH	SC		02/20/2025		0	0	(22)	0	0	(22)	0	505	505	0	0	0
250179355	MYRTLE BEACH	SC		02/13/2025		0	0	(690)	0	0	(690)	0	19,231	19,231	0	0	0
250184017	LAFAYETTE	CO		02/20/2025		0	0	(14)	0	0	(14)	0	458	458	0	0	0
250180486	NORTH LAS VEGAS	NV		02/13/2025		0	0	(19)	0	0	(19)	0	540	540	0	0	0
240937227	WAKE FOREST	NC		02/28/2025		0	0	(21)	0	0	(21)	0	691	691	0	0	0
250177920	MILWAUKEE	WI		02/07/2025		0	0	(12)	0	0	(12)	0	285	285	0	0	0
241274257	LITHONIA	GA		02/07/2025		0	0	(14)	0	0	(14)	0	335	335	0	0	0
250177938	MILWAUKEE	WI		02/07/2025		0	0	(12)	0	0	(12)	0	285	285	0	0	0
241275486	CHESAPEAKE	VA		02/13/2025		0	0	(28)	0	0	(28)	0	800	800	0	0	0
250180825	CAPE CORAL	FL		02/07/2025		0	0	(22)	0	0	(22)	0	559	559	0	0	0
24038268M	JOHNSTOWN	OH		02/13/2025		0	0	(62)	0	0	(62)	0	2,132	2,132	0	0	0
LN0030764	WANSHIP	UT		03/08/2019		0	0	199	0	0	199	0	351,297	351,297	0	0	0
LN0030762	WANSHIP	UT		03/08/2019		0	0	269	0	0	269	0	819,692	819,692	0	0	0
LN0030765	WANSHIP	UT		03/22/2019		0	0	0	0	0	0	0	136,743	136,743	0	0	0
LN0030763	WANSHIP	UT		03/22/2019		0	0	0	0	0	0	0	319,068	319,068	0	0	0
BB1299530	RIVER GROVE	IL		03/24/2025		0	0	11	0	0	11	0	435	435	0	0	0
BB1299500	BATON ROUGE	LA		03/24/2025		0	0	39	0	0	39	0	320	320	0	0	0
BB1299510	HOUMA	LA		03/24/2025		0	0	89	0	0	89	0	936	936	0	0	0
BB1299550	NEW ORLEANS	LA		03/24/2025		0	0	17	0	0	17	0	1,049	1,049	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
BB1299520	LACEYS SPRING	AL		03/24/2025		0	0	4	0	0	4	0	1,359	1,359	0	0	0
BB1240990	ROSENBERG	TX		03/26/2025		0	0	1	0	0	1	0	704	704	0	0	0
BB1351100	ARRINGTON	TN		03/27/2025		0	0	52	0	0	52	0	2,175	2,175	0	0	0
BB1351110	NORTH CHARLESTON	SC		03/27/2025		0	0	164	0	0	164	0	20,586	20,586	0	0	0
BB1351090	CELINA	TX		03/27/2025		0	0	14	0	0	14	0	1,890	1,890	0	0	0
BB1338580	PADUCAH	KY		03/28/2025		0	0	90	0	0	90	0	490	490	0	0	0
BB1338630	TEGA CAY	SC		03/28/2025		0	0	396	0	0	396	0	9,139	9,139	0	0	0
BB1338640	MANASSAS	VA		03/28/2025		0	0	66	0	0	66	0	1,441	1,441	0	0	0
BB1338610	ALPINE	CA		03/28/2025		0	0	143	0	0	143	0	2,207	2,207	0	0	0
BB1338720	STONE RIDGE	VA		03/28/2025		0	0	0	0	0	0	0	2,516	2,516	0	0	0
BB1338570	EVERETT	WA		03/28/2025		0	0	34	0	0	34	0	1,135	1,135	0	0	0
BB1338680	OCEANSIDE	CA		03/28/2025		0	0	50	0	0	50	0	1,408	1,408	0	0	0
BB1338730	BITHLO	FL		03/28/2025		0	0	74	0	0	74	0	1,209	1,209	0	0	0
BB1338600	KANSAS CITY	MO		03/28/2025		0	0	20	0	0	20	0	855	855	0	0	0
BB1338560	WELEETKA	OK		03/28/2025		0	0	(3)	0	0	(3)	0	379	379	0	0	0
BB1338670	TEMPE	AZ		03/28/2025		0	0	9	0	0	9	0	1,251	1,251	0	0	0
BB1338650	AURORA	CO		03/28/2025		0	0	114	0	0	114	0	1,945	1,945	0	0	0
BB1338700	FRANKLIN	OH		03/28/2025		0	0	5	0	0	5	0	642	642	0	0	0
BB1346720	PHILLIPSBURG	NJ		04/01/2025		0	0	43	0	0	43	0	821	821	0	0	0
BB1346810	ISLIP	NY		04/01/2025		0	0	228	0	0	228	0	3,700	3,700	0	0	0
BB1346750	PALM BAY	FL		04/01/2025		0	0	36	0	0	36	0	919	919	0	0	0
BB1346830	SUMMERVILLE	SC		04/01/2025		0	0	60	0	0	60	0	816	816	0	0	0
BB1346820	NEW YORK	NY		04/01/2025		0	0	49	0	0	49	0	994	994	0	0	0
BB1346890	BETHLEHEM	PA		04/01/2025		0	0	76	0	0	76	0	1,222	1,222	0	0	0
BB1359140	GILBERT	AZ		04/02/2025		0	0	8	0	0	8	0	1,169	1,169	0	0	0
BB1333410	ELY	MN		04/03/2025		0	0	23	0	0	23	0	686	686	0	0	0
BB1333440	LONGVIEW	WA		04/03/2025		0	0	27	0	0	27	0	612	612	0	0	0
BB1333450	ALLEN	TX		04/03/2025		0	0	(12)	0	0	(12)	0	1,412	1,412	0	0	0
BB1333420	GREAT FALLS	MT		04/03/2025		0	0	25	0	0	25	0	709	709	0	0	0
BB1333500	FERNLEY	NV		04/03/2025		0	0	6	0	0	6	0	914	914	0	0	0
BB1333490	MILWAUKEE	WI		04/03/2025		0	0	29	0	0	29	0	1,142	1,142	0	0	0
BB1333430	MONTROSE	CO		04/03/2025		0	0	55	0	0	55	0	376	376	0	0	0
BB1333460	OCEAN PARK	WA		04/03/2025		0	0	11	0	0	11	0	816	816	0	0	0
BB1333400	ALBUQUERQUE	NM		04/03/2025		0	0	12	0	0	12	0	256	256	0	0	0
251033010	LAYTON	UT		03/14/2025		0	0	(67)	0	0	(67)	0	1,584	1,584	0	0	0
250187341	LAS VEGAS	NV		03/13/2025		0	0	(18)	0	0	(18)	0	447	447	0	0	0
250294956	WILLIAMSON	GA		04/03/2025		0	0	(71)	0	0	(71)	0	2,513	2,513	0	0	0
250291325	MILWAUKEE	WI		03/13/2025		0	0	(11)	0	0	(11)	0	254	254	0	0	0
304466747	LOUISVILLE	KY		03/28/2025		0	0	(44)	0	0	(44)	0	788	788	0	0	0
304481607	QUEENS	NY		03/28/2025		0	0	(50)	0	0	(50)	0	1,313	1,313	0	0	0
304481440	HUMBLE	TX		03/28/2025		0	0	(96)	0	0	(96)	0	2,103	2,103	0	0	0
304467538	ST CLAIR SHORES	MI		03/28/2025		0	0	(6)	0	0	(6)	0	235	235	0	0	0
304457885	GATLINBURG	TN		03/28/2025		0	0	(27)	0	0	(27)	0	890	890	0	0	0
304462077	ROCKFORD	IL		03/28/2025		0	0	(6)	0	0	(6)	0	178	178	0	0	0
304457993	SAUGET	IL		03/28/2025		0	0	(16)	0	0	(16)	0	530	530	0	0	0
304439235	LORAIN	OH		03/28/2025		0	0	(9)	0	0	(9)	0	258	258	0	0	0
304460970	ATLANTA	GA		03/28/2025		0	0	(17)	0	0	(17)	0	1,290	1,290	0	0	0
304363763	LATROBE	PA		03/28/2025		0	0	(22)	0	0	(22)	0	862	862	0	0	0
304475130	KCMO	MO		03/28/2025		0	0	(7)	0	0	(7)	0	192	192	0	0	0
304473644	GAS CITY	IN		03/28/2025		0	0	(6)	0	0	(6)	0	192	192	0	0	0
304467105	BUFFALO	NY		03/28/2025		0	0	(12)	0	0	(12)	0	417	417	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
304334588	MIAMI	FL		03/28/2025		0	0	(32)	0	0	(32)	0	1,291	1,291	0	0	0
304427505	PANAMA CITY	FL		03/28/2025		0	0	1	0	0	1	0	452	452	0	0	0
304425205	POTTSBORO	TX		03/28/2025		0	0	(19)	0	0	(19)	0	374	374	0	0	0
304458257	ROYAL PALM BEACH	FL		03/28/2025		0	0	(24)	0	0	(24)	0	764	764	0	0	0
304462432	ADDISON	IL		03/28/2025		0	0	(18)	0	0	(18)	0	842	842	0	0	0
304486030	ANN ARBOR	MI		03/28/2025		0	0	(18)	0	0	(18)	0	288	288	0	0	0
304416307	LYNN HAVEN	FL		03/28/2025		0	0	(81)	0	0	(81)	0	12,684	12,684	0	0	0
304480829	TOLEDO	OH		03/28/2025		0	0	(5)	0	0	(5)	0	72	72	0	0	0
304422655	ORANGEBURG	SC		03/28/2025		0	0	(11)	0	0	(11)	0	291	291	0	0	0
304473630	JEANNETTE	PA		03/28/2025		0	0	(10)	0	0	(10)	0	136	136	0	0	0
304460983	JACKSONVILLE	FL		03/28/2025		0	0	(13)	0	0	(13)	0	678	678	0	0	0
304436494	GRANBURY	TX		03/28/2025		0	0	(26)	0	0	(26)	0	742	742	0	0	0
251033265	ORO VALLEY	AZ		04/01/2025		0	0	(27)	0	0	(27)	0	693	693	0	0	0
304472029	TIFTON	GA		03/28/2025		0	0	8	0	0	8	0	1,258	1,258	0	0	0
250289519	COLUMBUS	OH		03/13/2025		0	0	(14)	0	0	(14)	0	352	352	0	0	0
304487921	BRIDGEPORT	CT		03/28/2025		0	0	(36)	0	0	(36)	0	926	926	0	0	0
304359086	HITCHCOCK	TX		03/28/2025		0	0	1	0	0	1	0	409	409	0	0	0
304425708	CAPE CORAL	FL		03/28/2025		0	0	(22)	0	0	(22)	0	623	623	0	0	0
304477108	FORT WORTH	TX		03/28/2025		0	0	(22)	0	0	(22)	0	963	963	0	0	0
304418885	HOLMDEL	NJ		03/28/2025		0	0	(16)	0	0	(16)	0	383	383	0	0	0
250177276	BOCA RATON	FL		03/20/2025		0	0	(9)	0	0	(9)	0	294	294	0	0	0
304378668	DURHAM	NC		03/28/2025		0	0	(28)	0	0	(28)	0	798	798	0	0	0
241271162	PATERSON	NJ		03/06/2025		0	0	(41)	0	0	(41)	0	1,032	1,032	0	0	0
304483399	TAPPAN	NY		03/28/2025		0	0	(54)	0	0	(54)	0	1,097	1,097	0	0	0
241271915	PANAMA CITY BEACH	FL		03/27/2025		0	0	(19)	0	0	(19)	0	561	561	0	0	0
250180536	ALBANY	NY		04/03/2025		0	0	(8)	0	0	(8)	0	275	275	0	0	0
251033251	CLEVELAND	OH		04/01/2025		0	0	(9)	0	0	(9)	0	217	217	0	0	0
251033686	BELCHERTOWN	MA		04/01/2025		0	0	(1,590)	0	0	(1,590)	0	41,395	41,395	0	0	0
304443207	BIRMINGHAM	AL		03/28/2025		0	0	(5)	0	0	(5)	0	243	243	0	0	0
250184868	INDIANAPOLIS	IN		03/06/2025		0	0	(58)	0	0	(58)	0	1,347	1,347	0	0	0
304484546	EASTPOINTE	MI		03/28/2025		0	0	(16)	0	0	(16)	0	395	395	0	0	0
304466746	ENGLEWOOD	FL		03/28/2025		0	0	(14)	0	0	(14)	0	513	513	0	0	0
304457994	SAUGET	IL		03/28/2025		0	0	(16)	0	0	(16)	0	554	554	0	0	0
250294592	PORT CHARLOTTE	FL		04/03/2025		0	0	(15)	0	0	(15)	0	563	563	0	0	0
304462430	HOUSTON	TX		03/28/2025		0	0	(3)	0	0	(3)	0	538	538	0	0	0
304390805	LOS ANGELES	CA		03/28/2025		0	0	(25)	0	0	(25)	0	667	667	0	0	0
304427798	FORT LAUDERDALE	FL		03/28/2025		0	0	(47)	0	0	(47)	0	1,102	1,102	0	0	0
304323254	ABILENE	TX		03/28/2025		0	0	(10)	0	0	(10)	0	229	229	0	0	0
241274521	ST. LOUIS	MO		03/27/2025		0	0	(7)	0	0	(7)	0	187	187	0	0	0
304356999	BETHLEHEM	PA		03/28/2025		0	0	(74)	0	0	(74)	0	2,481	2,481	0	0	0
304460985	GREEN BAY	WI		03/28/2025		0	0	(17)	0	0	(17)	0	357	357	0	0	0
304458650	SPRING	TX		03/28/2025		0	0	(14)	0	0	(14)	0	489	489	0	0	0
304427803	MARSHFIELD	WI		03/28/2025		0	0	(9)	0	0	(9)	0	212	212	0	0	0
304461915	PINELLAS PARK	FL		03/28/2025		0	0	(135)	0	0	(135)	0	2,531	2,531	0	0	0
304481659	BERKELEY	MO		03/28/2025		0	0	(4)	0	0	(4)	0	97	97	0	0	0
304427802	NEKOOSA	WI		03/28/2025		0	0	(8)	0	0	(8)	0	186	186	0	0	0
304393730	SAUGET	IL		03/28/2025		0	0	(2)	0	0	(2)	0	226	226	0	0	0
304482040	COLUMBUS	GA		03/28/2025		0	0	(2)	0	0	(2)	0	230	230	0	0	0
304473631	JEANNETTE	PA		03/28/2025		0	0	(13)	0	0	(13)	0	164	164	0	0	0
304474975	ARKDALE	WI		03/28/2025		0	0	(12)	0	0	(12)	0	247	247	0	0	0
251033022	ORANGE PARK	FL		03/14/2025		0	0	(43)	0	0	(43)	0	1,022	1,022	0	0	0

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304436253	CLERMONT	FL		03/28/2025		0	0	(36)	0	0	(36)	0	830	830	0	0	0
251033385	PANAMA CITY BEACH	FL		04/01/2025		0	0	(16)	0	0	(16)	0	397	397	0	0	0
251033431	KNOXVILLE	TN		04/01/2025		0	0	(20)	0	0	(20)	0	495	495	0	0	0
304475193	BATON ROUGE	LA		03/28/2025		0	0	(13)	0	0	(13)	0	227	227	0	0	0
250289667	FRESNO	CA		03/27/2025		0	0	(15)	0	0	(15)	0	448	448	0	0	0
304388427	SAGINAW	MI		03/28/2025		0	0	(8)	0	0	(8)	0	244	244	0	0	0
241031600	RAHWAY	NJ		03/14/2025		0	0	(48)	0	0	(48)	0	1,245	1,245	0	0	0
304382111	CINCINNATI	OH		03/28/2025		0	0	(9)	0	0	(9)	0	172	172	0	0	0
250177524	CHARLOTTE	NC		04/03/2025		0	0	(16)	0	0	(16)	0	604	604	0	0	0
304472435	TYRONE	GA		03/28/2025		0	0	(19)	0	0	(19)	0	671	671	0	0	0
304470109	MONTGOMERY	AL		03/28/2025		0	0	(6)	0	0	(6)	0	158	158	0	0	0
304444756	TUCSON	AZ		03/28/2025		0	0	(13)	0	0	(13)	0	567	567	0	0	0
304459142	SAN BERNARDINO	CA		03/28/2025		0	0	(9)	0	0	(9)	0	352	352	0	0	0
304471114	BEALETON	VA		03/28/2025		0	0	(6)	0	0	(6)	0	150	150	0	0	0
250295391	WAKEFIELD	NH		04/03/2025		0	0	(10)	0	0	(10)	0	382	382	0	0	0
304470704	CLEVELAND	OH		03/28/2025		0	0	(10)	0	0	(10)	0	170	170	0	0	0
304443299	FLORISSANT	MO		03/28/2025		0	0	(10)	0	0	(10)	0	398	398	0	0	0
304438539	OCALA	FL		03/28/2025		0	0	(10)	0	0	(10)	0	550	550	0	0	0
304427489	WAUKEGAN	IL		03/28/2025		0	0	(8)	0	0	(8)	0	295	295	0	0	0
304437976	DALLAS	TX		03/28/2025		0	0	(7)	0	0	(7)	0	413	413	0	0	0
304458665	GAINESVILLE	FL		03/28/2025		0	0	(6)	0	0	(6)	0	426	426	0	0	0
251033515	LAS VEGAS	NV		04/01/2025		0	0	(46)	0	0	(46)	0	1,206	1,206	0	0	0
251033226	KATY	TX		04/01/2025		0	0	(73)	0	0	(73)	0	1,877	1,877	0	0	0
250292273	COLUMBIA	SC		03/20/2025		0	0	(14)	0	0	(14)	0	468	468	0	0	0
250289113	DENVER	CO		03/13/2025		0	0	(64)	0	0	(64)	0	1,659	1,659	0	0	0
304477320	MUNCIE	IN		03/28/2025		0	0	(17)	0	0	(17)	0	853	853	0	0	0
304439126	TOLEDO	OH		03/28/2025		0	0	(4)	0	0	(4)	0	126	126	0	0	0
250180569	ALBANY	NY		04/03/2025		0	0	(8)	0	0	(8)	0	268	268	0	0	0
304475197	FRESNO	CA		03/28/2025		0	0	(17)	0	0	(17)	0	494	494	0	0	0
250186665	DENVER	CO		03/06/2025		0	0	(41)	0	0	(41)	0	1,017	1,017	0	0	0
304441893	COMPTON	CA		03/28/2025		0	0	(33)	0	0	(33)	0	1,020	1,020	0	0	0
304475202	PLANO	TX		03/28/2025		0	0	(541)	0	0	(541)	0	18,496	18,496	0	0	0
304439233	YOUNGSTOWN	OH		03/28/2025		0	0	(9)	0	0	(9)	0	172	172	0	0	0
304457888	STERLING HEIGHTS	MI		03/28/2025		0	0	(36)	0	0	(36)	0	642	642	0	0	0
304437460	TULLAHOMA	TN		03/28/2025		0	0	(10)	0	0	(10)	0	370	370	0	0	0
250297025	PANAMA CITY BEACH	FL		04/03/2025		0	0	(6)	0	0	(6)	0	235	235	0	0	0
304459769	CLEVELAND	OH		03/28/2025		0	0	(10)	0	0	(10)	0	159	159	0	0	0
304443951	PORTSMOUTH	VA		03/28/2025		0	0	(7)	0	0	(7)	0	428	428	0	0	0
304477106	DETROIT	MI		03/28/2025		0	0	(12)	0	0	(12)	0	287	287	0	0	0
304481399	OCEANSIDE	NY		03/28/2025		0	0	(102)	0	0	(102)	0	2,351	2,351	0	0	0
251033502	CHAMPAIGN	IL		04/01/2025		0	0	(17)	0	0	(17)	0	421	421	0	0	0
251033239	CHARLESTON	WV		04/01/2025		0	0	(14)	0	0	(14)	0	353	353	0	0	0
304415908	LOOMIS	CA		03/28/2025		0	0	(97)	0	0	(97)	0	5,030	5,030	0	0	0
250177532	CHARLOTTE	NC		04/03/2025		0	0	(16)	0	0	(16)	0	604	604	0	0	0
304460981	ORANGE PARK	FL		03/28/2025		0	0	(24)	0	0	(24)	0	886	886	0	0	0
304470108	CORAL SPRINGS	FL		03/28/2025		0	0	(53)	0	0	(53)	0	1,007	1,007	0	0	0
304459159	BLYTHEVILLE	AR		03/28/2025		0	0	(6)	0	0	(6)	0	147	147	0	0	0
304425664	CONCORD	NC		03/28/2025		0	0	(15)	0	0	(15)	0	620	620	0	0	0
304437977	CLEVELAND	OH		03/28/2025		0	0	(33)	0	0	(33)	0	490	490	0	0	0
304436683	SOUTH CHINA	ME		03/28/2025		0	0	(22)	0	0	(22)	0	595	595	0	0	0
304405609	MARYSVILLE	WA		03/28/2025		0	0	(23)	0	0	(23)	0	1,465	1,465	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
304470703	ST. LOUIS	MO		03/28/2025		0	0	(2)	0	0	(2)	0	197	197	0	0	0
304457996	SAUGET	IL		03/28/2025		0	0	(16)	0	0	(16)	0	535	535	0	0	0
304458271	LEXINGTON	NC		03/28/2025		0	0	(3)	0	0	(3)	0	293	293	0	0	0
304438550	JACKSONVILLE	FL		03/28/2025		0	0	(16)	0	0	(16)	0	306	306	0	0	0
251032829	CLEVELAND	TN		03/14/2025		0	0	(35)	0	0	(35)	0	900	900	0	0	0
250398765	CAPITOLA	CA		04/03/2025		0	0	(105)	0	0	(105)	0	4,142	4,142	0	0	0
304458736	GREENVILLE	ME		03/28/2025		0	0	(11)	0	0	(11)	0	302	302	0	0	0
251033276	RIDGELAND	SC		04/01/2025		0	0	(32)	0	0	(32)	0	835	835	0	0	0
251032555	RIVERVIEW	FL		03/14/2025		0	0	(23)	0	0	(23)	0	522	522	0	0	0
250290244	NEW BRITAIN	CT		04/03/2025		0	0	(18)	0	0	(18)	0	703	703	0	0	0
304443080	PHILADELPHIA	PA		03/28/2025		0	0	(23)	0	0	(23)	0	517	517	0	0	0
304458666	MERIDIANVILLE	AL		03/28/2025		0	0	(12)	0	0	(12)	0	481	481	0	0	0
304471126	EAST WINDSOR	CT		03/28/2025		0	0	(22)	0	0	(22)	0	524	524	0	0	0
304459525	HAVERSTRAW	NY		03/28/2025		0	0	(40)	0	0	(40)	0	1,057	1,057	0	0	0
304461913	INDIANAPOLIS	IN		03/28/2025		0	0	(48)	0	0	(48)	0	1,640	1,640	0	0	0
304467539	MARGATE	FL		03/28/2025		0	0	(35)	0	0	(35)	0	1,228	1,228	0	0	0
304419138	EVERGREEN	CO		03/28/2025		0	0	(48)	0	0	(48)	0	3,128	3,128	0	0	0
304439208	WALNUT CREEK	CA		03/28/2025		0	0	(35)	0	0	(35)	0	1,122	1,122	0	0	0
250305646	SAN ANTONIO	TX		04/03/2025		0	0	(13)	0	0	(13)	0	503	503	0	0	0
304471489	NASHVILLE	TN		03/28/2025		0	0	(64)	0	0	(64)	0	1,261	1,261	0	0	0
304470418	NORTH BELLMORE	NY		03/28/2025		0	0	(50)	0	0	(50)	0	1,243	1,243	0	0	0
304467550	CAPE CORAL	FL		03/28/2025		0	0	(8)	0	0	(8)	0	721	721	0	0	0
304384974	NEW PORT RICHEY	FL		03/28/2025		0	0	(15)	0	0	(15)	0	521	521	0	0	0
304477061	MIAMI	FL		03/28/2025		0	0	(21)	0	0	(21)	0	570	570	0	0	0
304457349	LAUREL	MD		03/28/2025		0	0	(23)	0	0	(23)	0	445	445	0	0	0
304390542	LITTLETON	CO		03/28/2025		0	0	(6)	0	0	(6)	0	1,263	1,263	0	0	0
250178894	BRIDGEPORT	CT		03/13/2025		0	0	(32)	0	0	(32)	0	832	832	0	0	0
304477182	BETHEL PARK	PA		03/28/2025		0	0	(4)	0	0	(4)	0	69	69	0	0	0
251033503	DALLAS	TX		04/01/2025		0	0	(48)	0	0	(48)	0	1,266	1,266	0	0	0
304441963	FORT STOCKTON	TX		03/28/2025		0	0	(10)	0	0	(10)	0	304	304	0	0	0
250184108	SEDALIA	CO		03/06/2025		0	0	(179)	0	0	(179)	0	4,589	4,589	0	0	0
251033624	LAS VEGAS	NV		04/01/2025		0	0	(19)	0	0	(19)	0	472	472	0	0	0
251033447	SAN ANTONIO	TX		04/01/2025		0	0	(17)	0	0	(17)	0	418	418	0	0	0
304458749	VALLEY STREAM	NY		03/28/2025		0	0	(71)	0	0	(71)	0	1,364	1,364	0	0	0
304459442	MARION	IN		03/28/2025		0	0	(5)	0	0	(5)	0	138	138	0	0	0
304470405	CLEARWATER	FL		03/28/2025		0	0	(25)	0	0	(25)	0	1,303	1,303	0	0	0
250298106	SPRING VALLEY	CA		04/03/2025		0	0	(50)	0	0	(50)	0	1,960	1,960	0	0	0
304456391	MONTGOMERY	TX		03/28/2025		0	0	(55)	0	0	(55)	0	990	990	0	0	0
304442982	MANASSAS	VA		03/28/2025		0	0	(10)	0	0	(10)	0	416	416	0	0	0
251033047	AURORA	CO		03/14/2025		0	0	(6)	0	0	(6)	0	155	155	0	0	0
251032828	CLEVELAND	TN		03/14/2025		0	0	(35)	0	0	(35)	0	900	900	0	0	0
304460969	KATY	TX		03/28/2025		0	0	(11)	0	0	(11)	0	606	606	0	0	0
250297090	PHILADELPHIA	PA		04/03/2025		0	0	(18)	0	0	(18)	0	651	651	0	0	0
250290293	TALLAHASSEE	FL		03/27/2025		0	0	(10)	0	0	(10)	0	277	277	0	0	0
304460993	ROSLYN HEIGHTS	NY		03/28/2025		0	0	(145)	0	0	(145)	0	4,901	4,901	0	0	0
304473640	HIGHLAND PARK	MI		03/28/2025		0	0	(7)	0	0	(7)	0	98	98	0	0	0
304458267	ARCHDALE	NC		03/28/2025		0	0	(3)	0	0	(3)	0	240	240	0	0	0
304438518	JUPITER	FL		03/28/2025		0	0	(28)	0	0	(28)	0	1,163	1,163	0	0	0
250292448	COLUMBUS	OH		03/20/2025		0	0	(17)	0	0	(17)	0	568	568	0	0	0
304459547	INDIANAPOLIS	IN		03/28/2025		0	0	(20)	0	0	(20)	0	508	508	0	0	0
251033611	SAN DIEGO	CA		04/01/2025		0	0	(28)	0	0	(28)	0	704	704	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
250297702	TUCKER	GA		04/03/2025		0	0	(12)	0	0	(12)	0	441	441	0	0	0
241269398	TINTON FALLS	NJ		03/06/2025		0	0	(36)	0	0	(36)	0	883	883	0	0	0
304459152	MONROE	NC		03/28/2025		0	0	(19)	0	0	(19)	0	360	360	0	0	0
304472717	SAN ANTONIO	TX		03/28/2025		0	0	(10)	0	0	(10)	0	386	386	0	0	0
304470422	LAFAYETTE	LA		03/28/2025		0	0	(20)	0	0	(20)	0	424	424	0	0	0
251033434	LAKE OSWEGO	OR		04/01/2025		0	0	(36)	0	0	(36)	0	937	937	0	0	0
304468395	WEST HEMPSTEAD	NY		03/28/2025		0	0	(52)	0	0	(52)	0	1,403	1,403	0	0	0
304442426	ST. LOUIS	MO		03/28/2025		0	0	(6)	0	0	(6)	0	176	176	0	0	0
304443199	WARREN	MI		03/28/2025		0	0	(8)	0	0	(8)	0	174	174	0	0	0
304470423	LOUISVILLE	KY		03/28/2025		0	0	(12)	0	0	(12)	0	235	235	0	0	0
250179652	ATLANTA	GA		03/06/2025		0	0	(38)	0	0	(38)	0	947	947	0	0	0
304459478	EAU CLAIRE	WI		03/28/2025		0	0	(11)	0	0	(11)	0	563	563	0	0	0
304376401	ATLANTA	GA		03/28/2025		0	0	(23)	0	0	(23)	0	577	577	0	0	0
251033191	MIAMI	FL		03/14/2025		0	0	(55)	0	0	(55)	0	1,420	1,420	0	0	0
250288214	SOUTHINGTON	CT		03/20/2025		0	0	(128)	0	0	(128)	0	4,473	4,473	0	0	0
304471767	ELMONT	NY		03/28/2025		0	0	(35)	0	0	(35)	0	1,301	1,301	0	0	0
251033237	POOLER	GA		04/01/2025		0	0	(30)	0	0	(30)	0	776	776	0	0	0
250288727	GALVESTON	TX		03/27/2025		0	0	(10)	0	0	(10)	0	290	290	0	0	0
304419343	MESA	AZ		03/28/2025		0	0	(23)	0	0	(23)	0	678	678	0	0	0
304470111	STERLING	CO		03/28/2025		0	0	(9)	0	0	(9)	0	389	389	0	0	0
304436471	CANFIELD	OH		03/28/2025		0	0	(9)	0	0	(9)	0	142	142	0	0	0
304459343	ROYSE CITY	TX		03/28/2025		0	0	(17)	0	0	(17)	0	389	389	0	0	0
251033167	DESTIN	FL		03/14/2025		0	0	(24)	0	0	(24)	0	549	549	0	0	0
251033288	ACCOKEEK	MD		04/01/2025		0	0	(22)	0	0	(22)	0	566	566	0	0	0
251033046	CHULA VISTA	CA		04/01/2025		0	0	(162)	0	0	(162)	0	4,277	4,277	0	0	0
251032879	COLUMBIA	MO		03/14/2025		0	0	(58)	0	0	(58)	0	1,536	1,536	0	0	0
304474972	DALLAS	TX		03/28/2025		0	0	(36)	0	0	(36)	0	707	707	0	0	0
250297322	ST. LOUIS	MO		03/27/2025		0	0	(14)	0	0	(14)	0	412	412	0	0	0
304471753	SEVIERVILLE	TN		03/28/2025		0	0	(29)	0	0	(29)	0	2,126	2,126	0	0	0
304388417	BROOKLYN	NY		03/28/2025		0	0	(34)	0	0	(34)	0	1,265	1,265	0	0	0
304436243	GLENDORA	CA		03/28/2025		0	0	(39)	0	0	(39)	0	1,212	1,212	0	0	0
304470016	ST. PETERSBURG	FL		03/28/2025		0	0	(7)	0	0	(7)	0	559	559	0	0	0
251032827	CLEVELAND	TN		03/14/2025		0	0	(18)	0	0	(18)	0	446	446	0	0	0
304473641	BRANDON	FL		03/28/2025		0	0	(27)	0	0	(27)	0	905	905	0	0	0
250185147	YOUNGSTOWN	OH		03/20/2025		0	0	(11)	0	0	(11)	0	363	363	0	0	0
250291101	ALBUQUERQUE	NM		04/03/2025		0	0	(11)	0	0	(11)	0	381	381	0	0	0
304460994	HALLANDALE BEACH	FL		03/28/2025		0	0	(47)	0	0	(47)	0	1,247	1,247	0	0	0
304481660	BERKELEY	MO		03/28/2025		0	0	(5)	0	0	(5)	0	146	146	0	0	0
304462072	WACO	TX		03/28/2025		0	0	(25)	0	0	(25)	0	473	473	0	0	0
304459439	PONTIAC	MI		03/28/2025		0	0	(9)	0	0	(9)	0	190	190	0	0	0
250184959	BROOKSVILLE	FL		03/06/2025		0	0	(20)	0	0	(20)	0	486	486	0	0	0
304393729	GRANITE CITY	IL		03/28/2025		0	0	0	0	0	0	0	272	272	0	0	0
304383009	BROOK PARK	OH		03/28/2025		0	0	(18)	0	0	(18)	0	421	421	0	0	0
250290038	SAN DIEGO	CA		04/03/2025		0	0	(106)	0	0	(106)	0	4,188	4,188	0	0	0
251033677	MARYSVILLE	WA		04/01/2025		0	0	(63)	0	0	(63)	0	1,662	1,662	0	0	0
251033260	NIXA	MO		03/14/2025		0	0	(80)	0	0	(80)	0	2,093	2,093	0	0	0
304473738	PEORIA	IL		03/28/2025		0	0	(6)	0	0	(6)	0	161	161	0	0	0
304471119	CLEVELAND	OH		03/28/2025		0	0	(9)	0	0	(9)	0	181	181	0	0	0
304473692	GRIZZLY FLATS	CA		03/28/2025		0	0	(31)	0	0	(31)	0	595	595	0	0	0
304442425	ST. LOUIS	MO		03/28/2025		0	0	(3)	0	0	(3)	0	99	99	0	0	0
304391241	HIALEAH GARDENS	FL		03/28/2025		0	0	(3,120)	0	0	(3,120)	0	272,541	272,541	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
304475031	HOUSTON	TX		03/28/2025		0	0	(27)	0	0	(27)	0	572	572	0	0	0
304459775	SPRING	TX		03/28/2025		0	0	(16)	0	0	(16)	0	407	407	0	0	0
304323422	WESLEY CHAPEL	FL		03/28/2025		0	0	(14)	0	0	(14)	0	1,004	1,004	0	0	0
250290160	ORLANDO	FL		03/13/2025		0	0	(28)	0	0	(28)	0	713	713	0	0	0
304432528	TAMPA	FL		03/28/2025		0	0	(13)	0	0	(13)	0	352	352	0	0	0
304458673	WEST JORDAN	UT		03/28/2025		0	0	(1,534)	0	0	(1,534)	0	53,806	53,806	0	0	0
304471822	CARROLLTON	TX		03/28/2025		0	0	(8)	0	0	(8)	0	261	261	0	0	0
304471105	WARNER ROBINS	GA		03/28/2025		0	0	(23)	0	0	(23)	0	348	348	0	0	0
304457356	OCKLAWAHA	FL		03/28/2025		0	0	(9)	0	0	(9)	0	491	491	0	0	0
304443947	GAINESVILLE	GA		03/28/2025		0	0	(32)	0	0	(32)	0	947	947	0	0	0
250398872	PITTSBURGH	PA		03/27/2025		0	0	(12)	0	0	(12)	0	357	357	0	0	0
304456388	EASTPOINTE	MI		03/28/2025		0	0	(16)	0	0	(16)	0	394	394	0	0	0
304471752	GREEN BAY	WI		03/28/2025		0	0	(20)	0	0	(20)	0	428	428	0	0	0
250293289	READING	PA		03/27/2025		0	0	(12)	0	0	(12)	0	367	367	0	0	0
250181708	CINCINNATI	OH		03/13/2025		0	0	(13)	0	0	(13)	0	327	327	0	0	0
304440286	MACON	GA		03/28/2025		0	0	(26)	0	0	(26)	0	454	454	0	0	0
251032864	DESOTO	TX		03/14/2025		0	0	(81)	0	0	(81)	0	1,929	1,929	0	0	0
304477510	SUGAR LAND	TX		03/28/2025		0	0	(16)	0	0	(16)	0	367	367	0	0	0
304326251	DENHAM SPRINGS	LA		03/28/2025		0	0	(17)	0	0	(17)	0	347	347	0	0	0
241032442	AMARILLO	TX		04/01/2025		0	0	(22)	0	0	(22)	0	550	550	0	0	0
304432198	ARLINGTON	TX		03/28/2025		0	0	(24)	0	0	(24)	0	677	677	0	0	0
251032998	PANAMA CITY BEACH	FL		03/14/2025		0	0	(49)	0	0	(49)	0	1,240	1,240	0	0	0
250292695	MERIDIANVILLE	AL		04/03/2025		0	0	(11)	0	0	(11)	0	384	384	0	0	0
304462289	TIFTON	GA		03/28/2025		0	0	(5)	0	0	(5)	0	985	985	0	0	0
250295912	ROANOKE	VA		04/03/2025		0	0	(7)	0	0	(7)	0	251	251	0	0	0
304470867	OCEANSIDE	CA		03/28/2025		0	0	(8)	0	0	(8)	0	544	544	0	0	0
241032512	CAPE CORAL	FL		03/14/2025		0	0	(16)	0	0	(16)	0	405	405	0	0	0
251033007	MESA	AZ		03/14/2025		0	0	(60)	0	0	(60)	0	1,422	1,422	0	0	0
304416216	TARPON SPRINGS	FL		03/28/2025		0	0	(16)	0	0	(16)	0	606	606	0	0	0
251033305	TACOMA	WA		04/01/2025		0	0	(53)	0	0	(53)	0	1,373	1,373	0	0	0
304470420	HIALEAH	FL		03/28/2025		0	0	(142)	0	0	(142)	0	6,007	6,007	0	0	0
251033436	NASHUA	NH		04/01/2025		0	0	(15)	0	0	(15)	0	370	370	0	0	0
304466750	QUEENS	NY		03/28/2025		0	0	(67)	0	0	(67)	0	1,637	1,637	0	0	0
304481591	ST PAUL	MN		03/28/2025		0	0	(35)	0	0	(35)	0	636	636	0	0	0
251033235	MILLEDGEVILLE	GA		03/14/2025		0	0	(12)	0	0	(12)	0	265	265	0	0	0
304457991	SAUGET	IL		03/28/2025		0	0	(7)	0	0	(7)	0	168	168	0	0	0
304432529	CLEVELAND	OH		03/28/2025		0	0	(9)	0	0	(9)	0	160	160	0	0	0
304443611	LITTLE ROCK	AR		03/28/2025		0	0	(6)	0	0	(6)	0	225	225	0	0	0
304436496	NEW YORK	NY		03/28/2025		0	0	(12)	0	0	(12)	0	4,142	4,142	0	0	0
304459429	WAVERLY	VA		03/28/2025		0	0	(14)	0	0	(14)	0	344	344	0	0	0
304399526	LEXINGTON	KY		03/28/2025		0	0	(4)	0	0	(4)	0	475	475	0	0	0
251033530	MARATHON	FL		04/01/2025		0	0	(32)	0	0	(32)	0	828	828	0	0	0
250183274	DALLAS	PA		03/06/2025		0	0	(17)	0	0	(17)	0	408	408	0	0	0
251032970	LAS VEGAS	NM		03/14/2025		0	0	(60)	0	0	(60)	0	1,370	1,370	0	0	0
304458730	ST. LOUIS	MO		03/28/2025		0	0	(17)	0	0	(17)	0	418	418	0	0	0
251033100	MIAMI	FL		03/14/2025		0	0	(76)	0	0	(76)	0	1,994	1,994	0	0	0
251033342	BROKEN BOW	OK		04/01/2025		0	0	(17)	0	0	(17)	0	415	415	0	0	0
304442657	KIRYAS JOEL	NY		03/28/2025		0	0	(34)	0	0	(34)	0	1,585	1,585	0	0	0
304471751	GARLAND	TX		03/28/2025		0	0	(16)	0	0	(16)	0	379	379	0	0	0
304436687	CHALMETTE	LA		03/28/2025		0	0	(190)	0	0	(190)	0	3,921	3,921	0	0	0
250298270	ORMOND BEACH	FL		03/20/2025		0	0	(12)	0	0	(12)	0	383	383	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
304470015	MEMPHIS	TN		03/28/2025		0	0	(6)	0	0	(6)	0	252	252	0	0	0
250186764	HAVELOCK	NC		03/06/2025		0	0	(8)	0	0	(8)	0	196	196	0	0	0
304441960	AKRON	OH		03/28/2025		0	0	0	0	0	0	0	207	207	0	0	0
250185162	DANVILLE	IN		03/13/2025		0	0	(30)	0	0	(30)	0	775	775	0	0	0
251032876	JACKSON SPRINGS	NC		03/14/2025		0	0	(70)	0	0	(70)	0	1,850	1,850	0	0	0
251032997	PUNTA GORDA	FL		03/14/2025		0	0	(23)	0	0	(23)	0	536	536	0	0	0
250288982	DECATUR	AL		04/03/2025		0	0	(8)	0	0	(8)	0	284	284	0	0	0
304429078	SCOTTSDALE	AZ		03/28/2025		0	0	(32)	0	0	(32)	0	999	999	0	0	0
304470409	ORLANDO	FL		03/28/2025		0	0	(4)	0	0	(4)	0	717	717	0	0	0
250292059	ADRIAN	MI		04/03/2025		0	0	(11)	0	0	(11)	0	404	404	0	0	0
251033614	LEANDER	TX		04/01/2025		0	0	(91)	0	0	(91)	0	2,407	2,407	0	0	0
251033304	SANTA ROSA BEACH	FL		03/14/2025		0	0	(37)	0	0	(37)	0	878	878	0	0	0
304472325	LISLE	IL		03/28/2025		0	0	(33)	0	0	(33)	0	807	807	0	0	0
304457992	SAUGET	IL		03/28/2025		0	0	(14)	0	0	(14)	0	487	487	0	0	0
304458987	LAFAYETTE	CO		03/28/2025		0	0	(36)	0	0	(36)	0	1,857	1,857	0	0	0
304421377	PARAMUS	NJ		03/28/2025		0	0	(601)	0	0	(601)	0	17,089	17,089	0	0	0
304466739	ST. AUGUSTINE	FL		03/28/2025		0	0	(15)	0	0	(15)	0	716	716	0	0	0
250186889	WEST JORDAN	UT		03/06/2025		0	0	(30)	0	0	(30)	0	745	745	0	0	0
250294717	COLUMBIA	SC		04/03/2025		0	0	(9)	0	0	(9)	0	300	300	0	0	0
304437381	MEMPHIS	TN		03/28/2025		0	0	(6)	0	0	(6)	0	276	276	0	0	0
304459330	MARTINSVILLE	VA		03/28/2025		0	0	(8)	0	0	(8)	0	244	244	0	0	0
304427796	LOUISVILLE	KY		03/28/2025		0	0	(8)	0	0	(8)	0	193	193	0	0	0
304441801	TAMPA	FL		03/28/2025		0	0	(15)	0	0	(15)	0	718	718	0	0	0
304379578	SAINT HELENA ISLAND	SC		03/28/2025		0	0	(18)	0	0	(18)	0	1,334	1,334	0	0	0
304481280	PHILADELPHIA	PA		03/28/2025		0	0	(6,478)	0	0	(6,478)	0	134,500	134,500	0	0	0
251033652	ALBUQUERQUE	NM		04/01/2025		0	0	(23)	0	0	(23)	0	583	583	0	0	0
251033164	BELLBROOK	OH		03/14/2025		0	0	(43)	0	0	(43)	0	1,010	1,010	0	0	0
304391793	FOUNTAIN VALLEY	CA		03/28/2025		0	0	(96)	0	0	(96)	0	2,361	2,361	0	0	0
304398057	ORLANDO	FL		03/28/2025		0	0	(21)	0	0	(21)	0	781	781	0	0	0
304458731	ST. PETERSBURG	FL		03/28/2025		0	0	(19)	0	0	(19)	0	429	429	0	0	0
304393291	LONG HILL	NJ		03/28/2025		0	0	(99)	0	0	(99)	0	1,988	1,988	0	0	0
304384025	SHERIDAN	IN		03/28/2025		0	0	(42)	0	0	(42)	0	1,137	1,137	0	0	0
304458675	AVON	CT		03/28/2025		0	0	(10)	0	0	(10)	0	539	539	0	0	0
304427409	APOPKA	FL		03/28/2025		0	0	(27)	0	0	(27)	0	724	724	0	0	0
304458256	OCEAN ISLE BEACH	NC		03/28/2025		0	0	(38)	0	0	(38)	0	942	942	0	0	0
304470707	NASHVILLE	TN		03/28/2025		0	0	(22)	0	0	(22)	0	933	933	0	0	0
250289683	PLAINFIELD	IN		03/27/2025		0	0	(26)	0	0	(26)	0	798	798	0	0	0
251032908	MIRAMAR BEACH	FL		04/01/2025		0	0	(21)	0	0	(21)	0	523	523	0	0	0
304443186	HOUSTON	TX		03/28/2025		0	0	(17)	0	0	(17)	0	591	591	0	0	0
304442656	PEORIA	IL		03/28/2025		0	0	(1)	0	0	(1)	0	143	143	0	0	0
251032862	FORT MYERS	FL		03/14/2025		0	0	(10)	0	0	(10)	0	244	244	0	0	0
251033271	CHANDLER	AZ		04/01/2025		0	0	(24)	0	0	(24)	0	624	624	0	0	0
304472433	FAYETTEVILLE	GA		03/28/2025		0	0	(19)	0	0	(19)	0	659	659	0	0	0
304443949	PORTSMOUTH	VA		03/28/2025		0	0	(7)	0	0	(7)	0	428	428	0	0	0
304426465	STALLINGS	NC		03/28/2025		0	0	(25)	0	0	(25)	0	525	525	0	0	0
304477508	BRANFORD	CT		03/28/2025		0	0	(7)	0	0	(7)	0	396	396	0	0	0
304472713	RICHMOND	TX		03/28/2025		0	0	(487)	0	0	(487)	0	17,704	17,704	0	0	0
250289329	RICHMOND	VA		03/06/2025		0	0	(12)	0	0	(12)	0	286	286	0	0	0
251032810	NORTH MYRTLE BEACH	SC		03/14/2025		0	0	(40)	0	0	(40)	0	1,036	1,036	0	0	0
304458658	TAMPA	FL		03/28/2025		0	0	(7)	0	0	(7)	0	287	287	0	0	0
304440052	WYANDANCH	NY		03/28/2025		0	0	(11)	0	0	(11)	0	903	903	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
304392266	ORLANDO	FL		03/28/2025		0	0	(3)	0	0	(3)	0	1,522	1,522	0	0	0
304472536	PENNSAUKEN TOWNSHIP	NJ		03/28/2025		0	0	(36)	0	0	(36)	0	631	631	0	0	0
304327659	LOS ANGELES	CA		03/28/2025		0	0	(51)	0	0	(51)	0	1,103	1,103	0	0	0
251033298	BUELLTON	CA		03/14/2025		0	0	(101)	0	0	(101)	0	2,421	2,421	0	0	0
250177847	GROVEPORT	OH		03/06/2025		0	0	(19)	0	0	(19)	0	469	469	0	0	0
304437373	FREEPORT	TX		03/28/2025		0	0	(8)	0	0	(8)	0	138	138	0	0	0
304442938	MOBILE	AL		03/28/2025		0	0	(7)	0	0	(7)	0	161	161	0	0	0
304473123	BLAINE	MN		03/28/2025		0	0	(248)	0	0	(248)	0	4,929	4,929	0	0	0
304471758	ELK	WA		03/28/2025		0	0	(17)	0	0	(17)	0	1,091	1,091	0	0	0
251033112	HUNTERSVILLE	NC		03/14/2025		0	0	(48)	0	0	(48)	0	1,241	1,241	0	0	0
304457890	COACHELLA	CA		03/28/2025		0	0	(24)	0	0	(24)	0	1,193	1,193	0	0	0
304457988	SAUGET	IL		03/28/2025		0	0	(8)	0	0	(8)	0	164	164	0	0	0
304467543	FULTON	NY		03/28/2025		0	0	(7)	0	0	(7)	0	171	171	0	0	0
250292729	LAWTON	OK		03/06/2025		0	0	(20)	0	0	(20)	0	420	420	0	0	0
304473639	FRESNO	CA		03/28/2025		0	0	(16)	0	0	(16)	0	506	506	0	0	0
304481709	ST. LOUIS	MO		03/28/2025		0	0	(4)	0	0	(4)	0	112	112	0	0	0
304436475	CLEVELAND	OH		03/28/2025		0	0	(9)	0	0	(9)	0	136	136	0	0	0
250180494	ALBANY	NY		04/03/2025		0	0	(8)	0	0	(8)	0	268	268	0	0	0
304459519	PENSACOLA	FL		03/28/2025		0	0	(11)	0	0	(11)	0	329	329	0	0	0
251033209	PANAMA CITY	FL		04/01/2025		0	0	(17)	0	0	(17)	0	437	437	0	0	0
304432187	AURORA	MO		03/28/2025		0	0	(11)	0	0	(11)	0	199	199	0	0	0
304486636	BUFFALO	NY		03/28/2025		0	0	(19)	0	0	(19)	0	592	592	0	0	0
251033653	ALBUQUERQUE	NM		04/01/2025		0	0	(21)	0	0	(21)	0	532	532	0	0	0
241032355	KATY	TX		03/14/2025		0	0	(32)	0	0	(32)	0	801	801	0	0	0
304481281	SPRINGFIELD	MA		03/28/2025		0	0	(28)	0	0	(28)	0	598	598	0	0	0
304477057	BLUE RIDGE	GA		03/28/2025		0	0	(31)	0	0	(31)	0	769	769	0	0	0
304471986	BIRMINGHAM	AL		03/28/2025		0	0	(6)	0	0	(6)	0	365	365	0	0	0
304443073	GEORGETOWN	CO		03/28/2025		0	0	(19)	0	0	(19)	0	1,682	1,682	0	0	0
304477178	MARICOPA	AZ		03/28/2025		0	0	(11)	0	0	(11)	0	732	732	0	0	0
304442925	EUCLID	OH		03/28/2025		0	0	(9)	0	0	(9)	0	226	226	0	0	0
251033391	GULFPORT	MS		04/01/2025		0	0	(12)	0	0	(12)	0	287	287	0	0	0
304471185	VERO BEACH	FL		03/28/2025		0	0	(4)	0	0	(4)	0	163	163	0	0	0
250183852	NORTH MYRTLE BEACH	SC		03/20/2025		0	0	(11)	0	0	(11)	0	358	358	0	0	0
250288255	WAYNESBURG	PA		03/13/2025		0	0	(10)	0	0	(10)	0	248	248	0	0	0
304441957	LOUISVILLE	KY		03/28/2025		0	0	(10)	0	0	(10)	0	477	477	0	0	0
304458681	LUBBOCK	TX		03/28/2025		0	0	(5)	0	0	(5)	0	159	159	0	0	0
250186327	BALTIMORE	MD		03/20/2025		0	0	(12)	0	0	(12)	0	366	366	0	0	0
304459436	ECORSE	MI		03/28/2025		0	0	(27)	0	0	(27)	0	423	423	0	0	0
250289980	NORTH PORT	FL		03/06/2025		0	0	(21)	0	0	(21)	0	506	506	0	0	0
304365554	HINESVILLE	GA		03/28/2025		0	0	(10)	0	0	(10)	0	423	423	0	0	0
304433086	FLORENCE	SC		03/28/2025		0	0	(9)	0	0	(9)	0	234	234	0	0	0
304379809	CAPE CORAL	FL		03/28/2025		0	0	(18)	0	0	(18)	0	557	557	0	0	0
304477100	WILMINGTON	DE		03/28/2025		0	0	(9)	0	0	(9)	0	319	319	0	0	0
304481390	REDLANDS	CA		03/28/2025		0	0	(41)	0	0	(41)	0	1,069	1,069	0	0	0
304477044	JENNINGS	MO		03/28/2025		0	0	(3)	0	0	(3)	0	243	243	0	0	0
251032860	QUEEN CREEK	AZ		04/01/2025		0	0	(44)	0	0	(44)	0	1,138	1,138	0	0	0
304457989	BELLEVILLE	IL		03/28/2025		0	0	(8)	0	0	(8)	0	164	164	0	0	0
304471757	AMBRIDGE	PA		03/28/2025		0	0	(6)	0	0	(6)	0	186	186	0	0	0
304459504	CANTON	OH		03/28/2025		0	0	(8)	0	0	(8)	0	135	135	0	0	0
250179629	LAKE WORTH BEACH	FL		03/06/2025		0	0	(24)	0	0	(24)	0	603	603	0	0	0
304383163	SELDEN	NY		03/28/2025		0	0	(35)	0	0	(35)	0	1,102	1,102	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
251033283	CELINA	TX		04/01/2025		0	0	(41)	0	0	(41)	0	1,077	1,077	0	0	0
250290319	CHARLESTON	WV		03/20/2025		0	0	(8)	0	0	(8)	0	231	231	0	0	0
304398506	INDIANAPOLIS	IN		03/28/2025		0	0	(36)	0	0	(36)	0	723	723	0	0	0
304459435	ST. LOUIS	MO		03/28/2025		0	0	(6)	0	0	(6)	0	158	158	0	0	0
304467519	GREENSBORO	NC		03/28/2025		0	0	(27)	0	0	(27)	0	746	746	0	0	0
304472398	NORTHLAKE	TX		03/28/2025		0	0	(19)	0	0	(19)	0	738	738	0	0	0
250289204	UNION BRIDGE	MD		03/06/2025		0	0	(17)	0	0	(17)	0	409	409	0	0	0
304443607	QUEENS	NY		03/28/2025		0	0	(74)	0	0	(74)	0	1,807	1,807	0	0	0
304428854	BROKEN ARROW	OK		03/28/2025		0	0	0	0	0	0	0	502	502	0	0	0
250183985	CINCINNATI	OH		03/13/2025		0	0	(14)	0	0	(14)	0	343	343	0	0	0
251033138	DENVER	CO		03/14/2025		0	0	(31)	0	0	(31)	0	786	786	0	0	0
304462305	PALMETTO	FL		03/28/2025		0	0	(22)	0	0	(22)	0	595	595	0	0	0
251033017	LIGHTHOUSE POINT	FL		03/14/2025		0	0	(13)	0	0	(13)	0	288	288	0	0	0
304481594	SHOW LOW	AZ		03/28/2025		0	0	(19)	0	0	(19)	0	383	383	0	0	0
304459505	DECATUR	AL		03/28/2025		0	0	(43)	0	0	(43)	0	1,564	1,564	0	0	0
250287943	DARBY	PA		03/27/2025		0	0	(8)	0	0	(8)	0	230	230	0	0	0
304458728	LELAND	NC		03/28/2025		0	0	(5)	0	0	(5)	0	638	638	0	0	0
304458682	LOGAN	OH		03/28/2025		0	0	(25)	0	0	(25)	0	1,273	1,273	0	0	0
304475379	ST ANN	MO		03/28/2025		0	0	(9)	0	0	(9)	0	201	201	0	0	0
304437984	ARCADIA	CA		03/28/2025		0	0	(50)	0	0	(50)	0	1,889	1,889	0	0	0
304462286	ST. LOUIS	MO		03/28/2025		0	0	(3)	0	0	(3)	0	151	151	0	0	0
304458263	WINDER	GA		03/28/2025		0	0	(10)	0	0	(10)	0	549	549	0	0	0
304471109	HOUSTON	TX		03/28/2025		0	0	(12)	0	0	(12)	0	672	672	0	0	0
304458980	LAWRENCEVILLE	GA		03/28/2025		0	0	(13)	0	0	(13)	0	587	587	0	0	0
251032980	SAN RAFAEL	CA		03/14/2025		0	0	(70)	0	0	(70)	0	1,669	1,669	0	0	0
304424091	GLENDALE	CA		03/28/2025		0	0	(36)	0	0	(36)	0	1,424	1,424	0	0	0
304458684	FRAMINGHAM	MA		03/28/2025		0	0	(34)	0	0	(34)	0	758	758	0	0	0
250398823	MEMPHIS	TN		04/03/2025		0	0	(10)	0	0	(10)	0	334	334	0	0	0
251033231	RICHMOND	TX		04/01/2025		0	0	(99)	0	0	(99)	0	2,555	2,555	0	0	0
304470019	LOXAHATCHEE GROVES	FL		03/28/2025		0	0	(23)	0	0	(23)	0	1,200	1,200	0	0	0
304459475	ST. LOUIS	MO		03/28/2025		0	0	0	0	0	0	0	218	218	0	0	0
241165190	COVINGTON	KY		03/06/2025		0	0	(22)	0	0	(22)	0	532	532	0	0	0
304462080	NAPLES	FL		03/28/2025		0	0	(38)	0	0	(38)	0	1,182	1,182	0	0	0
304457893	CRESTWOOD	IL		03/28/2025		0	0	(9)	0	0	(9)	0	150	150	0	0	0
304486418	AVENTURA	FL		03/28/2025		0	0	(15)	0	0	(15)	0	387	387	0	0	0
250180627	TROY	NY		03/06/2025		0	0	(9)	0	0	(9)	0	215	215	0	0	0
250179397	DETROIT	MI		03/06/2025		0	0	(9)	0	0	(9)	0	200	200	0	0	0
250295300	BLOOMINGTON	IN		04/03/2025		0	0	(7)	0	0	(7)	0	245	245	0	0	0
251033188	LUMBERTON	NC		03/14/2025		0	0	(9)	0	0	(9)	0	216	216	0	0	0
304459774	TEXAS CITY	TX		03/28/2025		0	0	(11)	0	0	(11)	0	394	394	0	0	0
304470299	VIDOR	TX		03/28/2025		0	0	(4)	0	0	(4)	0	402	402	0	0	0
250296787	TRENTON	NJ		04/03/2025		0	0	(9)	0	0	(9)	0	319	319	0	0	0
304486404	TOLEDO	OH		03/28/2025		0	0	(7)	0	0	(7)	0	167	167	0	0	0
304462285	ST. LOUIS	MO		03/28/2025		0	0	(3)	0	0	(3)	0	146	146	0	0	0
250187556	NEWARK	DE		04/03/2025		0	0	(18)	0	0	(18)	0	656	656	0	0	0
304473627	KNOXVILLE	TN		03/28/2025		0	0	(10)	0	0	(10)	0	344	344	0	0	0
250186996	CHARLTON	MA		03/06/2025		0	0	(117)	0	0	(117)	0	2,994	2,994	0	0	0
304459341	TEMPLE	TX		03/28/2025		0	0	(13)	0	0	(13)	0	344	344	0	0	0
250185782	JACKSONVILLE	NC		03/27/2025		0	0	(11)	0	0	(11)	0	304	304	0	0	0
304477627	DETROIT	MI		03/28/2025		0	0	(2)	0	0	(2)	0	209	209	0	0	0
250187408	FRAMINGHAM	MA		03/13/2025		0	0	(25)	0	0	(25)	0	644	644	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
250290053	PENSACOLA BEACH	FL		03/06/2025		0	0	(16)	0	0	(16)	0	375	375	0	0	0
304390384	BLUE RIDGE	VA		03/28/2025		0	0	(9)	0	0	(9)	0	584	584	0	0	0
241032366	HOUSTON	TX		03/14/2025		0	0	(18)	0	0	(18)	0	463	463	0	0	0
304437372	TEXAS CITY	TX		03/28/2025		0	0	(6)	0	0	(6)	0	397	397	0	0	0
304462367	LAKE ARROWHEAD	CA		03/28/2025		0	0	(31)	0	0	(31)	0	722	722	0	0	0
251033465	WIMBERLEY	TX		04/01/2025		0	0	(29)	0	0	(29)	0	749	749	0	0	0
241032301	DENVILLE	NJ		04/01/2025		0	0	(45)	0	0	(45)	0	1,173	1,173	0	0	0
304472386	LAKE ARROWHEAD	CA		03/28/2025		0	0	(22)	0	0	(22)	0	488	488	0	0	0
304458266	HIGH POINT	NC		03/28/2025		0	0	(12)	0	0	(12)	0	757	757	0	0	0
250288610	SAN JOSE	CA		03/13/2025		0	0	(86)	0	0	(86)	0	2,278	2,278	0	0	0
250292984	WARWICK	RI		04/03/2025		0	0	(11)	0	0	(11)	0	405	405	0	0	0
304376168	BONITA SPRINGS	FL		03/28/2025		0	0	(38)	0	0	(38)	0	970	970	0	0	0
304458983	ALAMO	TX		03/28/2025		0	0	(17)	0	0	(17)	0	539	539	0	0	0
304336541	MESA	AZ		03/28/2025		0	0	(40)	0	0	(40)	0	764	764	0	0	0
251033281	SAN ANTONIO	TX		04/01/2025		0	0	(91)	0	0	(91)	0	2,395	2,395	0	0	0
251033535	STOWE	VT		04/01/2025		0	0	(19)	0	0	(19)	0	477	477	0	0	0
250293172	CITRUS SPRINGS	FL		04/03/2025		0	0	(12)	0	0	(12)	0	454	454	0	0	0
250180601	ALBANY	NY		04/03/2025		0	0	(9)	0	0	(9)	0	340	340	0	0	0
304467544	PHILADELPHIA	PA		03/28/2025		0	0	(7)	0	0	(7)	0	105	105	0	0	0
304426460	SOUTH BEND	IN		03/28/2025		0	0	5	0	0	5	0	381	381	0	0	0
304483392	OKLAHOMA CITY	OK		03/28/2025		0	0	(10)	0	0	(10)	0	415	415	0	0	0
251033605	CHANDLER	AZ		04/01/2025		0	0	(19)	0	0	(19)	0	480	480	0	0	0
304477367	BALTIMORE	MD		03/28/2025		0	0	(27)	0	0	(27)	0	500	500	0	0	0
304490321	BRAWLEY	CA		03/28/2025		0	0	(7)	0	0	(7)	0	620	620	0	0	0
304481666	WINDSOR LOCKS	CT		03/28/2025		0	0	(19)	0	0	(19)	0	709	709	0	0	0
304422512	HOWELL TOWNSHIP	NJ		03/28/2025		0	0	(161)	0	0	(161)	0	5,217	5,217	0	0	0
304459139	WHITTIER	CA		03/28/2025		0	0	(18)	0	0	(18)	0	1,399	1,399	0	0	0
304470303	PLANO	TX		03/28/2025		0	0	(16)	0	0	(16)	0	462	462	0	0	0
304477177	PORTSMOUTH	NH		03/28/2025		0	0	(62)	0	0	(62)	0	2,133	2,133	0	0	0
304421391	HICKORY CREEK	TX		03/28/2025		0	0	(45)	0	0	(45)	0	1,305	1,305	0	0	0
250293545	ROYAL OAK	MI		03/13/2025		0	0	(10)	0	0	(10)	0	249	249	0	0	0
304471768	GREENWOOD	IN		03/28/2025		0	0	(11)	0	0	(11)	0	535	535	0	0	0
304466810	RIVIERA BEACH	FL		03/28/2025		0	0	(23)	0	0	(23)	0	679	679	0	0	0
304481284	SURFSIDE	FL		03/28/2025		0	0	(131)	0	0	(131)	0	4,872	4,872	0	0	0
304470410	EUGENE	OR		03/28/2025		0	0	(19)	0	0	(19)	0	1,067	1,067	0	0	0
304481596	FERGUSON	MO		03/28/2025		0	0	(8)	0	0	(8)	0	202	202	0	0	0
304436488	JERSEY CITY	NJ		03/28/2025		0	0	(136)	0	0	(136)	0	2,964	2,964	0	0	0
250183357	ROCHESTER	NY		03/06/2025		0	0	(18)	0	0	(18)	0	387	387	0	0	0
304457880	CLAREMORE	OK		03/28/2025		0	0	(6)	0	0	(6)	0	431	431	0	0	0
250399508	CONROE	TX		04/03/2025		0	0	(18)	0	0	(18)	0	653	653	0	0	0
304437982	ALBA	MO		03/28/2025		0	0	(33)	0	0	(33)	0	578	578	0	0	0
251033587	SOUTH PADRE ISLAND	TX		04/01/2025		0	0	(33)	0	0	(33)	0	839	839	0	0	0
251033466	LAKE PARK	NC		04/01/2025		0	0	(55)	0	0	(55)	0	1,454	1,454	0	0	0
251032954	EVERGREEN PARK	IL		03/14/2025		0	0	(18)	0	0	(18)	0	400	400	0	0	0
304473686	LITHIA SPRINGS	GA		03/28/2025		0	0	(11)	0	0	(11)	0	296	296	0	0	0
251032586	BROCKPORT	NY		03/14/2025		0	0	(72)	0	0	(72)	0	1,755	1,755	0	0	0
304483395	POWELL	WY		03/28/2025		0	0	(22)	0	0	(22)	0	718	718	0	0	0
304475199	FRESNO	CA		03/28/2025		0	0	(18)	0	0	(18)	0	494	494	0	0	0
304432601	FANNING SPRINGS	FL		03/28/2025		0	0	(12)	0	0	(12)	0	232	232	0	0	0
304460988	ST. LOUIS	MO		03/28/2025		0	0	(6)	0	0	(6)	0	224	224	0	0	0
304470702	ANDERSON	IN		03/28/2025		0	0	(12)	0	0	(12)	0	297	297	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
304467520	LOUISVILLE	KY		03/28/2025		0	0	(9)	0	0	(9)	0	214	214	0	0	0
304471977	COLUMBUS	GA		03/28/2025		0	0	(7)	0	0	(7)	0	190	190	0	0	0
304439626	HOMEWOOD	AL		03/28/2025		0	0	(6)	0	0	(6)	0	351	351	0	0	0
250291184	LEWISVILLE	TX		03/20/2025		0	0	(27)	0	0	(27)	0	861	861	0	0	0
250294915	COLUMBIA	SC		04/03/2025		0	0	(9)	0	0	(9)	0	304	304	0	0	0
304457970	ANTIOCH	IL		03/28/2025		0	0	(14)	0	0	(14)	0	437	437	0	0	0
304470417	TEXAS CITY	TX		03/28/2025		0	0	(12)	0	0	(12)	0	437	437	0	0	0
304416461	MIRAMAR	FL		03/28/2025		0	0	(1)	0	0	(1)	0	1,592	1,592	0	0	0
304437923	PLANO	TX		03/28/2025		0	0	(49)	0	0	(49)	0	1,111	1,111	0	0	0
304459241	BIRMINGHAM	AL		03/28/2025		0	0	(5)	0	0	(5)	0	168	168	0	0	0
251033751	SEATTLE	WA		04/01/2025		0	0	(45)	0	0	(45)	0	1,171	1,171	0	0	0
304441895	ODEM	TX		03/28/2025		0	0	(4)	0	0	(4)	0	189	189	0	0	0
304470106	MIAMI	FL		03/28/2025		0	0	(43)	0	0	(43)	0	885	885	0	0	0
304441653	PITTSBURGH	PA		03/28/2025		0	0	(61)	0	0	(61)	0	940	940	0	0	0
304467548	OSWEGO	NY		03/28/2025		0	0	(7)	0	0	(7)	0	171	171	0	0	0
304459432	PARRISH	FL		03/28/2025		0	0	(16)	0	0	(16)	0	685	685	0	0	0
304457983	SAUGET	IL		03/28/2025		0	0	(7)	0	0	(7)	0	154	154	0	0	0
304481597	ST. LOUIS	MO		03/28/2025		0	0	(8)	0	0	(8)	0	202	202	0	0	0
250180452	SCHENECTADY	NY		04/03/2025		0	0	(9)	0	0	(9)	0	335	335	0	0	0
304471748	ST. LOUIS	MO		03/28/2025		0	0	(4)	0	0	(4)	0	162	162	0	0	0
304441806	SUGAR LAND	TX		03/28/2025		0	0	(108)	0	0	(108)	0	3,454	3,454	0	0	0
250292620	KATY	TX		03/13/2025		0	0	(21)	0	0	(21)	0	537	537	0	0	0
251032940	MONTGOMERY	TX		03/14/2025		0	0	(42)	0	0	(42)	0	986	986	0	0	0
304405098	KISSIMMEE	FL		03/28/2025		0	0	(21)	0	0	(21)	0	874	874	0	0	0
304457876	CLAYTON	NM		03/28/2025		0	0	(7)	0	0	(7)	0	158	158	0	0	0
304376568	MELBOURNE	FL		03/28/2025		0	0	(2)	0	0	(2)	0	470	470	0	0	0
250297157	ISLE OF PALMS	SC		04/03/2025		0	0	(78)	0	0	(78)	0	3,082	3,082	0	0	0
304462300	FORT LAUDERDALE	FL		03/28/2025		0	0	(13)	0	0	(13)	0	852	852	0	0	0
304481599	BERKELEY	MO		03/28/2025		0	0	(8)	0	0	(8)	0	202	202	0	0	0
304468389	PHOENIX	AZ		03/28/2025		0	0	(19)	0	0	(19)	0	860	860	0	0	0
304376171	AMERICAN FORK	UT		03/28/2025		0	0	(30)	0	0	(30)	0	844	844	0	0	0
250186160	NAVARRE	FL		03/27/2025		0	0	(38)	0	0	(38)	0	1,162	1,162	0	0	0
304462365	ST. PETERSBURG	FL		03/28/2025		0	0	(8)	0	0	(8)	0	266	266	0	0	0
304471138	JACKSONVILLE	FL		03/28/2025		0	0	(18)	0	0	(18)	0	666	666	0	0	0
304477365	BAKERSFIELD	CA		03/28/2025		0	0	(15)	0	0	(15)	0	493	493	0	0	0
304458990	LEWISVILLE	TX		03/28/2025		0	0	(99)	0	0	(99)	0	3,983	3,983	0	0	0
304469942	FAYETTEVILLE	NC		03/28/2025		0	0	(12)	0	0	(12)	0	356	356	0	0	0
251032725	PALM DESERT	CA		03/14/2025		0	0	(92)	0	0	(92)	0	2,361	2,361	0	0	0
250180817	HENDERSON	NV		03/13/2025		0	0	(31)	0	0	(31)	0	791	791	0	0	0
250294170	MARTINEZ	CA		04/03/2025		0	0	(31)	0	0	(31)	0	1,180	1,180	0	0	0
250288917	LITTLE RIVER	SC		03/06/2025		0	0	(9)	0	0	(9)	0	213	213	0	0	0
304436872	ST. LOUIS	MO		03/28/2025		0	0	(19)	0	0	(19)	0	439	439	0	0	0
251033752	PALM SPRINGS	CA		04/01/2025		0	0	(77)	0	0	(77)	0	2,037	2,037	0	0	0
251033696	ATLANTA	GA		04/01/2025		0	0	(18)	0	0	(18)	0	430	430	0	0	0
304470105	MIAMI	FL		03/28/2025		0	0	(24)	0	0	(24)	0	597	597	0	0	0
304420091	CLAREMONT	NH		03/28/2025		0	0	(14)	0	0	(14)	0	337	337	0	0	0
251033120	BALTIMORE	MD		04/01/2025		0	0	(16)	0	0	(16)	0	406	406	0	0	0
304477054	DAVIS	CA		03/28/2025		0	0	(43)	0	0	(43)	0	820	820	0	0	0
304458654	OAK RIDGE	TN		03/28/2025		0	0	(12)	0	0	(12)	0	319	319	0	0	0
304459240	PONTIAC	MI		03/28/2025		0	0	(8)	0	0	(8)	0	149	149	0	0	0
250186681	POTTSVILLE	PA		03/27/2025		0	0	(9)	0	0	(9)	0	245	245	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
304466812	CLEVELAND	OH		03/28/2025		0	0	(35)	0	0	(35)	0	604	604	0	0	0
304471771	ATLANTA	GA		03/28/2025		0	0	(16)	0	0	(16)	0	371	371	0	0	0
304457984	SAUGET	IL		03/28/2025		0	0	(7)	0	0	(7)	0	179	179	0	0	0
304441896	PASO ROBLES	CA		03/28/2025		0	0	(43)	0	0	(43)	0	1,202	1,202	0	0	0
304456393	MIAMI	FL		03/28/2025		0	0	(25)	0	0	(25)	0	1,941	1,941	0	0	0
251032668	ALBANY	MN		03/14/2025		0	0	(60)	0	0	(60)	0	1,556	1,556	0	0	0
251033338	JACKSONVILLE	FL		04/01/2025		0	0	(20)	0	0	(20)	0	515	515	0	0	0
251033050	WAIALUA	HI		04/01/2025		0	0	(20)	0	0	(20)	0	497	497	0	0	0
304442998	DALLAS	TX		03/28/2025		0	0	(95)	0	0	(95)	0	2,353	2,353	0	0	0
304483380	NEWBERRY	FL		03/28/2025		0	0	(8)	0	0	(8)	0	301	301	0	0	0
304477040	DENVER	CO		03/28/2025		0	0	(12)	0	0	(12)	0	342	342	0	0	0
304481598	FERGUSON	MO		03/28/2025		0	0	(8)	0	0	(8)	0	202	202	0	0	0
304467533	AKRON	OH		03/28/2025		0	0	(4)	0	0	(4)	0	141	141	0	0	0
304462091	PARRISH	FL		03/28/2025		0	0	(17)	0	0	(17)	0	624	624	0	0	0
251033147	WEST PALM BEACH	FL		03/14/2025		0	0	(22)	0	0	(22)	0	501	501	0	0	0
251033026	FORNEY	TX		03/14/2025		0	0	(20)	0	0	(20)	0	455	455	0	0	0
304472533	WASHINGTON TOWNSHIP	NJ		03/28/2025		0	0	(19)	0	0	(19)	0	403	403	0	0	0
304419500	JACKSONVILLE	FL		03/28/2025		0	0	(218)	0	0	(218)	0	17,395	17,395	0	0	0
304460975	DUQUESNE	PA		03/28/2025		0	0	(7)	0	0	(7)	0	92	92	0	0	0
304425655	CORAL GABLES	FL		03/28/2025		0	0	(152)	0	0	(152)	0	4,661	4,661	0	0	0
304383011	ST. GEORGE	UT		03/28/2025		0	0	(38)	0	0	(38)	0	771	771	0	0	0
304459517	RANCHO CUCAMONGA	CA		03/28/2025		0	0	(606)	0	0	(606)	0	13,487	13,487	0	0	0
304356998	LARGO	FL		03/28/2025		0	0	(48)	0	0	(48)	0	1,509	1,509	0	0	0
304457878	SEVIERVILLE	TN		03/28/2025		0	0	(14)	0	0	(14)	0	463	463	0	0	0
304442936	HOLBROOK	MA		03/28/2025		0	0	(27)	0	0	(27)	0	915	915	0	0	0
251032928	PALISADES PARK	NJ		04/01/2025		0	0	(654)	0	0	(654)	0	16,617	16,617	0	0	0
304467103	SEVIERVILLE	TN		03/28/2025		0	0	(35)	0	0	(35)	0	1,167	1,167	0	0	0
251033063	LITTLETON	MA		04/01/2025		0	0	(188)	0	0	(188)	0	4,931	4,931	0	0	0
304460986	POOLER	GA		03/28/2025		0	0	1	0	0	1	0	528	528	0	0	0
251033109	CONWAY	SC		03/14/2025		0	0	(18)	0	0	(18)	0	425	425	0	0	0
304438548	INDIANAPOLIS	IN		03/28/2025		0	0	(11)	0	0	(11)	0	217	217	0	0	0
250187515	MYRTLE BEACH	SC		03/13/2025		0	0	(40)	0	0	(40)	0	929	929	0	0	0
251033361	NASHVILLE	TN		04/01/2025		0	0	(20)	0	0	(20)	0	513	513	0	0	0
304471770	STONY POINT	NY		03/28/2025		0	0	(33)	0	0	(33)	0	882	882	0	0	0
304470104	OAK LAWN	IL		03/28/2025		0	0	(20)	0	0	(20)	0	723	723	0	0	0
304436547	BAKER CITY	OR		03/28/2025		0	0	(19)	0	0	(19)	0	590	590	0	0	0
304441669	DUNCAN	OK		03/28/2025		0	0	(6)	0	0	(6)	0	155	155	0	0	0
304483383	WARREN	MI		03/28/2025		0	0	(22)	0	0	(22)	0	423	423	0	0	0
304473120	ARVADA	CO		03/28/2025		0	0	(19)	0	0	(19)	0	1,388	1,388	0	0	0
304467099	WACO	TX		03/28/2025		0	0	(27)	0	0	(27)	0	525	525	0	0	0
304443289	FOREST PARK	IL		03/28/2025		0	0	(24)	0	0	(24)	0	608	608	0	0	0
304470713	LYKENS	PA		03/28/2025		0	0	(9)	0	0	(9)	0	207	207	0	0	0
304481274	FORT LAUDERDALE	FL		03/28/2025		0	0	(20)	0	0	(20)	0	389	389	0	0	0
304477623	DESTREHAN	LA		03/28/2025		0	0	(18)	0	0	(18)	0	413	413	0	0	0
304462281	WACO	TX		03/28/2025		0	0	(25)	0	0	(25)	0	472	472	0	0	0
304470397	MALVERN	PA		03/28/2025		0	0	(30)	0	0	(30)	0	556	556	0	0	0
251033216	PEGRAM	TN		03/14/2025		0	0	(26)	0	0	(26)	0	670	670	0	0	0
304481330	CLEVELAND	OH		03/28/2025		0	0	(6)	0	0	(6)	0	144	144	0	0	0
304441655	TULSA	OK		03/28/2025		0	0	(27)	0	0	(27)	0	554	554	0	0	0
304477064	DETROIT	MI		03/28/2025		0	0	(57)	0	0	(57)	0	1,171	1,171	0	0	0
304436319	HARRISBURG	PA		03/28/2025		0	0	(11)	0	0	(11)	0	417	417	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
304471746	MESA	AZ		03/28/2025		0	0	(26)	0	0	(26)	0	619	619	0	0	0
304428783	DETROIT	MI		03/28/2025		0	0	(10)	0	0	(10)	0	184	184	0	0	0
304475378	FRESNO	CA		03/28/2025		0	0	(18)	0	0	(18)	0	494	494	0	0	0
304400743	DALLAS	TX		03/28/2025		0	0	(21)	0	0	(21)	0	394	394	0	0	0
304443955	DUNDEE	FL		03/28/2025		0	0	(7)	0	0	(7)	0	364	364	0	0	0
251033323	PANAMA CITY BEACH	FL		04/01/2025		0	0	(19)	0	0	(19)	0	489	489	0	0	0
251032927	NAPLES	FL		03/14/2025		0	0	(20)	0	0	(20)	0	467	467	0	0	0
304439623	TULSA	OK		03/28/2025		0	0	(22)	0	0	(22)	0	557	557	0	0	0
304372076	PALM BAY	FL		03/28/2025		0	0	(25)	0	0	(25)	0	647	647	0	0	0
304442935	MIAMI BEACH	FL		03/28/2025		0	0	(26)	0	0	(26)	0	597	597	0	0	0
250187127	LORAIN	OH		03/27/2025		0	0	(8)	0	0	(8)	0	219	219	0	0	0
304443261	MARSHALL	TX		03/28/2025		0	0	(3)	0	0	(3)	0	104	104	0	0	0
251033442	MORELAND	GA		03/14/2025		0	0	(52)	0	0	(52)	0	1,226	1,226	0	0	0
304471187	TRENTON	NJ		03/28/2025		0	0	(17)	0	0	(17)	0	330	330	0	0	0
304322774	WEST NYACK	NY		03/28/2025		0	0	(27)	0	0	(27)	0	561	561	0	0	0
304475149	ST. LOUIS	MO		03/28/2025		0	0	(7)	0	0	(7)	0	167	167	0	0	0
250186939	PALM COAST	FL		03/06/2025		0	0	(39)	0	0	(39)	0	968	968	0	0	0
304379807	ST. PETERSBURG	FL		03/28/2025		0	0	(30)	0	0	(30)	0	597	597	0	0	0
304481657	BERKELEY	MO		03/28/2025		0	0	(5)	0	0	(5)	0	146	146	0	0	0
304382654	HIALEAH	FL		03/28/2025		0	0	(12)	0	0	(12)	0	246	246	0	0	0
304405680	VERO BEACH	FL		03/28/2025		0	0	(3)	0	0	(3)	0	179	179	0	0	0
304421382	LAKE WORTH BEACH	FL		03/28/2025		0	0	(54)	0	0	(54)	0	955	955	0	0	0
304438549	PORT ARTHUR	TX		03/28/2025		0	0	(10)	0	0	(10)	0	332	332	0	0	0
304459502	DOLTON	IL		03/28/2025		0	0	(11)	0	0	(11)	0	208	208	0	0	0
304471759	LOUISVILLE	KY		03/28/2025		0	0	(1,788)	0	0	(1,788)	0	51,265	51,265	0	0	0
304405535	ORLANDO	FL		03/28/2025		0	0	(25)	0	0	(25)	0	667	667	0	0	0
304443288	MIAMI	FL		03/28/2025		0	0	(15)	0	0	(15)	0	774	774	0	0	0
304458750	HURLEYVILLE	NY		03/28/2025		0	0	(52)	0	0	(52)	0	892	892	0	0	0
304437921	DAVENPORT	FL		03/28/2025		0	0	(7)	0	0	(7)	0	1,682	1,682	0	0	0
304439242	LILLINGTON	NC		03/28/2025		0	0	(5)	0	0	(5)	0	311	311	0	0	0
251033215	CAPE CORAL	FL		04/01/2025		0	0	(60)	0	0	(60)	0	1,519	1,519	0	0	0
304471987	BIRMINGHAM	AL		03/28/2025		0	0	(6)	0	0	(6)	0	378	378	0	0	0
304421358	LAKE CITY	SC		03/28/2025		0	0	(7)	0	0	(7)	0	122	122	0	0	0
250294147	UPPER DARBY	PA		03/20/2025		0	0	(31)	0	0	(31)	0	986	986	0	0	0
304391178	BETWEEN	GA		03/28/2025		0	0	(6)	0	0	(6)	0	666	666	0	0	0
304436739	GLENDALE	CA		03/28/2025		0	0	(159)	0	0	(159)	0	3,351	3,351	0	0	0
304459339	MIDDLETOWN	OH		03/28/2025		0	0	(9)	0	0	(9)	0	198	198	0	0	0
251033550	SACRAMENTO	CA		04/01/2025		0	0	(48)	0	0	(48)	0	1,179	1,179	0	0	0
304443586	DAVENPORT	FL		03/28/2025		0	0	(14)	0	0	(14)	0	790	790	0	0	0
304418884	HOLMDEL	NJ		03/28/2025		0	0	(8)	0	0	(8)	0	183	183	0	0	0
304443070	SEVIERVILLE	TN		03/28/2025		0	0	(41)	0	0	(41)	0	1,138	1,138	0	0	0
304474968	ST. LOUIS	MO		03/28/2025		0	0	0	0	0	0	0	240	240	0	0	0
304458656	TAMPA	FL		03/28/2025		0	0	(13)	0	0	(13)	0	557	557	0	0	0
304372011	AUSTIN	TX		03/28/2025		0	0	(7)	0	0	(7)	0	540	540	0	0	0
74848	MCGREGOR	TX		03/28/2025		0	0	0	0	0	0	0	757,400	757,400	0	0	0
74945	EAGLE POINT	OR		03/28/2025		0	0	0	0	0	0	0	1,601,750	1,601,750	0	0	0
BB1352310	CONNERSVILLE	IN		04/17/2025		0	0	17	0	0	17	0	157	157	0	0	0
BB1352250	CLARKSVILLE	TN		04/17/2025		0	0	52	0	0	52	0	630	630	0	0	0
BB1352200	OLD HICKORY	TN		04/17/2025		0	0	(5)	0	0	(5)	0	352	352	0	0	0
BB1352300	EAU CLAIRE	MI		04/17/2025		0	0	15	0	0	15	0	376	376	0	0	0
BB1352160	ADA	MI		04/17/2025		0	0	(3,298)	0	0	(3,298)	0	229,197	229,197	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
BB1352270	HUNTSVILLE	AL		04/17/2025		0	0	19	0	0	19	0	319	319	0	0	0
BB1352280	PELL CITY	AL		04/17/2025		0	0	189	0	0	189	0	1,883	1,883	0	0	0
BB1352340	ATLANTA	GA		04/17/2025		0	0	35	0	0	35	0	1,417	1,417	0	0	0
BB1352330	COAL VALLEY	IL		04/17/2025		0	0	(15)	0	0	(15)	0	1,015	1,015	0	0	0
BB1352290	ELLIJAY	GA		04/17/2025		0	0	34	0	0	34	0	1,557	1,557	0	0	0
BB1352190	UNION MILLS	NC		04/17/2025		0	0	(6)	0	0	(6)	0	455	455	0	0	0
BB1354470	WAKE FOREST	NC		04/22/2025		0	0	21	0	0	21	0	994	994	0	0	0
BB1354450	KIMBERLY	ID		04/22/2025		0	0	(1)	0	0	(1)	0	954	954	0	0	0
BB1354460	EDGEWOOD	WA		04/22/2025		0	0	60	0	0	60	0	1,711	1,711	0	0	0
BB1326290	LAWRENCEVILLE	GA		04/28/2025		0	0	118	0	0	118	0	1,710	1,710	0	0	0
BB1326320	TURNER	ME		04/28/2025		0	0	36	0	0	36	0	1,623	1,623	0	0	0
BB1326350	BIG SPRING	TX		04/28/2025		0	0	85	0	0	85	0	3,617	3,617	0	0	0
BB1333060	SALISBURY	NC		04/29/2025		0	0	190	0	0	190	0	1,558	1,558	0	0	0
BB1333040	PORT CHARLOTTE	FL		04/29/2025		0	0	33	0	0	33	0	645	645	0	0	0
BB1387820	SAFFORD	AZ		04/30/2025		0	0	12	0	0	12	0	637	637	0	0	0
BB1387770	MINNEAPOLIS	MN		04/30/2025		0	0	22	0	0	22	0	737	737	0	0	0
BB1387790	KALISPELL	MT		04/30/2025		0	0	26	0	0	26	0	863	863	0	0	0
BB1387760	GULF SHORES	AL		04/30/2025		0	0	7	0	0	7	0	407	407	0	0	0
BB1387830	TRUCKEE	CA		04/30/2025		0	0	213	0	0	213	0	10,790	10,790	0	0	0
OV3754932	ELKHART	IN		04/28/2025		0	0	(11)	0	0	(11)	0	275	275	0	0	0
OV3753932	DORAL	FL		04/28/2025		0	0	(43)	0	0	(43)	0	978	978	0	0	0
OV3747738	DALLAS	TX		04/28/2025		0	0	(25)	0	0	(25)	0	638	638	0	0	0
OV3750347	TRENTON	NJ		04/28/2025		0	0	(15)	0	0	(15)	0	352	352	0	0	0
OV3753788	RUSTON	LA		04/28/2025		0	0	(14)	0	0	(14)	0	250	250	0	0	0
OV3747583	GREEN COVE SPRINGS	FL		04/28/2025		0	0	(34)	0	0	(34)	0	605	605	0	0	0
OV3754272	ELIZABETH	NJ		04/28/2025		0	0	(35)	0	0	(35)	0	594	594	0	0	0
OV3754635	CYPRESS	TX		04/28/2025		0	0	(30)	0	0	(30)	0	724	724	0	0	0
OV3755388	MILLSBORO	DE		04/28/2025		0	0	(15)	0	0	(15)	0	633	633	0	0	0
OV3749858	UMATILLA	OR		04/28/2025		0	0	(13)	0	0	(13)	0	298	298	0	0	0
OV3750351	MILLVILLE	NJ		04/28/2025		0	0	(12)	0	0	(12)	0	288	288	0	0	0
OV3753356	KLAMATH FALLS	OR		04/28/2025		0	0	(27)	0	0	(27)	0	418	418	0	0	0
OV3747731	CHESAPEAKE	VA		04/28/2025		0	0	(21)	0	0	(21)	0	483	483	0	0	0
OV3747745	NORTH HUNTINGDON	PA		04/28/2025		0	0	(17)	0	0	(17)	0	297	297	0	0	0
OV3755413	PORT SAINT LUCIE	FL		04/28/2025		0	0	(34)	0	0	(34)	0	937	937	0	0	0
OV3749554	BATON ROUGE	LA		04/28/2025		0	0	(17)	0	0	(17)	0	297	297	0	0	0
OV3749847	EAST ORANGE	NJ		04/28/2025		0	0	(72)	0	0	(72)	0	2,845	2,845	0	0	0
OV3750357	CHATTANOOGA	TN		04/28/2025		0	0	(15)	0	0	(15)	0	343	343	0	0	0
OV3753782	FRESNO	CA		04/28/2025		0	0	(22)	0	0	(22)	0	719	719	0	0	0
OV3747940	EAST STROUDSBURG	PA		04/28/2025		0	0	(25)	0	0	(25)	0	635	635	0	0	0
OV3747924	DENTON	TX		04/28/2025		0	0	(30)	0	0	(30)	0	665	665	0	0	0
OV3747733	GARLAND	TX		04/28/2025		0	0	(25)	0	0	(25)	0	389	389	0	0	0
OV3747580	PENNSVILLE	NJ		04/28/2025		0	0	(20)	0	0	(20)	0	362	362	0	0	0
OV3747732	CHESAPEAKE	VA		04/28/2025		0	0	(19)	0	0	(19)	0	389	389	0	0	0
OV3749556	CHESTER	PA		04/28/2025		0	0	(41)	0	0	(41)	0	664	664	0	0	0
OV3753910	VALENCIA	CA		04/28/2025		0	0	(38)	0	0	(38)	0	1,649	1,649	0	0	0
OV3753784	ROCHESTER	NY		04/28/2025		0	0	(17)	0	0	(17)	0	340	340	0	0	0
OV3747942	NEW ORLEANS	LA		04/28/2025		0	0	(22)	0	0	(22)	0	506	506	0	0	0
OV3755169	DAUPHIN ISLAND	AL		04/28/2025		0	0	(23)	0	0	(23)	0	642	642	0	0	0
OV3749104	PASADENA	TX		04/28/2025		0	0	(49)	0	0	(49)	0	995	995	0	0	0
OV3754278	ALLENTOWN	PA		04/28/2025		0	0	(11)	0	0	(11)	0	311	311	0	0	0
OV3749546	SYRACUSE	NY		04/28/2025		0	0	(10)	0	0	(10)	0	178	178	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
0V3753938	ROCHESTER	NY		04/28/2025		0	0	0	0	0	0	0	386	386	0	0	0
0V3753919	HOWARD BEACH	NY		04/28/2025		0	0	(29)	0	0	(29)	0	1,092	1,092	0	0	0
0V3748209	ELIZABETH	NJ		04/28/2025		0	0	(38)	0	0	(38)	0	1,019	1,019	0	0	0
0V3747577	BROOKLYN	NY		04/28/2025		0	0	(60)	0	0	(60)	0	2,104	2,104	0	0	0
0V3753379	KOKOMO	IN		04/28/2025		0	0	(15)	0	0	(15)	0	288	288	0	0	0
0V3755419	MIRAMAR	FL		04/28/2025		0	0	(33)	0	0	(33)	0	749	749	0	0	0
0V3748201	HILLSBORO	OH		04/28/2025		0	0	(17)	0	0	(17)	0	306	306	0	0	0
0V3750320	CLEBURNE	TX		04/28/2025		0	0	(26)	0	0	(26)	0	546	546	0	0	0
0V3755157	DAYTONA BEACH	FL		04/28/2025		0	0	(11)	0	0	(11)	0	273	273	0	0	0
0V3748208	LYNWOOD	CA		04/28/2025		0	0	(71)	0	0	(71)	0	1,259	1,259	0	0	0
0V3754284	GARY	IN		04/28/2025		0	0	(11)	0	0	(11)	0	339	339	0	0	0
0V3748874	INDIANAPOLIS	IN		04/28/2025		0	0	(158)	0	0	(158)	0	2,774	2,774	0	0	0
0V3754265	STOCKTON	CA		04/28/2025		0	0	(10)	0	0	(10)	0	885	885	0	0	0
0V3749842	ALBEMARLE	NC		04/28/2025		0	0	(14)	0	0	(14)	0	281	281	0	0	0
251034293	POWELL BUTTE	OR		04/29/2025		0	0	(94)	0	0	(94)	0	2,590	2,590	0	0	0
250302544	LOXAHATCHEE	FL		04/28/2025		0	0	(211)	0	0	(211)	0	8,113	8,113	0	0	0
251033897	LAFAYETTE	CA		04/29/2025		0	0	(60)	0	0	(60)	0	1,641	1,641	0	0	0
024100289	OAKLAND	CA		04/23/2025		0	0	(11)	0	0	(11)	0	500	500	0	0	0
251033478	DAVENPORT	FL		04/15/2025		0	0	(21)	0	0	(21)	0	682	682	0	0	0
250300829	DELRAY BEACH	FL		04/11/2025		0	0	(45)	0	0	(45)	0	2,375	2,375	0	0	0
251034023	FORT WORTH	TX		05/01/2025		0	0	(71)	0	0	(71)	0	1,985	1,985	0	0	0
250301793	ST. PETERSBURG	FL		04/11/2025		0	0	(12)	0	0	(12)	0	568	568	0	0	0
250307857	MYRTLE BEACH	SC		04/16/2025		0	0	(21)	0	0	(21)	0	694	694	0	0	0
250297033	MYRTLE BEACH	SC		04/11/2025		0	0	(6)	0	0	(6)	0	249	249	0	0	0
250306966	FRESNO	CA		04/28/2025		0	0	(17)	0	0	(17)	0	679	679	0	0	0
241273796	HUNTSVILLE	AL		04/11/2025		0	0	(9)	0	0	(9)	0	445	445	0	0	0
250302403	FORT WAYNE	IN		04/28/2025		0	0	(8)	0	0	(8)	0	281	281	0	0	0
250181732	DENVILLE	NJ		04/16/2025		0	0	(150)	0	0	(150)	0	5,196	5,196	0	0	0
251033921	FORT WORTH	TX		04/15/2025		0	0	(17)	0	0	(17)	0	556	556	0	0	0
251034148	IVINS	UT		05/01/2025		0	0	(34)	0	0	(34)	0	945	945	0	0	0
251033818	JOLIET	IL		04/15/2025		0	0	(20)	0	0	(20)	0	641	641	0	0	0
250300639	VIRGINIA BEACH	VA		04/16/2025		0	0	(13)	0	0	(13)	0	432	432	0	0	0
250291911	ROCHESTER	NY		04/16/2025		0	0	(10)	0	0	(10)	0	320	320	0	0	0
251034106	INDEPENDENCE	OR		04/29/2025		0	0	(34)	0	0	(34)	0	928	928	0	0	0
250399755	SAN DIMAS	CA		04/28/2025		0	0	(76)	0	0	(76)	0	3,128	3,128	0	0	0
251033567	HUMBLE	TX		04/29/2025		0	0	(15)	0	0	(15)	0	387	387	0	0	0
250297397	FAIRFIELD	CA		04/28/2025		0	0	(32)	0	0	(32)	0	1,268	1,268	0	0	0
250305794	MILFORD	OH		04/28/2025		0	0	(11)	0	0	(11)	0	416	416	0	0	0
250399144	LEMON GROVE	CA		04/28/2025		0	0	(34)	0	0	(34)	0	1,365	1,365	0	0	0
251034233	NEW ORLEANS	LA		05/01/2025		0	0	(16)	0	0	(16)	0	448	448	0	0	0
251033963	CONCORD	MA		04/15/2025		0	0	(113)	0	0	(113)	0	3,855	3,855	0	0	0
251033423	LAS VEGAS	NV		04/15/2025		0	0	(6)	0	0	(6)	0	189	189	0	0	0
251034298	BALCH SPRINGS	TX		05/01/2025		0	0	(23)	0	0	(23)	0	618	618	0	0	0
251033539	LAS VEGAS	NV		04/15/2025		0	0	(12)	0	0	(12)	0	378	378	0	0	0
250306404	CLEVELAND	OH		04/16/2025		0	0	(11)	0	0	(11)	0	355	355	0	0	0
251034061	EDINA	MN		05/01/2025		0	0	(20)	0	0	(20)	0	557	557	0	0	0
250302395	LENEXA	KS		04/28/2025		0	0	(16)	0	0	(16)	0	622	622	0	0	0
250309671	GLENSIDE	PA		04/28/2025		0	0	(13)	0	0	(13)	0	459	459	0	0	0
251034079	ZEPHYRHILLS	FL		05/01/2025		0	0	(41)	0	0	(41)	0	1,145	1,145	0	0	0
250297587	HEMPSTEAD	NY		04/28/2025		0	0	(32)	0	0	(32)	0	1,271	1,271	0	0	0
250302023	GRESHAM	OR		04/28/2025		0	0	(28)	0	0	(28)	0	1,137	1,137	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
250305653	GOLDSBORO	NC		04/16/2025		0	0	(12)	0	0	(12)	0	367	367	0	0	0
250309390	RAMONA	CA		04/28/2025		0	0	(33)	0	0	(33)	0	1,309	1,309	0	0	0
251033977	HIGHLAND	UT		05/01/2025		0	0	(95)	0	0	(95)	0	2,718	2,718	0	0	0
250290046	LOS ANGELES	CA		04/28/2025		0	0	(51)	0	0	(51)	0	2,052	2,052	0	0	0
251034018	SUSANVILLE	CA		05/01/2025		0	0	(18)	0	0	(18)	0	495	495	0	0	0
250305703	OLD ORCHARD BEACH	ME		04/28/2025		0	0	(20)	0	0	(20)	0	790	790	0	0	0
251033926	RIVERSIDE	CA		05/01/2025		0	0	(43)	0	0	(43)	0	1,206	1,206	0	0	0
250292042	PITTSBURGH	PA		04/16/2025		0	0	(12)	0	0	(12)	0	367	367	0	0	0
251034116	OSAGE BEACH	MO		05/01/2025		0	0	(21)	0	0	(21)	0	560	560	0	0	0
250295086	CINCINNATI	OH		04/28/2025		0	0	(13)	0	0	(13)	0	496	496	0	0	0
251034145	HOLIDAY	FL		05/01/2025		0	0	(19)	0	0	(19)	0	505	505	0	0	0
251033337	PANAMA CITY BEACH	FL		04/15/2025		0	0	(17)	0	0	(17)	0	560	560	0	0	0
250303328	ALBUQUERQUE	NM		04/28/2025		0	0	(18)	0	0	(18)	0	669	669	0	0	0
250297041	RACINE	WI		04/11/2025		0	0	(4)	0	0	(4)	0	190	190	0	0	0
250303278	OMAHA	NE		04/28/2025		0	0	(11)	0	0	(11)	0	409	409	0	0	0
251034024	MYRTLE BEACH	SC		05/01/2025		0	0	(17)	0	0	(17)	0	461	461	0	0	0
250399003	MIAMI BEACH	FL		04/28/2025		0	0	(54)	0	0	(54)	0	2,189	2,189	0	0	0
251033498	PHILADELPHIA	PA		04/15/2025		0	0	(46)	0	0	(46)	0	1,537	1,537	0	0	0
251033410	LOS ANGELES	CA		04/15/2025		0	0	(59)	0	0	(59)	0	1,984	1,984	0	0	0
251033917	BURLESON	TX		04/29/2025		0	0	(27)	0	0	(27)	0	717	717	0	0	0
251034131	BRISTOL	RI		05/01/2025		0	0	(91)	0	0	(91)	0	2,542	2,542	0	0	0
251033801	MIDWAY	UT		04/29/2025		0	0	(108)	0	0	(108)	0	3,004	3,004	0	0	0
251033889	INDIAN ROCKS BEACH	FL		05/01/2025		0	0	(40)	0	0	(40)	0	1,119	1,119	0	0	0
250302627	BIRMINGHAM	AL		04/28/2025		0	0	(7)	0	0	(7)	0	229	229	0	0	0
250295649	OCALA	FL		04/28/2025		0	0	(11)	0	0	(11)	0	415	415	0	0	0
251034126	TOMBALL	TX		05/01/2025		0	0	(103)	0	0	(103)	0	2,857	2,857	0	0	0
250310182	LOS ANGELES	CA		04/28/2025		0	0	(47)	0	0	(47)	0	1,858	1,858	0	0	0
250399326	MIAMI BEACH	FL		04/28/2025		0	0	(29)	0	0	(29)	0	1,172	1,172	0	0	0
250306768	CINCINNATI	OH		04/11/2025		0	0	(6)	0	0	(6)	0	284	284	0	0	0
251033722	NORTH PORT	FL		04/29/2025		0	0	(21)	0	0	(21)	0	577	577	0	0	0
251034010	MARRERO	LA		04/29/2025		0	0	(18)	0	0	(18)	0	452	452	0	0	0
250300894	MAPLE VALLEY	WA		04/11/2025		0	0	(53)	0	0	(53)	0	2,827	2,827	0	0	0
250301223	FRANKLIN	TN		04/11/2025		0	0	(27)	0	0	(27)	0	1,403	1,403	0	0	0
251033494	BRIDGTON	ME		04/15/2025		0	0	(82)	0	0	(82)	0	2,720	2,720	0	0	0
241273259	CHICAGO	IL		04/28/2025		0	0	(8)	0	0	(8)	0	271	271	0	0	0
250289600	DAYTON	OH		04/28/2025		0	0	(6)	0	0	(6)	0	232	232	0	0	0
251033522	BRISTOL	CT		04/15/2025		0	0	(16)	0	0	(16)	0	523	523	0	0	0
250306578	EDEN	UT		04/28/2025		0	0	(20)	0	0	(20)	0	746	746	0	0	0
250302718	YORK	PA		04/16/2025		0	0	(11)	0	0	(11)	0	333	333	0	0	0
250301504	CHARLESTOWN	IN		04/28/2025		0	0	(10)	0	0	(10)	0	336	336	0	0	0
250308244	GLEN BURNIE	MD		04/28/2025		0	0	(17)	0	0	(17)	0	643	643	0	0	0
250307139	CHARLOTTE	NC		04/28/2025		0	0	(14)	0	0	(14)	0	549	549	0	0	0
250301033	ROCHESTER	NY		04/16/2025		0	0	(15)	0	0	(15)	0	471	471	0	0	0
251033932	POWDER SPRINGS	GA		04/15/2025		0	0	(33)	0	0	(33)	0	1,096	1,096	0	0	0
251033778	GILBERT	AZ		05/01/2025		0	0	(41)	0	0	(41)	0	1,147	1,147	0	0	0
251033760	PANAMA CITY BEACH	FL		04/29/2025		0	0	(251)	0	0	(251)	0	6,927	6,927	0	0	0
250301496	PASO ROBLES	CA		04/11/2025		0	0	(26)	0	0	(26)	0	1,333	1,333	0	0	0
250292752	LAWTON	OK		04/11/2025		0	0	(6)	0	0	(6)	0	258	258	0	0	0
250301264	BEAVER	UT		04/28/2025		0	0	(11)	0	0	(11)	0	423	423	0	0	0
250293032	MAMMOTH LAKES	CA		04/28/2025		0	0	(28)	0	0	(28)	0	1,106	1,106	0	0	0
250303039	CINCINNATI	OH		04/11/2025		0	0	(5)	0	0	(5)	0	231	231	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
250308202	MANCHESTER	CT		04/28/2025		0	0	(10)	0	0	(10)	0	388	388	0	0	0
250297280	CONCORD	NC		04/11/2025		0	0	(9)	0	0	(9)	0	429	429	0	0	0
250306891	MIAMI BEACH	FL		04/28/2025		0	0	(73)	0	0	(73)	0	3,003	3,003	0	0	0
250304524	NASHVILLE	TN		04/28/2025		0	0	(24)	0	0	(24)	0	942	942	0	0	0
250295284	MYRTLE BEACH	SC		04/16/2025		0	0	(6)	0	0	(6)	0	187	187	0	0	0
250297751	BOSTON	MA		04/11/2025		0	0	(46)	0	0	(46)	0	2,441	2,441	0	0	0
251034388	MIAMI	FL		05/01/2025		0	0	(92)	0	0	(92)	0	2,628	2,628	0	0	0
251034006	PASCO	WA		04/29/2025		0	0	(37)	0	0	(37)	0	1,008	1,008	0	0	0
250295425	SHAKER HEIGHTS	OH		04/16/2025		0	0	(18)	0	0	(18)	0	584	584	0	0	0
251033625	MIAMI BEACH	FL		05/01/2025		0	0	(43)	0	0	(43)	0	1,218	1,218	0	0	0
250306750	MYRTLE BEACH	SC		04/28/2025		0	0	(8)	0	0	(8)	0	288	288	0	0	0
250307832	BALTIMORE	MD		04/28/2025		0	0	(13)	0	0	(13)	0	470	470	0	0	0
250293610	RIO RANCHO	NM		04/28/2025		0	0	(14)	0	0	(14)	0	524	524	0	0	0
250298122	OCALA	FL		04/16/2025		0	0	(8)	0	0	(8)	0	250	250	0	0	0
250398336	ROCHESTER	NY		04/28/2025		0	0	(9)	0	0	(9)	0	309	309	0	0	0
250399540	MYRTLE BEACH	SC		04/11/2025		0	0	(5)	0	0	(5)	0	237	237	0	0	0
251033793	MOUNT CLEMENS	MI		05/01/2025		0	0	(9)	0	0	(9)	0	226	226	0	0	0
250305778	DENTON	TX		04/28/2025		0	0	(15)	0	0	(15)	0	566	566	0	0	0
250295144	CINCINNATI	OH		04/28/2025		0	0	(15)	0	0	(15)	0	573	573	0	0	0
250301215	CARLSBAD	CA		04/11/2025		0	0	(81)	0	0	(81)	0	4,371	4,371	0	0	0
251033863	DALLAS	TX		04/15/2025		0	0	(37)	0	0	(37)	0	1,214	1,214	0	0	0
251034133	SARATOGA SPRINGS	UT		05/01/2025		0	0	(119)	0	0	(119)	0	3,425	3,425	0	0	0
250291838	ROCHESTER	NY		04/16/2025		0	0	(10)	0	0	(10)	0	303	303	0	0	0
250398849	REDONDO BEACH	CA		04/11/2025		0	0	(93)	0	0	(93)	0	4,975	4,975	0	0	0
250304375	MYRTLE BEACH	SC		04/28/2025		0	0	(13)	0	0	(13)	0	472	472	0	0	0
250303161	ROCHESTER	NY		04/16/2025		0	0	(10)	0	0	(10)	0	328	328	0	0	0
250302882	NEWARK	NJ		04/11/2025		0	0	(23)	0	0	(23)	0	1,192	1,192	0	0	0
250398930	MIAMI BEACH	FL		04/28/2025		0	0	(83)	0	0	(83)	0	3,382	3,382	0	0	0
251033542	OREGON	WI		04/15/2025		0	0	(17)	0	0	(17)	0	544	544	0	0	0
251033910	CHICAGO	IL		05/01/2025		0	0	(72)	0	0	(72)	0	1,951	1,951	0	0	0
241273770	CLARKSVILLE	TN		04/11/2025		0	0	(8)	0	0	(8)	0	385	385	0	0	0
250305216	METAIRIE	LA		04/28/2025		0	0	(17)	0	0	(17)	0	694	694	0	0	0
250304003	REDMOND	OR		04/28/2025		0	0	(28)	0	0	(28)	0	1,079	1,079	0	0	0
250290061	LOS ANGELES	CA		04/28/2025		0	0	(38)	0	0	(38)	0	1,546	1,546	0	0	0
251034170	CLEMSON	SC		04/29/2025		0	0	(106)	0	0	(106)	0	2,950	2,950	0	0	0
250304466	SURFSIDE BEACH	SC		04/16/2025		0	0	(41)	0	0	(41)	0	1,226	1,226	0	0	0
250307162	ARCADIA	FL		04/28/2025		0	0	(26)	0	0	(26)	0	912	912	0	0	0
251033579	TULSA	OK		04/15/2025		0	0	(76)	0	0	(76)	0	2,476	2,476	0	0	0
251034286	TRAVERSE CITY	MI		05/01/2025		0	0	(19)	0	0	(19)	0	542	542	0	0	0
250306883	ROCK HILL	SC		04/28/2025		0	0	(10)	0	0	(10)	0	358	358	0	0	0
251034021	LAWRENCE	MA		04/15/2025		0	0	(46)	0	0	(46)	0	1,548	1,548	0	0	0
250296605	COLUMBIA	SC		04/16/2025		0	0	(9)	0	0	(9)	0	261	261	0	0	0
250291663	CONCORD	NC		04/28/2025		0	0	(68)	0	0	(68)	0	2,628	2,628	0	0	0
250411568	MYRTLE BEACH	SC		04/28/2025		0	0	(8)	0	0	(8)	0	274	274	0	0	0
251033705	MACON	GA		04/29/2025		0	0	(9)	0	0	(9)	0	237	237	0	0	0
251034003	RICHMOND	TX		04/29/2025		0	0	(35)	0	0	(35)	0	949	949	0	0	0
251034171	SEMINOLE	FL		05/01/2025		0	0	(15)	0	0	(15)	0	415	415	0	0	0
251034338	PARK CITY	UT		05/01/2025		0	0	(70)	0	0	(70)	0	1,982	1,982	0	0	0
250304979	LOS ANGELES	CA		04/28/2025		0	0	(83)	0	0	(83)	0	3,418	3,418	0	0	0
251033510	BRANSON	MO		04/15/2025		0	0	(67)	0	0	(67)	0	2,160	2,160	0	0	0
251034422	FAIRFIELD	CA		05/01/2025		0	0	(32)	0	0	(32)	0	882	882	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
250305489	MACON	GA		04/16/2025		0	0	(12)	0	0	(12)	0	363	363	0	0	0
250302551	MURRIETA	CA		04/11/2025		0	0	(28)	0	0	(28)	0	1,440	1,440	0	0	0
250295201	PLAINVILLE	CT		04/28/2025		0	0	(8)	0	0	(8)	0	279	279	0	0	0
251033603	PANAMA CITY	FL		04/15/2025		0	0	(15)	0	0	(15)	0	468	468	0	0	0
251034152	ALBANY	OR		05/01/2025		0	0	(16)	0	0	(16)	0	441	441	0	0	0
251033372	SATELLITE BEACH	FL		04/29/2025		0	0	(18)	0	0	(18)	0	470	470	0	0	0
250307535	CLEVELAND	OH		04/28/2025		0	0	(6)	0	0	(6)	0	250	250	0	0	0
250288776	HENRIETTA	NY		04/28/2025		0	0	(17)	0	0	(17)	0	665	665	0	0	0
251034105	INDEPENDENCE	OR		04/29/2025		0	0	(34)	0	0	(34)	0	928	928	0	0	0
251034134	OXFORD	PA		04/29/2025		0	0	(24)	0	0	(24)	0	637	637	0	0	0
250296225	ROCHESTER	NY		04/16/2025		0	0	(10)	0	0	(10)	0	323	323	0	0	0
250305620	QUINCY	MA		04/28/2025		0	0	(16)	0	0	(16)	0	639	639	0	0	0
250308962	DENTON	TX		04/28/2025		0	0	(11)	0	0	(11)	0	403	403	0	0	0
251034083	BRIGHTON	UT		04/29/2025		0	0	(51)	0	0	(51)	0	1,404	1,404	0	0	0
251034162	FRANKFORT	KY		04/29/2025		0	0	(7)	0	0	(7)	0	190	190	0	0	0
250302452	AURORA	CO		04/16/2025		0	0	(17)	0	0	(17)	0	550	550	0	0	0
250300688	VIRGINIA BEACH	VA		04/16/2025		0	0	(13)	0	0	(13)	0	432	432	0	0	0
250309895	BROKEN ARROW	OK		04/28/2025		0	0	(11)	0	0	(11)	0	386	386	0	0	0
251033538	PRINCETON	TX		04/29/2025		0	0	(31)	0	0	(31)	0	841	841	0	0	0
251034092	NAVARRE	FL		05/01/2025		0	0	(58)	0	0	(58)	0	1,617	1,617	0	0	0
251034022	BOTHELL	WA		04/29/2025		0	0	(106)	0	0	(106)	0	2,948	2,948	0	0	0
250305380	FAIRFIELD	CT		04/28/2025		0	0	(40)	0	0	(40)	0	1,520	1,520	0	0	0
251033441	PROVIDENCE	RI		04/15/2025		0	0	(13)	0	0	(13)	0	441	441	0	0	0
251033706	PARK CITY	UT		04/29/2025		0	0	(65)	0	0	(65)	0	1,765	1,765	0	0	0
250306172	COXS CREEK	KY		04/28/2025		0	0	(14)	0	0	(14)	0	531	531	0	0	0
251033678	ATLANTA	GA		04/29/2025		0	0	(27)	0	0	(27)	0	728	728	0	0	0
251033799	THOUSAND OAKS	CA		04/29/2025		0	0	(28)	0	0	(28)	0	773	773	0	0	0
251033832	KATY	TX		04/15/2025		0	0	(13)	0	0	(13)	0	433	433	0	0	0
BB1393820	THE VILLAGES	FL		05/14/2025		0	0	6	0	0	6	0	722	722	0	0	0
BB1393830	BLACKFOOT	ID		05/14/2025		0	0	17	0	0	17	0	1,333	1,333	0	0	0
BB1393860	JACKSONVILLE	FL		05/14/2025		0	0	8	0	0	8	0	493	493	0	0	0
BB1393870	CONROE	TX		05/14/2025		0	0	6	0	0	6	0	678	678	0	0	0
BB1393810	AUSTIN	MN		05/14/2025		0	0	2	0	0	2	0	235	235	0	0	0
BB1392450	CANTON	MI		05/16/2025		0	0	(3)	0	0	(3)	0	873	873	0	0	0
BB1392340	BRADENTON	FL		05/16/2025		0	0	60	0	0	60	0	1,774	1,774	0	0	0
BB1392460	ALGONQUIN	IL		05/16/2025		0	0	(15)	0	0	(15)	0	1,113	1,113	0	0	0
BB1392350	LOUISVILLE	KY		05/16/2025		0	0	14	0	0	14	0	954	954	0	0	0
BB1392240	PERRIS	CA		05/16/2025		0	0	237	0	0	237	0	2,677	2,677	0	0	0
BB1392360	LOUISVILLE	KY		05/16/2025		0	0	89	0	0	89	0	1,361	1,361	0	0	0
BB1392370	CALABASH	NC		05/16/2025		0	0	(9)	0	0	(9)	0	840	840	0	0	0
BB1392420	MCDONOUGH	GA		05/16/2025		0	0	46	0	0	46	0	1,913	1,913	0	0	0
BB1392380	SOUTH BLOOMFIELD	OH		05/16/2025		0	0	135	0	0	135	0	1,931	1,931	0	0	0
BB1392270	BUCKEYE	AZ		05/16/2025		0	0	126	0	0	126	0	2,229	2,229	0	0	0
BB1392320	LOUISVILLE	KY		05/16/2025		0	0	40	0	0	40	0	1,024	1,024	0	0	0
BB1392430	LOUISVILLE	KY		05/16/2025		0	0	93	0	0	93	0	1,406	1,406	0	0	0
BB1392440	BUCKEYE	AZ		05/16/2025		0	0	55	0	0	55	0	1,916	1,916	0	0	0
BB1392640	PHILADELPHIA	PA		05/23/2025		0	0	24	0	0	24	0	768	768	0	0	0
BB1392660	PHILADELPHIA	PA		05/23/2025		0	0	11	0	0	11	0	1,020	1,020	0	0	0
OV3774034	BRISTOL	CT		05/28/2025		0	0	(39)	0	0	(39)	0	1,081	1,081	0	0	0
OV3775701	GARY	IN		05/28/2025		0	0	(7)	0	0	(7)	0	351	351	0	0	0
OV3774346	GENEVA	OH		05/28/2025		0	0	(24)	0	0	(24)	0	848	848	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
0V3779057	BEAVER	UT		05/28/2025		0	0	(11)	0	0	(11)	0	518	518	0	0	0
0V3755915	MONROETON	PA		05/28/2025		0	0	(7)	0	0	(7)	0	466	466	0	0	0
0V3774759	PLAINVILLE	CT		05/28/2025		0	0	(23)	0	0	(23)	0	896	896	0	0	0
0V3774420	VINELAND	NJ		05/28/2025		0	0	(8)	0	0	(8)	0	568	568	0	0	0
0V3755895	WICHITA FALLS	TX		05/28/2025		0	0	(11)	0	0	(11)	0	331	331	0	0	0
0V3772853	SPRING HILL	FL		05/28/2025		0	0	(28)	0	0	(28)	0	671	671	0	0	0
0V3753360	WESTMINSTER	MD		05/28/2025		0	0	(71)	0	0	(71)	0	2,684	2,684	0	0	0
0V3749533	HOUSTON	TX		05/28/2025		0	0	(14)	0	0	(14)	0	1,313	1,313	0	0	0
0V3772872	ROCKLEDGE	FL		05/28/2025		0	0	(14)	0	0	(14)	0	638	638	0	0	0
0V3632660	PLEASANT VIEW	TN		05/28/2025		0	0	(20)	0	0	(20)	0	626	626	0	0	0
0V3778509	LOCKPORT	IL		05/28/2025		0	0	(15)	0	0	(15)	0	472	472	0	0	0
0V3778095	DARBY	PA		05/28/2025		0	0	(11)	0	0	(11)	0	267	267	0	0	0
0V3754621	MYRTLE BEACH	SC		05/28/2025		0	0	(7)	0	0	(7)	0	263	263	0	0	0
0V3747954	TOLEDO	OH		05/28/2025		0	0	(7)	0	0	(7)	0	142	142	0	0	0
0V3753789	TALLULAH	LA		05/28/2025		0	0	(9)	0	0	(9)	0	273	273	0	0	0
0V3779446	PUTMAN	CT		05/28/2025		0	0	(15)	0	0	(15)	0	443	443	0	0	0
0V3778082	WEST PALM BEACH	FL		05/28/2025		0	0	(108)	0	0	(108)	0	5,017	5,017	0	0	0
0V3774064	DETROIT	MI		05/28/2025		0	0	(3)	0	0	(3)	0	262	262	0	0	0
0V3747973	CLEVELAND	OH		05/28/2025		0	0	(7)	0	0	(7)	0	199	199	0	0	0
0V3741529	BALTIMORE	MD		05/28/2025		0	0	(16)	0	0	(16)	0	525	525	0	0	0
0V3778552	CLEVELAND	GA		05/28/2025		0	0	(24)	0	0	(24)	0	928	928	0	0	0
0V3747941	GEORGETOWN	SC		05/28/2025		0	0	(8)	0	0	(8)	0	457	457	0	0	0
0V3724280	ALLIANCE	NE		05/28/2025		0	0	(8)	0	0	(8)	0	231	231	0	0	0
0V3773292	COVINGTON	GA		05/28/2025		0	0	(10)	0	0	(10)	0	418	418	0	0	0
0V3775415	LINCOLN	NE		05/28/2025		0	0	(32)	0	0	(32)	0	889	889	0	0	0
0V3779464	INDIANAPOLIS	IN		05/28/2025		0	0	(88)	0	0	(88)	0	2,208	2,208	0	0	0
0V3755890	DUNNELLON	FL		05/28/2025		0	0	(2)	0	0	(2)	0	657	657	0	0	0
0V3754261	EDGEWOOD	MD		05/28/2025		0	0	(6)	0	0	(6)	0	547	547	0	0	0
0V3779466	FORT MYERS	FL		05/28/2025		0	0	(18)	0	0	(18)	0	874	874	0	0	0
0V3755408	LUSBY	MD		05/28/2025		0	0	(17)	0	0	(17)	0	922	922	0	0	0
0V3724307	XENIA	OH		05/28/2025		0	0	(4)	0	0	(4)	0	195	195	0	0	0
0V3773744	LOVELAND	CO		05/28/2025		0	0	(3)	0	0	(3)	0	1,117	1,117	0	0	0
0V3747934	JACKMAN	ME		05/28/2025		0	0	(6)	0	0	(6)	0	326	326	0	0	0
0V3772870	VINELAND	NJ		05/28/2025		0	0	(9)	0	0	(9)	0	573	573	0	0	0
0V3755916	CRETE	IL		05/28/2025		0	0	(21)	0	0	(21)	0	634	634	0	0	0
0V3779465	OCEAN CITY	MD		05/28/2025		0	0	(24)	0	0	(24)	0	1,096	1,096	0	0	0
0V3778517	LACOMBE	LA		05/28/2025		0	0	(17)	0	0	(17)	0	411	411	0	0	0
0V3776059	CLAYTON	NJ		05/28/2025		0	0	(11)	0	0	(11)	0	430	430	0	0	0
0V3747975	CLEVELAND	OH		05/28/2025		0	0	(7)	0	0	(7)	0	204	204	0	0	0
0V3778503	PORT ARANSAS	TX		05/28/2025		0	0	12	0	0	12	0	278	278	0	0	0
0V3778085	SAINT PETERSBURG	FL		05/28/2025		0	0	(11)	0	0	(11)	0	342	342	0	0	0
0V3773290	FISH CAMP	CA		05/28/2025		0	0	(24)	0	0	(24)	0	830	830	0	0	0
0V3749562	BALTIMORE	MD		05/28/2025		0	0	(5)	0	0	(5)	0	487	487	0	0	0
0V3747994	JOHNSTOWN	PA		05/28/2025		0	0	(10)	0	0	(10)	0	223	223	0	0	0
0V3724301	SOUTH BEND	IN		05/28/2025		0	0	(7)	0	0	(7)	0	216	216	0	0	0
0V3774336	ROCKLEDGE	FL		05/28/2025		0	0	(11)	0	0	(11)	0	359	359	0	0	0
0V3773285	MORRISTOWN	IN		05/28/2025		0	0	(10)	0	0	(10)	0	483	483	0	0	0
0V3775413	EAST ORANGE	NJ		05/28/2025		0	0	(13)	0	0	(13)	0	1,202	1,202	0	0	0
0V3748003	GREENVILLE	SC		05/28/2025		0	0	(116)	0	0	(116)	0	1,760	1,760	0	0	0
0V3773742	STRATFORD	CT		05/28/2025		0	0	(24)	0	0	(24)	0	900	900	0	0	0
0V3747955	TOLEDO	OH		05/28/2025		0	0	(8)	0	0	(8)	0	143	143	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
0V3778104	GULFPORT	FL		05/28/2025		0	0	(16)	0	0	(16)	0	493	493	0	0	0
0V3778518	GRAND PRAIRIE	TX		05/28/2025		0	0	(13)	0	0	(13)	0	628	628	0	0	0
0V3747974	CLEVELAND	OH		05/28/2025		0	0	(7)	0	0	(7)	0	199	199	0	0	0
0V3775127	LUBBOCK	TX		05/28/2025		0	0	(13)	0	0	(13)	0	401	401	0	0	0
0V3775425	NORTH BERGEN	NJ		05/28/2025		0	0	(7)	0	0	(7)	0	227	227	0	0	0
0V3755904	OCALA	FL		05/28/2025		0	0	(14)	0	0	(14)	0	489	489	0	0	0
0V3778099	PENSACOLA	FL		05/28/2025		0	0	(20)	0	0	(20)	0	904	904	0	0	0
0V3750336	RED SPRINGS	NC		05/28/2025		0	0	(14)	0	0	(14)	0	491	491	0	0	0
0V3747988	TITUSVILLE	FL		05/28/2025		0	0	(36)	0	0	(36)	0	800	800	0	0	0
0V3749854	STANTON	MI		05/28/2025		0	0	(16)	0	0	(16)	0	439	439	0	0	0
0V3695246	CHARLOTTE	NC		05/28/2025		0	0	30	0	0	30	0	784	784	0	0	0
0V3775710	SACRAMENTO	CA		05/28/2025		0	0	(17)	0	0	(17)	0	953	953	0	0	0
0V3749835	SAINT LOUIS	MO		05/28/2025		0	0	(14)	0	0	(14)	0	593	593	0	0	0
0V3747397	HIALEAH	FL		05/28/2025		0	0	(9)	0	0	(9)	0	543	543	0	0	0
0V3775742	FAIRLAWN	OH		05/28/2025		0	0	(11)	0	0	(11)	0	429	429	0	0	0
0V3697208	ZACHARY	LA		05/28/2025		0	0	(3)	0	0	(3)	0	536	536	0	0	0
0V3779072	PANAMA CITY	FL		05/28/2025		0	0	(16)	0	0	(16)	0	447	447	0	0	0
0V3748518	NEW ORLEANS	LA		05/28/2025		0	0	53	0	0	53	0	702	702	0	0	0
0V3747367	TROY	OH		05/28/2025		0	0	(18)	0	0	(18)	0	871	871	0	0	0
0V3778519	NORWOOD	OH		05/28/2025		0	0	(13)	0	0	(13)	0	434	434	0	0	0
0V3779474	LUTZ	FL		05/28/2025		0	0	(20)	0	0	(20)	0	504	504	0	0	0
0V3774041	NEW YORK	NY		05/28/2025		0	0	(36)	0	0	(36)	0	1,484	1,484	0	0	0
0V3774036	NORTH PORT	FL		05/28/2025		0	0	(15)	0	0	(15)	0	472	472	0	0	0
0V3773747	JACKSONVILLE	FL		05/28/2025		0	0	(7)	0	0	(7)	0	504	504	0	0	0
0V3772873	THERMAL	CA		05/28/2025		0	0	(122)	0	0	(122)	0	7,210	7,210	0	0	0
0V3755424	BALTIMORE	MD		05/28/2025		0	0	(3)	0	0	(3)	0	408	408	0	0	0
0V3776075	LAKEWOOD	OH		05/28/2025		0	0	(146)	0	0	(146)	0	6,174	6,174	0	0	0
0V3748526	OKEECHOBEE	FL		05/28/2025		0	0	(7)	0	0	(7)	0	680	680	0	0	0
0V3724298	PROVIDENCE	RI		05/28/2025		0	0	(6)	0	0	(6)	0	1,117	1,117	0	0	0
0V3774068	WELLINGTON	KY		05/28/2025		0	0	(7)	0	0	(7)	0	386	386	0	0	0
0V3773302	WIMAUMA	FL		05/28/2025		0	0	(17)	0	0	(17)	0	665	665	0	0	0
0V3773767	KANSAS CITY	KS		05/28/2025		0	0	(5)	0	0	(5)	0	531	531	0	0	0
0V3746340	SALISBURY	MD		05/28/2025		0	0	(13)	0	0	(13)	0	306	306	0	0	0
0V3749558	UPPER DARBY	PA		05/28/2025		0	0	(13)	0	0	(13)	0	325	325	0	0	0
0V3749093	FRANKFORD	DE		05/28/2025		0	0	(20)	0	0	(20)	0	821	821	0	0	0
0V3754297	SEBASTIAN	FL		05/28/2025		0	0	(3)	0	0	(3)	0	133	133	0	0	0
0V3774735	GALLATIN	TN		05/28/2025		0	0	(16)	0	0	(16)	0	715	715	0	0	0
0V3780889	DOWAGIAC	MI		05/28/2025		0	0	(17)	0	0	(17)	0	380	380	0	0	0
0V3781522	NEW ORLEANS	LA		05/28/2025		0	0	(41)	0	0	(41)	0	1,264	1,264	0	0	0
0V3782090	LANCASTER	CA		05/28/2025		0	0	86	0	0	86	0	2,433	2,433	0	0	0
0V3785350	PARMA HEIGHTS	OH		05/28/2025		0	0	(42)	0	0	(42)	0	1,551	1,551	0	0	0
0V3779881	MISSION	TX		05/28/2025		0	0	(5)	0	0	(5)	0	447	447	0	0	0
0V3782612	GRESHAM	OR		05/28/2025		0	0	(23)	0	0	(23)	0	846	846	0	0	0
0V3779933	PITTSBURGH	PA		05/28/2025		0	0	(25)	0	0	(25)	0	692	692	0	0	0
0V3782100	BEVERLY HILLS	FL		05/28/2025		0	0	(14)	0	0	(14)	0	663	663	0	0	0
0V3780882	COLUMBUS	GA		05/28/2025		0	0	(11)	0	0	(11)	0	384	384	0	0	0
0V3784546	LAWRENCE	MA		05/28/2025		0	0	(68)	0	0	(68)	0	1,433	1,433	0	0	0
0V3779888	LIGHTHOUSE POINT	FL		05/28/2025		0	0	(40)	0	0	(40)	0	1,040	1,040	0	0	0
0V3784574	ALLENTOWN	PA		05/28/2025		0	0	(10)	0	0	(10)	0	424	424	0	0	0
0V3781524	SCHENECTADY	NY		05/28/2025		0	0	(12)	0	0	(12)	0	407	407	0	0	0
0V3780883	JENSEN BEACH	FL		05/28/2025		0	0	(26)	0	0	(26)	0	656	656	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
0V3782608	SPOKANE	WA		05/28/2025		0	0	(19)	0	0	(19)	0	1,284	1,284	0	0	0
0V3779908	GRETNA	LA		05/28/2025		0	0	(69)	0	0	(69)	0	2,317	2,317	0	0	0
0V3784545	LINDSAY	CA		05/28/2025		0	0	(7)	0	0	(7)	0	403	403	0	0	0
0V3779922	PANAMA CITY BEACH	FL		05/28/2025		0	0	(16)	0	0	(16)	0	588	588	0	0	0
0V3784573	ALLENTOWN	PA		05/28/2025		0	0	(9)	0	0	(9)	0	646	646	0	0	0
0V3780409	NORTH FORT MYERS	FL		05/28/2025		0	0	(36)	0	0	(36)	0	1,243	1,243	0	0	0
081019879	COLORADO SPRINGS	CO		05/30/2025		0	0	(23)	0	0	(23)	0	839	839	0	0	0
2503990 11	NORTH LAUDERDALE	FL		05/02/2025		0	0	(392)	0	0	(392)	0	11,738	11,738	0	0	0
504152653	COLONIAL HEIGHTS	VA		05/15/2025		0	0	(9)	0	0	(9)	0	453	453	0	0	0
250304268	HOUSTON	TX		05/02/2025		0	0	(32)	0	0	(32)	0	1,018	1,018	0	0	0
250303054	WOODINVILLE	WA		05/16/2025		0	0	(322)	0	0	(322)	0	9,765	9,765	0	0	0
100009122	HIALEAH	FL		05/06/2025		0	0	(27)	0	0	(27)	0	768	768	0	0	0
250301140	ORLANDO	FL		05/08/2025		0	0	(192)	0	0	(192)	0	6,290	6,290	0	0	0
251034539	LINCOLN	NH		06/02/2025		0	0	(44)	0	0	(44)	0	1,016	1,016	0	0	0
250414992	MARTINSVILLE	VA		05/29/2025		0	0	(9)	0	0	(9)	0	261	261	0	0	0
504152760	LOUISVILLE	KY		05/15/2025		0	0	(9)	0	0	(9)	0	280	280	0	0	0
250309531	NEW HAVEN	CT		05/22/2025		0	0	(10)	0	0	(10)	0	288	288	0	0	0
250419744	SAINT LOUIS	MO		05/29/2025		0	0	(9)	0	0	(9)	0	261	261	0	0	0
250412442	LAKE ELSINORE	CA		05/29/2025		0	0	(77)	0	0	(77)	0	1,605	1,605	0	0	0
000116460	HASLET	TX		05/16/2025		0	0	(30)	0	0	(30)	0	941	941	0	0	0
000116581	SAN MARCOS	CA		05/28/2025		0	0	(5)	0	0	(5)	0	755	755	0	0	0
250307766	JACKSON	MS		05/02/2025		0	0	(9)	0	0	(9)	0	247	247	0	0	0
503152554	ROCKFORD	MI		05/29/2025		0	0	(16)	0	0	(16)	0	462	462	0	0	0
503152135	NEWARK	OH		05/15/2025		0	0	(14)	0	0	(14)	0	617	617	0	0	0
504152787	PICO RIVERA	CA		05/29/2025		0	0	(35)	0	0	(35)	0	1,466	1,466	0	0	0
251034647	MARYVILLE	TN		06/02/2025		0	0	(21)	0	0	(21)	0	509	509	0	0	0
251034703	SAN ANTONIO	TX		06/02/2025		0	0	(26)	0	0	(26)	0	622	622	0	0	0
251033735	VESTAVIA	AL		06/02/2025		0	0	(30)	0	0	(30)	0	716	716	0	0	0
000115670	CONROE	TX		05/28/2025		0	0	(23)	0	0	(23)	0	1,251	1,251	0	0	0
250413515	SOLON	OH		05/29/2025		0	0	(45)	0	0	(45)	0	1,368	1,368	0	0	0
251033258	COLLINGDALE	PA		05/13/2025		0	0	(17)	0	0	(17)	0	381	381	0	0	0
250308707	GLENDALE	CA		05/16/2025		0	0	(165)	0	0	(165)	0	7,275	7,275	0	0	0
250411741	JACKSONVILLE	FL		05/16/2025		0	0	(8)	0	0	(8)	0	283	283	0	0	0
251034512	FLORENCE	SC		06/02/2025		0	0	(19)	0	0	(19)	0	444	444	0	0	0
250310273	MELBOURNE BEACH	FL		05/02/2025		0	0	(33)	0	0	(33)	0	1,046	1,046	0	0	0
503152470	HOUSTON	TX		05/29/2025		0	0	(5)	0	0	(5)	0	584	584	0	0	0
250416898	HONOLULU	HI		05/29/2025		0	0	(17)	0	0	(17)	0	507	507	0	0	0
503152293	(WOODLAND HILLS AREA)LOS ANGELES	CA		05/29/2025		0	0	(20)	0	0	(20)	0	636	636	0	0	0
250413267	RIO RANCHO	NM		05/22/2025		0	0	(14)	0	0	(14)	0	418	418	0	0	0
250524303	BUFORD	GA		05/29/2025		0	0	(30)	0	0	(30)	0	915	915	0	0	0
250305976	MACON	GA		05/02/2025		0	0	(12)	0	0	(12)	0	344	344	0	0	0
503151343	BAKERSFIELD	CA		05/15/2025		0	0	(18)	0	0	(18)	0	1,213	1,213	0	0	0
251033950	FORT MYERS	FL		05/15/2025		0	0	(25)	0	0	(25)	0	632	632	0	0	0
081018968	RESEDA	CA		05/06/2025		0	0	(68)	0	0	(68)	0	1,933	1,933	0	0	0
502148675	SAN MARCOS	TX		05/29/2025		0	0	(38)	0	0	(38)	0	779	779	0	0	0
251034419	BEND	OR		05/15/2025		0	0	(132)	0	0	(132)	0	3,495	3,495	0	0	0
081017376	GRANADA HILLS	CA		05/06/2025		0	0	(89)	0	0	(89)	0	2,520	2,520	0	0	0
250423084	NEW BRUNSWICK	NJ		05/29/2025		0	0	(61)	0	0	(61)	0	1,769	1,769	0	0	0
081019205	OCALA	FL		05/06/2025		0	0	(16)	0	0	(16)	0	459	459	0	0	0
504152963	CINCINNATI	OH		05/29/2025		0	0	(1)	0	0	(1)	0	598	598	0	0	0
251033857	MCKINNEY	TX		06/02/2025		0	0	(40)	0	0	(40)	0	964	964	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
081020069	SALINAS	CA		05/06/2025		0	0	(53)	0	0	(53)	0	1,503	1,503	0	0	0
250416385	WAYLAND	MA		05/22/2025		0	0	(42)	0	0	(42)	0	1,362	1,362	0	0	0
100009505	CONCORD	NC		05/30/2025		0	0	(26)	0	0	(26)	0	960	960	0	0	0
100009161	WEST PALM BEACH	FL		05/30/2025		0	0	(37)	0	0	(37)	0	1,359	1,359	0	0	0
251034578	BEND	OR		06/02/2025		0	0	(74)	0	0	(74)	0	1,710	1,710	0	0	0
000117496	PULASKI	TN		05/28/2025		0	0	(5)	0	0	(5)	0	537	537	0	0	0
250305455	MYRTLE BEACH	SC		05/02/2025		0	0	(14)	0	0	(14)	0	426	426	0	0	0
251034514	PALM BEACH SHORES	FL		05/15/2025		0	0	(35)	0	0	(35)	0	901	901	0	0	0
250298031	WEST MEMPHIS	AR		05/22/2025		0	0	(10)	0	0	(10)	0	284	284	0	0	0
100009459	WESTPORT	CT		05/30/2025		0	0	(157)	0	0	(157)	0	5,822	5,822	0	0	0
250293008	ROCHESTER	NY		05/29/2025		0	0	(10)	0	0	(10)	0	273	273	0	0	0
504152925	PUEBLO	CO		05/29/2025		0	0	(10)	0	0	(10)	0	453	453	0	0	0
250398948	SAINT ALBANS	NY		05/08/2025		0	0	(30)	0	0	(30)	0	3,182	3,182	0	0	0
251034500	VAN NUYS	CA		06/02/2025		0	0	(47)	0	0	(47)	0	1,152	1,152	0	0	0
081019891	CORONA	CA		05/30/2025		0	0	(19)	0	0	(19)	0	693	693	0	0	0
081019746	OAKLAND PARK	FL		05/06/2025		0	0	0	0	0	0	0	11	11	0	0	0
504152799	LUBBOCK	TX		05/29/2025		0	0	7	0	0	7	0	447	447	0	0	0
503151775	BEAUMONT	CA		05/15/2025		0	0	(21)	0	0	(21)	0	1,162	1,162	0	0	0
000117050	THONOTOSASSA	FL		05/28/2025		0	0	(15)	0	0	(15)	0	906	906	0	0	0
251034310	CONROE	TX		05/13/2025		0	0	(36)	0	0	(36)	0	825	825	0	0	0
251034431	PALM SPRINGS	CA		05/13/2025		0	0	(174)	0	0	(174)	0	4,191	4,191	0	0	0
000114623	DENTON	TX		05/28/2025		0	0	(20)	0	0	(20)	0	787	787	0	0	0
081020294	FORT LAUDERDALE	FL		05/30/2025		0	0	(19)	0	0	(19)	0	691	691	0	0	0
081019015	LOS ANGELES	CA		05/06/2025		0	0	(47)	0	0	(47)	0	1,326	1,326	0	0	0
081018020	OCEAN	NJ		05/06/2025		0	0	(150)	0	0	(150)	0	4,251	4,251	0	0	0
251033979	OCEAN CITY	NJ		06/02/2025		0	0	(18)	0	0	(18)	0	430	430	0	0	0
250412707	MEMPHIS	TN		05/22/2025		0	0	(16)	0	0	(16)	0	477	477	0	0	0
000006945	CYPRESS	TX		05/16/2025		0	0	(21)	0	0	(21)	0	1,016	1,016	0	0	0
250421443	MONROE	MI		05/22/2025		0	0	(11)	0	0	(11)	0	320	320	0	0	0
251033928	OCALA	FL		06/02/2025		0	0	(23)	0	0	(23)	0	545	545	0	0	0
250414232	ROANOKE	VA		05/29/2025		0	0	(10)	0	0	(10)	0	293	293	0	0	0
081020364	OCALA	FL		05/30/2025		0	0	(13)	0	0	(13)	0	489	489	0	0	0
081019853	EUGENE	OR		05/30/2025		0	0	(25)	0	0	(25)	0	915	915	0	0	0
100009553	RIVERSIDE	CA		05/30/2025		0	0	(22)	0	0	(22)	0	814	814	0	0	0
081019783	OCALA	FL		05/06/2025		0	0	(18)	0	0	(18)	0	512	512	0	0	0
100009241	CRESTLINE	CA		05/06/2025		0	0	(27)	0	0	(27)	0	774	774	0	0	0
250304235	GLENDALE	AZ		05/02/2025		0	0	(41)	0	0	(41)	0	1,300	1,300	0	0	0
081019708	EL PASO	TX		05/06/2025		0	0	(17)	0	0	(17)	0	476	476	0	0	0
250415445	GRASS VALLEY	CA		05/22/2025		0	0	(28)	0	0	(28)	0	849	849	0	0	0
250306008	MACON	GA		05/16/2025		0	0	(13)	0	0	(13)	0	359	359	0	0	0
250305950	COUNTRYSIDE	IL		05/08/2025		0	0	(10)	0	0	(10)	0	243	243	0	0	0
251034292	NASHUA	NH		05/13/2025		0	0	(24)	0	0	(24)	0	509	509	0	0	0
251034217	ELLENWOOD	GA		05/15/2025		0	0	(30)	0	0	(30)	0	758	758	0	0	0
251033896	PITTSBORO	NC		05/13/2025		0	0	(44)	0	0	(44)	0	937	937	0	0	0
250412822	BUDA	TX		05/29/2025		0	0	(39)	0	0	(39)	0	809	809	0	0	0
250414737	GOFFSTOWN	NH		05/29/2025		0	0	(19)	0	0	(19)	0	588	588	0	0	0
081019301	PHOENIX	AZ		05/06/2025		0	0	(22)	0	0	(22)	0	630	630	0	0	0
250413796	INDIANAPOLIS	IN		05/22/2025		0	0	(17)	0	0	(17)	0	531	531	0	0	0
250307790	WARREN	OH		05/02/2025		0	0	(8)	0	0	(8)	0	228	228	0	0	0
251034203	ALBUQUERQUE	NM		06/02/2025		0	0	(22)	0	0	(22)	0	525	525	0	0	0
250305067	MACON	GA		05/02/2025		0	0	(11)	0	0	(11)	0	315	315	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
250300175	FAYETTEVILLE	NC		05/02/2025		0	0	(14)	0	0	(14)	0	410	410	0	0	0
504152854	PHILADELPHIA	PA		05/29/2025		0	0	(4)	0	0	(4)	0	446	446	0	0	0
251034198	BUFFALO GROVE	IL		06/02/2025		0	0	(150)	0	0	(150)	0	3,542	3,542	0	0	0
250399623	ORLANDO	FL		05/16/2025		0	0	(10)	0	0	(10)	0	366	366	0	0	0
250287901	BRIDGEPORT	CT		05/02/2025		0	0	(23)	0	0	(23)	0	729	729	0	0	0
502148798	LOS ANGELES	CA		05/29/2025		0	0	(66)	0	0	(66)	0	2,134	2,134	0	0	0
251034199	PORTSMOUTH	VA		05/15/2025		0	0	(11)	0	0	(11)	0	264	264	0	0	0
251033808	PEMBROKE	GA		06/02/2025		0	0	(17)	0	0	(17)	0	410	410	0	0	0
100009745	FORT PIERCE	FL		05/30/2025		0	0	(15)	0	0	(15)	0	543	543	0	0	0
251034311	CONROE	TX		05/13/2025		0	0	(41)	0	0	(41)	0	935	935	0	0	0
250416641	MYRTLE BEACH	SC		05/16/2025		0	0	(9)	0	0	(9)	0	245	245	0	0	0
503151318	ELMENDORF	TX		05/29/2025		0	0	(13)	0	0	(13)	0	714	714	0	0	0
081019910	CHIPPEWA FALLS	WI		05/30/2025		0	0	(14)	0	0	(14)	0	528	528	0	0	0
081019912	PATERSON	NJ		05/30/2025		0	0	(22)	0	0	(22)	0	810	810	0	0	0
000116027	RICHMOND	TX		05/28/2025		0	0	(31)	0	0	(31)	0	985	985	0	0	0
081019302	GLENDALE	AZ		05/06/2025		0	0	(23)	0	0	(23)	0	653	653	0	0	0
250306453	THOUSAND OAKS	CA		05/08/2025		0	0	(38)	0	0	(38)	0	1,218	1,218	0	0	0
502149037	COCONUT CREEK	FL		05/15/2025		0	0	(20)	0	0	(20)	0	461	461	0	0	0
250413556	SOUTH RICHMOND HILL	NY		05/16/2025		0	0	(72)	0	0	(72)	0	2,155	2,155	0	0	0
503152620	SOUTHAVEN	MS		05/15/2025		0	0	(4)	0	0	(4)	0	437	437	0	0	0
250414257	NORTH VERSAILLES	PA		05/29/2025		0	0	(9)	0	0	(9)	0	260	260	0	0	0
081019665	VALLEJO	CA		05/06/2025		0	0	(33)	0	0	(33)	0	931	931	0	0	0
081020179	GREENVILLE	SC		05/30/2025		0	0	(15)	0	0	(15)	0	562	562	0	0	0
503151950	BUCKEYE	AZ		05/29/2025		0	0	(21)	0	0	(21)	0	969	969	0	0	0
251034269	CRYSTAL	MN		05/15/2025		0	0	(51)	0	0	(51)	0	1,322	1,322	0	0	0
503150455	LAS VEGAS	NV		05/29/2025		0	0	(24)	0	0	(24)	0	898	898	0	0	0
251034502	SURPRISE	AZ		05/13/2025		0	0	(104)	0	0	(104)	0	2,229	2,229	0	0	0
000118192	JAMAICA BEACH	TX		05/28/2025		0	0	(16)	0	0	(16)	0	811	811	0	0	0
081020082	MIAMI	FL		05/30/2025		0	0	(157)	0	0	(157)	0	5,812	5,812	0	0	0
251034744	MIDDLETOWN	DE		06/02/2025		0	0	(37)	0	0	(37)	0	868	868	0	0	0
250414117	FAYETTEVILLE	NC		05/16/2025		0	0	(12)	0	0	(12)	0	316	316	0	0	0
250421096	WINTER GARDEN	FL		05/22/2025		0	0	(25)	0	0	(25)	0	768	768	0	0	0
250292372	BALTIMORE	MD		05/22/2025		0	0	(33)	0	0	(33)	0	1,071	1,071	0	0	0
504152820	FRESNO	CA		05/29/2025		0	0	(6)	0	0	(6)	0	557	557	0	0	0
251034554	PARK CITY	UT		06/02/2025		0	0	(198)	0	0	(198)	0	4,956	4,956	0	0	0
250305372	NORWALK	CT		05/08/2025		0	0	(27)	0	0	(27)	0	850	850	0	0	0
250413424	PALMDALE	CA		05/08/2025		0	0	(35)	0	0	(35)	0	954	954	0	0	0
503152349	DOVER	DE		05/29/2025		0	0	(26)	0	0	(26)	0	1,106	1,106	0	0	0
251034186	URBANA	IL		05/15/2025		0	0	(48)	0	0	(48)	0	1,201	1,201	0	0	0
000117504	PORTLAND	OR		05/28/2025		0	0	(9)	0	0	(9)	0	253	253	0	0	0
081020101	HUNTINGTON BEACH	CA		05/30/2025		0	0	(56)	0	0	(56)	0	2,070	2,070	0	0	0
251033833	MARION	IN		05/13/2025		0	0	(10)	0	0	(10)	0	196	196	0	0	0
081020287	NORTH HOLLYWOOD	CA		05/30/2025		0	0	(51)	0	0	(51)	0	1,905	1,905	0	0	0
250413697	CORDOVA	TN		05/16/2025		0	0	(12)	0	0	(12)	0	341	341	0	0	0
250305885	SPARTANBURG	SC		05/02/2025		0	0	(21)	0	0	(21)	0	655	655	0	0	0
100009285	COPPERAS COVE	TX		05/30/2025		0	0	(23)	0	0	(23)	0	843	843	0	0	0
250524006	CALABASAS	CA		05/29/2025		0	0	(94)	0	0	(94)	0	2,722	2,722	0	0	0
081018683	ST. AUGUSTINE	FL		05/06/2025		0	0	(29)	0	0	(29)	0	827	827	0	0	0
251034242	OXFORD	PA		06/02/2025		0	0	(20)	0	0	(20)	0	470	470	0	0	0
081020115	KOLOA	HI		05/30/2025		0	0	(24)	0	0	(24)	0	899	899	0	0	0
503151799	LOS ANGELES	CA		05/15/2025		0	0	(9)	0	0	(9)	0	792	792	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
250411121	HARDWICK	MA		05/29/2025		0	0	(27)	0	0	(27)	0	770	770	0	0	0
081019489	CAMARILLO	CA		05/06/2025		0	0	(41)	0	0	(41)	0	1,170	1,170	0	0	0
502148354	HAZLETON	PA		05/15/2025		0	0	(19)	0	0	(19)	0	396	396	0	0	0
251034294	ORLANDO	FL		05/15/2025		0	0	(14)	0	0	(14)	0	343	343	0	0	0
251034219	ALBUQUERQUE	NM		06/02/2025		0	0	(38)	0	0	(38)	0	937	937	0	0	0
081019722	INDIO	CA		05/06/2025		0	0	(50)	0	0	(50)	0	1,413	1,413	0	0	0
250301413	BEAVER	UT		05/02/2025		0	0	(16)	0	0	(16)	0	492	492	0	0	0
100008839	ORANGE BEACH	AL		05/06/2025		0	0	(73)	0	0	(73)	0	2,088	2,088	0	0	0
250414612	FAIR OAKS	CA		05/16/2025		0	0	(40)	0	0	(40)	0	1,183	1,183	0	0	0
EL3477915	BALTIMORE	MD		05/12/2025		0	0	(8)	0	0	(8)	0	509	509	0	0	0
025020565	MANSFIELD	TX		05/12/2025		0	0	(13)	0	0	(13)	0	798	798	0	0	0
250305604	MILLERSBURG	PA		05/08/2025		0	0	(15)	0	0	(15)	0	392	392	0	0	0
251034280	LAHAINA	HI		05/15/2025		0	0	(58)	0	0	(58)	0	1,504	1,504	0	0	0
250306818	VIRGINIA BEACH	VA		05/02/2025		0	0	(26)	0	0	(26)	0	812	812	0	0	0
250415825	PITTSBURGH	PA		05/29/2025		0	0	(15)	0	0	(15)	0	461	461	0	0	0
251034149	PHILADELPHIA	PA		05/15/2025		0	0	(37)	0	0	(37)	0	961	961	0	0	0
504153441	METAIRIE	LA		05/29/2025		0	0	(13)	0	0	(13)	0	1,556	1,556	0	0	0
250419272	JACKSONVILLE	FL		05/29/2025		0	0	(17)	0	0	(17)	0	479	479	0	0	0
081019284	GLENDALE	AZ		05/06/2025		0	0	(23)	0	0	(23)	0	641	641	0	0	0
251034160	BETHLEHEM	PA		05/15/2025		0	0	(32)	0	0	(32)	0	831	831	0	0	0
251034327	WINTER GARDEN	FL		05/15/2025		0	0	(68)	0	0	(68)	0	1,776	1,776	0	0	0
251034448	SELMA	CA		06/02/2025		0	0	(19)	0	0	(19)	0	466	466	0	0	0
081019628	SARASOTA	FL		05/30/2025		0	0	(14)	0	0	(14)	0	507	507	0	0	0
081019410	KOLOA	HI		05/06/2025		0	0	(34)	0	0	(34)	0	969	969	0	0	0
100009668	CHELSEA	AL		05/30/2025		0	0	(17)	0	0	(17)	0	630	630	0	0	0
250411261	SAGINAW	MI		05/08/2025		0	0	(12)	0	0	(12)	0	360	360	0	0	0
081019316	EMERYVILLE	CA		05/06/2025		0	0	(34)	0	0	(34)	0	976	976	0	0	0
250414240	PITTSBURGH	PA		05/29/2025		0	0	(14)	0	0	(14)	0	410	410	0	0	0
251034187	BLUE ASH	OH		06/02/2025		0	0	(18)	0	0	(18)	0	428	428	0	0	0
503150681	STOCKTON	CA		05/15/2025		0	0	(16)	0	0	(16)	0	675	675	0	0	0
250302759	NEW HAVEN	CT		05/08/2025		0	0	(31)	0	0	(31)	0	977	977	0	0	0
081020340	HONOLULU	HI		05/30/2025		0	0	(28)	0	0	(28)	0	1,023	1,023	0	0	0
250414273	PITTSBURGH	PA		05/29/2025		0	0	(13)	0	0	(13)	0	378	378	0	0	0
250412608	FORT WORTH	TX		05/22/2025		0	0	(10)	0	0	(10)	0	293	293	0	0	0
251033969	NAUGATUCK	CT		05/15/2025		0	0	(24)	0	0	(24)	0	604	604	0	0	0
251034518	DESTIN	FL		06/02/2025		0	0	(15)	0	0	(15)	0	346	346	0	0	0
250307600	BELLEVUE	WA		05/08/2025		0	0	(8)	0	0	(8)	0	237	237	0	0	0
503150727	LONG BEACH	CA		05/15/2025		0	0	(26)	0	0	(26)	0	750	750	0	0	0
504153182	COLUMBUS	OH		05/29/2025		0	0	(12)	0	0	(12)	0	539	539	0	0	0
250416567	FAIRFIELD	OH		05/29/2025		0	0	(9)	0	0	(9)	0	249	249	0	0	0
250412236	BALTIMORE	MD		05/22/2025		0	0	(15)	0	0	(15)	0	442	442	0	0	0
100008981	NEWCASTLE	CA		05/06/2025		0	0	(30)	0	0	(30)	0	847	847	0	0	0
251034449	SAN BERNARDINO	CA		05/15/2025		0	0	(39)	0	0	(39)	0	1,004	1,004	0	0	0
250301678	TAMARAC	FL		05/02/2025		0	0	(240)	0	0	(240)	0	6,861	6,861	0	0	0
250412749	SPRING	TX		05/16/2025		0	0	(13)	0	0	(13)	0	361	361	0	0	0
250185485	NEWARK	NJ		05/29/2025		0	0	(39)	0	0	(39)	0	1,140	1,140	0	0	0
250411535	SAVANNAH	GA		05/16/2025		0	0	(24)	0	0	(24)	0	886	886	0	0	0
503152645	DALLAS	TX		05/29/2025		0	0	(52)	0	0	(52)	0	4,731	4,731	0	0	0
081018159	LEHIGH ACRES	FL		05/06/2025		0	0	(21)	0	0	(21)	0	602	602	0	0	0
251034435	LAHAINA	HI		06/02/2025		0	0	(79)	0	0	(79)	0	1,964	1,964	0	0	0
251034556	TURLOCK	CA		06/02/2025		0	0	(48)	0	0	(48)	0	1,182	1,182	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
251034854	SAN FRANCISCO	CA		06/02/2025		0	0	(25)	0	0	(25)	0	590	590	0	0	0
081020653	FAR ROCKAWAY	NY		05/30/2025		0	0	(52)	0	0	(52)	0	1,909	1,909	0	0	0
250303302	CINCINNATI	OH		05/22/2025		0	0	(25)	0	0	(25)	0	791	791	0	0	0
250410586	LOUISVILLE	KY		05/08/2025		0	0	(10)	0	0	(10)	0	305	305	0	0	0
250411790	DETROIT	MI		05/29/2025		0	0	(15)	0	0	(15)	0	438	438	0	0	0
000116010	SHERMAN OAKS	CA		05/28/2025		0	0	(27)	0	0	(27)	0	833	833	0	0	0
250308582	LAS VEGAS	NV		05/22/2025		0	0	(16)	0	0	(16)	0	470	470	0	0	0
081019571	WILLIAMSBURG	VA		05/06/2025		0	0	(21)	0	0	(21)	0	605	605	0	0	0
251033575	FORT WORTH	TX		06/02/2025		0	0	(17)	0	0	(17)	0	397	397	0	0	0
250306040	CHICAGO RIDGE	IL		05/08/2025		0	0	(10)	0	0	(10)	0	251	251	0	0	0
250308822	MORRISTOWN	NJ		05/29/2025		0	0	(44)	0	0	(44)	0	915	915	0	0	0
503151187	FORT LAUDERDALE	FL		05/15/2025		0	0	(73)	0	0	(73)	0	3,155	3,155	0	0	0
000117316	HALLANDALE BEACH	FL		05/28/2025		0	0	(21)	0	0	(21)	0	608	608	0	0	0
250419520	HUNTSVILLE	AL		05/22/2025		0	0	(10)	0	0	(10)	0	278	278	0	0	0
081019845	HOMESTEAD	FL		05/30/2025		0	0	(14)	0	0	(14)	0	520	520	0	0	0
250301157	MENIFEE	CA		05/02/2025		0	0	(55)	0	0	(55)	0	1,750	1,750	0	0	0
250298320	LOS ANGELES	CA		05/16/2025		0	0	(80)	0	0	(80)	0	3,110	3,110	0	0	0
503149607	NICHOLASVILLE	KY		05/15/2025		0	0	(8)	0	0	(8)	0	373	373	0	0	0
250186921	FRAMINGHAM	MA		05/16/2025		0	0	(28)	0	0	(28)	0	839	839	0	0	0
250293800	POMPANO BEACH	FL		05/16/2025		0	0	(26)	0	0	(26)	0	1,107	1,107	0	0	0
251034232	HILTON HEAD ISLAND	SC		05/15/2025		0	0	(28)	0	0	(28)	0	731	731	0	0	0
250307758	KATY	TX		05/22/2025		0	0	(17)	0	0	(17)	0	502	502	0	0	0
100009303	SAN DIEGO	CA		05/30/2025		0	0	(60)	0	0	(60)	0	2,213	2,213	0	0	0
250310505	KISSIMMEE	FL		05/08/2025		0	0	(21)	0	0	(21)	0	557	557	0	0	0
250305851	KISSIMMEE	FL		05/08/2025		0	0	(21)	0	0	(21)	0	657	657	0	0	0
081019533	MIAMI	FL		05/06/2025		0	0	(45)	0	0	(45)	0	1,292	1,292	0	0	0
081019235	LOXAHATCHEE	FL		05/06/2025		0	0	(38)	0	0	(38)	0	1,068	1,068	0	0	0
250309010	CHICAGO	IL		05/29/2025		0	0	(26)	0	0	(26)	0	736	736	0	0	0
503150779	LAS VEGAS	NV		05/29/2025		0	0	(21)	0	0	(21)	0	1,431	1,431	0	0	0
503152453	ROLLING MEADOWS	IL		05/15/2025		0	0	(7)	0	0	(7)	0	307	307	0	0	0
025020675	HENDERSON	KY		05/12/2025		0	0	(44)	0	0	(44)	0	1,152	1,152	0	0	0
502147202	ROSEMEAD	CA		05/29/2025		0	0	6	0	0	6	0	3,152	3,152	0	0	0
503149821	PERRIS	CA		05/29/2025		0	0	(36)	0	0	(36)	0	1,495	1,495	0	0	0
250413192	DULUTH	GA		05/08/2025		0	0	(71)	0	0	(71)	0	2,021	2,021	0	0	0
100009192	BRANDON	FL		05/06/2025		0	0	(18)	0	0	(18)	0	512	512	0	0	0
081019809	COLUMBUS	OH		05/06/2025		0	0	(26)	0	0	(26)	0	728	728	0	0	0
251034069	GIBBSBORO	NJ		05/15/2025		0	0	(47)	0	0	(47)	0	1,204	1,204	0	0	0
250414539	TALKING ROCK	GA		05/16/2025		0	0	(102)	0	0	(102)	0	3,057	3,057	0	0	0
503150725	BRYAN	TX		05/15/2025		0	0	(77)	0	0	(77)	0	3,166	3,166	0	0	0
250307196	VACAVILLE	CA		05/08/2025		0	0	(73)	0	0	(73)	0	2,334	2,334	0	0	0
250399714	TAUNTON	MA		05/29/2025		0	0	(25)	0	0	(25)	0	509	509	0	0	0
081019400	LAKELAND	FL		05/30/2025		0	0	(11)	0	0	(11)	0	403	403	0	0	0
081017901	BRADENTON	FL		05/06/2025		0	0	(49)	0	0	(49)	0	1,406	1,406	0	0	0
251033944	HOMER GLEN	IL		06/02/2025		0	0	(34)	0	0	(34)	0	822	822	0	0	0
081018012	CROWN POINT	IN		05/06/2025		0	0	(15)	0	0	(15)	0	440	440	0	0	0
251034721	FRESNO	CA		06/02/2025		0	0	(73)	0	0	(73)	0	1,806	1,806	0	0	0
081019330	EL GRANADA	CA		05/30/2025		0	0	(72)	0	0	(72)	0	2,680	2,680	0	0	0
000116088	LARAMIE	WY		05/28/2025		0	0	(8)	0	0	(8)	0	312	312	0	0	0
251034297	WHEELING	IL		05/13/2025		0	0	(34)	0	0	(34)	0	736	736	0	0	0
250307816	WARNER ROBINS	GA		05/02/2025		0	0	(12)	0	0	(12)	0	340	340	0	0	0
504152908	SAN DIEGO	CA		05/29/2025		0	0	(38)	0	0	(38)	0	1,509	1,509	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
250411188	DENVER	CO		05/02/2025		0	0	(85)	0	0	(85)	0	2,731	2,731	0	0	0
251033958	CLARKSBURG	CA		05/15/2025		0	0	(74)	0	0	(74)	0	1,919	1,919	0	0	0
504152792	HOUSTON	TX		05/15/2025		0	0	(6)	0	0	(6)	0	608	608	0	0	0
250417797	HOGANSVILLE	GA		05/22/2025		0	0	(34)	0	0	(34)	0	1,055	1,055	0	0	0
250308517	MYRTLE BEACH	SC		05/29/2025		0	0	(22)	0	0	(22)	0	618	618	0	0	0
081019832	BRIGANTINE	NJ		05/06/2025		0	0	(136)	0	0	(136)	0	3,879	3,879	0	0	0
251033982	POCATELLO	ID		05/13/2025		0	0	(34)	0	0	(34)	0	749	749	0	0	0
250293727	DETROIT	MI		05/02/2025		0	0	(14)	0	0	(14)	0	411	411	0	0	0
250308004	TOMAHAWK	WI		05/02/2025		0	0	(26)	0	0	(26)	0	798	798	0	0	0
504152959	MEMPHIS	TN		05/29/2025		0	0	(7)	0	0	(7)	0	696	696	0	0	0
504152717	CINCINNATI	OH		05/29/2025		0	0	(2)	0	0	(2)	0	588	588	0	0	0
503152643	DALLAS	TX		05/29/2025		0	0	(14)	0	0	(14)	0	326	326	0	0	0
250411691	SPRINGFIELD	TN		05/22/2025		0	0	(17)	0	0	(17)	0	504	504	0	0	0
251034271	AURORA	CO		05/13/2025		0	0	(15)	0	0	(15)	0	332	332	0	0	0
504153464	LAS VEGAS	NV		05/29/2025		0	0	(145)	0	0	(145)	0	26,374	26,374	0	0	0
025030309	PHOENIX	AZ		05/12/2025		0	0	(7)	0	0	(7)	0	464	464	0	0	0
504153343	BASTROP	TX		05/29/2025		0	0	(15)	0	0	(15)	0	624	624	0	0	0
250309358	BOILING SPRINGS	SC		05/22/2025		0	0	(169)	0	0	(169)	0	5,043	5,043	0	0	0
000116836	FAIRVIEW	TX		05/28/2025		0	0	(88)	0	0	(88)	0	5,290	5,290	0	0	0
100009193	DENVER	CO		05/30/2025		0	0	(57)	0	0	(57)	0	2,122	2,122	0	0	0
503151757	MOUNTAIN CENTER	CA		05/15/2025		0	0	(81)	0	0	(81)	0	3,152	3,152	0	0	0
251034489	SAINT JOSEPH	MI		06/02/2025		0	0	(17)	0	0	(17)	0	405	405	0	0	0
000116608	OXFORD	FL		05/16/2025		0	0	(14)	0	0	(14)	0	711	711	0	0	0
100009537	MIRAMAR	FL		05/30/2025		0	0	(40)	0	0	(40)	0	1,477	1,477	0	0	0
251034424	SALISBURY	MD		06/02/2025		0	0	(13)	0	0	(13)	0	298	298	0	0	0
081019331	PLACIDA	FL		05/30/2025		0	0	(774)	0	0	(774)	0	28,658	28,658	0	0	0
250297926	BALTIMORE	MD		05/02/2025		0	0	(28)	0	0	(28)	0	883	883	0	0	0
250412897	MACOMB	MI		05/16/2025		0	0	(19)	0	0	(19)	0	550	550	0	0	0
503151623	HOUSTON	TX		05/15/2025		0	0	(6)	0	0	(6)	0	138	138	0	0	0
100009277	FARMERSVILLE	CA		05/06/2025		0	0	(18)	0	0	(18)	0	502	502	0	0	0
250303229	TAMPA	FL		05/08/2025		0	0	(18)	0	0	(18)	0	568	568	0	0	0
503152548	RICHMOND	VA		05/29/2025		0	0	(7)	0	0	(7)	0	408	408	0	0	0
251034476	WINDERMERE	FL		06/02/2025		0	0	(87)	0	0	(87)	0	2,166	2,166	0	0	0
250414901	NEW PHILADELPHIA	OH		05/16/2025		0	0	(8)	0	0	(8)	0	206	206	0	0	0
250410982	CINCINNATI	OH		05/22/2025		0	0	(14)	0	0	(14)	0	398	398	0	0	0
251034220	PASADENA	TX		05/13/2025		0	0	(25)	0	0	(25)	0	549	549	0	0	0
250412244	BURLINGTON	NJ		05/22/2025		0	0	(9)	0	0	(9)	0	269	269	0	0	0
250411030	NAPLES	FL		05/08/2025		0	0	(23)	0	0	(23)	0	613	613	0	0	0
250414042	MONTGOMERY	AL		05/22/2025		0	0	(8)	0	0	(8)	0	237	237	0	0	0
100008971	AUMSVILLE	OR		05/06/2025		0	0	(23)	0	0	(23)	0	658	658	0	0	0
251034509	BOISE	ID		06/02/2025		0	0	(24)	0	0	(24)	0	582	582	0	0	0
251034221	ATGLEN	PA		06/02/2025		0	0	(45)	0	0	(45)	0	1,089	1,089	0	0	0
250289881	HALLANDALE BEACH	FL		05/08/2025		0	0	(25)	0	0	(25)	0	751	751	0	0	0
081018853	MIAMI BEACH	FL		05/06/2025		0	0	(34)	0	0	(34)	0	973	973	0	0	0
504152930	TOMS RIVER	NJ		05/15/2025		0	0	(3)	0	0	(3)	0	897	897	0	0	0
250303492	PHILADELPHIA	PA		05/16/2025		0	0	(9)	0	0	(9)	0	247	247	0	0	0
251033825	PERRY	GA		05/13/2025		0	0	(10)	0	0	(10)	0	204	204	0	0	0
081020307	SUN VALLEY	CA		05/30/2025		0	0	(181)	0	0	(181)	0	6,716	6,716	0	0	0
250301074	EUCLID	OH		05/22/2025		0	0	(12)	0	0	(12)	0	350	350	0	0	0
100009166	LOS ANGELES	CA		05/06/2025		0	0	(85)	0	0	(85)	0	2,429	2,429	0	0	0
250304805	MILWAUKEE	WI		05/02/2025		0	0	(8)	0	0	(8)	0	229	229	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
250410875	DAVENPORT	FL		05/29/2025		0	0	(29)	0	0	(29)	0	823	823	0	0	0
504153070	MILLBRAE	CA		05/29/2025		0	0	(13)	0	0	(13)	0	1,723	1,723	0	0	0
503151947	LAMONT	CA		05/29/2025		0	0	(11)	0	0	(11)	0	386	386	0	0	0
503149897	SAN ANTONIO	TX		05/15/2025		0	0	(40)	0	0	(40)	0	1,134	1,134	0	0	0
100008985	PITTSBURG	CA		05/06/2025		0	0	(46)	0	0	(46)	0	1,315	1,315	0	0	0
100009273	YUBA CITY	CA		05/06/2025		0	0	(30)	0	0	(30)	0	861	861	0	0	0
100009083	LA PUENTE	CA		05/06/2025		0	0	(86)	0	0	(86)	0	2,436	2,436	0	0	0
503152477	HARVARD	IL		05/29/2025		0	0	(12)	0	0	(12)	0	301	301	0	0	0
000113758	CONROE	TX		05/16/2025		0	0	(93)	0	0	(93)	0	4,766	4,766	0	0	0
000116727	SAFETY HARBOR	FL		05/16/2025		0	0	(4)	0	0	(4)	0	782	782	0	0	0
251034235	PORT ST LUCIE	FL		05/13/2025		0	0	(33)	0	0	(33)	0	694	694	0	0	0
251034356	DAVENPORT	IA		05/15/2025		0	0	(45)	0	0	(45)	0	1,119	1,119	0	0	0
503151133	RACINE	WI		05/15/2025		0	0	(8)	0	0	(8)	0	318	318	0	0	0
000116020	RALEIGH	NC		05/28/2025		0	0	(11)	0	0	(11)	0	468	468	0	0	0
250412657	HIALEAH	FL		05/16/2025		0	0	(21)	0	0	(21)	0	592	592	0	0	0
250307402	PLAINFIELD	NJ		05/16/2025		0	0	(37)	0	0	(37)	0	1,077	1,077	0	0	0
250308673	KINGSVILLE	TX		05/22/2025		0	0	(13)	0	0	(13)	0	396	396	0	0	0
250295748	MUNCIE	IN		05/16/2025		0	0	(8)	0	0	(8)	0	252	252	0	0	0
250417169	GRANBY	CO		05/16/2025		0	0	(280)	0	0	(280)	0	7,807	7,807	0	0	0
251034710	CHARLOTTE	NC		06/02/2025		0	0	(25)	0	0	(25)	0	600	600	0	0	0
504153396	INDIO	CA		05/29/2025		0	0	(39)	0	0	(39)	0	1,279	1,279	0	0	0
503149914	RIDGELAND	MS		05/15/2025		0	0	(19)	0	0	(19)	0	524	524	0	0	0
081019250	BRADENTON	FL		05/06/2025		0	0	(15)	0	0	(15)	0	426	426	0	0	0
503150901	LOS ANGELES	CA		05/29/2025		0	0	(15)	0	0	(15)	0	899	899	0	0	0
081019957	PANAMA CITY	FL		05/06/2025		0	0	(13)	0	0	(13)	0	364	364	0	0	0
250294923	INDIANAPOLIS	IN		05/16/2025		0	0	(11)	0	0	(11)	0	329	329	0	0	0
250305117	WATERVILLE	ME		05/02/2025		0	0	(7)	0	0	(7)	0	202	202	0	0	0
100009274	PARRISH	FL		05/30/2025		0	0	(36)	0	0	(36)	0	1,324	1,324	0	0	0
081020099	WESLACO	TX		05/06/2025		0	0	(34)	0	0	(34)	0	982	982	0	0	0
250421625	SAINT CLOUD	FL		05/22/2025		0	0	(45)	0	0	(45)	0	1,386	1,386	0	0	0
025030131	MIAMI	FL		05/12/2025		0	0	(46)	0	0	(46)	0	2,919	2,919	0	0	0
250416088	MARTINSVILLE	IN		05/22/2025		0	0	(9)	0	0	(9)	0	266	266	0	0	0
250302643	BALTIMORE	MD		05/22/2025		0	0	(27)	0	0	(27)	0	856	856	0	0	0
503152355	MCKINNEY	TX		05/29/2025		0	0	(51)	0	0	(51)	0	1,562	1,562	0	0	0
503152178	PALM SPRINGS	CA		05/29/2025		0	0	(17)	0	0	(17)	0	1,249	1,249	0	0	0
503151229	CLEVELAND	OH		05/15/2025		0	0	(7)	0	0	(7)	0	207	207	0	0	0
503149597	DEERFIELD BEACH	FL		05/15/2025		0	0	(14)	0	0	(14)	0	564	564	0	0	0
251034604	SAVANNAH	GA		06/02/2025		0	0	(23)	0	0	(23)	0	552	552	0	0	0
000115610	FRESNO	CA		05/28/2025		0	0	141	0	0	141	0	13,816	13,816	0	0	0
251033878	SARASOTA	FL		05/13/2025		0	0	(44)	0	0	(44)	0	953	953	0	0	0
100009549	ANTIOCH	CA		05/30/2025		0	0	(27)	0	0	(27)	0	1,011	1,011	0	0	0
000116619	PALMER	TX		05/16/2025		0	0	(24)	0	0	(24)	0	734	734	0	0	0
251034115	PANAMA CITY BEACH	FL		05/13/2025		0	0	(45)	0	0	(45)	0	1,072	1,072	0	0	0
250412269	SURFSIDE BEACH	SC		05/16/2025		0	0	(25)	0	0	(25)	0	947	947	0	0	0
100009605	SUGAR LAND	TX		05/30/2025		0	0	(14)	0	0	(14)	0	533	533	0	0	0
503151374	LOS ANGELES	CA		05/15/2025		0	0	(32)	0	0	(32)	0	2,414	2,414	0	0	0
251034711	VENICE	CA		06/02/2025		0	0	(69)	0	0	(69)	0	1,712	1,712	0	0	0
081018976	WEST HILLS	CA		05/06/2025		0	0	(35)	0	0	(35)	0	1,001	1,001	0	0	0
081020361	OCALA	FL		05/30/2025		0	0	(15)	0	0	(15)	0	570	570	0	0	0
000115827	MIAMI	FL		05/16/2025		0	0	(27)	0	0	(27)	0	1,772	1,772	0	0	0
250293396	COLUMBUS	OH		05/02/2025		0	0	(20)	0	0	(20)	0	632	632	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
251034521	HARRISONBURG	VA		06/02/2025		0	0	(11)	0	0	(11)	0	257	257	0	0	0
503151023	HOMESTEAD	FL		05/15/2025		0	0	(20)	0	0	(20)	0	594	594	0	0	0
251034102	MYRTLE BEACH	SC		06/02/2025		0	0	(9)	0	0	(9)	0	215	215	0	0	0
250413366	EASTPOINT	FL		05/22/2025		0	0	(23)	0	0	(23)	0	733	733	0	0	0
100009443	TACOMA	WA		05/30/2025		0	0	(19)	0	0	(19)	0	710	710	0	0	0
504153016	PEORIA	AZ		05/29/2025		0	0	(9)	0	0	(9)	0	902	902	0	0	0
250416997	MIAMI	FL		05/22/2025		0	0	(12)	0	0	(12)	0	383	383	0	0	0
081020198	WOODLAND HILLS	CA		05/06/2025		0	0	(152)	0	0	(152)	0	4,320	4,320	0	0	0
250306776	LOUISVILLE	KY		05/02/2025		0	0	(10)	0	0	(10)	0	281	281	0	0	0
081019767	OCALA	FL		05/06/2025		0	0	(18)	0	0	(18)	0	504	504	0	0	0
250309309	YUCCA VALLEY	CA		05/08/2025		0	0	(50)	0	0	(50)	0	1,533	1,533	0	0	0
000118244	ST PETERSBURG	FL		05/28/2025		0	0	(15)	0	0	(15)	0	1,124	1,124	0	0	0
250415791	ASHEBORO	NC		05/02/2025		0	0	(145)	0	0	(145)	0	4,158	4,158	0	0	0
000115865	HOUSTON	TX		05/16/2025		0	0	(11)	0	0	(11)	0	289	289	0	0	0
081017715	MIAMI GARDENS	FL		05/06/2025		0	0	(42)	0	0	(42)	0	1,189	1,189	0	0	0
250418126	SOUTHAMPTON	MA		05/16/2025		0	0	(21)	0	0	(21)	0	771	771	0	0	0
251034261	PLANT CITY	FL		05/13/2025		0	0	(99)	0	0	(99)	0	2,153	2,153	0	0	0
081019995	SAN JACINTO	CA		05/06/2025		0	0	(18)	0	0	(18)	0	501	501	0	0	0
250411972	PAULSBORO	NJ		05/16/2025		0	0	(12)	0	0	(12)	0	323	323	0	0	0
000114895	HUMBLE	TX		05/28/2025		0	0	(22)	0	0	(22)	0	1,116	1,116	0	0	0
503151792	LAS VEGAS	NV		05/15/2025		0	0	1	0	0	1	0	1,086	1,086	0	0	0
251034657	BRADENTON BEACH	FL		06/02/2025		0	0	(340)	0	0	(340)	0	8,301	8,301	0	0	0
250296118	ROCHESTER	NY		05/16/2025		0	0	(14)	0	0	(14)	0	391	391	0	0	0
250300290	LYNCHBURG	VA		05/02/2025		0	0	(25)	0	0	(25)	0	778	778	0	0	0
250420437	BRIDGEWATER	MA		05/22/2025		0	0	(16)	0	0	(16)	0	491	491	0	0	0
251034103	AUBURN	NH		05/15/2025		0	0	(38)	0	0	(38)	0	987	987	0	0	0
251034834	LEHIGH ACRES	FL		06/02/2025		0	0	(26)	0	0	(26)	0	622	622	0	0	0
250418894	CHAPIN	SC		05/22/2025		0	0	(40)	0	0	(40)	0	1,248	1,248	0	0	0
504152796	LAREDO	TX		05/29/2025		0	0	(2)	0	0	(2)	0	364	364	0	0	0
250410610	PASADENA	CA		05/02/2025		0	0	(46)	0	0	(46)	0	1,480	1,480	0	0	0
250293784	DELRAY BEACH	FL		05/02/2025		0	0	(9)	0	0	(9)	0	262	262	0	0	0
081019959	SAINT LOUIS	MO		05/30/2025		0	0	(52)	0	0	(52)	0	1,917	1,917	0	0	0
100009197	ANAHEIM	CA		05/06/2025		0	0	(50)	0	0	(50)	0	1,433	1,433	0	0	0
250309317	DENVER	CO		05/16/2025		0	0	(26)	0	0	(26)	0	839	839	0	0	0
081019824	LOS ANGELES (TUJUNGA AREA)	CA		05/06/2025		0	0	(87)	0	0	(87)	0	2,471	2,471	0	0	0
100009198	TACOMA	WA		05/06/2025		0	0	(26)	0	0	(26)	0	728	728	0	0	0
250307089	MARIETTA	GA		05/16/2025		0	0	(21)	0	0	(21)	0	598	598	0	0	0
504152814	WALNUT	CA		05/15/2025		0	0	(232)	0	0	(232)	0	12,032	12,032	0	0	0
250412525	VISTA	CA		05/16/2025		0	0	(57)	0	0	(57)	0	1,703	1,703	0	0	0
250302940	PORT RICHEY	FL		05/02/2025		0	0	(14)	0	0	(14)	0	435	435	0	0	0
250305927	BRIDGEPORT	CT		05/02/2025		0	0	(11)	0	0	(11)	0	329	329	0	0	0
081020242	GLENDORA	CA		05/30/2025		0	0	(19)	0	0	(19)	0	704	704	0	0	0
251034238	NEW BRUNSWICK	NJ		05/15/2025		0	0	(35)	0	0	(35)	0	888	888	0	0	0
503151670	HENDERSON	NV		05/15/2025		0	0	(9)	0	0	(9)	0	839	839	0	0	0
250304474	MYRTLE BEACH	SC		05/08/2025		0	0	(6)	0	0	(6)	0	560	560	0	0	0
250297801	ATLANTA	GA		05/16/2025		0	0	(10)	0	0	(10)	0	273	273	0	0	0
251034118	WILMINGTON	NC		06/02/2025		0	0	(21)	0	0	(21)	0	508	508	0	0	0
251034072	SWEET HOME	OR		05/15/2025		0	0	(28)	0	0	(28)	0	705	705	0	0	0
250302569	SNOWMASS VILLAGE	CO		05/29/2025		0	0	(35)	0	0	(35)	0	1,013	1,013	0	0	0
081019621	HOMESTEAD	FL		05/06/2025		0	0	(54)	0	0	(54)	0	1,551	1,551	0	0	0
250304987	MILWAUKEE	WI		05/02/2025		0	0	(8)	0	0	(8)	0	229	229	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
503151752	PALMDALE	CA		05/15/2025		0	0	(28)	0	0	(28)	0	1,210	1,210	0	0	0
250413622	COLUMBIA	MO		05/29/2025		0	0	(41)	0	0	(41)	0	1,262	1,262	0	0	0
504153042	SAINT GEORGE	UT		05/15/2025		0	0	(61)	0	0	(61)	0	2,570	2,570	0	0	0
081018545	PARKLAND	FL		05/06/2025		0	0	(66)	0	0	(66)	0	1,890	1,890	0	0	0
502147209	CHICAGO	IL		05/15/2025		0	0	(17)	0	0	(17)	0	450	450	0	0	0
250307311	LOS ANGELES	CA		05/08/2025		0	0	(22)	0	0	(22)	0	600	600	0	0	0
503150378	SEMINOLE	FL		05/15/2025		0	0	(37)	0	0	(37)	0	1,142	1,142	0	0	0
503150759	LOS ANGELES	CA		05/15/2025		0	0	(69)	0	0	(69)	0	2,213	2,213	0	0	0
503151645	SPRING BRANCH	TX		05/29/2025		0	0	(16)	0	0	(16)	0	688	688	0	0	0
250414844	MARTINSVILLE	VA		05/29/2025		0	0	(9)	0	0	(9)	0	261	261	0	0	0
081018653	PALMDALE	CA		05/06/2025		0	0	(39)	0	0	(39)	0	1,115	1,115	0	0	0
502148336	MARATHON	FL		05/15/2025		0	0	(41)	0	0	(41)	0	1,141	1,141	0	0	0
000117511	KALISPELL	MT		05/28/2025		0	0	(28)	0	0	(28)	0	1,171	1,171	0	0	0
251034142	SANTA FE	NM		05/13/2025		0	0	(115)	0	0	(115)	0	2,565	2,565	0	0	0
000006973	MODESTO	CA		05/28/2025		0	0	(10)	0	0	(10)	0	770	770	0	0	0
250412046	PASADENA	CA		05/16/2025		0	0	(63)	0	0	(63)	0	1,902	1,902	0	0	0
100009157	ORLANDO	FL		05/06/2025		0	0	(14)	0	0	(14)	0	388	388	0	0	0
000102704	PORT CHARLOTTE	FL		05/28/2025		0	0	(20)	0	0	(20)	0	560	560	0	0	0
250307931	CHARLOTTE	NC		05/08/2025		0	0	(41)	0	0	(41)	0	1,137	1,137	0	0	0
081019932	ALEXANDRIA	VA		05/06/2025		0	0	(42)	0	0	(42)	0	1,189	1,189	0	0	0
251033854	LAKE WALES	FL		05/13/2025		0	0	(21)	0	0	(21)	0	475	475	0	0	0
081019934	HUNTINGTON BEACH	CA		05/06/2025		0	0	(63)	0	0	(63)	0	1,799	1,799	0	0	0
025020479	HARTSELLE	AL		05/20/2025		0	0	(8)	0	0	(8)	0	421	421	0	0	0
504152705	HENRICO	VA		05/15/2025		0	0	(5)	0	0	(5)	0	613	613	0	0	0
503151168	PARAMOUNT	CA		05/15/2025		0	0	(10)	0	0	(10)	0	1,274	1,274	0	0	0
081019310	AVE MARIA	FL		05/06/2025		0	0	(33)	0	0	(33)	0	941	941	0	0	0
251034888	PANAMA CITY BEACH	FL		06/02/2025		0	0	(23)	0	0	(23)	0	552	552	0	0	0
250297439	FRESNO	CA		05/29/2025		0	0	(26)	0	0	(26)	0	731	731	0	0	0
081020500	GRAND PRAIRIE	TX		05/30/2025		0	0	(19)	0	0	(19)	0	719	719	0	0	0
081019971	LAS VEGAS	NV		05/06/2025		0	0	(25)	0	0	(25)	0	709	709	0	0	0
251034525	PANAMA CITY BEACH	FL		06/02/2025		0	0	(23)	0	0	(23)	0	537	537	0	0	0
100009349	LUDLOW	VT		05/06/2025		0	0	(22)	0	0	(22)	0	630	630	0	0	0
504153113	MURFREESBORO	TN		05/15/2025		0	0	(12)	0	0	(12)	0	590	590	0	0	0
010000071	LAGUNA NIGUEL	CA		05/06/2025		0	0	(87)	0	0	(87)	0	2,479	2,479	0	0	0
100009182	SAN JUAN CAPISTRANO	CA		05/06/2025		0	0	(124)	0	0	(124)	0	3,526	3,526	0	0	0
250399292	FRESNO	CA		05/29/2025		0	0	(26)	0	0	(26)	0	739	739	0	0	0
250412038	GURNEE	IL		05/22/2025		0	0	(13)	0	0	(13)	0	392	392	0	0	0
503149448	SAINT LOUIS	MO		05/15/2025		0	0	(4)	0	0	(4)	0	63	63	0	0	0
250307949	MILLTOWN	NJ		05/02/2025		0	0	(40)	0	0	(40)	0	1,261	1,261	0	0	0
100009335	APTOS	CA		05/06/2025		0	0	(33)	0	0	(33)	0	945	945	0	0	0
000113647	HILLSBORO	TX		05/16/2025		0	0	(11)	0	0	(11)	0	345	345	0	0	0
250303245	SAINT LOUIS	MO		05/02/2025		0	0	(11)	0	0	(11)	0	309	309	0	0	0
000102228	TOOELE	UT		05/28/2025		0	0	(13)	0	0	(13)	0	794	794	0	0	0
250412681	MEMPHIS	TN		05/22/2025		0	0	(9)	0	0	(9)	0	259	259	0	0	0
504152970	PALESTINE	TX		05/15/2025		0	0	(13)	0	0	(13)	0	244	244	0	0	0
BB1393540	KANSAS CITY	MO		06/12/2025		0	0	13	0	0	13	0	467	467	0	0	0
BB1393500	STRATFORD	CT		06/12/2025		0	0	8	0	0	8	0	729	729	0	0	0
BB1393520	WELLFLEET	MA		06/12/2025		0	0	61	0	0	61	0	3,580	3,580	0	0	0
BB1393740	ALBERTVILLE	MN		06/16/2025		0	0	181	0	0	181	0	941	941	0	0	0
BB1393710	HYATTSVILLE	MD		06/16/2025		0	0	4	0	0	4	0	339	339	0	0	0
BB1393750	VALLEY STREAM	NY		06/16/2025		0	0	(10)	0	0	(10)	0	2,130	2,130	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
BB1393720	NORTH PALM BEACH	FL		06/16/2025		0	0	(4)	0	0	(4)	0	2,642	2,642	0	0	0
BB1393730	SOUTH SAN FRANCISCO	CA		06/16/2025		0	0	48	0	0	48	0	4,676	4,676	0	0	0
BB1393700	KENSINGTON	CT		06/16/2025		0	0	6	0	0	6	0	457	457	0	0	0
250526472	TIFFIN	OH		06/13/2025		0	0	(10)	0	0	(10)	0	258	258	0	0	0
250415460	NORTH MIAMI BEACH	FL		06/05/2025		0	0	(13)	0	0	(13)	0	369	369	0	0	0
250530714	ELLICOTT CITY	MD		06/13/2025		0	0	(26)	0	0	(26)	0	703	703	0	0	0
251034218	ALBUQUERQUE	NM		06/17/2025		0	0	(29)	0	0	(29)	0	710	710	0	0	0
250309762	WAYNESBORO	TN		06/13/2025		0	0	(11)	0	0	(11)	0	246	246	0	0	0
251035010	LAND O LAKES	FL		06/17/2025		0	0	(27)	0	0	(27)	0	708	708	0	0	0
251034739	CANYON LAKE	TX		06/17/2025		0	0	(29)	0	0	(29)	0	690	690	0	0	0
250523826	MOSES LAKE	WA		06/05/2025		0	0	(28)	0	0	(28)	0	860	860	0	0	0
250421146	COOPER CITY	FL		06/13/2025		0	0	(60)	0	0	(60)	0	1,529	1,529	0	0	0
251034917	WHITTIER	CA		06/17/2025		0	0	(236)	0	0	(236)	0	5,909	5,909	0	0	0
250527355	CLIO	MI		06/13/2025		0	0	(13)	0	0	(13)	0	321	321	0	0	0
250526613	PLANTATION	FL		06/13/2025		0	0	(34)	0	0	(34)	0	935	935	0	0	0
250528106	HOMESTEAD	FL		06/13/2025		0	0	(32)	0	0	(32)	0	726	726	0	0	0
040023799	WESTCHESTER	NY		06/11/2025		0	0	(57)	0	0	(57)	0	1,881	1,881	0	0	0
250524097	FORT PIERCE	FL		06/13/2025		0	0	(34)	0	0	(34)	0	780	780	0	0	0
250530060	HAMILTON	OH		06/13/2025		0	0	(25)	0	0	(25)	0	656	656	0	0	0
250419611	LONGS	SC		06/05/2025		0	0	(26)	0	0	(26)	0	667	667	0	0	0
030023263	SUFFOLK	NY		06/11/2025		0	0	(41)	0	0	(41)	0	907	907	0	0	0
250415700	ROCK HILL	SC		06/05/2025		0	0	(8)	0	0	(8)	0	278	278	0	0	0
251034698	BEAVERTON	OR		06/17/2025		0	0	(35)	0	0	(35)	0	926	926	0	0	0
250308657	HALLANDALE BEACH	FL		06/05/2025		0	0	(11)	0	0	(11)	0	333	333	0	0	0
000007021	CHICAGO	IL		06/17/2025		0	0	102	0	0	102	0	5,571	5,571	0	0	0
250415734	ROCK HILL	SC		06/05/2025		0	0	(7)	0	0	(7)	0	256	256	0	0	0
250526308	RANCHO CUCAMONGA	CA		06/13/2025		0	0	(110)	0	0	(110)	0	2,552	2,552	0	0	0
251034708	CHATTANOOGA	TN		06/17/2025		0	0	(15)	0	0	(15)	0	335	335	0	0	0
251034685	FORT MYERS	FL		06/17/2025		0	0	(19)	0	0	(19)	0	456	456	0	0	0
250413960	JASPER	GA		06/05/2025		0	0	(14)	0	0	(14)	0	404	404	0	0	0
250420718	MYRTLE BEACH	SC		06/13/2025		0	0	(14)	0	0	(14)	0	311	311	0	0	0
250423597	HOLLISTER	CA		06/05/2025		0	0	(85)	0	0	(85)	0	2,322	2,322	0	0	0
250421609	PALM BEACH	FL		06/05/2025		0	0	(73)	0	0	(73)	0	2,325	2,325	0	0	0
250528486	ATLANTA	GA		06/13/2025		0	0	(19)	0	0	(19)	0	432	432	0	0	0
250416336	ROCHESTER	NY		06/13/2025		0	0	(14)	0	0	(14)	0	303	303	0	0	0
250525326	JACKSONVILLE	FL		06/13/2025		0	0	(15)	0	0	(15)	0	384	384	0	0	0
250531316	OAK PARK	CA		06/13/2025		0	0	(34)	0	0	(34)	0	792	792	0	0	0
000117579	HUTTO	TX		06/17/2025		0	0	(84)	0	0	(84)	0	3,600	3,600	0	0	0
250523875	CHICAGO	IL		06/13/2025		0	0	(16)	0	0	(16)	0	362	362	0	0	0
250414430	BUFFALO	NY		06/05/2025		0	0	(12)	0	0	(12)	0	350	350	0	0	0
250415833	ROCK HILL	SC		06/05/2025		0	0	(7)	0	0	(7)	0	251	251	0	0	0
000116677	TAMPA	FL		06/17/2025		0	0	(1)	0	0	(1)	0	192	192	0	0	0
020022072	KINGS	NY		06/11/2025		0	0	(107)	0	0	(107)	0	2,075	2,075	0	0	0
250422052	INDIANAPOLIS	IN		06/13/2025		0	0	(12)	0	0	(12)	0	254	254	0	0	0
251034560	PORTER RANCH	CA		06/17/2025		0	0	(75)	0	0	(75)	0	2,007	2,007	0	0	0
250289592	DETROIT	MI		06/13/2025		0	0	(9)	0	0	(9)	0	251	251	0	0	0
250525227	SCOTTSDALE	AZ		06/13/2025		0	0	(20)	0	0	(20)	0	441	441	0	0	0
250416153	MYRTLE BEACH	SC		06/13/2025		0	0	(799)	0	0	(799)	0	18,443	18,443	0	0	0
000108133	RICHMOND	TX		06/17/2025		0	0	(14)	0	0	(14)	0	529	529	0	0	0
251034797	ELLICOTT CITY	MD		06/17/2025		0	0	(34)	0	0	(34)	0	879	879	0	0	0
250421500	CLEVELAND	OH		06/13/2025		0	0	(13)	0	0	(13)	0	333	333	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
000119594	POST FALLS	ID		06/17/2025		0	0	(15)	0	0	(15)	0	521	521	0	0	0
251033997	SOUTH PADRE ISLAND	TX		06/17/2025		0	0	(37)	0	0	(37)	0	964	964	0	0	0
251034853	HUDSON	FL		06/17/2025		0	0	(16)	0	0	(16)	0	385	385	0	0	0
250414661	NEW PORT RICHEY	FL		06/13/2025		0	0	(23)	0	0	(23)	0	518	518	0	0	0
250523750	TERRA CEIA	FL		06/13/2025		0	0	(50)	0	0	(50)	0	1,383	1,383	0	0	0
250420932	CLEVELAND	OH		06/05/2025		0	0	(8)	0	0	(8)	0	220	220	0	0	0
250309606	MEDINA	NY		06/05/2025		0	0	(10)	0	0	(10)	0	298	298	0	0	0
000118236	BURNSVILLE	MN		06/17/2025		0	0	(11)	0	0	(11)	0	1,189	1,189	0	0	0
250530599	GLENVIEW	IL		06/05/2025		0	0	(17)	0	0	(17)	0	501	501	0	0	0
250420148	CLEVELAND HEIGHTS	OH		06/13/2025		0	0	(18)	0	0	(18)	0	403	403	0	0	0
250421401	EL DORADO	CA		06/13/2025		0	0	(83)	0	0	(83)	0	2,262	2,262	0	0	0
000116635	MANTECA	CA		06/17/2025		0	0	0	0	0	0	0	1,421	1,421	0	0	0
251034667	DELTONA	FL		06/17/2025		0	0	(17)	0	0	(17)	0	402	402	0	0	0
250301447	WOODRUFF	SC		06/05/2025		0	0	(21)	0	0	(21)	0	643	643	0	0	0
250529336	FORT WORTH	TX		06/13/2025		0	0	(18)	0	0	(18)	0	477	477	0	0	0
250526357	MEMPHIS	TN		06/13/2025		0	0	(13)	0	0	(13)	0	326	326	0	0	0
251033956	PHOENIX	AZ		06/17/2025		0	0	(55)	0	0	(55)	0	1,451	1,451	0	0	0
250419827	CLEVELAND HEIGHTS	OH		06/13/2025		0	0	(16)	0	0	(16)	0	351	351	0	0	0
250423167	CINCINNATI	OH		06/13/2025		0	0	(11)	0	0	(11)	0	233	233	0	0	0
250420601	SAN ANTONIO	TX		06/13/2025		0	0	(18)	0	0	(18)	0	468	468	0	0	0
250302510	DETROIT	MI		06/13/2025		0	0	(9)	0	0	(9)	0	239	239	0	0	0
251033284	MARIANNA	AR		06/17/2025		0	0	(12)	0	0	(12)	0	271	271	0	0	0
251034677	PANAMA CITY BEACH	FL		06/17/2025		0	0	(44)	0	0	(44)	0	1,052	1,052	0	0	0
251034561	PASADENA	CA		06/17/2025		0	0	(80)	0	0	(80)	0	2,128	2,128	0	0	0
250411253	LEWISVILLE	TX		06/13/2025		0	0	(22)	0	0	(22)	0	495	495	0	0	0
250418928	CINCINNATI	OH		06/13/2025		0	0	(39)	0	0	(39)	0	1,052	1,052	0	0	0
250419900	PITTSBURGH	PA		06/13/2025		0	0	(23)	0	0	(23)	0	618	618	0	0	0
250416500	CANTON	OH		06/05/2025		0	0	(8)	0	0	(8)	0	212	212	0	0	0
250523768	OLD ORCHARD BEACH	ME		06/05/2025		0	0	(31)	0	0	(31)	0	961	961	0	0	0
250526324	ASHBURN	VA		06/05/2025		0	0	(58)	0	0	(58)	0	1,832	1,832	0	0	0
250422417	BRISTOL	CT		06/13/2025		0	0	(11)	0	0	(11)	0	274	274	0	0	0
251034646	LAKEWOOD RANCH	FL		06/17/2025		0	0	(110)	0	0	(110)	0	2,725	2,725	0	0	0
251035115	NORTH MYRTLE BEACH	SC		06/17/2025		0	0	(12)	0	0	(12)	0	262	262	0	0	0
040023905	ESSEX	NJ		06/11/2025		0	0	(363)	0	0	(363)	0	16,030	16,030	0	0	0
000116428	TEXAS CITY	TX		06/17/2025		0	0	(21)	0	0	(21)	0	689	689	0	0	0
251034893	ATHOL	ID		06/17/2025		0	0	(39)	0	0	(39)	0	949	949	0	0	0
000116531	MEDICAL LAKE	WA		06/17/2025		0	0	(14)	0	0	(14)	0	825	825	0	0	0
251034823	MISSOURI CITY	TX		06/17/2025		0	0	(24)	0	0	(24)	0	564	564	0	0	0
250302221	RACINE	WI		06/05/2025		0	0	(17)	0	0	(17)	0	475	475	0	0	0
251034529	SARASOTA	FL		06/17/2025		0	0	(104)	0	0	(104)	0	2,577	2,577	0	0	0
250423472	SAN DIEGO	CA		06/13/2025		0	0	(90)	0	0	(90)	0	2,483	2,483	0	0	0
250415890	ROCK HILL	SC		06/05/2025		0	0	(7)	0	0	(7)	0	251	251	0	0	0
250420031	HUDSON	FL		06/13/2025		0	0	(1,026)	0	0	(1,026)	0	23,295	23,295	0	0	0
040023658	HARRIS	TX		06/11/2025		0	0	(179)	0	0	(179)	0	5,370	5,370	0	0	0
250422730	JACKSONVILLE	FL		06/13/2025		0	0	(14)	0	0	(14)	0	351	351	0	0	0
250525383	GREENWOOD VILLAGE	CO		06/13/2025		0	0	(175)	0	0	(175)	0	4,912	4,912	0	0	0
250310018	PUEBLO	CO		06/20/2025		0	0	(12)	0	0	(12)	0	303	303	0	0	0
504152829	MACOMB	MI		06/17/2025		0	0	(371)	0	0	(371)	0	11,025	11,025	0	0	0
504153325	SAN CLEMENTE	CA		06/17/2025		0	0	(58)	0	0	(58)	0	3,629	3,629	0	0	0
503150981	DAVIS	CA		06/17/2025		0	0	(49)	0	0	(49)	0	2,398	2,398	0	0	0
504153469	HUDSONVILLE	MI		06/17/2025		0	0	(89)	0	0	(89)	0	3,715	3,715	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
504153055	CAPE CORAL	FL		06/17/2025		0	0	(7)	0	0	(7)	0	802	802	0	0	0
250309929	MONTGOMERY	AL		06/20/2025		0	0	(12)	0	0	(12)	0	313	313	0	0	0
504152936	KENNER	LA		06/17/2025		0	0	(20)	0	0	(20)	0	1,420	1,420	0	0	0
250423233	MILWAUKEE	WI		06/20/2025		0	0	(21)	0	0	(21)	0	550	550	0	0	0
250416203	LIMA	OH		06/20/2025		0	0	(13)	0	0	(13)	0	331	331	0	0	0
250524162	FONTANA	CA		06/20/2025		0	0	(35)	0	0	(35)	0	982	982	0	0	0
250530508	BERRYVILLE	VA		06/20/2025		0	0	(23)	0	0	(23)	0	633	633	0	0	0
504153004	STOCKTON	CA		06/17/2025		0	0	(1,094)	0	0	(1,094)	0	82,015	82,015	0	0	0
503151439	GLENDORA	CA		06/17/2025		0	0	(40)	0	0	(40)	0	1,016	1,016	0	0	0
250530417	MESQUITE	TX		06/20/2025		0	0	(13)	0	0	(13)	0	327	327	0	0	0
250306917	DEERFIELD BEACH	FL		06/20/2025		0	0	(14)	0	0	(14)	0	383	383	0	0	0
250523974	COLONIE	NY		06/20/2025		0	0	(27)	0	0	(27)	0	737	737	0	0	0
250530367	LANSING	MI		06/20/2025		0	0	(14)	0	0	(14)	0	366	366	0	0	0
504153358	DANIA	FL		06/17/2025		0	0	(27)	0	0	(27)	0	1,090	1,090	0	0	0
250423530	BRONX	NY		06/20/2025		0	0	(54)	0	0	(54)	0	1,523	1,523	0	0	0
250423480	MIDLAND	MI		06/20/2025		0	0	(15)	0	0	(15)	0	395	395	0	0	0
250525722	MYRTLE BEACH	SC		06/20/2025		0	0	(15)	0	0	(15)	0	409	409	0	0	0
250529351	FAIRFIELD TOWNSHIP	OH		06/20/2025		0	0	(21)	0	0	(21)	0	566	566	0	0	0
504152994	JOSHUA TREE	CA		06/17/2025		0	0	7	0	0	7	0	3,004	3,004	0	0	0
250422979	OXFORD	MS		06/20/2025		0	0	(26)	0	0	(26)	0	725	725	0	0	0
250422300	OKLAHOMA CITY	OK		06/20/2025		0	0	(13)	0	0	(13)	0	328	328	0	0	0
250529930	GULF SHORES	AL		06/20/2025		0	0	(20)	0	0	(20)	0	545	545	0	0	0
504152728	BAKERSFIELD	CA		06/17/2025		0	0	(15)	0	0	(15)	0	1,084	1,084	0	0	0
250524998	CHAPEL HILL	NC		06/20/2025		0	0	(43)	0	0	(43)	0	1,195	1,195	0	0	0
250530326	LANSING	MI		06/20/2025		0	0	(14)	0	0	(14)	0	366	366	0	0	0
504153261	ALPINE	CA		06/17/2025		0	0	(33)	0	0	(33)	0	3,202	3,202	0	0	0
250535465	SPRING	TX		06/20/2025		0	0	(18)	0	0	(18)	0	478	478	0	0	0
504153258	WHITTIER	CA		06/17/2025		0	0	(46)	0	0	(46)	0	3,783	3,783	0	0	0
250529302	COLUMBUS	OH		06/20/2025		0	0	(21)	0	0	(21)	0	585	585	0	0	0
503152008	DAYTON	OH		06/17/2025		0	0	(15)	0	0	(15)	0	612	612	0	0	0
250310026	PUEBLO	CO		06/20/2025		0	0	(14)	0	0	(14)	0	361	361	0	0	0
504153082	LEHI	UT		06/17/2025		0	0	(218)	0	0	(218)	0	10,150	10,150	0	0	0
250524576	SHIRLEY	NY		06/20/2025		0	0	(21)	0	0	(21)	0	582	582	0	0	0
250526290	KOLOA	HI		06/20/2025		0	0	(32)	0	0	(32)	0	881	881	0	0	0
504152679	VERO BEACH	FL		06/17/2025		0	0	(3)	0	0	(3)	0	1,152	1,152	0	0	0
250525813	PASADENA	CA		06/20/2025		0	0	(104)	0	0	(104)	0	2,942	2,942	0	0	0
250309861	MONTGOMERY	AL		06/20/2025		0	0	(11)	0	0	(11)	0	295	295	0	0	0
250416146	LIMA	OH		06/20/2025		0	0	(11)	0	0	(11)	0	279	279	0	0	0
503152616	MADISON	MS		06/17/2025		0	0	(15)	0	0	(15)	0	2,409	2,409	0	0	0
250419330	EVERETT	WA		06/20/2025		0	0	(25)	0	0	(25)	0	692	692	0	0	0
250415148	TRENTON	NJ		06/20/2025		0	0	(15)	0	0	(15)	0	387	387	0	0	0
504153250	GIRARD	OH		06/17/2025		0	0	(13)	0	0	(13)	0	453	453	0	0	0
250423019	ROTONDA WEST	FL		06/20/2025		0	0	(20)	0	0	(20)	0	530	530	0	0	0
504152737	LEBANON	OH		06/17/2025		0	0	(26)	0	0	(26)	0	1,288	1,288	0	0	0
503151273	SIMI VALLEY	CA		06/17/2025		0	0	14	0	0	14	0	3,810	3,810	0	0	0
250415213	TRENTON	NJ		06/20/2025		0	0	(15)	0	0	(15)	0	393	393	0	0	0
250530029	ATLANTA	GA		06/20/2025		0	0	(19)	0	0	(19)	0	521	521	0	0	0
250531670	DALE	TX		06/20/2025		0	0	(64)	0	0	(64)	0	1,814	1,814	0	0	0
250530235	SPRING	TX		06/20/2025		0	0	(23)	0	0	(23)	0	698	698	0	0	0
504152688	LOS ANGELES	CA		06/17/2025		0	0	(23)	0	0	(23)	0	2,200	2,200	0	0	0
504153450	NORWALK	CA		06/17/2025		0	0	(93)	0	0	(93)	0	1,955	1,955	0	0	0

SCHEDULE B - PART 3

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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
504152939	RICHMOND	CA		06/17/2025		0	0	(10)	0	0	(10)	0	257	257	0	0	0
504152769	RICHMOND	VA		06/17/2025		0	0	(7)	0	0	(7)	0	793	793	0	0	0
504153220	HOUSTON	TX		06/17/2025		0	0	(5)	0	0	(5)	0	551	551	0	0	0
250412988	TRENTON	NJ		06/20/2025		0	0	(14)	0	0	(14)	0	368	368	0	0	0
250530409	LAGUNA HILLS	CA		06/20/2025		0	0	(33)	0	0	(33)	0	923	923	0	0	0
250527595	MACON	GA		06/20/2025		0	0	(11)	0	0	(11)	0	294	294	0	0	0
250308079	MONROE	GA		06/20/2025		0	0	(14)	0	0	(14)	0	367	367	0	0	0
250415502	WINDHAM	NH		06/20/2025		0	0	(38)	0	0	(38)	0	1,056	1,056	0	0	0
503149932	KANSAS CITY	KS		06/17/2025		0	0	(22)	0	0	(22)	0	493	493	0	0	0
250414547	ROCHESTER	NY		06/20/2025		0	0	(11)	0	0	(11)	0	285	285	0	0	0
250307337	PITTSBURGH	PA		06/20/2025		0	0	(23)	0	0	(23)	0	635	635	0	0	0
503151255	NORTHVILLE	MI		06/17/2025		0	0	(67)	0	0	(67)	0	2,925	2,925	0	0	0
250529450	MIRAMAR	FL		06/20/2025		0	0	(23)	0	0	(23)	0	633	633	0	0	0
250528668	GREENSBORO	NC		06/20/2025		0	0	(12)	0	0	(12)	0	313	313	0	0	0
504153262	PORT HURON	MI		06/17/2025		0	0	(12)	0	0	(12)	0	227	227	0	0	0
250523982	ROCHESTER	NY		06/20/2025		0	0	(10)	0	0	(10)	0	247	247	0	0	0
250417524	SYRACUSE	NY		06/20/2025		0	0	(6)	0	0	(6)	0	162	162	0	0	0
504152681	NORTH FORT MYERS	FL		06/17/2025		0	0	(17)	0	0	(17)	0	421	421	0	0	0
250523800	MYRTLE BEACH	SC		06/20/2025		0	0	(11)	0	0	(11)	0	295	295	0	0	0
BB1387690	CARENCRO	LA		06/27/2025		0	0	5	0	0	5	0	1,483	1,483	0	0	0
BB1387670	CICERO	IL		06/27/2025		0	0	8	0	0	8	0	917	917	0	0	0
BB1396430	LANCASTER	CA		06/27/2025		0	0	213	0	0	213	0	1,729	1,729	0	0	0
BB1394530	LAUDERDALE LAKES	FL		06/27/2025		0	0	201	0	0	201	0	914	914	0	0	0
BB1395130	ALDINE	TX		06/27/2025		0	0	326	0	0	326	0	1,413	1,413	0	0	0
BB1395640	FAR ROCKAWAY	NY		06/27/2025		0	0	1	0	0	1	0	20	20	0	0	0
BB1394500	YOUNGSTOWN	OH		06/27/2025		0	0	101	0	0	101	0	452	452	0	0	0
BB1394570	WEST LAUREL	MD		06/27/2025		0	0	256	0	0	256	0	1,919	1,919	0	0	0
BB1395250	ROSAMOND	CA		06/27/2025		0	0	556	0	0	556	0	2,188	2,188	0	0	0
BB1395510	PENRYN	CA		06/27/2025		0	0	426	0	0	426	0	1,843	1,843	0	0	0
BB1394470	CHULA VISTA	CA		06/27/2025		0	0	511	0	0	511	0	2,021	2,021	0	0	0
063014575	DAPHNE	AL		06/27/2025		0	0	(10)	0	0	(10)	0	244	244	0	0	0
250413903	MILWAUKEE	WI		06/27/2025		0	0	(8)	0	0	(8)	0	295	295	0	0	0
250306289	FLATONIA	TX		06/27/2025		0	0	(15)	0	0	(15)	0	358	358	0	0	0
250415817	ROCK HILL	SC		06/27/2025		0	0	(11)	0	0	(11)	0	251	251	0	0	0
025040152	LAS VEGAS	NV		06/25/2025		0	0	(2)	0	0	(2)	0	1,247	1,247	0	0	0
081000610	ENGLEWOOD	CO		06/27/2025		0	0	(55)	0	0	(55)	0	2,368	2,368	0	0	0
250636156	ORLANDO	FL		06/26/2025		0	0	(8)	0	0	(8)	0	197	197	0	0	0
250417763	MYRTLE BEACH	SC		06/27/2025		0	0	(10)	0	0	(10)	0	237	237	0	0	0
250415908	ROCK HILL	SC		06/27/2025		0	0	(8)	0	0	(8)	0	247	247	0	0	0
250524394	BOCA RATON	FL		06/27/2025		0	0	(1,707)	0	0	(1,707)	0	67,390	67,390	0	0	0
098000005	LAKEWOOD	NJ		06/27/2025		0	0	(15)	0	0	(15)	0	381	381	0	0	0
025040450	GLENDALE	AZ		06/25/2025		0	0	(23)	0	0	(23)	0	1,334	1,334	0	0	0
250531381	SANTA CLARITA	CA		06/26/2025		0	0	(34)	0	0	(34)	0	904	904	0	0	0
250421252	ROYAL PALM BEACH	FL		06/27/2025		0	0	(26)	0	0	(26)	0	684	684	0	0	0
225048176	MARRERO	LA		06/27/2025		0	0	(14)	0	0	(14)	0	312	312	0	0	0
250419819	HOPKINSVILLE	KY		06/26/2025		0	0	(13)	0	0	(13)	0	322	322	0	0	0
250411196	PRESCOTT	AZ		06/27/2025		0	0	(15)	0	0	(15)	0	538	538	0	0	0
250421724	MCCORDSVILLE	IN		06/27/2025		0	0	(13)	0	0	(13)	0	406	406	0	0	0
081000493	TEXARKANA	TX		06/27/2025		0	0	(17)	0	0	(17)	0	358	358	0	0	0
025050236	PAPILLION	NE		06/25/2025		0	0	(18)	0	0	(18)	0	413	413	0	0	0
250411998	FRASER	CO		06/27/2025		0	0	2	0	0	2	0	1,239	1,239	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
063014104	FISHERVILLE	KY		06/27/2025		0	0	(43)	0	0	(43)	0	1,170	1,170	0	0	0
250534328	PHOENIX	AZ		06/26/2025		0	0	(44)	0	0	(44)	0	1,183	1,183	0	0	0
250416237	TUCSON	AZ		06/27/2025		0	0	(29)	0	0	(29)	0	685	685	0	0	0
025040730	MIAMI	FL		06/25/2025		0	0	(39)	0	0	(39)	0	1,322	1,322	0	0	0
025026975	POMONA	NY		06/27/2025		0	0	(54)	0	0	(54)	0	1,719	1,719	0	0	0
025040259	FALL RIVER	MA		06/25/2025		0	0	(57)	0	0	(57)	0	1,073	1,073	0	0	0
063014891	NEW ALBANY	IN		06/27/2025		0	0	(12)	0	0	(12)	0	289	289	0	0	0
525059294	BROOKLYN	NY		06/27/2025		0	0	(69)	0	0	(69)	0	2,611	2,611	0	0	0
250534518	FAIRFIELD	CT		06/26/2025		0	0	(98)	0	0	(98)	0	2,683	2,683	0	0	0
250423068	PHILADELPHIA	PA		06/27/2025		0	0	(7)	0	0	(7)	0	229	229	0	0	0
250307048	COLUMBUS	OH		06/27/2025		0	0	(17)	0	0	(17)	0	439	439	0	0	0
064000797	WAILUKU	HI		06/27/2025		0	0	(34)	0	0	(34)	0	1,361	1,361	0	0	0
250421716	MCCORDSVILLE	IN		06/27/2025		0	0	(13)	0	0	(13)	0	406	406	0	0	0
025040270	CEDAR CITY	UT		06/25/2025		0	0	(8)	0	0	(8)	0	1,068	1,068	0	0	0
250423209	EAST DUBLIN	GA		06/27/2025		0	0	(12)	0	0	(12)	0	331	331	0	0	0
250421666	MCCORDSVILLE	IN		06/27/2025		0	0	(13)	0	0	(13)	0	406	406	0	0	0
250420965	FORT WORTH	TX		06/27/2025		0	0	(30)	0	0	(30)	0	742	742	0	0	0
250535705	CAMDEN	NJ		06/26/2025		0	0	(27)	0	0	(27)	0	677	677	0	0	0
250410867	BALTIMORE	MD		06/27/2025		0	0	(27)	0	0	(27)	0	650	650	0	0	0
250416120	DETROIT	MI		06/27/2025		0	0	(24)	0	0	(24)	0	525	525	0	0	0
250418316	ROCHESTER	NY		06/27/2025		0	0	(13)	0	0	(13)	0	353	353	0	0	0
250531746	SOUTH FULTON	GA		06/26/2025		0	0	(16)	0	0	(16)	0	412	412	0	0	0
250421203	LEESBURG	VA		06/27/2025		0	0	(19)	0	0	(19)	0	518	518	0	0	0
015003408	FORT WALTON BEACH	FL		06/27/2025		0	0	(29)	0	0	(29)	0	588	588	0	0	0
250419108	BESSEMER	AL		06/27/2025		0	0	(7)	0	0	(7)	0	347	347	0	0	0
250414919	JACKSON	MS		06/26/2025		0	0	(13)	0	0	(13)	0	317	317	0	0	0
250525433	BEVERLY HILLS	FL		06/27/2025		0	0	(13)	0	0	(13)	0	330	330	0	0	0
250524220	BUFFALO	NY		06/26/2025		0	0	(10)	0	0	(10)	0	238	238	0	0	0
250414448	LARGO	FL		06/27/2025		0	0	(22)	0	0	(22)	0	391	391	0	0	0
250532165	LOS ANGELES	CA		06/26/2025		0	0	(115)	0	0	(115)	0	3,014	3,014	0	0	0
250415429	ROCK HILL	SC		06/27/2025		0	0	(12)	0	0	(12)	0	251	251	0	0	0
250531001	MILWAUKEE	WI		06/26/2025		0	0	(14)	0	0	(14)	0	395	395	0	0	0
250422771	DUNDALK	MD		06/27/2025		0	0	(14)	0	0	(14)	0	463	463	0	0	0
250412491	LYNN	MA		06/27/2025		0	0	(70)	0	0	(70)	0	1,767	1,767	0	0	0
025050056	MENIFEE	CA		06/25/2025		0	0	(13)	0	0	(13)	0	901	901	0	0	0
250525193	MARGARETVILLE	NY		06/26/2025		0	0	(18)	0	0	(18)	0	470	470	0	0	0
025050240	GLENWOOD	IA		06/25/2025		0	0	(11)	0	0	(11)	0	357	357	0	0	0
064001035	KIHEI	HI		06/27/2025		0	0	(166)	0	0	(166)	0	4,769	4,769	0	0	0
015003395	SPRINGFIELD	OH		06/27/2025		0	0	(10)	0	0	(10)	0	334	334	0	0	0
250422318	BOW MAR	CO		06/27/2025		0	0	(20)	0	0	(20)	0	1,125	1,125	0	0	0
250529625	MESQUITE	TX		06/26/2025		0	0	(16)	0	0	(16)	0	409	409	0	0	0
250416450	ROCK HILL	SC		06/27/2025		0	0	(8)	0	0	(8)	0	264	264	0	0	0
525016623	ELLENVILLE	NY		06/27/2025		0	0	(28)	0	0	(28)	0	579	579	0	0	0
025040675	LEANDER	TX		06/25/2025		0	0	(44)	0	0	(44)	0	1,251	1,251	0	0	0
025040261	CASTRO VALLEY	CA		06/25/2025		0	0	(48)	0	0	(48)	0	1,856	1,856	0	0	0
025050239	OMAHA	NE		06/25/2025		0	0	(14)	0	0	(14)	0	322	322	0	0	0
250419439	DALLAS	TX		06/27/2025		0	0	(16)	0	0	(16)	0	424	424	0	0	0
025050335	LOS ANGELES	CA		06/25/2025		0	0	(62)	0	0	(62)	0	1,941	1,941	0	0	0
250308491	LINDEN	AL		06/27/2025		0	0	(12)	0	0	(12)	0	254	254	0	0	0
250529385	PLAINFIELD	NJ		06/26/2025		0	0	(43)	0	0	(43)	0	1,158	1,158	0	0	0
250414265	NORTH VERSAILLES	PA		06/27/2025		0	0	(8)	0	0	(8)	0	288	288	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
250423332	GREENSBORO	NC		06/27/2025		0	0	(12)	0	0	(12)	0	265	265	0	0	0
063014892	JEFFERSONVILLE	IN		06/27/2025		0	0	(13)	0	0	(13)	0	308	308	0	0	0
250532777	WILKES BARRE	PA		06/26/2025		0	0	(10)	0	0	(10)	0	235	235	0	0	0
015003344	NORTH MYRTLE BEACH	SC		06/27/2025		0	0	(15)	0	0	(15)	0	433	433	0	0	0
025037608	BROOKLYN	NY		06/27/2025		0	0	(21)	0	0	(21)	0	688	688	0	0	0
025040414	APOLLO BEACH	FL		06/25/2025		0	0	(18)	0	0	(18)	0	1,768	1,768	0	0	0
250421617	LITTLE RIVER	SC		06/26/2025		0	0	(9)	0	0	(9)	0	225	225	0	0	0
250528809	CLEVELAND	OH		06/26/2025		0	0	(6)	0	0	(6)	0	151	151	0	0	0
087000186	GATEWAY	CO		06/27/2025		0	0	(14)	0	0	(14)	0	327	327	0	0	0
015003363	FORT WALTON BEACH	FL		06/27/2025		0	0	(502)	0	0	(502)	0	10,420	10,420	0	0	0
063014889	JEFFERSONVILLE	IN		06/27/2025		0	0	(18)	0	0	(18)	0	358	358	0	0	0
525048045	BRONX	NY		06/27/2025		0	0	(76)	0	0	(76)	0	2,345	2,345	0	0	0
250421880	MCCORDSVILLE	IN		06/27/2025		0	0	(13)	0	0	(13)	0	406	406	0	0	0
015003386	SPRINGFIELD	OH		06/27/2025		0	0	(7)	0	0	(7)	0	336	336	0	0	0
081000505	DACONO	CO		06/27/2025		0	0	(35)	0	0	(35)	0	909	909	0	0	0
040001487	CAPE CORAL	FL		06/27/2025		0	0	(46)	0	0	(46)	0	1,278	1,278	0	0	0
250414299	PITTSBURGH	PA		06/27/2025		0	0	(8)	0	0	(8)	0	267	267	0	0	0
250417607	COLORADO SPRINGS	CO		06/27/2025		0	0	(26)	0	0	(26)	0	751	751	0	0	0
250415130	AUBURN	NY		06/27/2025		0	0	(26)	0	0	(26)	0	530	530	0	0	0
250297405	CHICAGO HEIGHTS	IL		06/27/2025		0	0	(17)	0	0	(17)	0	659	659	0	0	0
063014796	LOUISVILLE	KY		06/27/2025		0	0	(36)	0	0	(36)	0	766	766	0	0	0
250309200	HOUSTON	TX		06/27/2025		0	0	(15)	0	0	(15)	0	411	411	0	0	0
250527587	PHILADELPHIA	PA		06/26/2025		0	0	(16)	0	0	(16)	0	426	426	0	0	0
250423183	MIDDLETOWN	OH		06/26/2025		0	0	(9)	0	0	(9)	0	210	210	0	0	0
250530946	TALLAHASSEE	FL		06/26/2025		0	0	(17)	0	0	(17)	0	426	426	0	0	0
250533874	FORTVILLE	IN		06/26/2025		0	0	(13)	0	0	(13)	0	318	318	0	0	0
015003410	PANAMA CITY BEACH	FL		06/27/2025		0	0	(26)	0	0	(26)	0	782	782	0	0	0
025050180	JERSEY CITY	NJ		06/25/2025		0	0	(10)	0	0	(10)	0	1,227	1,227	0	0	0
250422110	GAINESVILLE	GA		06/27/2025		0	0	(24)	0	0	(24)	0	565	565	0	0	0
250529633	PLAINFIELD	NJ		06/26/2025		0	0	(34)	0	0	(34)	0	900	900	0	0	0
250417003	ARLINGTON	TX		06/27/2025		0	0	(27)	0	0	(27)	0	451	451	0	0	0
250413465	MEMPHIS	TN		06/27/2025		0	0	(15)	0	0	(15)	0	366	366	0	0	0
025058894	BROOKLYN	NY		06/27/2025		0	0	(134)	0	0	(134)	0	3,517	3,517	0	0	0
250533130	SOLON	OH		06/26/2025		0	0	(53)	0	0	(53)	0	1,406	1,406	0	0	0
225058748	INWOOD	NY		06/27/2025		0	0	(44)	0	0	(44)	0	1,411	1,411	0	0	0
250533080	MILLERSBURG	PA		06/26/2025		0	0	(12)	0	0	(12)	0	286	286	0	0	0
060000263	FAIRDALE	KY		06/27/2025		0	0	(18)	0	0	(18)	0	269	269	0	0	0
999000264	MT WASHINGTON	KY		06/27/2025		0	0	(29)	0	0	(29)	0	678	678	0	0	0
250419009	WINTER GARDEN	FL		06/27/2025		0	0	(33)	0	0	(33)	0	958	958	0	0	0
025050238	OMAHA	NE		06/25/2025		0	0	(18)	0	0	(18)	0	422	422	0	0	0
250410909	BALTIMORE	MD		06/27/2025		0	0	(16)	0	0	(16)	0	379	379	0	0	0
029001359	ELIZABETH	CO		06/27/2025		0	0	(44)	0	0	(44)	0	2,310	2,310	0	0	0
250420346	GARY	IN		06/26/2025		0	0	(10)	0	0	(10)	0	240	240	0	0	0
250302577	REVERE	MA		06/26/2025		0	0	(90)	0	0	(90)	0	2,457	2,457	0	0	0
250411089	OCALA	FL		06/27/2025		0	0	(9)	0	0	(9)	0	444	444	0	0	0
025050534	GROVE	OK		06/25/2025		0	0	(101)	0	0	(101)	0	2,253	2,253	0	0	0
250529740	PANAMA CITY BEACH	FL		06/26/2025		0	0	(21)	0	0	(21)	0	565	565	0	0	0
250531720	CAPE CORAL	FL		06/26/2025		0	0	(70)	0	0	(70)	0	1,892	1,892	0	0	0
025050100	PHILOMATH	OR		06/25/2025		0	0	(30)	0	0	(30)	0	994	994	0	0	0
063014751	MCALLEN	TX		06/27/2025		0	0	(55)	0	0	(55)	0	1,262	1,262	0	0	0
525027220	SUFFERN	NY		06/27/2025		0	0	(61)	0	0	(61)	0	1,927	1,927	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
025050151	VISTA AREA	CA		06/25/2025		0	0	(66)	0	0	(66)	0	2,790	2,790	0	0	0
250421872	MCCORDSVILLE	IN		06/27/2025		0	0	(13)	0	0	(13)	0	406	406	0	0	0
025040714	FRISCO	TX		06/25/2025		0	0	(42)	0	0	(42)	0	1,538	1,538	0	0	0
081000478	LAWTON	OK		06/27/2025		0	0	(31)	0	0	(31)	0	735	735	0	0	0
250419496	ARLINGTON	TX		06/27/2025		0	0	(18)	0	0	(18)	0	422	422	0	0	0
063015046	GULF SHORES	AL		06/27/2025		0	0	(44)	0	0	(44)	0	955	955	0	0	0
250421963	WACO	TX		06/26/2025		0	0	(12)	0	0	(12)	0	301	301	0	0	0
250415585	ANDERSON	SC		06/27/2025		0	0	(12)	0	0	(12)	0	304	304	0	0	0
025040472	NEW BEDFORD	MA		06/25/2025		0	0	(44)	0	0	(44)	0	1,779	1,779	0	0	0
040001446	MANCHESTER	CT		06/27/2025		0	0	(48)	0	0	(48)	0	758	758	0	0	0
063014164	LOUISVILLE	KY		06/27/2025		0	0	(19)	0	0	(19)	0	343	343	0	0	0
064001052	LAHAINA	HI		06/27/2025		0	0	(28)	0	0	(28)	0	954	954	0	0	0
025048081	BROOKLYN	NY		06/27/2025		0	0	(94)	0	0	(94)	0	2,462	2,462	0	0	0
250415866	MONTGOMERY	AL		06/27/2025		0	0	(12)	0	0	(12)	0	264	264	0	0	0
250419124	BLUE BELL	PA		06/27/2025		0	0	(9)	0	0	(9)	0	355	355	0	0	0
250529419	NORTH WILDWOOD	NJ		06/27/2025		0	0	(66)	0	0	(66)	0	1,387	1,387	0	0	0
098000018	ISLE OF PALMS	SC		06/27/2025		0	0	(106)	0	0	(106)	0	4,318	4,318	0	0	0
250422987	PARKER	CO		06/27/2025		0	0	(17)	0	0	(17)	0	759	759	0	0	0
525016621	ELLENVILLE	NY		06/27/2025		0	0	(18)	0	0	(18)	0	703	703	0	0	0
025050242	PAPILLION	NE		06/25/2025		0	0	(19)	0	0	(19)	0	443	443	0	0	0
250527645	PHILADELPHIA	PA		06/26/2025		0	0	(24)	0	0	(24)	0	645	645	0	0	0
015003346	FORT WALTON BEACH	FL		06/27/2025		0	0	(22)	0	0	(22)	0	329	329	0	0	0
250416666	DALLAS	TX		06/27/2025		0	0	(17)	0	0	(17)	0	295	295	0	0	0
250415262	NEW HAVEN	CT		06/27/2025		0	0	(22)	0	0	(22)	0	1,408	1,408	0	0	0
250412616	SANFORD	FL		06/26/2025		0	0	(18)	0	0	(18)	0	473	473	0	0	0
EL5058002	SPOKANE	WA		06/27/2025		0	0	(15)	0	0	(15)	0	796	796	0	0	0
250417458	SEVIERVILLE	TN		06/27/2025		0	0	(165)	0	0	(165)	0	3,239	3,239	0	0	0
250417037	HOLMDEL	NJ		06/27/2025		0	0	(362)	0	0	(362)	0	13,000	13,000	0	0	0
250310091	MONTGOMERY	AL		06/27/2025		0	0	(9)	0	0	(9)	0	326	326	0	0	0
250423076	ROUND ROCK	TX		06/27/2025		0	0	(12)	0	0	(12)	0	1,312	1,312	0	0	0
250524055	LOS ANGELES	CA		06/26/2025		0	0	(101)	0	0	(101)	0	2,662	2,662	0	0	0
063015056	SHEPHERDSVILLE	KY		06/27/2025		0	0	(67)	0	0	(67)	0	1,778	1,778	0	0	0
250534757	ELIZABETHTOWN	NC		06/26/2025		0	0	(65)	0	0	(65)	0	1,706	1,706	0	0	0
925037400	WOODMERE	NY		06/27/2025		0	0	(46)	0	0	(46)	0	1,687	1,687	0	0	0
025030072	FARMINGTON	UT		06/25/2025		0	0	(44)	0	0	(44)	0	3,110	3,110	0	0	0
OV3780873	MADISONVILLE	KY		06/30/2025		0	0	(12)	0	0	(12)	0	283	283	0	0	0
OV3781513	BOYNTON BEACH	FL		06/30/2025		0	0	(15)	0	0	(15)	0	427	427	0	0	0
OV3790531	YORKVILLE	IL		06/30/2025		0	0	(53)	0	0	(53)	0	1,441	1,441	0	0	0
OV3726471	TULSA	OK		06/30/2025		0	0	(32)	0	0	(32)	0	1,710	1,710	0	0	0
OV3781517	JOLIET	IL		06/30/2025		0	0	(12)	0	0	(12)	0	363	363	0	0	0
OV3781512	JESSUP	PA		06/30/2025		0	0	(11)	0	0	(11)	0	374	374	0	0	0
OV3785370	BALTIMORE	MD		06/30/2025		0	0	(37)	0	0	(37)	0	1,091	1,091	0	0	0
OV3774053	CLEVELAND	OH		06/30/2025		0	0	(10)	0	0	(10)	0	183	183	0	0	0
OV3774046	WAVELAND	MS		06/30/2025		0	0	(14)	0	0	(14)	0	285	285	0	0	0
052948759	VALENCIA	CA		06/30/2025		0	0	(35)	0	0	(35)	0	1,044	1,044	0	0	0
250428210	ANTIOCH	TN		06/30/2025		0	0	(13)	0	0	(13)	0	520	520	0	0	0
250428354	KINGSTON	TN		06/30/2025		0	0	(18)	0	0	(18)	0	299	299	0	0	0
250428480	JENSEN BEACH	FL		06/30/2025		0	0	(29)	0	0	(29)	0	578	578	0	0	0
052944227	TULSA	OK		06/30/2025		0	0	(35)	0	0	(35)	0	639	639	0	0	0
052943477	BAKERSFIELD	CA		06/30/2025		0	0	(14)	0	0	(14)	0	362	362	0	0	0
241125327	LARGO	FL		06/30/2025		0	0	(20)	0	0	(20)	0	396	396	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
250428226	WINTER HAVEN	FL		06/30/2025		0	0	(6)	0	0	(6)	0	225	225	0	0	0
250428584	CARROLLTON	GA		06/30/2025		0	0	(34)	0	0	(34)	0	642	642	0	0	0
052943848	UNION CITY	NJ		06/30/2025		0	0	(49)	0	0	(49)	0	1,238	1,238	0	0	0
052943836	FRASER	CO		06/30/2025		0	0	(23)	0	0	(23)	0	1,480	1,480	0	0	0
052948760	FORT MYERS	FL		06/30/2025		0	0	(22)	0	0	(22)	0	302	302	0	0	0
250428479	PORT SAINT LUCIE	FL		06/30/2025		0	0	(25)	0	0	(25)	0	441	441	0	0	0
052937250	GREENWOOD VILLAGE	CO		06/30/2025		0	0	(146)	0	0	(146)	0	5,871	5,871	0	0	0
052933345	MIAMISBURG	OH		06/30/2025		0	0	(12)	0	0	(12)	0	341	341	0	0	0
052945911	COMMERCE CITY	CO		06/30/2025		0	0	(95)	0	0	(95)	0	2,806	2,806	0	0	0
250327310	SALADO	TX		06/30/2025		0	0	(107)	0	0	(107)	0	1,936	1,936	0	0	0
250428134	WINTER PARK	FL		06/30/2025		0	0	(168)	0	0	(168)	0	3,900	3,900	0	0	0
250428157	LANCASTER	CA		06/30/2025		0	0	(28)	0	0	(28)	0	557	557	0	0	0
052943923	LONGMONT	CO		06/30/2025		0	0	(16)	0	0	(16)	0	430	430	0	0	0
052943946	YUCAIPA	CA		06/30/2025		0	0	(61)	0	0	(61)	0	1,132	1,132	0	0	0
052943432	CHESTER	PA		06/30/2025		0	0	(12)	0	0	(12)	0	278	278	0	0	0
052930972	ATTLEBORO	MA		06/30/2025		0	0	(46)	0	0	(46)	0	1,402	1,402	0	0	0
052937505	HEMPSTEAD	NY		06/30/2025		0	0	(50)	0	0	(50)	0	1,314	1,314	0	0	0
052948358	SOMERS	NY		06/30/2025		0	0	(69)	0	0	(69)	0	1,252	1,252	0	0	0
250428387	LAKEWOOD	CA		06/30/2025		0	0	(79)	0	0	(79)	0	3,080	3,080	0	0	0
052945642	BROOKLYN	NY		06/30/2025		0	0	(88)	0	0	(88)	0	1,589	1,589	0	0	0
052946014	GREELEY	CO		06/30/2025		0	0	(71)	0	0	(71)	0	1,861	1,861	0	0	0
250428632	NORTH RICHLAND HILLS	TX		06/30/2025		0	0	(54)	0	0	(54)	0	1,112	1,112	0	0	0
052944067	NEW PHILADELPHIA	OH		06/30/2025		0	0	(17)	0	0	(17)	0	386	386	0	0	0
250428690	JACKSONVILLE	FL		06/30/2025		0	0	(60)	0	0	(60)	0	1,162	1,162	0	0	0
052942679	TROY	NY		06/30/2025		0	0	(16)	0	0	(16)	0	216	216	0	0	0
052948905	NEWARK	NJ		06/30/2025		0	0	(54)	0	0	(54)	0	1,298	1,298	0	0	0
250327698	CHARLOTTE	NC		06/30/2025		0	0	(19)	0	0	(19)	0	371	371	0	0	0
052945879	MONTGOMERY	IL		06/30/2025		0	0	(81)	0	0	(81)	0	1,961	1,961	0	0	0
052948316	JACKSON	NJ		06/30/2025		0	0	(39)	0	0	(39)	0	1,048	1,048	0	0	0
BB1325790	MURFREESBORO	TN		07/23/2025		0	0	110	0	0	110	0	1,249	1,249	0	0	0
BB1325570	OJUS	FL		07/23/2025		0	0	7	0	0	7	0	377	377	0	0	0
BB1325620	BIG BEAR LAKE	CA		07/23/2025		0	0	(1)	0	0	(1)	0	1,210	1,210	0	0	0
BB1325650	SPRING	TX		07/23/2025		0	0	146	0	0	146	0	1,667	1,667	0	0	0
BB1325700	BAKERSFIELD	CA		07/23/2025		0	0	75	0	0	75	0	729	729	0	0	0
BB1325590	ARLINGTON	TX		07/23/2025		0	0	21	0	0	21	0	677	677	0	0	0
BB1325670	HOUSTON	TX		07/23/2025		0	0	45	0	0	45	0	378	378	0	0	0
BB1325780	RIDGEWOOD	NY		07/23/2025		0	0	121	0	0	121	0	1,647	1,647	0	0	0
OV3793207	ROSWELL	NM		07/29/2025		0	0	(17)	0	0	(17)	0	557	557	0	0	0
OV3845033	THORNTON	CO		07/29/2025		0	0	(18)	0	0	(18)	0	736	736	0	0	0
OV3793235	NANTICOKE	PA		07/29/2025		0	0	(8)	0	0	(8)	0	291	291	0	0	0
250428596	PHILADELPHIA	PA		07/25/2025		0	0	(9)	0	0	(9)	0	198	198	0	0	0
250528890	PORTSMOUTH	VA		07/31/2025		0	0	(13)	0	0	(13)	0	393	393	0	0	0
250529183	LUMBERTON	TX		07/25/2025		0	0	(33)	0	0	(33)	0	855	855	0	0	0
250525508	INVERNESS	FL		07/31/2025		0	0	(15)	0	0	(15)	0	407	407	0	0	0
250636933	COLUMBIA	SC		07/03/2025		0	0	(10)	0	0	(10)	0	239	239	0	0	0
250525771	WINSTON SALEM	NC		07/31/2025		0	0	(19)	0	0	(19)	0	535	535	0	0	0
052940696	HESPERIA	CA		07/25/2025		0	0	(33)	0	0	(33)	0	824	824	0	0	0
250640794	SPARKS	NV		07/17/2025		0	0	(27)	0	0	(27)	0	590	590	0	0	0
250535325	MILWAUKEE	WI		07/10/2025		0	0	(15)	0	0	(15)	0	420	420	0	0	0
052943475	CHESTER	PA		07/25/2025		0	0	(21)	0	0	(21)	0	474	474	0	0	0
251035424	LAS VEGAS	NV		07/01/2025		0	0	(37)	0	0	(37)	0	867	867	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
000126476	OLYMPIA	WA		07/22/2025		0	0	(43)	0	0	(43)	0	1,160	1,160	0	0	0
250642048	SANTA ROSA BEACH	FL		07/17/2025		0	0	(43)	0	0	(43)	0	953	953	0	0	0
251036216	SEATTLE	WA		08/01/2025		0	0	(130)	0	0	(130)	0	3,133	3,133	0	0	0
250636420	SPRING HILL	FL		07/17/2025		0	0	(17)	0	0	(17)	0	354	354	0	0	0
250640273	VIRGINIA	MN		07/24/2025		0	0	(10)	0	0	(10)	0	277	277	0	0	0
251034889	HAMBURG	NJ		07/01/2025		0	0	(18)	0	0	(18)	0	392	392	0	0	0
250533049	RIVERSIDE	RI		07/24/2025		0	0	(25)	0	0	(25)	0	756	756	0	0	0
EL1052975	HOUSTON	TX		07/25/2025		0	0	(82)	0	0	(82)	0	2,491	2,491	0	0	0
251035093	LAKE WINNEBAGO	MO		08/01/2025		0	0	(154)	0	0	(154)	0	3,719	3,719	0	0	0
052974208	RIVERSIDE	CA		07/25/2025		0	0	(42)	0	0	(42)	0	1,138	1,138	0	0	0
251034875	CORONADO	CA		07/01/2025		0	0	(648)	0	0	(648)	0	15,421	15,421	0	0	0
504152894	COLUMBIA FALLS	MT		07/01/2025		0	0	(23)	0	0	(23)	0	1,360	1,360	0	0	0
250529322	PERRIS	CA		07/25/2025		0	0	(63)	0	0	(63)	0	2,182	2,182	0	0	0
251034996	PALATINE	IL		08/01/2025		0	0	(40)	0	0	(40)	0	900	900	0	0	0
250533189	WARWICK	RI		07/24/2025		0	0	(28)	0	0	(28)	0	843	843	0	0	0
250530300	MYRTLE BEACH	SC		07/03/2025		0	0	(15)	0	0	(15)	0	376	376	0	0	0
250641727	VALLEY STREAM	NY		07/24/2025		0	0	(34)	0	0	(34)	0	1,163	1,163	0	0	0
250534393	PITTSBURGH	PA		07/10/2025		0	0	(14)	0	0	(14)	0	309	309	0	0	0
250636800	YORK	PA		07/17/2025		0	0	(28)	0	0	(28)	0	613	613	0	0	0
503149227	SOUTH HOUSTON	TX		07/01/2025		0	0	(16)	0	0	(16)	0	556	556	0	0	0
250183589	CINCINNATI	OH		07/10/2025		0	0	(14)	0	0	(14)	0	355	355	0	0	0
250412806	LAGO VISTA	TX		07/03/2025		0	0	(38)	0	0	(38)	0	1,003	1,003	0	0	0
251034620	RICHMOND	TX		07/01/2025		0	0	(52)	0	0	(52)	0	1,207	1,207	0	0	0
052943963	BERKELEY	CA		07/25/2025		0	0	(65)	0	0	(65)	0	1,520	1,520	0	0	0
052945478	RANCHO CUCAMONGA	CA		07/25/2025		0	0	(25)	0	0	(25)	0	661	661	0	0	0
250532983	COLUMBUS	OH		07/10/2025		0	0	(28)	0	0	(28)	0	809	809	0	0	0
052948744	NASHVILLE	TN		07/25/2025		0	0	(84)	0	0	(84)	0	2,345	2,345	0	0	0
000130188	ANAHEIM	CA		07/22/2025		0	0	(41)	0	0	(41)	0	2,524	2,524	0	0	0
251035127	SAINT PETERSBURG	FL		07/01/2025		0	0	(44)	0	0	(44)	0	1,032	1,032	0	0	0
250638715	POMPANO BEACH	FL		07/17/2025		0	0	(33)	0	0	(33)	0	733	733	0	0	0
000130435	VERO BEACH	FL		07/22/2025		0	0	(19)	0	0	(19)	0	326	326	0	0	0
251034839	DAVISON	MI		07/01/2025		0	0	(34)	0	0	(34)	0	776	776	0	0	0
250532470	MILLBROOK	AL		07/03/2025		0	0	(7)	0	0	(7)	0	169	169	0	0	0
000122975	MEMPHIS	TN		07/22/2025		0	0	(8)	0	0	(8)	0	237	237	0	0	0
025030061	PENITAS	TX		07/15/2025		0	0	(17)	0	0	(17)	0	395	395	0	0	0
000132855	RANCHO SANTA MARGARITA	CA		07/31/2025		0	0	(14)	0	0	(14)	0	781	781	0	0	0
251035895	PANAMA CITY BEACH	FL		08/01/2025		0	0	(386)	0	0	(386)	0	8,955	8,955	0	0	0
250639044	LITHONIA	GA		07/10/2025		0	0	(26)	0	0	(26)	0	623	623	0	0	0
000131119	RIVERSIDE	CA		07/22/2025		0	0	(52)	0	0	(52)	0	1,688	1,688	0	0	0
052945465	BRECKENRIDGE	CO		07/25/2025		0	0	(57)	0	0	(57)	0	1,985	1,985	0	0	0
000116473	FORT MYERS	FL		07/22/2025		0	0	(20)	0	0	(20)	0	739	739	0	0	0
250638996	MASON	TN		07/31/2025		0	0	(12)	0	0	(12)	0	335	335	0	0	0
251035285	ALBUQUERQUE	NM		07/01/2025		0	0	(25)	0	0	(25)	0	586	586	0	0	0
250644200	INDIANAPOLIS	IN		07/24/2025		0	0	(11)	0	0	(11)	0	359	359	0	0	0
000128155	INDIAN LAND	SC		07/22/2025		0	0	(45)	0	0	(45)	0	1,540	1,540	0	0	0
251035394	MIRAMAR BEACH	FL		08/01/2025		0	0	(83)	0	0	(83)	0	1,936	1,936	0	0	0
052935188	FORT MYERS	FL		07/25/2025		0	0	(6)	0	0	(6)	0	139	139	0	0	0
052945898	BERLIN	NJ		07/25/2025		0	0	(29)	0	0	(29)	0	520	520	0	0	0
EL7000127	RIVERVIEW	FL		07/22/2025		0	0	(23)	0	0	(23)	0	842	842	0	0	0
000129989	ORLANDO	FL		07/22/2025		0	0	(29)	0	0	(29)	0	1,130	1,130	0	0	0
503149590	LAKE WORTH BEACH	FL		07/01/2025		0	0	(49)	0	0	(49)	0	896	896	0	0	0

SCHEDULE B - PART 3

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					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
251035692	SAN DIEGO	CA		08/01/2025		0	0	(32)	0	0	(32)	0	742	742	0	0	0
504153121	NORCO	CA		07/16/2025		0	0	(21)	0	0	(21)	0	2,869	2,869	0	0	0
250428650	SHERMAN OAKS	CA		07/25/2025		0	0	(549)	0	0	(549)	0	17,773	17,773	0	0	0
251034719	NEW PORT RICHEY	FL		07/01/2025		0	0	(28)	0	0	(28)	0	657	657	0	0	0
000125199	PALMDALE	CA		07/22/2025		0	0	(23)	0	0	(23)	0	544	544	0	0	0
251035412	SAN ANTONIO	TX		07/01/2025		0	0	(24)	0	0	(24)	0	551	551	0	0	0
052944226	LIVE OAK	TX		07/25/2025		0	0	(10)	0	0	(10)	0	246	246	0	0	0
000134008	GALVESTON	TX		07/22/2025		0	0	(21)	0	0	(21)	0	497	497	0	0	0
250636446	MYRTLE BEACH	SC		07/17/2025		0	0	(11)	0	0	(11)	0	233	233	0	0	0
250524022	ALBUQUERQUE	NM		07/17/2025		0	0	(44)	0	0	(44)	0	980	980	0	0	0
504153350	SAN DIEGO	CA		07/01/2025		0	0	(36)	0	0	(36)	0	1,671	1,671	0	0	0
250528866	SAN MARCOS	CA		07/03/2025		0	0	(115)	0	0	(115)	0	3,117	3,117	0	0	0
250527652	STANWOOD	MI		07/10/2025		0	0	(13)	0	0	(13)	0	342	342	0	0	0
251035509	CHICAGO	IL		08/01/2025		0	0	(18)	0	0	(18)	0	402	402	0	0	0
250531258	GLENBURN	ME		07/10/2025		0	0	(23)	0	0	(23)	0	635	635	0	0	0
250643905	AUBREY	TX		07/24/2025		0	0	(31)	0	0	(31)	0	829	829	0	0	0
250644366	BON AQUA	TN		07/24/2025		0	0	(22)	0	0	(22)	0	665	665	0	0	0
EL1052967	ATLANTA	GA		07/25/2025		0	0	(14)	0	0	(14)	0	239	239	0	0	0
251035102	SAN DIEGO	CA		07/01/2025		0	0	(35)	0	0	(35)	0	823	823	0	0	0
504152868	EUREKA	MT		07/01/2025		0	0	(10)	0	0	(10)	0	1,709	1,709	0	0	0
250410917	DETROIT	MI		07/03/2025		0	0	(10)	0	0	(10)	0	243	243	0	0	0
052943797	CARLSBAD	CA		07/25/2025		0	0	(10)	0	0	(10)	0	5,653	5,653	0	0	0
503152579	CINCINNATI	OH		07/01/2025		0	0	(7)	0	0	(7)	0	536	536	0	0	0
250534492	PITTSBURGH	PA		07/10/2025		0	0	(13)	0	0	(13)	0	294	294	0	0	0
250532074	KOKOMO	IN		07/03/2025		0	0	(10)	0	0	(10)	0	241	241	0	0	0
251035190	EUREKA	CA		07/01/2025		0	0	(44)	0	0	(44)	0	1,023	1,023	0	0	0
251035599	DESOTO	TX		08/01/2025		0	0	(31)	0	0	(31)	0	735	735	0	0	0
251035902	BOLINGBROOK	IL		08/01/2025		0	0	(21)	0	0	(21)	0	494	494	0	0	0
250640547	PHOENIX	AZ		07/10/2025		0	0	(12)	0	0	(12)	0	283	283	0	0	0
000124256	ROUND ROCK	TX		07/22/2025		0	0	(55)	0	0	(55)	0	1,803	1,803	0	0	0
000126941	WHEAT RIDGE	CO		07/22/2025		0	0	(19)	0	0	(19)	0	557	557	0	0	0
000125801	LAS VEGAS	NV		07/22/2025		0	0	(149)	0	0	(149)	0	3,768	3,768	0	0	0
251035655	DRIGGS	ID		08/01/2025		0	0	(75)	0	0	(75)	0	1,787	1,787	0	0	0
251035345	ARLINGTON	TX		07/01/2025		0	0	(25)	0	0	(25)	0	573	573	0	0	0
251035224	PANAMA CITY BEACH	FL		07/01/2025		0	0	(21)	0	0	(21)	0	480	480	0	0	0
250428689	BALLWIN	MO		07/25/2025		0	0	(40)	0	0	(40)	0	895	895	0	0	0
EL7000127	LAKEVILLE	MN		07/31/2025		0	0	(22)	0	0	(22)	0	538	538	0	0	0
000128353	NORTH LAS VEGAS	NV		07/22/2025		0	0	(22)	0	0	(22)	0	692	692	0	0	0
250644564	DENTON	MD		07/31/2025		0	0	(12)	0	0	(12)	0	317	317	0	0	0
250747755	NASHVILLE	TN		07/31/2025		0	0	(17)	0	0	(17)	0	672	672	0	0	0
250534484	PITTSBURGH	PA		07/10/2025		0	0	(12)	0	0	(12)	0	273	273	0	0	0
250529434	HERCULES	CA		07/25/2025		0	0	(56)	0	0	(56)	0	1,462	1,462	0	0	0
250639259	BRADENTON	FL		07/24/2025		0	0	(21)	0	0	(21)	0	622	622	0	0	0
250418308	SAINT LOUIS	MO		07/03/2025		0	0	(14)	0	0	(14)	0	347	347	0	0	0
250428447	ANDERSON	CA		07/25/2025		0	0	(33)	0	0	(33)	0	585	585	0	0	0
250525490	INVERNESS	FL		07/31/2025		0	0	(14)	0	0	(14)	0	384	384	0	0	0
052974948	EL PASO	TX		07/25/2025		0	0	(57)	0	0	(57)	0	1,188	1,188	0	0	0
250533510	NIAGARA FALLS	NY		07/17/2025		0	0	(11)	0	0	(11)	0	300	300	0	0	0
240924014	MIAMI BEACH	FL		07/25/2025		0	0	(72)	0	0	(72)	0	1,485	1,485	0	0	0
504153398	SPRINGFIELD	MA		07/01/2025		0	0	(5)	0	0	(5)	0	726	726	0	0	0
052944047	NEW YORK	NY		07/25/2025		0	0	(6,875)	0	0	(6,875)	0	121,754	121,754	0	0	0

SCHEDULE B - PART 3

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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
250637865	LEWISVILLE	TX		07/10/2025		0	0	(25)	0	0	(25)	0	706	706	0	0	0
000126797	LITTLETON	CO		07/22/2025		0	0	(34)	0	0	(34)	0	856	856	0	0	0
EL7000127	MODESTO	CA		07/22/2025		0	0	(48)	0	0	(48)	0	1,308	1,308	0	0	0
251035535	PAWTUCKET	RI		08/01/2025		0	0	(39)	0	0	(39)	0	927	927	0	0	0
250638053	MARION	OH		07/17/2025		0	0	(9)	0	0	(9)	0	244	244	0	0	0
000128488	MUNCIE	IN		07/22/2025		0	0	(23)	0	0	(23)	0	551	551	0	0	0
250533650	NAPLES	FL		07/24/2025		0	0	(9)	0	0	(9)	0	248	248	0	0	0
250531886	CRANSTON	RI		07/24/2025		0	0	(25)	0	0	(25)	0	751	751	0	0	0
250529052	VAN NUYS	CA		07/25/2025		0	0	(38)	0	0	(38)	0	1,658	1,658	0	0	0
504152694	PORT CHARLOTTE	FL		07/16/2025		0	0	(6)	0	0	(6)	0	928	928	0	0	0
250528841	HUMBLE	TX		07/03/2025		0	0	(16)	0	0	(16)	0	401	401	0	0	0
251034541	PHOENIX	AZ		07/01/2025		0	0	(135)	0	0	(135)	0	3,196	3,196	0	0	0
000127225	WATSONTOWN	PA		07/22/2025		0	0	(23)	0	0	(23)	0	540	540	0	0	0
250528726	ROCHESTER	NY		07/31/2025		0	0	(12)	0	0	(12)	0	442	442	0	0	0
250418431	BAYONNE	NJ		07/03/2025		0	0	(55)	0	0	(55)	0	1,480	1,480	0	0	0
250418944	KENOSHA	WI		07/03/2025		0	0	(13)	0	0	(13)	0	357	357	0	0	0
250530003	CHICAGO RIDGE	IL		07/10/2025		0	0	(10)	0	0	(10)	0	270	270	0	0	0
250531217	CASPER	WY		07/10/2025		0	0	(28)	0	0	(28)	0	808	808	0	0	0
052948842	MYRTLE BEACH	SC		07/25/2025		0	0	(20)	0	0	(20)	0	545	545	0	0	0
250534096	DENISON	TX		07/10/2025		0	0	(13)	0	0	(13)	0	361	361	0	0	0
052948893	INDIAN WELLS	CA		07/25/2025		0	0	(107)	0	0	(107)	0	3,039	3,039	0	0	0
250643608	TAMPA	FL		07/24/2025		0	0	(18)	0	0	(18)	0	584	584	0	0	0
250525607	PEMBROKE PINES	FL		07/10/2025		0	0	(11)	0	0	(11)	0	244	244	0	0	0
251034890	CYPRESS	TX		07/01/2025		0	0	(21)	0	0	(21)	0	481	481	0	0	0
000131235	PORTLAND	OR		07/22/2025		0	0	(32)	0	0	(32)	0	907	907	0	0	0
052948939	WOONSOCKET	RI		07/25/2025		0	0	(20)	0	0	(20)	0	411	411	0	0	0
250534336	NAPLES	FL		07/03/2025		0	0	(3,841)	0	0	(3,841)	0	101,371	101,371	0	0	0
504152712	NAPLES	FL		07/16/2025		0	0	(15)	0	0	(15)	0	1,530	1,530	0	0	0
025040709	MADERA	CA		07/15/2025		0	0	(55)	0	0	(55)	0	1,302	1,302	0	0	0
052977210	MONROE	NY		07/25/2025		0	0	(50)	0	0	(50)	0	1,359	1,359	0	0	0
250526571	WILDWOOD	FL		07/10/2025		0	0	(15)	0	0	(15)	0	370	370	0	0	0
250412715	CHESHIRE	CT		07/03/2025		0	0	(8)	0	0	(8)	0	212	212	0	0	0
250420106	BEVERLY HILLS	FL		07/17/2025		0	0	(36)	0	0	(36)	0	804	804	0	0	0
250428515	DETROIT	MI		07/25/2025		0	0	(26)	0	0	(26)	0	481	481	0	0	0
251035211	BARRINGTON	IL		07/01/2025		0	0	(18)	0	0	(18)	0	397	397	0	0	0
000129538	GOLDEN	CO		07/22/2025		0	0	(49)	0	0	(49)	0	1,736	1,736	0	0	0
251035238	ORLANDO	FL		08/01/2025		0	0	(126)	0	0	(126)	0	2,951	2,951	0	0	0
251035192	EWING	NJ		08/01/2025		0	0	(135)	0	0	(135)	0	3,182	3,182	0	0	0
000120301	NORWALK	CT		07/22/2025		0	0	(77)	0	0	(77)	0	2,031	2,031	0	0	0
250531209	PORTLAND	OR		07/03/2025		0	0	(88)	0	0	(88)	0	2,332	2,332	0	0	0
251034910	DESTIN	FL		07/01/2025		0	0	(1,765)	0	0	(1,765)	0	41,088	41,088	0	0	0
251035957	PLAINFIELD	CT		08/01/2025		0	0	(43)	0	0	(43)	0	1,018	1,018	0	0	0
251034709	BLOOMINGDALE	IL		07/01/2025		0	0	(25)	0	0	(25)	0	580	580	0	0	0
250327942	OXNARD	CA		07/25/2025		0	0	(137)	0	0	(137)	0	7,073	7,073	0	0	0
251035073	DURHAM	NC		08/01/2025		0	0	(27)	0	0	(27)	0	618	618	0	0	0
052945480	EL PASO	TX		07/25/2025		0	0	(15)	0	0	(15)	0	305	305	0	0	0
251035645	PLYMOUTH	MA		08/01/2025		0	0	(96)	0	0	(96)	0	2,281	2,281	0	0	0
504153456	METAIRIE	LA		07/01/2025		0	0	(16)	0	0	(16)	0	650	650	0	0	0
251034351	RICHMOND	TX		08/01/2025		0	0	(42)	0	0	(42)	0	981	981	0	0	0
000130513	PALMDALE	CA		07/22/2025		0	0	(51)	0	0	(51)	0	1,447	1,447	0	0	0
000126391	SOUTH GATE	CA		07/22/2025		0	0	(38)	0	0	(38)	0	1,007	1,007	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
251035347	KIMBERLING CITY	MO		07/01/2025		0	0	(21)	0	0	(21)	0	481	481	0	0	0
EL7000127	HENDERSON	NV		07/22/2025		0	0	(140)	0	0	(140)	0	4,766	4,766	0	0	0
251034817	WORCESTER	MA		07/01/2025		0	0	(52)	0	0	(52)	0	1,228	1,228	0	0	0
000131044	HOUSTON	TX		07/31/2025		0	0	(71)	0	0	(71)	0	1,889	1,889	0	0	0
000129812	ANAHEIM	CA		07/22/2025		0	0	(44)	0	0	(44)	0	1,667	1,667	0	0	0
250428705	NAPLES	FL		07/25/2025		0	0	(38)	0	0	(38)	0	696	696	0	0	0
251035696	NEW ORLEANS	LA		08/01/2025		0	0	(19)	0	0	(19)	0	435	435	0	0	0
000124691	MCALLEN	TX		07/22/2025		0	0	(11)	0	0	(11)	0	685	685	0	0	0
251034747	WICHITA FALLS	TX		07/01/2025		0	0	(25)	0	0	(25)	0	574	574	0	0	0
000114958	FORT LAUDERDALE	FL		07/22/2025		0	0	(28)	0	0	(28)	0	1,158	1,158	0	0	0
250639143	NEWARK	NJ		07/03/2025		0	0	(61)	0	0	(61)	0	1,639	1,639	0	0	0
250639796	BELLE ISLE	FL		07/31/2025		0	0	(452)	0	0	(452)	0	18,475	18,475	0	0	0
251035021	DURYEA	PA		07/02/2025		0	0	(19)	0	0	(19)	0	426	426	0	0	0
251034855	LECANTO	FL		07/01/2025		0	0	(47)	0	0	(47)	0	1,104	1,104	0	0	0
000129183	FORT COLLINS	CO		07/22/2025		0	0	(21)	0	0	(21)	0	671	671	0	0	0
251035321	MOUNT CLEMENS	MI		07/01/2025		0	0	(11)	0	0	(11)	0	250	250	0	0	0
251035195	BALTIMORE	MD		08/01/2025		0	0	(51)	0	0	(51)	0	1,206	1,206	0	0	0
000130563	GREENVILLE	SC		07/22/2025		0	0	(20)	0	0	(20)	0	582	582	0	0	0
250638319	ROCKFORD	IL		07/31/2025		0	0	(10)	0	0	(10)	0	259	259	0	0	0
250639523	COLUMBUS	OH		07/24/2025		0	0	(32)	0	0	(32)	0	937	937	0	0	0
250533106	LOUISVILLE	KY		07/10/2025		0	0	(17)	0	0	(17)	0	469	469	0	0	0
251036124	SAN ANTONIO	TX		08/01/2025		0	0	(105)	0	0	(105)	0	2,378	2,378	0	0	0
250640133	OAK PARK	CA		07/10/2025		0	0	(26)	0	0	(26)	0	648	648	0	0	0
251034231	GREEN BROOK	NJ		07/01/2025		0	0	(59)	0	0	(59)	0	1,385	1,385	0	0	0
251035697	NEW ORLEANS	LA		08/01/2025		0	0	(19)	0	0	(19)	0	440	440	0	0	0
250629682	STILLWATER	MN		07/25/2025		0	0	(28)	0	0	(28)	0	820	820	0	0	0
250528833	FAIRFIELD	CT		07/24/2025		0	0	(212)	0	0	(212)	0	5,748	5,748	0	0	0
000126163	BRADENTON	FL		07/22/2025		0	0	(18)	0	0	(18)	0	599	599	0	0	0
250428564	SAN ANTONIO	TX		07/25/2025		0	0	(28)	0	0	(28)	0	506	506	0	0	0
250526175	AMHERST	MA		07/17/2025		0	0	(49)	0	0	(49)	0	1,407	1,407	0	0	0
251034748	LOUISVILLE	KY		07/01/2025		0	0	(57)	0	0	(57)	0	1,259	1,259	0	0	0
250428741	LIVONIA	MI		07/25/2025		0	0	(10)	0	0	(10)	0	200	200	0	0	0
251035441	LOUISBURG	NC		07/01/2025		0	0	(27)	0	0	(27)	0	601	601	0	0	0
250535903	MYRTLE BEACH	SC		07/10/2025		0	0	(17)	0	0	(17)	0	407	407	0	0	0
250533387	JEFFERSON CITY	MO		07/17/2025		0	0	(12)	0	0	(12)	0	320	320	0	0	0
250531472	LA MARQUE	TX		07/10/2025		0	0	(15)	0	0	(15)	0	402	402	0	0	0
250636412	WEST VALLEY CITY	UT		07/17/2025		0	0	(69)	0	0	(69)	0	2,166	2,166	0	0	0
000126601	OAK LAWN	IL		07/22/2025		0	0	(12)	0	0	(12)	0	510	510	0	0	0
251034316	DALLAS	TX		07/01/2025		0	0	(44)	0	0	(44)	0	1,024	1,024	0	0	0
251035387	MONTGOMERY	TX		08/01/2025		0	0	(36)	0	0	(36)	0	858	858	0	0	0
504153318	MAPLEWOOD	MN		07/01/2025		0	0	(8)	0	0	(8)	0	556	556	0	0	0
250428824	COLONIAL HEIGHTS	VA		07/25/2025		0	0	(27)	0	0	(27)	0	460	460	0	0	0
052974195	HIALEAH GARDENS	FL		07/25/2025		0	0	(66)	0	0	(66)	0	1,765	1,765	0	0	0
250642105	HUMBLE	TX		07/24/2025		0	0	(20)	0	0	(20)	0	512	512	0	0	0
250637956	KELLER	TX		07/24/2025		0	0	(52)	0	0	(52)	0	1,400	1,400	0	0	0
250636370	OCALA	FL		07/17/2025		0	0	(14)	0	0	(14)	0	375	375	0	0	0
250531977	KOKOMO	IN		07/03/2025		0	0	(11)	0	0	(11)	0	265	265	0	0	0
251035768	DARTMOUTH	MA		08/01/2025		0	0	(46)	0	0	(46)	0	1,100	1,100	0	0	0
000129097	LOUISVILLE	KY		07/22/2025		0	0	(30)	0	0	(30)	0	702	702	0	0	0
250640323	OKLAHOMA CITY	OK		07/17/2025		0	0	(27)	0	0	(27)	0	824	824	0	0	0
025037787	BROOKLYN	NY		07/01/2025		0	0	(58)	0	0	(58)	0	1,971	1,971	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
000125234	FORT LAUDERDALE	FL		07/22/2025		0	0	(64)	0	0	(64)	0	2,628	2,628	0	0	0
250531324	ORANGE BEACH	AL		07/03/2025		0	0	(75)	0	0	(75)	0	2,021	2,021	0	0	0
25018674M	LEXINGTON	NC		07/10/2025		0	0	(14)	0	0	(14)	0	352	352	0	0	0
250529120	INGLEWOOD	CA		07/10/2025		0	0	(18)	0	0	(18)	0	491	491	0	0	0
250525979	ROCHESTER	NY		07/10/2025		0	0	(14)	0	0	(14)	0	325	325	0	0	0
052948763	PEORIA	AZ		07/25/2025		0	0	(31)	0	0	(31)	0	628	628	0	0	0
EL7000127	ORLANDO	FL		07/22/2025		0	0	(23)	0	0	(23)	0	406	406	0	0	0
000125151	RANCHO PALOS VERDES	CA		07/22/2025		0	0	(56)	0	0	(56)	0	2,326	2,326	0	0	0
000129725	SARASOTA	FL		07/31/2025		0	0	(23)	0	0	(23)	0	690	690	0	0	0
052944209	COACHELLA	CA		07/25/2025		0	0	(27)	0	0	(27)	0	721	721	0	0	0
250227282	MIAMI	FL		07/25/2025		0	0	(47)	0	0	(47)	0	1,154	1,154	0	0	0
250529128	OCOEE	FL		07/25/2025		0	0	(18)	0	0	(18)	0	825	825	0	0	0
504153115	LOS ANGELES	CA		07/01/2025		0	0	9	0	0	9	0	4,054	4,054	0	0	0
EL7000127	DAVENPORT	FL		07/22/2025		0	0	(38)	0	0	(38)	0	959	959	0	0	0
000124860	NORTH FORT MYERS	FL		07/22/2025		0	0	(26)	0	0	(26)	0	686	686	0	0	0
251035909	ARNOLD	MO		08/01/2025		0	0	(26)	0	0	(26)	0	603	603	0	0	0
250532280	MEMPHIS	TN		07/24/2025		0	0	(12)	0	0	(12)	0	380	380	0	0	0
250530375	MIDLOTHIAN	TX		07/03/2025		0	0	(13)	0	0	(13)	0	328	328	0	0	0
250428106	DURHAM	NC		07/25/2025		0	0	(26)	0	0	(26)	0	437	437	0	0	0
000123733	HILTON HEAD ISLAND	SC		07/22/2025		0	0	(23)	0	0	(23)	0	1,243	1,243	0	0	0
EL7000127	EAGLE	ID		07/31/2025		0	0	(31)	0	0	(31)	0	2,319	2,319	0	0	0
052946008	COLUMBIA FALLS	MT		07/25/2025		0	0	(84)	0	0	(84)	0	1,690	1,690	0	0	0
251034843	OAK POINT	TX		07/01/2025		0	0	(119)	0	0	(119)	0	2,824	2,824	0	0	0
000129152	FORT MYERS	FL		07/22/2025		0	0	(48)	0	0	(48)	0	1,001	1,001	0	0	0
250636388	WEST VALLEY CITY	UT		07/17/2025		0	0	(72)	0	0	(72)	0	2,276	2,276	0	0	0
251035229	WAUKEE	IA		07/01/2025		0	0	(14)	0	0	(14)	0	323	323	0	0	0
025040622	FREDERICA	DE		07/15/2025		0	0	(27)	0	0	(27)	0	454	454	0	0	0
250529100	INDIAN WELLS	CA		07/25/2025		0	0	(78)	0	0	(78)	0	2,665	2,665	0	0	0
505157660	PACKWOOD	WA		07/01/2025		0	0	(31)	0	0	(31)	0	1,055	1,055	0	0	0
250423266	OKLAHOMA CITY	OK		07/03/2025		0	0	(12)	0	0	(12)	0	296	296	0	0	0
251034164	MORRIS	OK		07/01/2025		0	0	(239)	0	0	(239)	0	5,275	5,275	0	0	0
251034830	PASADENA	CA		07/01/2025		0	0	(58)	0	0	(58)	0	1,343	1,343	0	0	0
250640471	COLUMBUS	OH		07/03/2025		0	0	(16)	0	0	(16)	0	403	403	0	0	0
251035089	SCRANTON	PA		07/01/2025		0	0	(14)	0	0	(14)	0	317	317	0	0	0
052945661	EASTLAKE	OH		07/25/2025		0	0	(15)	0	0	(15)	0	467	467	0	0	0
000127845	MADERA	CA		07/22/2025		0	0	(13)	0	0	(13)	0	619	619	0	0	0
250749553	HOUSTON	TX		07/24/2025		0	0	(48)	0	0	(48)	0	1,666	1,666	0	0	0
251035699	COLLEGE STATION	TX		08/01/2025		0	0	(94)	0	0	(94)	0	2,265	2,265	0	0	0
000128770	COLUMBIA	MD		07/31/2025		0	0	(29)	0	0	(29)	0	1,030	1,030	0	0	0
251035324	SAN ANTONIO	FL		07/01/2025		0	0	(16)	0	0	(16)	0	361	361	0	0	0
052948957	BRADENTON	FL		07/25/2025		0	0	(219)	0	0	(219)	0	4,411	4,411	0	0	0
EL1052975	BROOKLYN	NY		07/25/2025		0	0	(112)	0	0	(112)	0	4,628	4,628	0	0	0
250530227	MEMPHIS	TN		07/24/2025		0	0	(12)	0	0	(12)	0	380	380	0	0	0
250640869	LAUDERHILL	FL		07/24/2025		0	0	(28)	0	0	(28)	0	969	969	0	0	0
251034737	HUNTSVILLE	AL		07/01/2025		0	0	(18)	0	0	(18)	0	413	413	0	0	0
250642121	PORTSMOUTH	RI		07/24/2025		0	0	(35)	0	0	(35)	0	928	928	0	0	0
250637709	OCALA	FL		07/17/2025		0	0	(14)	0	0	(14)	0	390	390	0	0	0
251034979	NAPLES	FL		07/02/2025		0	0	(30)	0	0	(30)	0	684	684	0	0	0
EL7000119	HOUSTON	TX		07/22/2025		0	0	9	0	0	9	0	580	580	0	0	0
250638673	WASHINGTON COURT HOUSE	OH		07/17/2025		0	0	(22)	0	0	(22)	0	618	618	0	0	0
250528031	LIMA	OH		07/24/2025		0	0	(9)	0	0	(9)	0	245	245	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
250531571	DESTIN	FL		07/17/2025		0	0	(59)	0	0	(59)	0	1,698	1,698	0	0	0
502147066	WEST ORANGE	NJ		07/01/2025		0	0	(22)	0	0	(22)	0	734	734	0	0	0
000129779	SAN ANTONIO	TX		07/22/2025		0	0	(30)	0	0	(30)	0	920	920	0	0	0
EL7000127	MURFREESBORO	TN		07/22/2025		0	0	(24)	0	0	(24)	0	966	966	0	0	0
250638400	HORSEHEADS	NY		07/24/2025		0	0	(8)	0	0	(8)	0	256	256	0	0	0
250531308	CHICAGO	IL		07/03/2025		0	0	(14)	0	0	(14)	0	360	360	0	0	0
251035109	FORT WALTON BEACH	FL		07/01/2025		0	0	(13)	0	0	(13)	0	304	304	0	0	0
251035719	MYRTLE BEACH	SC		08/01/2025		0	0	(10)	0	0	(10)	0	232	232	0	0	0
251035794	ALAMOGORDO	NM		08/01/2025		0	0	(17)	0	0	(17)	0	397	397	0	0	0
052948334	HOPEDALE	MA		07/25/2025		0	0	(54)	0	0	(54)	0	952	952	0	0	0
052945471	LANCASTER	CA		07/25/2025		0	0	(26)	0	0	(26)	0	680	680	0	0	0
251035184	WICHITA	KS		08/01/2025		0	0	(51)	0	0	(51)	0	1,222	1,222	0	0	0
052974955	MIDDLETOWN	NY		07/25/2025		0	0	(50)	0	0	(50)	0	905	905	0	0	0
250636396	WEST VALLEY CITY	UT		07/17/2025		0	0	(72)	0	0	(72)	0	2,262	2,262	0	0	0
250533213	FORT WORTH	TX		07/24/2025		0	0	(11)	0	0	(11)	0	300	300	0	0	0
000118204	SPANAWAY	WA		07/03/2025		0	0	(55)	0	0	(55)	0	2,471	2,471	0	0	0
000129099	REDINGTON SHORES	FL		07/22/2025		0	0	(43)	0	0	(43)	0	1,001	1,001	0	0	0
250414935	MEDFIELD	MA		07/03/2025		0	0	(55)	0	0	(55)	0	1,468	1,468	0	0	0
EL7000127	MADERA	CA		07/22/2025		0	0	(36)	0	0	(36)	0	1,358	1,358	0	0	0
251035293	SACRAMENTO	CA		08/01/2025		0	0	(35)	0	0	(35)	0	819	819	0	0	0
250639382	CHARLOTTE	NC		07/17/2025		0	0	(83)	0	0	(83)	0	1,842	1,842	0	0	0
504152905	NORTH MYRTLE BEACH	SC		07/16/2025		0	0	(30)	0	0	(30)	0	2,366	2,366	0	0	0
250530359	GOLDSBORO	NC		07/24/2025		0	0	(9)	0	0	(9)	0	256	256	0	0	0
251034738	PENSACOLA BEACH	FL		07/01/2025		0	0	(41)	0	0	(41)	0	939	939	0	0	0
250528049	LIMA	OH		07/24/2025		0	0	(9)	0	0	(9)	0	251	251	0	0	0
000130070	FRESNO	CA		07/22/2025		0	0	(82)	0	0	(82)	0	2,442	2,442	0	0	0
250747672	GRANBY	CO		07/31/2025		0	0	(20)	0	0	(20)	0	578	578	0	0	0
EL7000127	PFLUGERVILLE	TX		07/22/2025		0	0	(20)	0	0	(20)	0	457	457	0	0	0
052944174	FONTANA	CA		07/25/2025		0	0	(24)	0	0	(24)	0	427	427	0	0	0
000125084	HOLLYWOOD	FL		07/22/2025		0	0	(8)	0	0	(8)	0	173	173	0	0	0
250530490	AVENTURA	FL		07/10/2025		0	0	(23)	0	0	(23)	0	651	651	0	0	0
250428415	KEY COLONY BEACH	FL		07/25/2025		0	0	(1,234)	0	0	(1,234)	0	41,339	41,339	0	0	0
250529112	BURIEN	WA		07/03/2025		0	0	(43)	0	0	(43)	0	1,130	1,130	0	0	0
EL7000127	FRESNO	CA		07/22/2025		0	0	(36)	0	0	(36)	0	1,089	1,089	0	0	0
250637204	PITTSBURGH	PA		07/10/2025		0	0	(14)	0	0	(14)	0	315	315	0	0	0
250428224	PENROSE	NC		07/25/2025		0	0	(36)	0	0	(36)	0	772	772	0	0	0
052932053	MONROE	NY		07/25/2025		0	0	(101)	0	0	(101)	0	1,990	1,990	0	0	0
251035781	PIMA	AZ		08/01/2025		0	0	(26)	0	0	(26)	0	620	620	0	0	0
052973854	MCKINNEY	TX		07/25/2025		0	0	(4,542)	0	0	(4,542)	0	254,437	254,437	0	0	0
000129820	ANNAPOLIS	MD		07/31/2025		0	0	(62)	0	0	(62)	0	2,894	2,894	0	0	0
250399433	CINCINNATI	OH		07/10/2025		0	0	(13)	0	0	(13)	0	324	324	0	0	0
052948956	BROOKSVILLE	FL		07/25/2025		0	0	(176)	0	0	(176)	0	4,163	4,163	0	0	0
250303476	DETROIT	MI		07/24/2025		0	0	(8)	0	0	(8)	0	233	233	0	0	0
251035638	OWENS CROSS ROADS	AL		08/01/2025		0	0	(52)	0	0	(52)	0	1,248	1,248	0	0	0
000128837	WOODLAND HILLS	UT		07/22/2025		0	0	(39)	0	0	(39)	0	1,469	1,469	0	0	0
250642097	VIRGINIA BEACH	VA		07/31/2025		0	0	(20)	0	0	(20)	0	576	576	0	0	0
250638749	JACKSONVILLE	FL		07/10/2025		0	0	(12)	0	0	(12)	0	263	263	0	0	0
250642840	HAVERTOWN	PA		07/31/2025		0	0	(28)	0	0	(28)	0	820	820	0	0	0
EL7000127	DALLAS	TX		07/22/2025		0	0	(82)	0	0	(82)	0	1,251	1,251	0	0	0
251035890	REDMOND	OR		08/01/2025		0	0	(27)	0	0	(27)	0	624	624	0	0	0
251035149	PANAMA CITY BEACH	FL		07/01/2025		0	0	(41)	0	0	(41)	0	947	947	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
250428917	ORLANDO	FL		07/25/2025		0	0	(66)	0	0	(66)	0	3,016	3,016	0	0	0
250529020	SAN ANTONIO	TX		07/25/2025		0	0	(24)	0	0	(24)	0	408	408	0	0	0
EL7000127	HOLLYWOOD	FL		07/22/2025		0	0	(9)	0	0	(9)	0	397	397	0	0	0
504153161	OCALA	FL		07/01/2025		0	0	(11)	0	0	(11)	0	557	557	0	0	0
251034331	LAS VEGAS	NV		08/01/2025		0	0	(22)	0	0	(22)	0	503	503	0	0	0
504153328	BOCA RATON	FL		07/01/2025		0	0	(119)	0	0	(119)	0	5,663	5,663	0	0	0
250638376	LAKELAND	FL		07/10/2025		0	0	(11)	0	0	(11)	0	293	293	0	0	0
251035377	XENIA	OH		07/02/2025		0	0	(12)	0	0	(12)	0	251	251	0	0	0
251035661	LYNNWOOD	WA		08/01/2025		0	0	(48)	0	0	(48)	0	1,138	1,138	0	0	0
250639580	KOKOMO	IN		07/10/2025		0	0	(10)	0	0	(10)	0	278	278	0	0	0
052948932	ALLENTOWN	PA		07/25/2025		0	0	(53)	0	0	(53)	0	1,410	1,410	0	0	0
250531936	PEMBROKE	NC		07/03/2025		0	0	(9)	0	0	(9)	0	219	219	0	0	0
000129423	FORT SMITH	AR		07/31/2025		0	0	(28)	0	0	(28)	0	685	685	0	0	0
251034777	LAS VEGAS	NV		07/01/2025		0	0	(52)	0	0	(52)	0	1,155	1,155	0	0	0
251034899	LOS RANCHOS	NM		08/01/2025		0	0	(52)	0	0	(52)	0	1,232	1,232	0	0	0
251034955	BEREA	OH		07/01/2025		0	0	(59)	0	0	(59)	0	1,359	1,359	0	0	0
250534799	TAVARES	FL		07/10/2025		0	0	(13)	0	0	(13)	0	367	367	0	0	0
250416476	PHILADELPHIA	PA		07/03/2025		0	0	(23)	0	0	(23)	0	587	587	0	0	0
251035300	MYRTLE BEACH	SC		08/01/2025		0	0	(27)	0	0	(27)	0	602	602	0	0	0
250637170	BESSEMER	AL		07/24/2025		0	0	(9)	0	0	(9)	0	229	229	0	0	0
000128384	WEST HILLS	CA		07/22/2025		0	0	(79)	0	0	(79)	0	2,030	2,030	0	0	0
251035281	MACON	GA		07/01/2025		0	0	(10)	0	0	(10)	0	231	231	0	0	0
250528023	PASADENA	CA		07/10/2025		0	0	(42)	0	0	(42)	0	1,233	1,233	0	0	0
000128860	CYPRESS	TX		07/22/2025		0	0	(28)	0	0	(28)	0	653	653	0	0	0
250529237	MEMPHIS	TN		07/24/2025		0	0	(12)	0	0	(12)	0	339	339	0	0	0
000126143	WOODLAND	CA		07/31/2025		0	0	(54)	0	0	(54)	0	1,056	1,056	0	0	0
504152661	PARK RIDGE	IL		07/01/2025		0	0	(44)	0	0	(44)	0	1,014	1,014	0	0	0
251035257	FRISCO	TX		07/01/2025		0	0	(68)	0	0	(68)	0	1,613	1,613	0	0	0
251035313	MOUNT JULIET	TN		07/02/2025		0	0	(35)	0	0	(35)	0	804	804	0	0	0
250535366	WINSTON-SALEM	NC		07/10/2025		0	0	(30)	0	0	(30)	0	844	844	0	0	0
503149376	MEMPHIS	TN		07/01/2025		0	0	(6)	0	0	(6)	0	334	334	0	0	0
052951065	BRICK	NJ		07/25/2025		0	0	(20)	0	0	(20)	0	447	447	0	0	0
250535879	PITTSBURGH	PA		07/10/2025		0	0	(12)	0	0	(12)	0	279	279	0	0	0
250310059	PUEBLO	CO		07/31/2025		0	0	(10)	0	0	(10)	0	274	274	0	0	0
250428738	EL PASO	TX		07/25/2025		0	0	(168)	0	0	(168)	0	5,354	5,354	0	0	0
250645330	MYRTLE BEACH	SC		07/31/2025		0	0	(10)	0	0	(10)	0	360	360	0	0	0
000130392	SAN DIEGO	CA		07/31/2025		0	0	(52)	0	0	(52)	0	1,591	1,591	0	0	0
251035189	PANAMA CITY BEACH	FL		07/01/2025		0	0	(126)	0	0	(126)	0	2,866	2,866	0	0	0
052943901	CRIPPLE CREEK	CO		07/25/2025		0	0	(32)	0	0	(32)	0	1,403	1,403	0	0	0
EL7000127	TEXAS CITY	TX		07/22/2025		0	0	(24)	0	0	(24)	0	625	625	0	0	0
251035110	HOUSTON	TX		07/01/2025		0	0	(24)	0	0	(24)	0	559	559	0	0	0
251035296	DAVENPORT	FL		08/01/2025		0	0	(990)	0	0	(990)	0	23,381	23,381	0	0	0
052945475	LANCASTER	CA		07/25/2025		0	0	(24)	0	0	(24)	0	636	636	0	0	0
250525144	WEATHERFORD	TX		07/03/2025		0	0	(19)	0	0	(19)	0	502	502	0	0	0
251035449	LEHI	UT		07/01/2025		0	0	(43)	0	0	(43)	0	1,010	1,010	0	0	0
052933131	BROOKLYN	NY		07/25/2025		0	0	(57)	0	0	(57)	0	1,210	1,210	0	0	0
251035868	ROBBINSDALE	MN		08/01/2025		0	0	(33)	0	0	(33)	0	777	777	0	0	0
EL7000127	BERMUDA DUNES	CA		07/31/2025		0	0	(34)	0	0	(34)	0	1,063	1,063	0	0	0
052978462	RIVERSIDE	CA		07/25/2025		0	0	(69)	0	0	(69)	0	2,171	2,171	0	0	0
504153005	DOWNEY	CA		07/01/2025		0	0	(348)	0	0	(348)	0	16,698	16,698	0	0	0
000123006	LAFAYETTE	LA		07/22/2025		0	0	(15)	0	0	(15)	0	305	305	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
251035735	PANAMA CITY BEACH	FL		08/01/2025		0	0	(26)	0	0	(26)	0	607	607	0	0	0
250421153	ATLANTA	GA		07/10/2025		0	0	(13)	0	0	(13)	0	361	361	0	0	0
000126075	MARFA	TX		07/22/2025		0	0	(10)	0	0	(10)	0	218	218	0	0	0
052932692	NORTH ATTLEBORO	MA		07/25/2025		0	0	(59)	0	0	(59)	0	1,114	1,114	0	0	0
250641909	MARCUS HOOK	PA		07/17/2025		0	0	(10)	0	0	(10)	0	251	251	0	0	0
250637808	NEW BEDFORD	MA		07/10/2025		0	0	(42)	0	0	(42)	0	1,019	1,019	0	0	0
251035614	LOS GATOS	CA		08/01/2025		0	0	(209)	0	0	(209)	0	5,051	5,051	0	0	0
EL7000127	EL PASO	TX		07/22/2025		0	0	(35)	0	0	(35)	0	699	699	0	0	0
251034119	BURLINGTON	WI		07/01/2025		0	0	(11)	0	0	(11)	0	244	244	0	0	0
000132057	SHINGLE SPRINGS	CA		07/22/2025		0	0	(81)	0	0	(81)	0	2,363	2,363	0	0	0
251035595	PANAMA CITY BEACH	FL		08/01/2025		0	0	(34)	0	0	(34)	0	789	789	0	0	0
000126457	SALEM	OR		07/22/2025		0	0	(53)	0	0	(53)	0	1,224	1,224	0	0	0
250533569	LINWOOD	PA		07/03/2025		0	0	(10)	0	0	(10)	0	245	245	0	0	0
250525151	NEW CASTLE	DE		07/10/2025		0	0	(13)	0	0	(13)	0	290	290	0	0	0
000120703	SACRAMENTO	CA		07/31/2025		0	0	(55)	0	0	(55)	0	2,847	2,847	0	0	0
250640075	WESLEY CHAPEL	FL		07/31/2025		0	0	(47)	0	0	(47)	0	1,895	1,895	0	0	0
250531522	AURORA	IL		07/10/2025		0	0	(18)	0	0	(18)	0	471	471	0	0	0
251033841	SPARTANBURG	SC		08/01/2025		0	0	(18)	0	0	(18)	0	414	414	0	0	0
250422227	DETROIT	MI		07/03/2025		0	0	(11)	0	0	(11)	0	283	283	0	0	0
052935132	ENFIELD	CT		07/25/2025		0	0	(26)	0	0	(26)	0	590	590	0	0	0
250529521	RICHARDSON	TX		07/25/2025		0	0	(38)	0	0	(38)	0	844	844	0	0	0
000126107	ANAHEIM	CA		07/22/2025		0	0	(54)	0	0	(54)	0	2,246	2,246	0	0	0
251035804	BRIAN HEAD	UT		08/01/2025		0	0	(27)	0	0	(27)	0	642	642	0	0	0
251035613	PHENIX CITY	AL		08/01/2025		0	0	(9)	0	0	(9)	0	195	195	0	0	0
250530458	RAMONA	CA		07/31/2025		0	0	(49)	0	0	(49)	0	1,953	1,953	0	0	0
052943858	HOCKLEY	TX		07/25/2025		0	0	(73)	0	0	(73)	0	1,573	1,573	0	0	0
250530961	BATESVILLE	IN		07/03/2025		0	0	(17)	0	0	(17)	0	446	446	0	0	0
250423191	CLEVELAND	OH		07/24/2025		0	0	(8)	0	0	(8)	0	252	252	0	0	0
250638780	YORK	PA		07/24/2025		0	0	(10)	0	0	(10)	0	264	264	0	0	0
BB1512800	HOUSTON	TX		08/11/2025		0	0	(5)	0	0	(5)	0	810	810	0	0	0
BB1512860	MINNEAPOLIS	MN		08/11/2025		0	0	6	0	0	6	0	980	980	0	0	0
BB1512850	LITTLE CANADA	MN		08/11/2025		0	0	2	0	0	2	0	790	790	0	0	0
BB1512810	SUGAR LAND	TX		08/11/2025		0	0	20	0	0	20	0	1,086	1,086	0	0	0
052943573	OCALA	FL		08/12/2025		0	0	(35)	0	0	(35)	0	615	615	0	0	0
250644309	ROCHESTER	NY		08/14/2025		0	0	(20)	0	0	(20)	0	546	546	0	0	0
250747508	HOUGHTON LAKE	MI		08/08/2025		0	0	(25)	0	0	(25)	0	762	762	0	0	0
250749876	LOUISBURG	NC		08/22/2025		0	0	(20)	0	0	(20)	0	526	526	0	0	0
250642436	GLEN COVE	NY		08/14/2025		0	0	(82)	0	0	(82)	0	2,266	2,266	0	0	0
052943952	KAMIAH	ID		08/12/2025		0	0	(15)	0	0	(15)	0	433	433	0	0	0
250645785	NEW ORLEANS	LA		08/08/2025		0	0	(21)	0	0	(21)	0	633	633	0	0	0
250752284	OKLAHOMA CITY	OK		08/14/2025		0	0	(12)	0	0	(12)	0	311	311	0	0	0
250643814	JERSEY CITY	NJ		08/22/2025		0	0	(57)	0	0	(57)	0	1,954	1,954	0	0	0
052979449	REDMOND	WA		08/12/2025		0	0	(133)	0	0	(133)	0	5,925	5,925	0	0	0
250646270	RIVIERA BEACH	FL		08/08/2025		0	0	(61)	0	0	(61)	0	1,901	1,901	0	0	0
EL1052975	BROOKLYN	NY		08/12/2025		0	0	(142)	0	0	(142)	0	4,173	4,173	0	0	0
250418415	CALUMET CITY	IL		08/08/2025		0	0	(8)	0	0	(8)	0	236	236	0	0	0
251036397	HAWTHORNE	CA		08/18/2025		0	0	(84)	0	0	(84)	0	1,707	1,707	0	0	0
250227091	SANTA MARIA	CA		08/12/2025		0	0	(43)	0	0	(43)	0	1,343	1,343	0	0	0
052979510	RICHMOND	TX		08/12/2025		0	0	(7,152)	0	0	(7,152)	0	158,452	158,452	0	0	0
250421187	SOUTHBRIDGE	MA		08/22/2025		0	0	(32)	0	0	(32)	0	871	871	0	0	0
251035938	OCEAN CITY	MD		08/18/2025		0	0	(34)	0	0	(34)	0	716	716	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
250637840	DETROIT	MI		08/14/2025		0	0	(10)	0	0	(10)	0	247	247	0	0	0
251036388	BUCKEYE	AZ		08/18/2025		0	0	(150)	0	0	(150)	0	3,043	3,043	0	0	0
250748043	NAPLES	FL		08/22/2025		0	0	(47)	0	0	(47)	0	1,297	1,297	0	0	0
250750718	BRYN MAWR	PA		08/08/2025		0	0	(37)	0	0	(37)	0	929	929	0	0	0
052979555	LIBERTY	NY		08/12/2025		0	0	(37)	0	0	(37)	0	844	844	0	0	0
250747771	SHREVEPORT	LA		08/14/2025		0	0	(11)	0	0	(11)	0	287	287	0	0	0
250753894	ROANOKE	VA		08/14/2025		0	0	(10)	0	0	(10)	0	261	261	0	0	0
250646452	CHELSEA	MA		08/22/2025		0	0	(60)	0	0	(60)	0	2,062	2,062	0	0	0
250529624	PARRISH	FL		08/12/2025		0	0	(118)	0	0	(118)	0	2,907	2,907	0	0	0
250759818	BLUFFTON	SC		08/22/2025		0	0	(10)	0	0	(10)	0	256	256	0	0	0
052977928	FORT MYERS	FL		08/12/2025		0	0	(30)	0	0	(30)	0	740	740	0	0	0
250750858	COVENTRY	RI		08/14/2025		0	0	(171)	0	0	(171)	0	4,635	4,635	0	0	0
250751179	HOWARD CITY	MI		08/14/2025		0	0	(1,502)	0	0	(1,502)	0	38,513	38,513	0	0	0
250529570	NEW PORT RICHEY	FL		08/12/2025		0	0	(20)	0	0	(20)	0	540	540	0	0	0
250645561	NORTH CHARLESTON	SC		08/22/2025		0	0	(23)	0	0	(23)	0	758	758	0	0	0
052973877	EDGEWATER	MD		08/12/2025		0	0	(103)	0	0	(103)	0	2,341	2,341	0	0	0
250754512	BELLA VISTA	AR		08/22/2025		0	0	(21)	0	0	(21)	0	569	569	0	0	0
251036147	SALINAS	CA		08/18/2025		0	0	(79)	0	0	(79)	0	1,635	1,635	0	0	0
250751617	JERSEY CITY	NJ		08/14/2025		0	0	(61)	0	0	(61)	0	1,702	1,702	0	0	0
250535317	MONROE	GA		08/08/2025		0	0	(14)	0	0	(14)	0	422	422	0	0	0
250750676	CLEARWATER	FL		08/08/2025		0	0	(26)	0	0	(26)	0	779	779	0	0	0
250751252	MOUNT DORA	FL		08/14/2025		0	0	(10)	0	0	(10)	0	249	249	0	0	0
250629730	TORRANCE	CA		08/12/2025		0	0	(66)	0	0	(66)	0	3,755	3,755	0	0	0
250752243	SOUTHLAKE	TX		08/08/2025		0	0	(42)	0	0	(42)	0	1,066	1,066	0	0	0
052943949	OCALA	FL		08/12/2025		0	0	(32)	0	0	(32)	0	667	667	0	0	0
250536109	MEMPHIS	TN		08/14/2025		0	0	(17)	0	0	(17)	0	444	444	0	0	0
250639945	PLEASANTON	TX		08/14/2025		0	0	(15)	0	0	(15)	0	388	388	0	0	0
EL1052975	AIRMONT	NY		08/12/2025		0	0	(62)	0	0	(62)	0	1,645	1,645	0	0	0
250529146	LAUDERDALE LAKES	FL		08/14/2025		0	0	(11)	0	0	(11)	0	265	265	0	0	0
052980447	CAMARILLO	CA		08/12/2025		0	0	(50)	0	0	(50)	0	1,247	1,247	0	0	0
052973749	NORTH BABYLON	NY		08/12/2025		0	0	(36)	0	0	(36)	0	735	735	0	0	0
250534559	BINGHAMTON	NY		08/08/2025		0	0	(12)	0	0	(12)	0	297	297	0	0	0
251036129	PANAMA CITY BEACH	FL		08/18/2025		0	0	(29)	0	0	(29)	0	587	587	0	0	0
250643020	HENDERSON	NV		08/22/2025		0	0	(13)	0	0	(13)	0	349	349	0	0	0
250646577	ROCHESTER	NY		08/14/2025		0	0	(9)	0	0	(9)	0	216	216	0	0	0
250642626	PHOENIX	AZ		08/08/2025		0	0	(29)	0	0	(29)	0	835	835	0	0	0
250417581	COCONUT CREEK	FL		08/14/2025		0	0	(34)	0	0	(34)	0	922	922	0	0	0
250640414	SIMSBURY	CT		08/14/2025		0	0	(16)	0	0	(16)	0	455	455	0	0	0
EL1052975	CLEARWATER	FL		08/12/2025		0	0	(48)	0	0	(48)	0	1,183	1,183	0	0	0
251036115	HONOLULU	HI		08/18/2025		0	0	(23)	0	0	(23)	0	448	448	0	0	0
250756061	PITTSBURGH	PA		08/08/2025		0	0	(33)	0	0	(33)	0	1,008	1,008	0	0	0
250644796	NAPLES	FL		08/08/2025		0	0	(27)	0	0	(27)	0	768	768	0	0	0
250637022	WAUWATOSA	WI		08/08/2025		0	0	(31)	0	0	(31)	0	774	774	0	0	0
250641495	ROCHESTER	NY		08/14/2025		0	0	(10)	0	0	(10)	0	260	260	0	0	0
EL1052975	LA HABRA	CA		08/12/2025		0	0	(53)	0	0	(53)	0	1,039	1,039	0	0	0
052979318	YAKIMA	WA		08/12/2025		0	0	(138)	0	0	(138)	0	4,337	4,337	0	0	0
250536125	MEMPHIS	TN		08/08/2025		0	0	(19)	0	0	(19)	0	459	459	0	0	0
052974956	MIDDLETOWN	NY		08/12/2025		0	0	(36)	0	0	(36)	0	612	612	0	0	0
250644028	MYRTLE BEACH	SC		08/14/2025		0	0	(9)	0	0	(9)	0	235	235	0	0	0
250749124	MOUNT PLEASANT	SC		08/22/2025		0	0	(39)	0	0	(39)	0	1,073	1,073	0	0	0
250644077	SAINT PETERSBURG	FL		08/08/2025		0	0	(10)	0	0	(10)	0	254	254	0	0	0

SCHEDULE B - PART 3

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					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
250644655	LAKE HAVASU CITY	AZ		08/08/2025		0	0	(19)	0	0	(19)	0	533	533	0	0	0
250755253	FORT VALLEY	GA		08/22/2025		0	0	(16)	0	0	(16)	0	504	504	0	0	0
250643426	CORDOVA	TN		08/14/2025		0	0	(12)	0	0	(12)	0	293	293	0	0	0
250534146	JOHNSTOWN	PA		08/14/2025		0	0	(7)	0	0	(7)	0	178	178	0	0	0
251036325	HOMESTEAD	FL		08/18/2025		0	0	(121)	0	0	(121)	0	2,461	2,461	0	0	0
251035631	HOLLIS	NH		08/18/2025		0	0	(120)	0	0	(120)	0	2,462	2,462	0	0	0
250749165	INDEPENDENCE	MO		08/14/2025		0	0	(16)	0	0	(16)	0	415	415	0	0	0
250749116	KANSAS CITY	MO		08/14/2025		0	0	(14)	0	0	(14)	0	349	349	0	0	0
052979191	VIRGINIA BEACH	VA		08/12/2025		0	0	(24)	0	0	(24)	0	476	476	0	0	0
250754215	BOXFORD	MA		08/22/2025		0	0	(50)	0	0	(50)	0	1,376	1,376	0	0	0
251035839	WINTER PARK	FL		08/18/2025		0	0	(79)	0	0	(79)	0	1,714	1,714	0	0	0
250641859	URBANA	OH		08/22/2025		0	0	(15)	0	0	(15)	0	482	482	0	0	0
250644382	DALLAS	TX		08/22/2025		0	0	(30)	0	0	(30)	0	808	808	0	0	0
250754173	SCOTTSDALE	AZ		08/08/2025		0	0	(37)	0	0	(37)	0	976	976	0	0	0
250748175	LORAIN	OH		08/08/2025		0	0	(11)	0	0	(11)	0	303	303	0	0	0
250646098	PASADENA	CA		08/08/2025		0	0	(36)	0	0	(36)	0	1,047	1,047	0	0	0
250644291	TAMPA	FL		08/14/2025		0	0	(16)	0	0	(16)	0	407	407	0	0	0
052976129	LAS VEGAS	NV		08/12/2025		0	0	(20)	0	0	(20)	0	491	491	0	0	0
250750395	PORT RICHEY	FL		08/22/2025		0	0	(62)	0	0	(62)	0	1,718	1,718	0	0	0
250748845	PRINCE FREDERICK	MD		08/22/2025		0	0	(51)	0	0	(51)	0	1,405	1,405	0	0	0
250753134	FREEPORT	FL		08/08/2025		0	0	(20)	0	0	(20)	0	625	625	0	0	0
250754033	INDIANAPOLIS	IN		08/22/2025		0	0	(36)	0	0	(36)	0	1,146	1,146	0	0	0
251036204	BOWLING GREEN	KY		08/18/2025		0	0	(36)	0	0	(36)	0	731	731	0	0	0
250640505	MILWAUKEE	WI		08/22/2025		0	0	(8)	0	0	(8)	0	213	213	0	0	0
052974844	NORTH HOLLYWOOD	CA		08/12/2025		0	0	(46)	0	0	(46)	0	1,478	1,478	0	0	0
EL1052975	HONOLULU	HI		08/12/2025		0	0	(93)	0	0	(93)	0	2,308	2,308	0	0	0
250751823	ORLANDO	FL		08/14/2025		0	0	(11)	0	0	(11)	0	281	281	0	0	0
250756806	PENSACOLA	FL		08/22/2025		0	0	(11)	0	0	(11)	0	268	268	0	0	0
250644101	REDMOND	OR		08/08/2025		0	0	(97)	0	0	(97)	0	3,038	3,038	0	0	0
250755428	KANSAS CITY	MO		08/14/2025		0	0	(24)	0	0	(24)	0	656	656	0	0	0
250529989	MYRTLE BEACH	SC		08/08/2025		0	0	(11)	0	0	(11)	0	288	288	0	0	0
250645447	SARASOTA	FL		08/08/2025		0	0	(16)	0	0	(16)	0	386	386	0	0	0
250754538	BRIGHTON	CO		08/08/2025		0	0	(38)	0	0	(38)	0	959	959	0	0	0
250748829	WATERBURY	CT		08/22/2025		0	0	(18)	0	0	(18)	0	577	577	0	0	0
250533684	FORT WORTH	TX		08/08/2025		0	0	(183)	0	0	(183)	0	5,314	5,314	0	0	0
052980489	SAN CLEMENTE	CA		08/12/2025		0	0	(90)	0	0	(90)	0	1,338	1,338	0	0	0
251034860	AUSTIN	TX		08/18/2025		0	0	(19)	0	0	(19)	0	390	390	0	0	0
250637014	PORTLAND	ME		08/14/2025		0	0	(16)	0	0	(16)	0	466	466	0	0	0
250756673	LINWOOD	PA		08/22/2025		0	0	(10)	0	0	(10)	0	261	261	0	0	0
250751450	HOUSTON	TX		08/22/2025		0	0	(22)	0	0	(22)	0	601	601	0	0	0
250751997	PANAMA CITY BEACH	FL		08/22/2025		0	0	(44)	0	0	(44)	0	1,218	1,218	0	0	0
251036279	STOCKTON	CA		08/18/2025		0	0	(18)	0	0	(18)	0	355	355	0	0	0
250645892	MIAMI	FL		08/08/2025		0	0	(24)	0	0	(24)	0	732	732	0	0	0
250644903	OAKLAND	NJ		08/14/2025		0	0	(19)	0	0	(19)	0	503	503	0	0	0
250756053	SPRING HILL	FL		08/22/2025		0	0	(15)	0	0	(15)	0	386	386	0	0	0
250529898	MIDDLETOWN	OH		08/14/2025		0	0	(10)	0	0	(10)	0	251	251	0	0	0
250752177	FORT WORTH	TX		08/22/2025		0	0	(14)	0	0	(14)	0	446	446	0	0	0
EL1052975	BOCA RATON	FL		08/12/2025		0	0	(42)	0	0	(42)	0	999	999	0	0	0
250756533	TOOL	TX		08/14/2025		0	0	(79)	0	0	(79)	0	2,197	2,197	0	0	0
052979312	LONG BEACH	CA		08/12/2025		0	0	(19)	0	0	(19)	0	1,016	1,016	0	0	0
052977578	FALL RIVER	MA		08/12/2025		0	0	(62)	0	0	(62)	0	1,085	1,085	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
052980605	SAN JOSE	CA		08/12/2025		0	0	(89)	0	0	(89)	0	2,372	2,372	0	0	0
250536133	MEMPHIS	TN		08/22/2025		0	0	(16)	0	0	(16)	0	430	430	0	0	0
250639077	MATTAPAN	MA		08/08/2025		0	0	(58)	0	0	(58)	0	1,793	1,793	0	0	0
250642451	HAMMOND	IN		08/14/2025		0	0	(10)	0	0	(10)	0	256	256	0	0	0
250422136	LOWELL	MA		08/08/2025		0	0	(31)	0	0	(31)	0	953	953	0	0	0
250752441	EULESS	TX		08/22/2025		0	0	(9)	0	0	(9)	0	225	225	0	0	0
250750387	MONROE	GA		08/14/2025		0	0	(13)	0	0	(13)	0	347	347	0	0	0
250747490	CHICAGO RIDGE	IL		08/08/2025		0	0	(9)	0	0	(9)	0	226	226	0	0	0
250641263	BROOKLYN	NY		08/22/2025		0	0	(69)	0	0	(69)	0	1,915	1,915	0	0	0
250749983	ROCKFORD	IL		08/22/2025		0	0	(19)	0	0	(19)	0	491	491	0	0	0
250529971	GREENVILLE	SC		08/14/2025		0	0	(15)	0	0	(15)	0	399	399	0	0	0
EL1052975	LAS VEGAS	NV		08/12/2025		0	0	(29)	0	0	(29)	0	669	669	0	0	0
251035475	MILFORD	NH		08/18/2025		0	0	(54)	0	0	(54)	0	1,111	1,111	0	0	0
250755410	LINCOLNTON	NC		08/14/2025		0	0	(59)	0	0	(59)	0	1,624	1,624	0	0	0
250534302	STONE MOUNTAIN	GA		08/22/2025		0	0	(13)	0	0	(13)	0	326	326	0	0	0
250645678	KEY WEST	FL		08/08/2025		0	0	(109)	0	0	(109)	0	2,818	2,818	0	0	0
052945476	DONNELLY	ID		08/12/2025		0	0	(55)	0	0	(55)	0	3,242	3,242	0	0	0
250755329	FORT WORTH	TX		08/22/2025		0	0	(18)	0	0	(18)	0	467	467	0	0	0
250646528	MONTGOMERY	AL		08/08/2025		0	0	(9)	0	0	(9)	0	247	247	0	0	0
250638616	CARPINTERIA	CA		08/14/2025		0	0	(116)	0	0	(116)	0	3,221	3,221	0	0	0
052979552	POMPANO BEACH	FL		08/12/2025		0	0	(226)	0	0	(226)	0	5,697	5,697	0	0	0
251036278	HOUSTON	TX		08/18/2025		0	0	(12)	0	0	(12)	0	237	237	0	0	0
250529474	PALM HARBOR	FL		08/12/2025		0	0	(17)	0	0	(17)	0	358	358	0	0	0
250759222	IRVING	TX		08/22/2025		0	0	(15)	0	0	(15)	0	392	392	0	0	0
250750015	CANTON	MS		08/22/2025		0	0	(16)	0	0	(16)	0	411	411	0	0	0
250529327	COVINA	CA		08/12/2025		0	0	(42)	0	0	(42)	0	1,362	1,362	0	0	0
250639481	WELLS	ME		08/14/2025		0	0	(11)	0	0	(11)	0	286	286	0	0	0
250536141	SMITHVILLE	TN		08/14/2025		0	0	(11)	0	0	(11)	0	325	325	0	0	0
250751989	MONACA	PA		08/22/2025		0	0	(7)	0	0	(7)	0	221	221	0	0	0
250642246	OAKLAND	CA		08/08/2025		0	0	(25)	0	0	(25)	0	759	759	0	0	0
052978009	FORT PIERCE	FL		08/12/2025		0	0	(29)	0	0	(29)	0	523	523	0	0	0
250755543	KANSAS CITY	MO		08/14/2025		0	0	(14)	0	0	(14)	0	365	365	0	0	0
250751757	NEW ORLEANS	LA		08/14/2025		0	0	(23)	0	0	(23)	0	621	621	0	0	0
250749371	SAVANNAH	GA		08/22/2025		0	0	(23)	0	0	(23)	0	773	773	0	0	0
052978644	HAWTHORNE	CA		08/12/2025		0	0	(38)	0	0	(38)	0	1,370	1,370	0	0	0
250755949	NEWPORT	OH		08/14/2025		0	0	(14)	0	0	(14)	0	291	291	0	0	0
250749942	OAKMONT	PA		08/08/2025		0	0	(30)	0	0	(30)	0	837	837	0	0	0
251036093	ERLANGER	KY		08/18/2025		0	0	(19)	0	0	(19)	0	377	377	0	0	0
251036044	TOMBALL	TX		08/18/2025		0	0	(93)	0	0	(93)	0	2,033	2,033	0	0	0
052976130	SEATTLE	WA		08/12/2025		0	0	(76)	0	0	(76)	0	1,914	1,914	0	0	0
250751765	NEW FRANKLIN	OH		08/22/2025		0	0	(28)	0	0	(28)	0	752	752	0	0	0
250645165	LOUISVILLE	KY		08/14/2025		0	0	(14)	0	0	(14)	0	354	354	0	0	0
250749363	BROKEN ARROW	OK		08/08/2025		0	0	(463)	0	0	(463)	0	13,575	13,575	0	0	0
052974585	BROOKLYN	NY		08/12/2025		0	0	(140)	0	0	(140)	0	3,486	3,486	0	0	0
250646734	GYPSUM	CO		08/08/2025		0	0	(61)	0	0	(61)	0	1,881	1,881	0	0	0
052979463	WINNETKA	CA		08/12/2025		0	0	(36)	0	0	(36)	0	570	570	0	0	0
250640893	BROWNSVILLE	TX		08/14/2025		0	0	(10)	0	0	(10)	0	238	238	0	0	0
052973873	LOS ANGELES	CA		08/12/2025		0	0	(34)	0	0	(34)	0	848	848	0	0	0
250644580	CINCINNATI	OH		08/08/2025		0	0	(27)	0	0	(27)	0	790	790	0	0	0
052978562	PROVO	UT		08/12/2025		0	0	(8)	0	0	(8)	0	2,915	2,915	0	0	0
250749009	SAINT LOUIS	MO		08/14/2025		0	0	(14)	0	0	(14)	0	375	375	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
250529641	BIG BEAR LAKE	CA		08/12/2025		0	0	(24)	0	0	(24)	0	1,298	1,298	0	0	0
250526050	MILFORD	CT		08/08/2025		0	0	(9)	0	0	(9)	0	252	252	0	0	0
250756707	FORT PIERCE	FL		08/22/2025		0	0	(10)	0	0	(10)	0	237	237	0	0	0
250754900	MIDDLEBORO	MA		08/14/2025		0	0	(38)	0	0	(38)	0	852	852	0	0	0
250757028	WARREN	MI		08/22/2025		0	0	(9)	0	0	(9)	0	266	266	0	0	0
250748068	LAKEWOOD RANCH	FL		08/14/2025		0	0	(63)	0	0	(63)	0	1,759	1,759	0	0	0
250752433	MORGANTOWN	WV		08/22/2025		0	0	(15)	0	0	(15)	0	390	390	0	0	0
250646916	SOUTH PARK	PA		08/14/2025		0	0	(11)	0	0	(11)	0	279	279	0	0	0
250748019	MYRTLE BEACH	SC		08/22/2025		0	0	(12)	0	0	(12)	0	296	296	0	0	0
BB1510890	VICTORVILLE	CA		08/28/2025		0	0	23	0	0	23	0	405	405	0	0	0
BB1510920	RIVERVIEW	FL		08/28/2025		0	0	43	0	0	43	0	1,203	1,203	0	0	0
BB1510980	MUSKEGON	MI		08/28/2025		0	0	6	0	0	6	0	678	678	0	0	0
BB1510940	LOS ANGELES	CA		08/28/2025		0	0	90	0	0	90	0	1,232	1,232	0	0	0
BB1510990	GRAND TERRACE	CA		08/28/2025		0	0	32	0	0	32	0	409	409	0	0	0
BB1510930	BAKERSFIELD	CA		08/28/2025		0	0	54	0	0	54	0	553	553	0	0	0
BB1510900	FORT PIERCE	FL		08/28/2025		0	0	91	0	0	91	0	888	888	0	0	0
BB1510970	TORRANCE	CA		08/28/2025		0	0	60	0	0	60	0	1,722	1,722	0	0	0
250751716	NEW FRANKLIN	OH		08/28/2025		0	0	(24)	0	0	(24)	0	752	752	0	0	0
000054577	SANTA ROSA	CA		08/28/2025		0	0	(30)	0	0	(30)	0	1,266	1,266	0	0	0
000052978	ATLANTA	GA		08/28/2025		0	0	(12)	0	0	(12)	0	512	512	0	0	0
000055522	MIAMI	FL		08/28/2025		0	0	(34)	0	0	(34)	0	1,105	1,105	0	0	0
250862059	SPRING HOPE	NC		08/28/2025		0	0	(15)	0	0	(15)	0	409	409	0	0	0
052977815	STATE COLLEGE	PA		08/27/2025		0	0	(27)	0	0	(27)	0	745	745	0	0	0
000057166	PANAMA CITY	FL		08/28/2025		0	0	(16)	0	0	(16)	0	362	362	0	0	0
250532561	PUNTA GORDA	FL		08/28/2025		0	0	(61)	0	0	(61)	0	1,712	1,712	0	0	0
052978469	HOUSTON	TX		08/27/2025		0	0	(14)	0	0	(14)	0	283	283	0	0	0
000128501	DENHAM SPGS	LA		08/26/2025		0	0	(18)	0	0	(18)	0	593	593	0	0	0
000056762	TOPANGA	CA		08/28/2025		0	0	(61)	0	0	(61)	0	2,622	2,622	0	0	0
250751914	LAKE FOREST	CA		08/28/2025		0	0	(85)	0	0	(85)	0	2,427	2,427	0	0	0
000128185	NAPERVILLE	IL		08/26/2025		0	0	(22)	0	0	(22)	0	755	755	0	0	0
250646353	HOLLYWOOD	FL		08/28/2025		0	0	(56)	0	0	(56)	0	1,774	1,774	0	0	0
052977643	SOMERSWORTH	NH		08/27/2025		0	0	(38)	0	0	(38)	0	745	745	0	0	0
250535390	JONESTOWN	TX		08/28/2025		0	0	(17)	0	0	(17)	0	451	451	0	0	0
EL2000056	LONG BEACH	CA		08/28/2025		0	0	(102)	0	0	(102)	0	2,291	2,291	0	0	0
250757697	JONESBORO	AR		08/28/2025		0	0	(10)	0	0	(10)	0	245	245	0	0	0
000055656	BRISTOW	OK		08/28/2025		0	0	(30)	0	0	(30)	0	476	476	0	0	0
000055930	ANAHEIM	CA		08/28/2025		0	0	(99)	0	0	(99)	0	1,720	1,720	0	0	0
000055821	PHOENIX	AZ		08/28/2025		0	0	(40)	0	0	(40)	0	584	584	0	0	0
052979530	EAGLE	ID		08/27/2025		0	0	(73)	0	0	(73)	0	2,445	2,445	0	0	0
052979461	AUSTIN	TX		08/27/2025		0	0	(21)	0	0	(21)	0	1,056	1,056	0	0	0
250754504	WARNER ROBINS	GA		08/28/2025		0	0	(11)	0	0	(11)	0	315	315	0	0	0
EL2000056	FAIRVIEW	UT		08/28/2025		0	0	(23)	0	0	(23)	0	1,076	1,076	0	0	0
250528080	POMPANO BEACH	FL		08/28/2025		0	0	(12)	0	0	(12)	0	317	317	0	0	0
000057026	BIRMINGHAM	AL		08/28/2025		0	0	(25)	0	0	(25)	0	412	412	0	0	0
000055020	TACOMA	WA		08/28/2025		0	0	(38)	0	0	(38)	0	704	704	0	0	0
EL2000056	EL PASO	TX		08/28/2025		0	0	(26)	0	0	(26)	0	326	326	0	0	0
EL2000056	EL CAJON	CA		08/28/2025		0	0	(9)	0	0	(9)	0	767	767	0	0	0
250758877	HIGH POINT	NC		08/28/2025		0	0	(17)	0	0	(17)	0	436	436	0	0	0
000057912	HOUSTON	TX		08/28/2025		0	0	(33)	0	0	(33)	0	633	633	0	0	0
250757507	LAKELAND	FL		08/28/2025		0	0	(19)	0	0	(19)	0	582	582	0	0	0
250751591	MEMPHIS	TN		08/28/2025		0	0	(9)	0	0	(9)	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
250647310	MERCEDES	TX		08/28/2025		0	0	(9)	0	0	(9)	0	269	269	0	0	0
250750700	LAS CRUCES	NM		08/28/2025		0	0	(9)	0	0	(9)	0	254	254	0	0	0
250754942	SAINT LOUIS	MO		08/28/2025		0	0	(9)	0	0	(9)	0	269	269	0	0	0
EL2000056	LOXAHATCHEE	FL		08/28/2025		0	0	(61)	0	0	(61)	0	878	878	0	0	0
EL2000056	SANGER	CA		08/28/2025		0	0	(13)	0	0	(13)	0	609	609	0	0	0
250637477	MEMPHIS	TN		08/28/2025		0	0	(11)	0	0	(11)	0	335	335	0	0	0
000055859	STOCKTON	CA		08/28/2025		0	0	(36)	0	0	(36)	0	889	889	0	0	0
250752912	RESEDA	CA		08/28/2025		0	0	(32)	0	0	(32)	0	898	898	0	0	0
250750171	CHARLOTTE	NC		08/28/2025		0	0	(17)	0	0	(17)	0	514	514	0	0	0
250756624	MACON	GA		08/28/2025		0	0	(12)	0	0	(12)	0	307	307	0	0	0
052978418	NEW BRITAIN	CT		08/27/2025		0	0	(57)	0	0	(57)	0	1,020	1,020	0	0	0
052976424	PAUPACK	PA		08/27/2025		0	0	(72)	0	0	(72)	0	2,333	2,333	0	0	0
250753035	MEMPHIS	TN		08/28/2025		0	0	(11)	0	0	(11)	0	331	331	0	0	0
000054378	TACOMA	WA		08/28/2025		0	0	(55)	0	0	(55)	0	879	879	0	0	0
052980607	DESTIN	FL		08/27/2025		0	0	(72)	0	0	(72)	0	1,671	1,671	0	0	0
250754850	ANGLETON	TX		08/28/2025		0	0	(10)	0	0	(10)	0	292	292	0	0	0
EL2000056	JOSHUA TREE	CA		08/28/2025		0	0	(18)	0	0	(18)	0	1,108	1,108	0	0	0
000055526	NEWPORT BEACH	CA		08/28/2025		0	0	(81)	0	0	(81)	0	2,875	2,875	0	0	0
000052686	WATERVILLE	MN		08/28/2025		0	0	(22)	0	0	(22)	0	459	459	0	0	0
250861424	CENTER POINT	AL		08/28/2025		0	0	(10)	0	0	(10)	0	255	255	0	0	0
250646833	CLEVELAND	OH		08/28/2025		0	0	(14)	0	0	(14)	0	444	444	0	0	0
EL2000056	DETROIT	MI		08/28/2025		0	0	(18)	0	0	(18)	0	583	583	0	0	0
000056119	LAKE WORTH	FL		08/28/2025		0	0	(37)	0	0	(37)	0	928	928	0	0	0
000055521	NORTH LAUDERDALE	FL		08/28/2025		0	0	(24)	0	0	(24)	0	637	637	0	0	0
250755089	MOUNT PLEASANT	SC		08/28/2025		0	0	(109)	0	0	(109)	0	3,134	3,134	0	0	0
000050619	BARSTOW	CA		08/28/2025		0	0	(32)	0	0	(32)	0	1,401	1,401	0	0	0
250755667	NORTH PORT	FL		08/28/2025		0	0	(14)	0	0	(14)	0	415	415	0	0	0
EL2000056	ROCKPORT	TX		08/28/2025		0	0	(13)	0	0	(13)	0	342	342	0	0	0
000053672	FRONT ROYAL	VA		08/28/2025		0	0	(33)	0	0	(33)	0	661	661	0	0	0
000055598	CHICAGO	IL		08/28/2025		0	0	(23)	0	0	(23)	0	872	872	0	0	0
000057422	ELK GROVE	CA		08/28/2025		0	0	(19)	0	0	(19)	0	911	911	0	0	0
EL2000056	MURPHY	NC		08/28/2025		0	0	(15)	0	0	(15)	0	375	375	0	0	0
250530201	MEMPHIS	TN		08/28/2025		0	0	(12)	0	0	(12)	0	343	343	0	0	0
250753787	LANSING	MI		08/28/2025		0	0	(29)	0	0	(29)	0	912	912	0	0	0
000055980	ROSEDALE	MD		08/28/2025		0	0	(24)	0	0	(24)	0	662	662	0	0	0
250758414	CANTON	GA		08/28/2025		0	0	(29)	0	0	(29)	0	800	800	0	0	0
250645918	STUART	FL		08/28/2025		0	0	(33)	0	0	(33)	0	1,007	1,007	0	0	0
EL2000056	FLOWER MOUND	TX		08/28/2025		0	0	(118)	0	0	(118)	0	2,527	2,527	0	0	0
000056309	GERMANTOWN	MD		08/28/2025		0	0	(7)	0	0	(7)	0	482	482	0	0	0
250528692	MEMPHIS	TN		08/28/2025		0	0	(13)	0	0	(13)	0	392	392	0	0	0
052978650	SAG HARBOR	NY		08/27/2025		0	0	(245)	0	0	(245)	0	6,599	6,599	0	0	0
000055684	DEPTFORD	NJ		08/28/2025		0	0	(23)	0	0	(23)	0	552	552	0	0	0
000054119	SAN FRANCISCO	CA		08/28/2025		0	0	(39)	0	0	(39)	0	2,137	2,137	0	0	0
000054667	LOS ANGELES	CA		08/28/2025		0	0	(36)	0	0	(36)	0	2,079	2,079	0	0	0
000053953	OAKLAND	CA		08/28/2025		0	0	(69)	0	0	(69)	0	1,719	1,719	0	0	0
000057260	TOWSON	MD		08/28/2025		0	0	(16)	0	0	(16)	0	368	368	0	0	0
EL2000056	MILTON	FL		08/28/2025		0	0	(20)	0	0	(20)	0	381	381	0	0	0
000056192	KISSIMMEE	FL		08/28/2025		0	0	(20)	0	0	(20)	0	365	365	0	0	0
250413317	INDIANAPOLIS	IN		08/28/2025		0	0	(40)	0	0	(40)	0	1,253	1,253	0	0	0
250753019	MEMPHIS	TN		08/28/2025		0	0	(10)	0	0	(10)	0	273	273	0	0	0
000055641	FORT LAUDERDALE	FL		08/28/2025		0	0	(124)	0	0	(124)	0	4,689	4,689	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
250750080	PONTIAC	MI		08/28/2025		0	0	(9)	0	0	(9)	0	262	262	0	0	0
250751468	CORDOVA	TN		08/28/2025		0	0	(18)	0	0	(18)	0	488	488	0	0	0
000055220	TUSCALOOSA	AL		08/28/2025		0	0	(12)	0	0	(12)	0	527	527	0	0	0
250751039	ANGLETON	TX		08/28/2025		0	0	(14)	0	0	(14)	0	423	423	0	0	0
000056846	LIBBY	MT		08/28/2025		0	0	(22)	0	0	(22)	0	376	376	0	0	0
052977814	BRADENTON	FL		08/27/2025		0	0	(39)	0	0	(39)	0	1,071	1,071	0	0	0
000131308	CERES	CA		08/26/2025		0	0	(100)	0	0	(100)	0	2,366	2,366	0	0	0
250757978	SARASOTA	FL		08/28/2025		0	0	(174)	0	0	(174)	0	4,951	4,951	0	0	0
000053612	KELSO	WA		08/28/2025		0	0	(23)	0	0	(23)	0	675	675	0	0	0
250754207	MILWAUKEE	WI		08/28/2025		0	0	(8)	0	0	(8)	0	262	262	0	0	0
000055638	FALLBROOK	CA		08/28/2025		0	0	(46)	0	0	(46)	0	1,403	1,403	0	0	0
EL2000056	WINDSOR	CA		08/28/2025		0	0	(19)	0	0	(19)	0	946	946	0	0	0
EL2000056	PORT SAINT LUCIE	FL		08/28/2025		0	0	(49)	0	0	(49)	0	835	835	0	0	0
052972486	SEASIDE PARK	NJ		08/27/2025		0	0	(80)	0	0	(80)	0	1,960	1,960	0	0	0
250758497	PITTSBURGH	PA		08/28/2025		0	0	(25)	0	0	(25)	0	770	770	0	0	0
000054244	KISSIMMEE	FL		08/28/2025		0	0	(25)	0	0	(25)	0	806	806	0	0	0
250643723	WAXAHACHIE	TX		08/28/2025		0	0	(13)	0	0	(13)	0	395	395	0	0	0
000055983	EL PASO	TX		08/28/2025		0	0	(35)	0	0	(35)	0	630	630	0	0	0
EL2000056	HUTTO	TX		08/28/2025		0	0	(20)	0	0	(20)	0	311	311	0	0	0
250750072	PONTIAC	MI		08/28/2025		0	0	(9)	0	0	(9)	0	246	246	0	0	0
EL2000056	SPENCER	NC		08/28/2025		0	0	(18)	0	0	(18)	0	377	377	0	0	0
EL2000056	ROCKPORT	TX		08/28/2025		0	0	(15)	0	0	(15)	0	307	307	0	0	0
EL2000056	CALABASH	NC		08/28/2025		0	0	(19)	0	0	(19)	0	537	537	0	0	0
EL2000056	WHEATON	IL		08/28/2025		0	0	(18)	0	0	(18)	0	427	427	0	0	0
250752524	AKRON	OH		08/28/2025		0	0	(11)	0	0	(11)	0	315	315	0	0	0
EL2000056	HARVEYS LAKE	PA		08/28/2025		0	0	(29)	0	0	(29)	0	568	568	0	0	0
250750254	DANSVILLE	NY		08/28/2025		0	0	(10)	0	0	(10)	0	273	273	0	0	0
EL2000056	SALT LAKE CITY	UT		08/28/2025		0	0	(42)	0	0	(42)	0	1,199	1,199	0	0	0
250752599	ORANGE	CT		08/28/2025		0	0	(40)	0	0	(40)	0	1,134	1,134	0	0	0
000055275	SANTA ROSA BEACH	FL		08/28/2025		0	0	(65)	0	0	(65)	0	1,958	1,958	0	0	0
052978468	CORONADO	CA		08/27/2025		0	0	(105)	0	0	(105)	0	5,277	5,277	0	0	0
250530383	COLLEGE GROVE	TN		08/28/2025		0	0	(104)	0	0	(104)	0	2,973	2,973	0	0	0
EL2000056	WINTER HAVEN	FL		08/28/2025		0	0	(66)	0	0	(66)	0	939	939	0	0	0
250760402	POMONA	CA		08/28/2025		0	0	(54)	0	0	(54)	0	1,545	1,545	0	0	0
000055914	LISSIE	TX		08/28/2025		0	0	(15)	0	0	(15)	0	312	312	0	0	0
250646536	BRISTOL	CT		08/28/2025		0	0	(20)	0	0	(20)	0	555	555	0	0	0
OV3874399	TAVARES	FL		08/29/2025		0	0	(20)	0	0	(20)	0	398	398	0	0	0
OV3884305	ROCKLEDGE	FL		08/29/2025		0	0	(12)	0	0	(12)	0	600	600	0	0	0
OV3883409	JAY	ME		08/29/2025		0	0	(17)	0	0	(17)	0	388	388	0	0	0
OV3885070	TALLAHASSEE	FL		08/29/2025		0	0	(12)	0	0	(12)	0	303	303	0	0	0
OV3874417	FORT MOHAVE	AZ		08/29/2025		0	0	(23)	0	0	(23)	0	555	555	0	0	0
BB1508660	WHITTIER	NC		09/10/2025		0	0	40	0	0	40	0	700	700	0	0	0
BB1508620	LAKE CHARLES	LA		09/10/2025		0	0	45	0	0	45	0	942	942	0	0	0
BB1508570	BOCA RATON	FL		09/10/2025		0	0	31	0	0	31	0	1,054	1,054	0	0	0
BB1508630	NASHVILLE-DAVIDSON METROPOLITAN GOVERNME	TN		09/10/2025		0	0	691	0	0	691	0	4,653	4,653	0	0	0
BB1508670	ROYAL OAK	MI		09/10/2025		0	0	0	0	0	0	0	935	935	0	0	0
BB1519210	MILWAUKEE	WI		09/10/2025		0	0	19	0	0	19	0	770	770	0	0	0
BB1519100	LONGVIEW	TX		09/10/2025		0	0	(6)	0	0	(6)	0	451	451	0	0	0
BB1519200	UHRICHSVILLE	OH		09/10/2025		0	0	(1)	0	0	(1)	0	550	550	0	0	0
BB1519160	RANDOLPH	WI		09/10/2025		0	0	59	0	0	59	0	345	345	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
BB0151923	BOULDER	CO		09/10/2025		0	0	85	0	0	85	0	2,093	2,093	0	0	0
BB1511340	CHARLOTTE	NC		09/15/2025		0	0	37	0	0	37	0	1,835	1,835	0	0	0
BB1511350	EAST NORTHPORT	NY		09/15/2025		0	0	42	0	0	42	0	2,099	2,099	0	0	0
BB1511260	CHESTER	NY		09/15/2025		0	0	(8)	0	0	(8)	0	895	895	0	0	0
BB1511290	LA SAL	UT		09/15/2025		0	0	53	0	0	53	0	1,580	1,580	0	0	0
BB1511250	SOUTH OZONE PARK	NY		09/15/2025		0	0	34	0	0	34	0	1,637	1,637	0	0	0
BB1511220	CLARKSVILLE	TN		09/15/2025		0	0	27	0	0	27	0	863	863	0	0	0
BB1511280	LACKAWAXEN	PA		09/15/2025		0	0	(4)	0	0	(4)	0	611	611	0	0	0
BB1511380	WEST PENSACOLA	FL		09/15/2025		0	0	22	0	0	22	0	657	657	0	0	0
BB1511310	MASTIC	NY		09/15/2025		0	0	22	0	0	22	0	612	612	0	0	0
BB1511240	LARCHMONT	NY		09/15/2025		0	0	27	0	0	27	0	813	813	0	0	0
BB1511390	LAKEWOOD	NJ		09/15/2025		0	0	26	0	0	26	0	788	788	0	0	0
BB1511320	SELDEN	NY		09/15/2025		0	0	32	0	0	32	0	1,539	1,539	0	0	0
BB1511230	OAK PARK	IL		09/15/2025		0	0	4	0	0	4	0	178	178	0	0	0
BB1522100	CHICAGO	IL		09/23/2025		0	0	25	0	0	25	0	1,428	1,428	0	0	0
BB1522090	MIAMI	FL		09/23/2025		0	0	16	0	0	16	0	1,630	1,630	0	0	0
BB1522120	WAUKEGAN	IL		09/23/2025		0	0	10	0	0	10	0	652	652	0	0	0
BB1527370	METAIRIE	LA		09/24/2025		0	0	72	0	0	72	0	2,540	2,540	0	0	0
BB1520040	TUCSON	AZ		09/25/2025		0	0	5	0	0	5	0	569	569	0	0	0
BB1519990	YONKERS	NY		09/25/2025		0	0	2	0	0	2	0	391	391	0	0	0
BB1520020	SUNRISE	FL		09/25/2025		0	0	31	0	0	31	0	536	536	0	0	0
BB1520000	MIAMI	FL		09/25/2025		0	0	29	0	0	29	0	1,587	1,587	0	0	0
76454	SAN GABRIEL	CA		09/16/2025		0	0	0	0	0	0	0	2,440	2,440	0	0	0
BB1525970	MIAMI BEACH	FL		09/26/2025		0	0	(3)	0	0	(3)	0	1,288	1,288	0	0	0
BB1525680	AUBURN	CA		09/26/2025		0	0	155	0	0	155	0	1,962	1,962	0	0	0
BB1525610	WYOMING	MI		09/26/2025		0	0	139	0	0	139	0	701	701	0	0	0
BB1525690	PUYALLUP	WA		09/26/2025		0	0	19	0	0	19	0	1,191	1,191	0	0	0
BB1525810	SPOKANE VALLEY	WA		09/26/2025		0	0	(36)	0	0	(36)	0	1,397	1,397	0	0	0
BB1525870	LOUISVILLE	CO		09/26/2025		0	0	726	0	0	726	0	3,236	3,236	0	0	0
BB1525840	GREENSBURG	IN		09/26/2025		0	0	56	0	0	56	0	953	953	0	0	0
BB1525760	PHILADELPHIA	PA		09/26/2025		0	0	394	0	0	394	0	2,172	2,172	0	0	0
BB1518620	FULSHEAR	TX		09/30/2025		0	0	77	0	0	77	0	1,709	1,709	0	0	0
BB1518660	SANDIA	TX		09/30/2025		0	0	39	0	0	39	0	562	562	0	0	0
BB1518680	EAST HARTFORD	CT		09/30/2025		0	0	294	0	0	294	0	2,953	2,953	0	0	0
250758927	GRANDVIEW	IN		09/12/2025		0	0	(11)	0	0	(11)	0	259	259	0	0	0
052973746	CASSELBERRY	FL		09/24/2025		0	0	(32)	0	0	(32)	0	538	538	0	0	0
250758976	TAMPA	FL		09/25/2025		0	0	(15)	0	0	(15)	0	510	510	0	0	0
250758729	HAMILTON	OH		09/19/2025		0	0	(7)	0	0	(7)	0	201	201	0	0	0
250867546	GAINESVILLE	FL		09/19/2025		0	0	(39)	0	0	(39)	0	1,114	1,114	0	0	0
251036662	NEW ORLEANS	LA		09/03/2025		0	0	(20)	0	0	(20)	0	418	418	0	0	0
251036111	MCGREGOR	TX		09/03/2025		0	0	(18)	0	0	(18)	0	399	399	0	0	0
251036303	HOUSTON	TX		09/05/2025		0	0	(9)	0	0	(9)	0	184	184	0	0	0
250757457	HAMILTON	OH		09/19/2025		0	0	(8)	0	0	(8)	0	233	233	0	0	0
EL1052975	BAY HARBOR ISLANDS	FL		09/24/2025		0	0	(58)	0	0	(58)	0	1,279	1,279	0	0	0
251035491	NASHVILLE	TN		09/03/2025		0	0	(38)	0	0	(38)	0	838	838	0	0	0
251036604	HOLLYWOOD	FL		09/03/2025		0	0	(44)	0	0	(44)	0	971	971	0	0	0
250756160	NEWTON	MA		09/19/2025		0	0	(26)	0	0	(26)	0	760	760	0	0	0
250646189	LAFAYETTE	IN		09/04/2025		0	0	(13)	0	0	(13)	0	401	401	0	0	0
250528304	HAMDEN	CT		09/19/2025		0	0	(31)	0	0	(31)	0	985	985	0	0	0
251036254	NORTH MYRTLE BEACH	SC		09/03/2025		0	0	(17)	0	0	(17)	0	361	361	0	0	0
250864782	MIDWEST CITY	OK		09/25/2025		0	0	(8)	0	0	(8)	0	247	247	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
250759172	BEAUMONT	TX		09/04/2025		0	0	(11)	0	0	(11)	0	325	325	0	0	0
250529350	SAN DIEGO	CA		09/24/2025		0	0	(42)	0	0	(42)	0	1,129	1,129	0	0	0
251036346	LEHIGH ACRES	FL		09/03/2025		0	0	(105)	0	0	(105)	0	2,313	2,313	0	0	0
250864733	CHEHALIS	WA		09/19/2025		0	0	(33)	0	0	(33)	0	989	989	0	0	0
250752037	WORCESTER	MA		09/04/2025		0	0	(16)	0	0	(16)	0	484	484	0	0	0
250759487	WEST NEW YORK	NJ		09/25/2025		0	0	(38)	0	0	(38)	0	1,344	1,344	0	0	0
250758372	MILWAUKEE	WI		09/12/2025		0	0	(20)	0	0	(20)	0	490	490	0	0	0
250758869	MIDDLETOWN	OH		09/19/2025		0	0	(7)	0	0	(7)	0	182	182	0	0	0
250750361	COLUMBIA	TN		09/12/2025		0	0	(21)	0	0	(21)	0	536	536	0	0	0
251036018	CLERMONT	FL		09/03/2025		0	0	(19)	0	0	(19)	0	409	409	0	0	0
250862729	AMSTERDAM	NY		09/04/2025		0	0	(10)	0	0	(10)	0	297	297	0	0	0
251036529	MIAMI	FL		09/05/2025		0	0	(177)	0	0	(177)	0	3,792	3,792	0	0	0
250861689	DALLAS	TX		09/25/2025		0	0	(28)	0	0	(28)	0	988	988	0	0	0
250638822	MEMPHIS	TN		09/04/2025		0	0	(20)	0	0	(20)	0	586	586	0	0	0
250866852	WEST CHESTER	OH		09/19/2025		0	0	(19)	0	0	(19)	0	597	597	0	0	0
250759032	NEW PORT RICHEY	FL		09/04/2025		0	0	(12)	0	0	(12)	0	364	364	0	0	0
250860749	PHILO	OH		09/19/2025		0	0	(9)	0	0	(9)	0	272	272	0	0	0
250861200	MILLEDGEVILLE	GA		09/12/2025		0	0	(8)	0	0	(8)	0	209	209	0	0	0
250646072	OAKLAND	FL		09/25/2025		0	0	(33)	0	0	(33)	0	1,165	1,165	0	0	0
250754306	ATMORE	AL		09/04/2025		0	0	(11)	0	0	(11)	0	317	317	0	0	0
250759230	IRVING	TX		09/04/2025		0	0	(16)	0	0	(16)	0	490	490	0	0	0
250534724	TROY	OH		09/19/2025		0	0	(6)	0	0	(6)	0	170	170	0	0	0
250525185	MILLCREEK	UT		09/04/2025		0	0	(68)	0	0	(68)	0	2,236	2,236	0	0	0
251036571	SULTAN	WA		09/03/2025		0	0	(50)	0	0	(50)	0	1,104	1,104	0	0	0
251036162	FORT LAUDERDALE	FL		09/03/2025		0	0	(155)	0	0	(155)	0	3,473	3,473	0	0	0
250860616	WASHINGTON	DC		09/04/2025		0	0	(47)	0	0	(47)	0	1,528	1,528	0	0	0
251036419	GLORIETA	NM		09/05/2025		0	0	(54)	0	0	(54)	0	1,098	1,098	0	0	0
250535713	BRIDGEPORT	CT		09/12/2025		0	0	(22)	0	0	(22)	0	608	608	0	0	0
250865250	LEESPORT	PA		09/19/2025		0	0	(5)	0	0	(5)	0	139	139	0	0	0
251036133	DOTHAN	AL		09/05/2025		0	0	(28)	0	0	(28)	0	519	519	0	0	0
251036423	DETROIT	MI		09/05/2025		0	0	(11)	0	0	(11)	0	217	217	0	0	0
250759156	GARFIELD HEIGHTS	OH		09/12/2025		0	0	(10)	0	0	(10)	0	237	237	0	0	0
250863222	SPRING	TX		09/25/2025		0	0	(11)	0	0	(11)	0	368	368	0	0	0
251036610	PHILLIPSTON	MA		09/03/2025		0	0	(43)	0	0	(43)	0	955	955	0	0	0
250749215	LACKAWANNA	NY		09/04/2025		0	0	(9)	0	0	(9)	0	278	278	0	0	0
250757614	BROCKPORT	NY		09/12/2025		0	0	(10)	0	0	(10)	0	260	260	0	0	0
250864618	GASTONIA	NC		09/19/2025		0	0	(12)	0	0	(12)	0	331	331	0	0	0
250638814	MEMPHIS	TN		09/04/2025		0	0	(10)	0	0	(10)	0	300	300	0	0	0
250753688	EAST HELENA	MT		09/12/2025		0	0	(25)	0	0	(25)	0	710	710	0	0	0
250860707	CLINTON TOWNSHIP	MI		09/12/2025		0	0	(140)	0	0	(140)	0	3,527	3,527	0	0	0
251036079	NAVARRE	FL		09/03/2025		0	0	(58)	0	0	(58)	0	1,285	1,285	0	0	0
250640885	MEMPHIS	TN		09/04/2025		0	0	(12)	0	0	(12)	0	356	356	0	0	0
250527793	FLORENCE	SC		09/04/2025		0	0	(11)	0	0	(11)	0	333	333	0	0	0
250647278	ROCHESTER	NY		09/25/2025		0	0	(11)	0	0	(11)	0	344	344	0	0	0
250757218	SAN ANTONIO	TX		09/19/2025		0	0	(11)	0	0	(11)	0	331	331	0	0	0
250748407	COLDWATER	MS		09/04/2025		0	0	(11)	0	0	(11)	0	315	315	0	0	0
250862893	PHILADELPHIA	PA		09/25/2025		0	0	(6)	0	0	(6)	0	360	360	0	0	0
250644192	DAYTON	OH		09/12/2025		0	0	(24)	0	0	(24)	0	672	672	0	0	0
251036223	CAPE CANAVERAL	FL		09/03/2025		0	0	(36)	0	0	(36)	0	807	807	0	0	0
250760303	ROSEVILLE	CA		09/25/2025		0	0	(39)	0	0	(39)	0	1,393	1,393	0	0	0
250534120	ROCHESTER	NY		09/25/2025		0	0	(10)	0	0	(10)	0	316	316	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
250862752	KAMUELA	HI		09/25/2025		0	0	(92)	0	0	(92)	0	3,321	3,321	0	0	0
250865458	WARRENTON	NC		09/12/2025		0	0	(11)	0	0	(11)	0	281	281	0	0	0
250861473	WOODBRIDGE	CA		09/25/2025		0	0	(45)	0	0	(45)	0	1,615	1,615	0	0	0
250862372	GREENSBORO	NC		09/25/2025		0	0	(32)	0	0	(32)	0	1,121	1,121	0	0	0
251036272	LAWRENCE	MA		09/05/2025		0	0	(82)	0	0	(82)	0	1,731	1,731	0	0	0
250751344	SPARTANBURG	SC		09/04/2025		0	0	(10)	0	0	(10)	0	293	293	0	0	0
250759644	ELIZABETH	NJ		09/12/2025		0	0	(25)	0	0	(25)	0	633	633	0	0	0
250863941	MARIETTA	GA		09/19/2025		0	0	(22)	0	0	(22)	0	659	659	0	0	0
251036182	HAINES CITY	FL		09/03/2025		0	0	(23)	0	0	(23)	0	502	502	0	0	0
250535119	MEMPHIS	TN		09/04/2025		0	0	(11)	0	0	(11)	0	322	322	0	0	0
250307717	CYPRESS	TX		09/04/2025		0	0	(8)	0	0	(8)	0	227	227	0	0	0
250751294	HAMILTON	OH		09/04/2025		0	0	(10)	0	0	(10)	0	293	293	0	0	0
250643517	WARRENTON	NC		09/12/2025		0	0	(10)	0	0	(10)	0	238	238	0	0	0
251035397	AUSTIN	TX		09/03/2025		0	0	(162)	0	0	(162)	0	3,596	3,596	0	0	0
251036460	FRANKLIN	MA		09/03/2025		0	0	(22)	0	0	(22)	0	465	465	0	0	0
250868130	BROOKLYN	NY		09/25/2025		0	0	(8)	0	0	(8)	0	297	297	0	0	0
250861135	SOUTH KINGSTOWN	RI		09/25/2025		0	0	(22)	0	0	(22)	0	767	767	0	0	0
250864923	CHICAGO RIDGE	IL		09/19/2025		0	0	(9)	0	0	(9)	0	268	268	0	0	0
251036603	EPHRATA	WA		09/05/2025		0	0	(52)	0	0	(52)	0	1,100	1,100	0	0	0
250753944	EL MONTE	CA		09/12/2025		0	0	(38)	0	0	(38)	0	988	988	0	0	0
251036445	GLENDALE	AZ		09/03/2025		0	0	(39)	0	0	(39)	0	855	855	0	0	0
250755196	RIFLE	CO		09/12/2025		0	0	(31)	0	0	(31)	0	882	882	0	0	0
250752565	TRENTON	OH		09/19/2025		0	0	(4)	0	0	(4)	0	121	121	0	0	0
250759362	MYRTLE BEACH	SC		09/25/2025		0	0	(8)	0	0	(8)	0	267	267	0	0	0
251036356	HERNANDO BEACH	FL		09/03/2025		0	0	(33)	0	0	(33)	0	719	719	0	0	0
250756814	FRANKLIN	OH		09/19/2025		0	0	(7)	0	0	(7)	0	191	191	0	0	0
250868429	UPPER DARBY	PA		09/25/2025		0	0	(10)	0	0	(10)	0	335	335	0	0	0
250748340	COLUMBUS	OH		09/25/2025		0	0	(11)	0	0	(11)	0	346	346	0	0	0
250754991	PORT ARTHUR	TX		09/25/2025		0	0	(9)	0	0	(9)	0	273	273	0	0	0
250865433	PORTSMOUTH	RI		09/19/2025		0	0	(25)	0	0	(25)	0	782	782	0	0	0
251035549	SAINT AUGUSTINE	FL		09/03/2025		0	0	(13)	0	0	(13)	0	281	281	0	0	0
250525128	MILLCREEK	UT		09/04/2025		0	0	(77)	0	0	(77)	0	2,562	2,562	0	0	0
250534716	TROY	OH		09/19/2025		0	0	(6)	0	0	(6)	0	170	170	0	0	0
250527801	SAINT PETERSBURG	FL		09/04/2025		0	0	(10)	0	0	(10)	0	288	288	0	0	0
250861697	FRIENDSWOOD	TX		09/25/2025		0	0	(33)	0	0	(33)	0	1,160	1,160	0	0	0
250760238	PARKERSBURG	WV		09/12/2025		0	0	(10)	0	0	(10)	0	248	248	0	0	0
250535143	MEMPHIS	TN		09/04/2025		0	0	(9)	0	0	(9)	0	265	265	0	0	0
250759677	CHICAGO HEIGHTS	IL		09/19/2025		0	0	(14)	0	0	(14)	0	497	497	0	0	0
250757333	WATERBORO	ME		09/19/2025		0	0	(27)	0	0	(27)	0	849	849	0	0	0
251035951	LEXINGTON	MA		09/03/2025		0	0	(164)	0	0	(164)	0	3,681	3,681	0	0	0
250758919	MYRTLE BEACH	SC		09/12/2025		0	0	(11)	0	0	(11)	0	283	283	0	0	0
250865573	CLEVELAND	OH		09/12/2025		0	0	(10)	0	0	(10)	0	269	269	0	0	0
251036289	OSAGE BEACH	MO		09/03/2025		0	0	(101)	0	0	(101)	0	2,259	2,259	0	0	0
250862885	RALEIGH	NC		09/12/2025		0	0	(21)	0	0	(21)	0	591	591	0	0	0
250756731	PROVIDENCE	RI		09/25/2025		0	0	(29)	0	0	(29)	0	1,007	1,007	0	0	0
250645462	SEATTLE	WA		09/12/2025		0	0	(27)	0	0	(27)	0	766	766	0	0	0
250535127	MEMPHIS	TN		09/04/2025		0	0	(10)	0	0	(10)	0	300	300	0	0	0
251036123	THE WOODLANDS	TX		09/03/2025		0	0	(69)	0	0	(69)	0	1,514	1,514	0	0	0
251036517	OAKWOOD	OH		09/05/2025		0	0	(51)	0	0	(51)	0	941	941	0	0	0
250755659	MYRTLE BEACH	SC		09/04/2025		0	0	(16)	0	0	(16)	0	465	465	0	0	0
250755204	RIFLE	CO		09/12/2025		0	0	(31)	0	0	(31)	0	882	882	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
250864659	SHADYSIDE	OH		09/19/2025		0	0	(10)	0	0	(10)	0	297	297	0	0	0
251035942	ANDOVER	MA		09/03/2025		0	0	(124)	0	0	(124)	0	2,773	2,773	0	0	0
250860962	CORDOVA	TN		09/25/2025		0	0	(14)	0	0	(14)	0	456	456	0	0	0
250756434	DENVER	CO		09/19/2025		0	0	(48)	0	0	(48)	0	1,469	1,469	0	0	0
250411733	FLORENCE	SC		09/04/2025		0	0	(15)	0	0	(15)	0	459	459	0	0	0
251036462	JONESBOROUGH	TN		09/03/2025		0	0	(41)	0	0	(41)	0	899	899	0	0	0
251036103	TORRANCE	CA		09/03/2025		0	0	(85)	0	0	(85)	0	1,908	1,908	0	0	0
250869153	CORINTH	MS		09/25/2025		0	0	(7)	0	0	(7)	0	205	205	0	0	0
250864220	WARREN	MI		09/19/2025		0	0	(8)	0	0	(8)	0	219	219	0	0	0
251034168	SAN DIEGO	CA		09/03/2025		0	0	(256)	0	0	(256)	0	5,776	5,776	0	0	0
250751013	MIDDLETOWN	NY		09/12/2025		0	0	(32)	0	0	(32)	0	814	814	0	0	0
250642170	SAN ANTONIO	TX		09/12/2025		0	0	(47)	0	0	(47)	0	1,327	1,327	0	0	0
251036038	NEW HAVEN	CT		09/03/2025		0	0	(51)	0	0	(51)	0	1,137	1,137	0	0	0
251036442	KAILUA KONA	HI		09/03/2025		0	0	(66)	0	0	(66)	0	1,456	1,456	0	0	0
250643400	CAPE MAY COURT HOUSE	NJ		09/19/2025		0	0	(30)	0	0	(30)	0	900	900	0	0	0
250758935	MILWAUKEE	WI		09/19/2025		0	0	(13)	0	0	(13)	0	397	397	0	0	0
250757564	ODESSA	TX		09/12/2025		0	0	(21)	0	0	(21)	0	538	538	0	0	0
052980481	PASADENA	CA		09/24/2025		0	0	(22)	0	0	(22)	0	583	583	0	0	0
250759404	COLUMBUS	OH		09/25/2025		0	0	(18)	0	0	(18)	0	614	614	0	0	0
250638764	NIEDERWALD	TX		09/19/2025		0	0	(13)	0	0	(13)	0	360	360	0	0	0
250972494	KANSAS CITY	MO		09/25/2025		0	0	(14)	0	0	(14)	0	473	473	0	0	0
250864402	ORMOND BEACH	FL		09/25/2025		0	0	(25)	0	0	(25)	0	884	884	0	0	0
250865300	NAMPA	ID		09/12/2025		0	0	(26)	0	0	(26)	0	657	657	0	0	0
250756376	DENVER	CO		09/19/2025		0	0	(49)	0	0	(49)	0	1,489	1,489	0	0	0
250525102	MILLCREEK	UT		09/12/2025		0	0	(76)	0	0	(76)	0	2,482	2,482	0	0	0
251036631	PANAMA CITY BEACH	FL		09/03/2025		0	0	(25)	0	0	(25)	0	532	532	0	0	0
250758307	MILWAUKEE	WI		09/12/2025		0	0	(21)	0	0	(21)	0	535	535	0	0	0
250759453	MAYSVILLE	KY		09/04/2025		0	0	(11)	0	0	(11)	0	337	337	0	0	0
250530136	ORLANDO	FL		09/04/2025		0	0	(11)	0	0	(11)	0	329	329	0	0	0
250639416	NEWBURGH	NY		09/12/2025		0	0	(23)	0	0	(23)	0	574	574	0	0	0
250638806	MEMPHIS	TN		09/04/2025		0	0	(10)	0	0	(10)	0	300	300	0	0	0
251036816	JOHNSTOWN	CO		09/05/2025		0	0	(82)	0	0	(82)	0	1,561	1,561	0	0	0
BB0152003	BROOKLYN	NY		09/25/2025		0	0	(7)	0	0	(7)	0	1,559	1,559	0	0	0
BB1526250	HENDERSON	NV		09/30/2025		0	0	73	0	0	73	0	1,020	1,020	0	0	0
BB1526560	MIDDLEBURG	FL		09/30/2025		0	0	57	0	0	57	0	738	738	0	0	0
BB1526470	SAN ANTONIO	TX		09/30/2025		0	0	114	0	0	114	0	1,691	1,691	0	0	0
BB1526190	FLORESVILLE	TX		09/30/2025		0	0	7	0	0	7	0	118	118	0	0	0
BB1526220	LOMBARD	IL		09/30/2025		0	0	105	0	0	105	0	1,325	1,325	0	0	0
BB1526130	MONROE	NC		09/30/2025		0	0	43	0	0	43	0	996	996	0	0	0
BB1526630	ROME	GA		09/30/2025		0	0	41	0	0	41	0	557	557	0	0	0
BB1526180	HOCKLEY	TX		09/30/2025		0	0	759	0	0	759	0	3,712	3,712	0	0	0
BB1526540	WILLIS	TX		09/30/2025		0	0	48	0	0	48	0	761	761	0	0	0
BB1526140	SANFORD	FL		09/30/2025		0	0	111	0	0	111	0	1,310	1,310	0	0	0
BB1526530	PANAMA CITY BEACH	FL		09/30/2025		0	0	32	0	0	32	0	1,197	1,197	0	0	0
BB1526650	ROME	GA		09/30/2025		0	0	43	0	0	43	0	557	557	0	0	0
BB1526240	ROSSVILLE	GA		09/30/2025		0	0	96	0	0	96	0	1,021	1,021	0	0	0
OV3908694	MINNEAPOLIS	MN		09/29/2025		0	0	(28)	0	0	(28)	0	703	703	0	0	0
OV3915643	HIGH POINT	NC		09/29/2025		0	0	(35)	0	0	(35)	0	711	711	0	0	0
OV3915619	HUMBLE	TX		09/29/2025		0	0	(26)	0	0	(26)	0	528	528	0	0	0
OV3915633	CLEMENTON	NJ		09/29/2025		0	0	(40)	0	0	(40)	0	816	816	0	0	0
OV3919159	PIERCETON	IN		09/29/2025		0	0	(17)	0	0	(17)	0	428	428	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
0V3908302	CELINA	TN		09/29/2025		0	0	(24)	0	0	(24)	0	467	467	0	0	0
0V3908676	TUCSON	AZ		09/29/2025		0	0	(37)	0	0	(37)	0	1,028	1,028	0	0	0
0V3893561	LAKE WORTH BEACH	FL		09/29/2025		0	0	(39)	0	0	(39)	0	1,062	1,062	0	0	0
0V3893559	CARTERSVILLE	GA		09/29/2025		0	0	(19)	0	0	(19)	0	648	648	0	0	0
0V3919152	TYLER	TX		09/29/2025		0	0	(16)	0	0	(16)	0	414	414	0	0	0
0V3909472	NORTH FORT MYERS	FL		09/29/2025		0	0	(37)	0	0	(37)	0	793	793	0	0	0
0V3915624	ODESSA	TX		09/29/2025		0	0	(23)	0	0	(23)	0	468	468	0	0	0
0V3909458	WINSTON-SALEM	NC		09/29/2025		0	0	(18)	0	0	(18)	0	390	390	0	0	0
0V3915649	PELL CITY	AL		09/29/2025		0	0	(17)	0	0	(17)	0	291	291	0	0	0
0V3909485	WILLOWICK	OH		09/29/2025		0	0	(16)	0	0	(16)	0	402	402	0	0	0
0V3907812	ATTICA	IN		09/29/2025		0	0	(20)	0	0	(20)	0	352	352	0	0	0
0V3918757	GOSHEN	IN		09/29/2025		0	0	(19)	0	0	(19)	0	472	472	0	0	0
0V3908998	SPRING	TX		09/29/2025		0	0	(22)	0	0	(22)	0	452	452	0	0	0
0V3919150	SMITHVILLE	TN		09/29/2025		0	0	(15)	0	0	(15)	0	299	299	0	0	0
0V3915615	BLAINE	WA		09/29/2025		0	0	(162)	0	0	(162)	0	3,494	3,494	0	0	0
0V3908259	SEWARD	AK		09/29/2025		0	0	(50)	0	0	(50)	0	1,278	1,278	0	0	0
0V3909488	CLEVELAND	TN		09/29/2025		0	0	(19)	0	0	(19)	0	375	375	0	0	0
0V3918748	DAVENPORT	FL		09/29/2025		0	0	(29)	0	0	(29)	0	665	665	0	0	0
0V3918777	PAHOA	HI		09/29/2025		0	0	(31)	0	0	(31)	0	874	874	0	0	0
0V3907815	LAS VEGAS	NV		09/29/2025		0	0	(36)	0	0	(36)	0	781	781	0	0	0
BB1533450	GLEN ELLYN	IL		10/08/2025		0	0	23	0	0	23	0	456	456	0	0	0
BB1533380	CARBONDALE	CO		10/08/2025		0	0	332	0	0	332	0	5,789	5,789	0	0	0
BB1533430	CAPE CORAL	FL		10/08/2025		0	0	39	0	0	39	0	1,040	1,040	0	0	0
BB1533400	CHEHALIS	WA		10/08/2025		0	0	12	0	0	12	0	887	887	0	0	0
BB1533370	DES PLAINES	IL		10/08/2025		0	0	118	0	0	118	0	2,231	2,231	0	0	0
BB1533460	PORTLAND	OR		10/08/2025		0	0	20	0	0	20	0	758	758	0	0	0
BB1533440	GOODHUE	MN		10/08/2025		0	0	150	0	0	150	0	1,582	1,582	0	0	0
BB1533390	CHICAGO	IL		10/08/2025		0	0	3,667	0	0	3,667	0	196,162	196,162	0	0	0
BB1533420	CLARKSVILLE	TN		10/08/2025		0	0	23	0	0	23	0	352	352	0	0	0
BB1518430	NEW YORK	NY		10/17/2025		0	0	28	0	0	28	0	1,329	1,329	0	0	0
BB1518440	CARLSBAD	NM		10/17/2025		0	0	7	0	0	7	0	747	747	0	0	0
BB1518230	RICHMOND	CA		10/17/2025		0	0	93	0	0	93	0	2,177	2,177	0	0	0
BB1518400	CLEARWATER	FL		10/17/2025		0	0	(15)	0	0	(15)	0	817	817	0	0	0
BB1518310	LAWRENCEVILLE	GA		10/17/2025		0	0	12	0	0	12	0	1,000	1,000	0	0	0
BB1518220	GLENDALE	AZ		10/17/2025		0	0	(10)	0	0	(10)	0	616	616	0	0	0
BB1518240	ADELANTO	CA		10/17/2025		0	0	158	0	0	158	0	1,343	1,343	0	0	0
BB1518500	DEERFIELD BEACH	FL		10/17/2025		0	0	(13)	0	0	(13)	0	1,170	1,170	0	0	0
BB1518420	BROWNSBURG	IN		10/17/2025		0	0	15	0	0	15	0	188	188	0	0	0
BB1518210	MARIPOSA	CA		10/17/2025		0	0	99	0	0	99	0	1,781	1,781	0	0	0
BB1534220	OSSEO	MN		10/22/2025		0	0	11	0	0	11	0	637	637	0	0	0
BB1534230	ATLANTA	GA		10/22/2025		0	0	17	0	0	17	0	663	663	0	0	0
BB1534210	CUMMING	GA		10/22/2025		0	0	34	0	0	34	0	1,406	1,406	0	0	0
BB1534240	ERLANGER	KY		10/22/2025		0	0	16	0	0	16	0	608	608	0	0	0
BB1540650	CALERA	AL		10/30/2025		0	0	(2)	0	0	(2)	0	2,502	2,502	0	0	0
BB1540660	RIGBY	ID		10/30/2025		0	0	44	0	0	44	0	1,527	1,527	0	0	0
BB1540640	SPRINGFIELD	MO		10/30/2025		0	0	18	0	0	18	0	423	423	0	0	0
BB1533710	FORT WORTH	TX		10/31/2025		0	0	86	0	0	86	0	3,079	3,079	0	0	0
BB1533640	SPANISH FORK	UT		10/31/2025		0	0	380	0	0	380	0	2,781	2,781	0	0	0
BB1533760	HOLLYWOOD	FL		10/31/2025		0	0	131	0	0	131	0	2,313	2,313	0	0	0
BB1533630	MARYVILLE	TN		10/31/2025		0	0	63	0	0	63	0	1,784	1,784	0	0	0
251037152	RINGGOLD	GA		10/31/2025		0	0	(27)	0	0	(27)	0	831	831	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
251037108	HAINES CITY	FL		10/15/2025		0	0	(19)	0	0	(19)	0	533	533	0	0	0
250748860	LAUDERDALE BY THE SEA	FL		10/03/2025		0	0	(17)	0	0	(17)	0	477	477	0	0	0
251036818	AUBURN	MA		10/01/2025		0	0	(36)	0	0	(36)	0	1,015	1,015	0	0	0
251037585	AMARILLO	TX		10/31/2025		0	0	(20)	0	0	(20)	0	621	621	0	0	0
250975844	FORT LAUDERDALE	FL		10/03/2025		0	0	(35)	0	0	(35)	0	1,052	1,052	0	0	0
251036701	SARASOTA	FL		10/15/2025		0	0	(22)	0	0	(22)	0	556	556	0	0	0
251037005	BLUE RIDGE	TX		10/31/2025		0	0	(53)	0	0	(53)	0	1,654	1,654	0	0	0
251037306	DERBY	KS		10/31/2025		0	0	(22)	0	0	(22)	0	660	660	0	0	0
251037594	ANCHORAGE	AK		10/31/2025		0	0	(11)	0	0	(11)	0	334	334	0	0	0
250752227	SEDONA	AZ		10/03/2025		0	0	(89)	0	0	(89)	0	2,605	2,605	0	0	0
251037350	NEPTUNE	NJ		10/15/2025		0	0	(39)	0	0	(39)	0	1,017	1,017	0	0	0
251036896	WASHINGTON	UT		10/01/2025		0	0	(54)	0	0	(54)	0	1,531	1,531	0	0	0
250867561	LAWRENCEVILLE	GA		10/03/2025		0	0	(41)	0	0	(41)	0	1,184	1,184	0	0	0
250975950	BARTOW	FL		10/03/2025		0	0	(20)	0	0	(20)	0	559	559	0	0	0
251036991	SAN ANTONIO	TX		10/01/2025		0	0	(60)	0	0	(60)	0	1,691	1,691	0	0	0
251036867	HEBER CITY	UT		10/15/2025		0	0	(92)	0	0	(92)	0	2,418	2,418	0	0	0
251037754	EL MIRAGE	AZ		10/31/2025		0	0	(15)	0	0	(15)	0	454	454	0	0	0
250973286	FLUSHING	MI		10/03/2025		0	0	(16)	0	0	(16)	0	438	438	0	0	0
251037161	MILFORD	DE		10/31/2025		0	0	(14)	0	0	(14)	0	406	406	0	0	0
251037317	WESLEY CHAPEL	FL		10/31/2025		0	0	(27)	0	0	(27)	0	847	847	0	0	0
251036678	FOREST PARK	IL		10/15/2025		0	0	(23)	0	0	(23)	0	609	609	0	0	0
251037416	MONONA	WI		10/31/2025		0	0	(39)	0	0	(39)	0	1,219	1,219	0	0	0
250867793	DETROIT	MI		10/03/2025		0	0	(1,090)	0	0	(1,090)	0	29,850	29,850	0	0	0
250640711	PORTSMOUTH	NH		10/03/2025		0	0	(19)	0	0	(19)	0	533	533	0	0	0
251037391	FERNDALE	CA		10/15/2025		0	0	(24)	0	0	(24)	0	633	633	0	0	0
250754645	GRANITE CITY	IL		10/03/2025		0	0	(11)	0	0	(11)	0	282	282	0	0	0
250973104	DAVIE	FL		10/03/2025		0	0	(14)	0	0	(14)	0	385	385	0	0	0
250535168	BOCA RATON	FL		10/03/2025		0	0	(81)	0	0	(81)	0	2,378	2,378	0	0	0
251036968	LAKE WORTH	FL		10/15/2025		0	0	(40)	0	0	(40)	0	1,036	1,036	0	0	0
251036997	VILLAGE OF LOCH LLOYD	MO		10/15/2025		0	0	(92)	0	0	(92)	0	2,432	2,432	0	0	0
251037405	PUYALLUP	WA		10/31/2025		0	0	(29)	0	0	(29)	0	895	895	0	0	0
251037173	IRVINGTON	NJ		10/01/2025		0	0	(57)	0	0	(57)	0	1,607	1,607	0	0	0
251037513	JURUPA VALLEY	CA		10/31/2025		0	0	(56)	0	0	(56)	0	1,771	1,771	0	0	0
251037400	MCDONOUGH	GA		10/15/2025		0	0	(69)	0	0	(69)	0	1,806	1,806	0	0	0
250748316	NEWBURGH	NY		10/03/2025		0	0	(29)	0	0	(29)	0	839	839	0	0	0
250639655	NORTH CANAAN	CT		10/03/2025		0	0	(41)	0	0	(41)	0	1,162	1,162	0	0	0
251037040	BEVERLY HILLS	FL		10/15/2025		0	0	(24)	0	0	(24)	0	621	621	0	0	0
251037713	ROBBINSDALE	MN		10/31/2025		0	0	(26)	0	0	(26)	0	776	776	0	0	0
251037338	WELLS	ME		10/15/2025		0	0	(24)	0	0	(24)	0	609	609	0	0	0
251037439	PANAMA CITY BEACH	FL		10/31/2025		0	0	(27)	0	0	(27)	0	833	833	0	0	0
251036979	RICHMOND	MA		10/31/2025		0	0	(27)	0	0	(27)	0	823	823	0	0	0
250866555	ROCKFORD	IL		10/03/2025		0	0	(12)	0	0	(12)	0	308	308	0	0	0
251037632	VACAVILLE	CA		10/31/2025		0	0	(38)	0	0	(38)	0	1,193	1,193	0	0	0
251037382	PANAMA CITY BEACH	FL		10/01/2025		0	0	(21)	0	0	(21)	0	583	583	0	0	0
251037300	HOMESTEAD	FL		10/15/2025		0	0	(134)	0	0	(134)	0	3,572	3,572	0	0	0
251036700	FOX LAKE	IL		10/01/2025		0	0	(23)	0	0	(23)	0	625	625	0	0	0
251037305	DERBY	KS		10/31/2025		0	0	(22)	0	0	(22)	0	660	660	0	0	0
251036912	POCONO LAKE	PA		10/15/2025		0	0	(23)	0	0	(23)	0	581	581	0	0	0
251037359	MARINA DEL REY	CA		10/15/2025		0	0	(114)	0	0	(114)	0	3,007	3,007	0	0	0
251036562	KNOXVILLE	TN		10/01/2025		0	0	(17)	0	0	(17)	0	464	464	0	0	0
251037015	KINGSLAND	GA		10/15/2025		0	0	(30)	0	0	(30)	0	843	843	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
251036946	TIGARD	OR		10/01/2025		0	0	(50)	0	0	(50)	0	1,410	1,410	0	0	0
251037320	ORLANDO	FL		10/31/2025		0	0	(46)	0	0	(46)	0	1,447	1,447	0	0	0
251037791	NEW ORLEANS	LA		10/31/2025		0	0	(11)	0	0	(11)	0	305	305	0	0	0
251037673	LONGBOAT KEY	FL		10/31/2025		0	0	(37)	0	0	(37)	0	1,177	1,177	0	0	0
251037131	COLUMBUS	OH		10/31/2025		0	0	(7)	0	0	(7)	0	209	209	0	0	0
251037555	JAMUL	CA		10/15/2025		0	0	(62)	0	0	(62)	0	1,619	1,619	0	0	0
251036714	GERMANTOWN	TN		10/01/2025		0	0	(32)	0	0	(32)	0	881	881	0	0	0
251037218	WILBURTON	OK		10/15/2025		0	0	(23)	0	0	(23)	0	573	573	0	0	0
251037669	LAS VEGAS	NV		10/31/2025		0	0	(114)	0	0	(114)	0	3,632	3,632	0	0	0
251037307	KINGSLAND	GA		10/15/2025		0	0	(31)	0	0	(31)	0	870	870	0	0	0
251037047	FENTON	MI		10/01/2025		0	0	(7)	0	0	(7)	0	188	188	0	0	0
251037593	ANCHORAGE	AK		10/31/2025		0	0	(11)	0	0	(11)	0	325	325	0	0	0
251037530	DEFOREST	WI		10/31/2025		0	0	(252)	0	0	(252)	0	7,790	7,790	0	0	0
251037583	SAN DIEGO	CA		10/31/2025		0	0	(38)	0	0	(38)	0	1,189	1,189	0	0	0
250867645	FORT WORTH	TX		10/03/2025		0	0	(12)	0	0	(12)	0	310	310	0	0	0
251037790	COLUMBIA	SC		10/31/2025		0	0	(36)	0	0	(36)	0	1,122	1,122	0	0	0
251037381	NORTH PROVIDENCE	RI		10/31/2025		0	0	(10)	0	0	(10)	0	304	304	0	0	0
251037361	ALBUQUERQUE	NM		10/31/2025		0	0	(27)	0	0	(27)	0	837	837	0	0	0
250750114	WARREN	MI		10/03/2025		0	0	(8)	0	0	(8)	0	220	220	0	0	0
250867496	ENGLEWOOD	FL		10/03/2025		0	0	(34)	0	0	(34)	0	882	882	0	0	0
251037075	HENDERSON	NV		10/01/2025		0	0	(53)	0	0	(53)	0	1,481	1,481	0	0	0
250863891	GRAPEVINE	TX		10/03/2025		0	0	(44)	0	0	(44)	0	1,266	1,266	0	0	0
250973054	STEUBENVILLE	OH		10/03/2025		0	0	(9)	0	0	(9)	0	230	230	0	0	0
251037352	SALINAS	CA		10/31/2025		0	0	(103)	0	0	(103)	0	3,264	3,264	0	0	0
251037451	CHICAGO	IL		10/31/2025		0	0	(41)	0	0	(41)	0	1,292	1,292	0	0	0
251037136	CHICAGO	IL		10/15/2025		0	0	(15)	0	0	(15)	0	423	423	0	0	0
251036901	DEFIANCE	OH		10/01/2025		0	0	(9)	0	0	(9)	0	233	233	0	0	0
251036851	CHICAGO	IL		10/01/2025		0	0	(21)	0	0	(21)	0	559	559	0	0	0
251037548	BAYSIDE	CA		10/31/2025		0	0	(25,321)	0	0	(25,321)	0	807,944	807,944	0	0	0
251037651	DAVIDSON	NC		10/31/2025		0	0	(58)	0	0	(58)	0	1,840	1,840	0	0	0
251037604	FALLON	NV		10/31/2025		0	0	(8,758)	0	0	(8,758)	0	274,605	274,605	0	0	0
251037163	WAIKOLOA	HI		10/31/2025		0	0	(55)	0	0	(55)	0	1,727	1,727	0	0	0
251037737	LEES SUMMIT	MO		10/31/2025		0	0	(37)	0	0	(37)	0	1,173	1,173	0	0	0
251037278	SHAWNEE	KS		10/31/2025		0	0	(29)	0	0	(29)	0	894	894	0	0	0
251036651	MAURICE	LA		10/01/2025		0	0	(14)	0	0	(14)	0	379	379	0	0	0
0V3704527	REDMOND	OR		10/29/2025		0	0	(33)	0	0	(33)	0	817	817	0	0	0
0V3745684	SAINT PAUL	MN		10/29/2025		0	0	(19)	0	0	(19)	0	523	523	0	0	0
0V3617115	INDEPENDENCE	KY		10/29/2025		0	0	(21)	0	0	(21)	0	484	484	0	0	0
0V3611051	OCEAN CITY	MD		10/29/2025		0	0	(35)	0	0	(35)	0	741	741	0	0	0
0V3785621	SARASOTA	FL		10/29/2025		0	0	(30)	0	0	(30)	0	738	738	0	0	0
0V3597958	PETERSBURG	VA		10/29/2025		0	0	(23)	0	0	(23)	0	434	434	0	0	0
0V3596767	BALTIMORE	MD		10/29/2025		0	0	(13)	0	0	(13)	0	268	268	0	0	0
0V3615032	PAYETTE	ID		10/29/2025		0	0	(16)	0	0	(16)	0	289	289	0	0	0
0V3908996	MCCLOUD	CA		10/30/2025		0	0	(38)	0	0	(38)	0	868	868	0	0	0
0V3915622	PINOLE	CA		10/30/2025		0	0	(36)	0	0	(36)	0	809	809	0	0	0
0V3618529	TORRINGTON	CT		10/29/2025		0	0	(24)	0	0	(24)	0	478	478	0	0	0
0V3611060	BATON ROUGE	LA		10/29/2025		0	0	(32)	0	0	(32)	0	622	622	0	0	0
0V3918742	ANCHORAGE	AK		10/30/2025		0	0	(84)	0	0	(84)	0	2,431	2,431	0	0	0
0V3893555	LAS VEGAS	NV		10/29/2025		0	0	(22)	0	0	(22)	0	413	413	0	0	0
0V3918787	WILMINGTON	DE		10/30/2025		0	0	(15)	0	0	(15)	0	332	332	0	0	0
0V3591738	MYRTLE BEACH	SC		10/29/2025		0	0	(17)	0	0	(17)	0	392	392	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
0V3693832	LOUISVILLE	KY		10/29/2025		0	0	(15)	0	0	(15)	0	508	508	0	0	0
0V3614062	VERMILION	OH		10/29/2025		0	0	(19)	0	0	(19)	0	429	429	0	0	0
0V3704992	WARNER ROBINS	GA		10/29/2025		0	0	(18)	0	0	(18)	0	362	362	0	0	0
0V3708959	FORT OGLETHORPE	GA		10/29/2025		0	0	(26)	0	0	(26)	0	543	543	0	0	0
0V3908689	CHICAGO	IL		10/30/2025		0	0	(20)	0	0	(20)	0	501	501	0	0	0
0V3628471	GREENVILLE	SC		10/29/2025		0	0	(1,693)	0	0	(1,693)	0	31,934	31,934	0	0	0
0V3597970	MISHAWAKA	IN		10/29/2025		0	0	(15)	0	0	(15)	0	335	335	0	0	0
0V3590558	WAYNESBORO	TN		10/29/2025		0	0	(30)	0	0	(30)	0	647	647	0	0	0
0V3908664	HOOVER	AL		10/29/2025		0	0	(19)	0	0	(19)	0	434	434	0	0	0
0V3592758	SANTA MARIA	CA		10/29/2025		0	0	(86)	0	0	(86)	0	1,631	1,631	0	0	0
0V3711045	BENTON HARBOR	MI		10/29/2025		0	0	(17)	0	0	(17)	0	468	468	0	0	0
0V3633392	SAN ANTONIO	TX		10/29/2025		0	0	(24)	0	0	(24)	0	508	508	0	0	0
0V3918739	MERCED	CA		10/30/2025		0	0	(23)	0	0	(23)	0	506	506	0	0	0
0V3650124	DECATUR	GA		10/29/2025		0	0	(19)	0	0	(19)	0	413	413	0	0	0
0V3918759	PARKERS PRAIRIE	MN		10/30/2025		0	0	(14)	0	0	(14)	0	623	623	0	0	0
0V3844633	LINCOLN	IL		10/29/2025		0	0	(22)	0	0	(22)	0	496	496	0	0	0
0V3657321	MAPLE SHADE	NJ		10/29/2025		0	0	(29)	0	0	(29)	0	879	879	0	0	0
0V3893149	CRESCENT CITY	CA		10/29/2025		0	0	(26)	0	0	(26)	0	592	592	0	0	0
0V3616299	CLEVELAND	TX		10/29/2025		0	0	(30)	0	0	(30)	0	610	610	0	0	0
0V3908678	WEAVER	AL		10/29/2025		0	0	(21)	0	0	(21)	0	336	336	0	0	0
0V3915610	MINNEAPOLIS	MN		10/30/2025		0	0	(18)	0	0	(18)	0	377	377	0	0	0
0V3919423	VISALIA	CA		10/30/2025		0	0	(20)	0	0	(20)	0	387	387	0	0	0
0V3909449	LOUISVILLE	KY		10/30/2025		0	0	(148)	0	0	(148)	0	5,196	5,196	0	0	0
0V3919153	MILLSBORO	DE		10/30/2025		0	0	(31)	0	0	(31)	0	803	803	0	0	0
0V3692218	PHOENIX	AZ		10/29/2025		0	0	(17)	0	0	(17)	0	363	363	0	0	0
0V3885063	HINESVILLE	GA		10/29/2025		0	0	(16)	0	0	(16)	0	368	368	0	0	0
0V3628703	ALLENTOWN	PA		10/29/2025		0	0	(18)	0	0	(18)	0	346	346	0	0	0
0V3908997	SAND LAKE	MI		10/30/2025		0	0	(25)	0	0	(25)	0	659	659	0	0	0
0V3909006	CHICAGO	IL		10/30/2025		0	0	(13)	0	0	(13)	0	295	295	0	0	0
0V3590339	MISSION	TX		10/29/2025		0	0	(22)	0	0	(22)	0	426	426	0	0	0
0V3909026	FLAT ROCK	MI		10/30/2025		0	0	(26)	0	0	(26)	0	799	799	0	0	0
0V3909479	BENTONVILLE	AR		10/30/2025		0	0	(22)	0	0	(22)	0	533	533	0	0	0
0V3716293	BRIDGEPORT	CT		10/29/2025		0	0	(36)	0	0	(36)	0	865	865	0	0	0
0V3613463	LIBERTY	NY		10/29/2025		0	0	(19)	0	0	(19)	0	407	407	0	0	0
0V3614777	YUKON	OK		10/29/2025		0	0	(20)	0	0	(20)	0	445	445	0	0	0
0V3591717	JACKSONVILLE	FL		10/29/2025		0	0	(18)	0	0	(18)	0	470	470	0	0	0
0V3695276	RUTHERFORDTON	NC		10/29/2025		0	0	(14)	0	0	(14)	0	318	318	0	0	0
0V3613512	KERSHAW	SC		10/29/2025		0	0	(63)	0	0	(63)	0	1,340	1,340	0	0	0
0V3919424	SACRAMENTO	CA		10/30/2025		0	0	(55)	0	0	(55)	0	1,373	1,373	0	0	0
0V3915617	BRYANT	AR		10/30/2025		0	0	(20)	0	0	(20)	0	421	421	0	0	0
0V3633911	ELKTON	MD		10/29/2025		0	0	(19)	0	0	(19)	0	388	388	0	0	0
0V3613784	NOBLESVILLE	IN		10/29/2025		0	0	(16)	0	0	(16)	0	376	376	0	0	0
0V3920989	LOUISVILLE	KY		10/30/2025		0	0	(23)	0	0	(23)	0	383	383	0	0	0
0V3596583	MISSION	TX		10/29/2025		0	0	(31)	0	0	(31)	0	664	664	0	0	0
0V3920957	CHICAGO	IL		10/30/2025		0	0	(15)	0	0	(15)	0	259	259	0	0	0
0V3893137	LOUISVILLE	KY		10/29/2025		0	0	(20)	0	0	(20)	0	430	430	0	0	0
0V3859200	ELIZABETHPORT	NJ		10/29/2025		0	0	(84)	0	0	(84)	0	1,618	1,618	0	0	0
0V3680500	PHILADELPHIA	PA		10/29/2025		0	0	(162)	0	0	(162)	0	3,704	3,704	0	0	0
0V3613506	SMITHVILLE	MO		10/29/2025		0	0	(17)	0	0	(17)	0	355	355	0	0	0
0V3633920	NEWPORT NEWS	VA		10/29/2025		0	0	(27)	0	0	(27)	0	651	651	0	0	0
0V3918743	JOLIET	IL		10/30/2025		0	0	(18)	0	0	(18)	0	344	344	0	0	0

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

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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
0V3915623	SHOREVIEW	MN		10/30/2025		0	0	(18)	0	0	(18)	0	426	426	0	0	0
0V3612246	FLOWERY BRANCH	GA		10/29/2025		0	0	(22)	0	0	(22)	0	485	485	0	0	0
0V3679598	MOORESVILLE	NC		10/29/2025		0	0	(6)	0	0	(6)	0	145	145	0	0	0
0V3704508	LITTLE ROCK	AR		10/29/2025		0	0	(18)	0	0	(18)	0	434	434	0	0	0
0V3642980	HOPKINSVILLE	KY		10/29/2025		0	0	(19)	0	0	(19)	0	386	386	0	0	0
0V3598204	HUMBLE	TX		10/29/2025		0	0	(37)	0	0	(37)	0	916	916	0	0	0
0V3647950	DAYTON	TX		10/29/2025		0	0	(16)	0	0	(16)	0	349	349	0	0	0
0V3642487	LAGUNA VISTA	TX		10/29/2025		0	0	(47)	0	0	(47)	0	1,052	1,052	0	0	0
0V3613480	ORLANDO	FL		10/29/2025		0	0	(21)	0	0	(21)	0	411	411	0	0	0
0V3657320	HOPE MILLS	NC		10/29/2025		0	0	(14)	0	0	(14)	0	400	400	0	0	0
0V3633634	CHICAGO	IL		10/29/2025		0	0	(14)	0	0	(14)	0	320	320	0	0	0
0V3908679	SAINT PAUL	MN		10/30/2025		0	0	(49)	0	0	(49)	0	962	962	0	0	0
0V3920958	YORKVILLE	IL		10/30/2025		0	0	(19)	0	0	(19)	0	410	410	0	0	0
0V3796628	WESLEY CHAPEL	FL		10/29/2025		0	0	(29)	0	0	(29)	0	698	698	0	0	0
0V3892824	CHICAGO	IL		10/29/2025		0	0	(20)	0	0	(20)	0	463	463	0	0	0
0V3591734	MONTGOMERY	AL		10/29/2025		0	0	(20)	0	0	(20)	0	415	415	0	0	0
0V3908999	YUCCA VALLEY	CA		10/30/2025		0	0	(26)	0	0	(26)	0	766	766	0	0	0
0V3908256	FARMINGTON	NM		10/29/2025		0	0	(25)	0	0	(25)	0	729	729	0	0	0
0V3920967	RIVERSIDE	CA		10/30/2025		0	0	(46)	0	0	(46)	0	1,185	1,185	0	0	0
0V3680494	TRENTON	NJ		10/29/2025		0	0	(16)	0	0	(16)	0	504	504	0	0	0
0V3632663	FAIRPORT	NY		10/29/2025		0	0	(19)	0	0	(19)	0	384	384	0	0	0
0V3908695	COVINGTON	KY		10/30/2025		0	0	(21)	0	0	(21)	0	380	380	0	0	0
0V3908274	SOUTH LAKE TAHOE	CA		10/29/2025		0	0	(25)	0	0	(25)	0	459	459	0	0	0
0V3919143	WASCO	CA		10/30/2025		0	0	(21)	0	0	(21)	0	420	420	0	0	0
0V3674868	PASCAGOULA	MS		10/29/2025		0	0	(16)	0	0	(16)	0	397	397	0	0	0
0V3616833	CHATTANOOGA	TN		10/29/2025		0	0	(17)	0	0	(17)	0	329	329	0	0	0
0V3591380	THOMAS	WV		10/29/2025		0	0	(20)	0	0	(20)	0	360	360	0	0	0
0V3908672	SACRAMENTO	CA		10/29/2025		0	0	(39)	0	0	(39)	0	952	952	0	0	0
0V3596591	WEST HAVEN	CT		10/29/2025		0	0	(35)	0	0	(35)	0	746	746	0	0	0
0V3920973	PENASCO	NM		10/30/2025		0	0	(18)	0	0	(18)	0	324	324	0	0	0
0V3920978	FALMOUTH	MI		10/30/2025		0	0	(10)	0	0	(10)	0	182	182	0	0	0
BB1518650	MODESTO	CA		10/24/2025		0	0	380	0	0	380	0	5,754	5,754	0	0	0
BB1518560	CHESTERFIELD	MI		10/24/2025		0	0	20	0	0	20	0	823	823	0	0	0
BB1518670	MURRIETA	CA		10/24/2025		0	0	55	0	0	55	0	1,021	1,021	0	0	0
BB1518550	RANCHO SAN DIEGO	CA		10/24/2025		0	0	621	0	0	621	0	10,910	10,910	0	0	0
BB1518700	PANAMA CITY	FL		10/24/2025		0	0	4	0	0	4	0	680	680	0	0	0
BB1518600	WAUKEE	IA		10/24/2025		0	0	32	0	0	32	0	906	906	0	0	0
BB1518570	FRESNO	CA		10/24/2025		0	0	19	0	0	19	0	1,259	1,259	0	0	0
BB1518630	BRIGHAM CITY	UT		10/24/2025		0	0	22	0	0	22	0	894	894	0	0	0
BB1518610	PRINCETON	TX		10/24/2025		0	0	12	0	0	12	0	1,321	1,321	0	0	0
BB1518540	PALM BEACH GARDENS	FL		10/24/2025		0	0	5	0	0	5	0	1,158	1,158	0	0	0
BB1518520	OPA LOCKA	FL		10/24/2025		0	0	91	0	0	91	0	1,718	1,718	0	0	0
BB1541390	WOODLAWN	MD		11/17/2025		0	0	61	0	0	61	0	1,023	1,023	0	0	0
BB1541380	UPPER MARLBORO	MD		11/17/2025		0	0	3	0	0	3	0	1,052	1,052	0	0	0
BB1541360	WOODBRIDGE	VA		11/17/2025		0	0	37	0	0	37	0	1,112	1,112	0	0	0
BB1608250	ANTIOCH	TN		11/17/2025		0	0	36	0	0	36	0	1,234	1,234	0	0	0
BB1608220	BELLEVILLE	MI		11/17/2025		0	0	18	0	0	18	0	817	817	0	0	0
BB1608340	MIDLAND	MI		11/17/2025		0	0	2	0	0	2	0	176	176	0	0	0
BB1608320	MANCHESTER	TN		11/17/2025		0	0	120	0	0	120	0	1,964	1,964	0	0	0
BB1608290	MOUNT WOLF	PA		11/17/2025		0	0	20	0	0	20	0	567	567	0	0	0
BB1608260	FRANKLIN	GA		11/17/2025		0	0	17	0	0	17	0	628	628	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
BB1608230	SPIRIT LAKE	IA		11/17/2025		0	0	74	0	0	74	0	989	989	0	0	0
BB1608240	BROOKHAVEN	GA		11/17/2025		0	0	3	0	0	3	0	1,206	1,206	0	0	0
BB1608210	ROSWELL	GA		11/17/2025		0	0	40	0	0	40	0	2,332	2,332	0	0	0
BB1608280	MARSHALL	NC		11/17/2025		0	0	(5)	0	0	(5)	0	1,021	1,021	0	0	0
BB1608330	GREENDALE	IN		11/17/2025		0	0	14	0	0	14	0	417	417	0	0	0
BB1520480	LOUISVILLE	KY		11/18/2025		0	0	631	0	0	631	0	3,419	3,419	0	0	0
BB1520520	GREENCASTLE	IN		11/18/2025		0	0	2	0	0	2	0	322	322	0	0	0
BB1520490	LEBANON	OH		11/18/2025		0	0	26	0	0	26	0	809	809	0	0	0
BB1520540	CINCINNATI	OH		11/18/2025		0	0	38	0	0	38	0	632	632	0	0	0
BB1520530	N RIDGEVILLE	OH		11/18/2025		0	0	36	0	0	36	0	2,124	2,124	0	0	0
BB1520500	LOUISVILLE	KY		11/18/2025		0	0	49	0	0	49	0	1,311	1,311	0	0	0
BB1520470	LAOTTO	IN		11/18/2025		0	0	23	0	0	23	0	745	745	0	0	0
BB1520550	INDIANAPOLIS	IN		11/18/2025		0	0	2	0	0	2	0	348	348	0	0	0
BB1523710	KENDALL PARK	NJ		11/19/2025		0	0	209	0	0	209	0	3,576	3,576	0	0	0
BB1523660	PHILADELPHIA	PA		11/19/2025		0	0	76	0	0	76	0	1,797	1,797	0	0	0
BB1523670	CAMPBELLTON	FL		11/19/2025		0	0	14	0	0	14	0	419	419	0	0	0
BB1523700	LARKSPUR	CA		11/19/2025		0	0	7	0	0	7	0	2,995	2,995	0	0	0
BB0152056	FARMLAND	IN		11/18/2025		0	0	57	0	0	57	0	621	621	0	0	0
BB0152046	LARWILL	IN		11/18/2025		0	0	30	0	0	30	0	1,443	1,443	0	0	0
BB1540090	PINSON	AL		11/21/2025		0	0	50	0	0	50	0	922	922	0	0	0
BB1540360	MYRTLE BEACH	SC		11/21/2025		0	0	(73)	0	0	(73)	0	314	314	0	0	0
BB1540210	NORTH MYRTLE BEACH	SC		11/21/2025		0	0	(5)	0	0	(5)	0	973	973	0	0	0
BB1540620	PHILADELPHIA	PA		11/21/2025		0	0	249	0	0	249	0	3,517	3,517	0	0	0
BB1539720	SUGAR MOUNTAIN	NC		11/21/2025		0	0	(2,524)	0	0	(2,524)	0	296,766	296,766	0	0	0
BB1539850	LELAND	NC		11/21/2025		0	0	(158)	0	0	(158)	0	601	601	0	0	0
BB1540000	HIGHLAND CITY	FL		11/21/2025		0	0	(72)	0	0	(72)	0	2,498	2,498	0	0	0
BB1539390	LYNNWOOD	WA		11/21/2025		0	0	(629)	0	0	(629)	0	1,396	1,396	0	0	0
BB1539980	LOS ANGELES	CA		11/21/2025		0	0	(5)	0	0	(5)	0	892	892	0	0	0
BB1539230	SHERRILLS FORD	NC		11/21/2025		0	0	(272)	0	0	(272)	0	3,117	3,117	0	0	0
BB1540100	PINSON	AL		11/21/2025		0	0	(24)	0	0	(24)	0	844	844	0	0	0
BB1540160	DORNEYVILLE	PA		11/21/2025		0	0	(472)	0	0	(472)	0	1,465	1,465	0	0	0
BB1539450	PASSAIC	NJ		11/21/2025		0	0	(554)	0	0	(554)	0	2,474	2,474	0	0	0
641225164	BROKEN BOW	OK		11/19/2025		0	0	(47)	0	0	(47)	0	1,291	1,291	0	0	0
641411137	DAYTON	TN		11/19/2025		0	0	(4)	0	0	(4)	0	275	275	0	0	0
641412804	SCOTTSDALE	AZ		11/19/2025		0	0	(15)	0	0	(15)	0	431	431	0	0	0
641380811	PRESCOTT	AZ		11/19/2025		0	0	(30)	0	0	(30)	0	964	964	0	0	0
641240668	EDMOND	OK		11/19/2025		0	0	(33)	0	0	(33)	0	516	516	0	0	0
641083811	AUSTIN	TX		11/19/2025		0	0	(13)	0	0	(13)	0	1,340	1,340	0	0	0
641038005	CROWN KING	AZ		11/19/2025		0	0	(13)	0	0	(13)	0	867	867	0	0	0
641326848	CARROLLTON	TX		11/19/2025		0	0	(40)	0	0	(40)	0	663	663	0	0	0
641457007	MESQUITE	TX		11/19/2025		0	0	(22)	0	0	(22)	0	447	447	0	0	0
641083431	SURPRISE	AZ		11/19/2025		0	0	(29)	0	0	(29)	0	1,657	1,657	0	0	0
641312954	GLENN DALE	MD		11/19/2025		0	0	(44)	0	0	(44)	0	910	910	0	0	0
641326582	SEVIERVILLE	TN		11/19/2025		0	0	(29)	0	0	(29)	0	437	437	0	0	0
641322763	CYPRESS	TX		11/19/2025		0	0	(54)	0	0	(54)	0	954	954	0	0	0
641324215	TUCSON	AZ		11/19/2025		0	0	(70)	0	0	(70)	0	1,280	1,280	0	0	0
641352273	LOUISVILLE	KY		11/19/2025		0	0	(58)	0	0	(58)	0	874	874	0	0	0
641314497	STOWE	VT		11/19/2025		0	0	(37)	0	0	(37)	0	649	649	0	0	0
641457197	CHICAGO	IL		11/19/2025		0	0	(37)	0	0	(37)	0	514	514	0	0	0
641411293	CUSTER	MI		11/19/2025		0	0	(76)	0	0	(76)	0	1,521	1,521	0	0	0
641325931	MIRAMAR	FL		11/19/2025		0	0	(41)	0	0	(41)	0	789	789	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
641355466	SILVER SPRING	MD		11/19/2025		0	0	(1,162)	0	0	(1,162)	0	22,076	22,076	0	0	0
641411152	BIG BEAR LAKE	CA		11/19/2025		0	0	(14)	0	0	(14)	0	1,594	1,594	0	0	0
641462445	RANCHO CUCAMONGA	CA		11/19/2025		0	0	(30)	0	0	(30)	0	1,107	1,107	0	0	0
641454186	TAOS	NM		11/19/2025		0	0	(52)	0	0	(52)	0	1,182	1,182	0	0	0
641410220	LAUREL	MD		11/19/2025		0	0	(36)	0	0	(36)	0	1,109	1,109	0	0	0
640688685	ROUND ROCK	TX		11/19/2025		0	0	(23)	0	0	(23)	0	1,786	1,786	0	0	0
641460472	NORTH VENICE	FL		11/19/2025		0	0	(59)	0	0	(59)	0	1,516	1,516	0	0	0
641350475	HATTERAS	NC		11/19/2025		0	0	(70)	0	0	(70)	0	1,676	1,676	0	0	0
641413372	CELINA	TX		11/19/2025		0	0	(41)	0	0	(41)	0	928	928	0	0	0
641083175	SAN JOSE	CA		11/19/2025		0	0	(67)	0	0	(67)	0	2,263	2,263	0	0	0
641462874	FLORISSANT	CO		11/19/2025		0	0	(31)	0	0	(31)	0	1,024	1,024	0	0	0
641454855	BIG BEAR LAKE	CA		11/19/2025		0	0	(35)	0	0	(35)	0	1,856	1,856	0	0	0
641333158	CYPRESS	TX		11/19/2025		0	0	(51)	0	0	(51)	0	848	848	0	0	0
641353065	PANAMA CITY BEACH	FL		11/19/2025		0	0	(42)	0	0	(42)	0	1,035	1,035	0	0	0
641071196	PRESCOTT	AZ		11/19/2025		0	0	(30)	0	0	(30)	0	1,218	1,218	0	0	0
641461777	LAVEEN	AZ		11/19/2025		0	0	(54)	0	0	(54)	0	1,964	1,964	0	0	0
641413505	EVERGREEN	CO		11/19/2025		0	0	(27)	0	0	(27)	0	1,039	1,039	0	0	0
641410188	ALVARADO	TX		11/19/2025		0	0	(25)	0	0	(25)	0	692	692	0	0	0
641409768	LORTON	VA		11/19/2025		0	0	(32)	0	0	(32)	0	2,769	2,769	0	0	0
641239934	FUQUAY VARINA	NC		11/19/2025		0	0	(52)	0	0	(52)	0	1,409	1,409	0	0	0
641462171	GUILFORD	CT		11/19/2025		0	0	(100)	0	0	(100)	0	2,831	2,831	0	0	0
641060546	GERMANTOWN	MD		11/19/2025		0	0	(16)	0	0	(16)	0	718	718	0	0	0
641349626	LOUISVILLE	TN		11/19/2025		0	0	(56)	0	0	(56)	0	1,744	1,744	0	0	0
641078654	APACHE JUNCTION	AZ		11/19/2025		0	0	(22)	0	0	(22)	0	945	945	0	0	0
641048921	GALVESTON	TX		11/19/2025		0	0	(26)	0	0	(26)	0	1,262	1,262	0	0	0
641234273	LIBERTY	MO		11/19/2025		0	0	(36)	0	0	(36)	0	531	531	0	0	0
641327051	COCOA	FL		11/19/2025		0	0	(41)	0	0	(41)	0	683	683	0	0	0
641092598	APACHE JUNCTION	AZ		11/19/2025		0	0	(36)	0	0	(36)	0	996	996	0	0	0
641243928	MARRERO	LA		11/19/2025		0	0	(26)	0	0	(26)	0	514	514	0	0	0
641457247	NORMAN	OK		11/19/2025		0	0	(3,751)	0	0	(3,751)	0	61,141	61,141	0	0	0
641454392	MARFA	TX		11/19/2025		0	0	(100)	0	0	(100)	0	5,471	5,471	0	0	0
641314059	SCOTTSDALE	AZ		11/19/2025		0	0	(28)	0	0	(28)	0	488	488	0	0	0
641059654	FRANKLIN	NC		11/19/2025		0	0	(10)	0	0	(10)	0	1,168	1,168	0	0	0
641456975	SAN ANTONIO	TX		11/19/2025		0	0	(25)	0	0	(25)	0	501	501	0	0	0
641462460	RANCHO CUCAMONGA	CA		11/19/2025		0	0	(32)	0	0	(32)	0	1,278	1,278	0	0	0
641046941	DENTON	TX		11/19/2025		0	0	(16)	0	0	(16)	0	756	756	0	0	0
641410204	FORT WORTH	TX		11/19/2025		0	0	(14)	0	0	(14)	0	806	806	0	0	0
641409933	SILVER SPRING	MD		11/19/2025		0	0	(44)	0	0	(44)	0	2,572	2,572	0	0	0
641456728	PRINCETON	TX		11/19/2025		0	0	(30)	0	0	(30)	0	806	806	0	0	0
641458906	MARS HILL	NC		11/19/2025		0	0	(50)	0	0	(50)	0	918	918	0	0	0
641459201	FORNEY	TX		11/19/2025		0	0	(26)	0	0	(26)	0	897	897	0	0	0
641250386	RIVERVIEW	FL		11/19/2025		0	0	(48)	0	0	(48)	0	833	833	0	0	0
641457726	MANCHESTER	PA		11/19/2025		0	0	(32)	0	0	(32)	0	506	506	0	0	0
641413182	WOODSTOCK	GA		11/19/2025		0	0	(51)	0	0	(51)	0	909	909	0	0	0
641455803	GATLINBURG	TN		11/19/2025		0	0	(9)	0	0	(9)	0	2,197	2,197	0	0	0
641328000	DIAMOND SPRINGS	CA		11/19/2025		0	0	(70)	0	0	(70)	0	1,904	1,904	0	0	0
641323126	SAN ANTONIO	TX		11/19/2025		0	0	(21)	0	0	(21)	0	342	342	0	0	0
641350236	BIG BEAR CITY	CA		11/19/2025		0	0	(165)	0	0	(165)	0	2,658	2,658	0	0	0
641352216	ROCKWOOD	TN		11/19/2025		0	0	(46)	0	0	(46)	0	680	680	0	0	0
641363486	IDYLLWILD	CA		11/19/2025		0	0	(75)	0	0	(75)	0	1,286	1,286	0	0	0
641459607	SAINT HELENA ISLAND	SC		11/19/2025		0	0	(44)	0	0	(44)	0	865	865	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
641084231	FORT WORTH	TX		11/19/2025		0	0	(37)	0	0	(37)	0	982	982	0	0	0
641458468	TROY	OH		11/19/2025		0	0	(31)	0	0	(31)	0	604	604	0	0	0
641003884	AUSTIN	TX		11/19/2025		0	0	(19)	0	0	(19)	0	698	698	0	0	0
641323720	CONROE	TX		11/19/2025		0	0	(683)	0	0	(683)	0	12,036	12,036	0	0	0
641324249	SAINT HELENA	CA		11/19/2025		0	0	(93)	0	0	(93)	0	2,178	2,178	0	0	0
641409487	ARLINGTON	VA		11/19/2025		0	0	(33)	0	0	(33)	0	691	691	0	0	0
641093091	MARICOPA	AZ		11/19/2025		0	0	(35)	0	0	(35)	0	1,278	1,278	0	0	0
641414842	KNOXVILLE	TN		11/19/2025		0	0	(56)	0	0	(56)	0	1,727	1,727	0	0	0
641408471	CHULA VISTA	CA		11/19/2025		0	0	(30)	0	0	(30)	0	1,609	1,609	0	0	0
641347612	BRADENTON	FL		11/19/2025		0	0	(51)	0	0	(51)	0	890	890	0	0	0
641460597	LONG BEACH	CA		11/19/2025		0	0	(57)	0	0	(57)	0	1,290	1,290	0	0	0
641412754	SURPRISE	AZ		11/19/2025		0	0	(42)	0	0	(42)	0	959	959	0	0	0
641412705	HENDERSON	NV		11/19/2025		0	0	(42)	0	0	(42)	0	1,093	1,093	0	0	0
641460639	OAKHURST	CA		11/19/2025		0	0	(49)	0	0	(49)	0	1,008	1,008	0	0	0
213812071	CHARLOTTE	NC		11/21/2025		0	0	(4)	0	0	(4)	0	725	725	0	0	0
401048027	OCEAN CITY	NJ		11/21/2025		0	0	(8)	0	0	(8)	0	1,000	1,000	0	0	0
516352812	WILLARD	OH		11/21/2025		0	0	(47)	0	0	(47)	0	1,155	1,155	0	0	0
213758351	AUSTIN	TX		11/21/2025		0	0	(17)	0	0	(17)	0	924	924	0	0	0
213776560	OCEAN CITY	MD		11/21/2025		0	0	(63)	0	0	(63)	0	1,539	1,539	0	0	0
191581992	ARVADA	CO		11/21/2025		0	0	(22)	0	0	(22)	0	1,867	1,867	0	0	0
213524147	TARBORO	NC		11/21/2025		0	0	(30)	0	0	(30)	0	548	548	0	0	0
213817879	SOUTH HAVEN	MI		11/21/2025		0	0	(16)	0	0	(16)	0	611	611	0	0	0
191576933	PALM DESERT	CA		11/21/2025		0	0	(29)	0	0	(29)	0	845	845	0	0	0
516329497	PROSPECT	KY		11/21/2025		0	0	(20)	0	0	(20)	0	410	410	0	0	0
401047600	CEDAR	MI		11/21/2025		0	0	(15)	0	0	(15)	0	654	654	0	0	0
213581239	LEWES	DE		11/21/2025		0	0	(34)	0	0	(34)	0	824	824	0	0	0
191573385	HOUSTON	TX		11/21/2025		0	0	(10)	0	0	(10)	0	679	679	0	0	0
401047032	TEMECULA	CA		11/21/2025		0	0	(38)	0	0	(38)	0	1,871	1,871	0	0	0
213820453	PENSACOLA	FL		11/21/2025		0	0	(37)	0	0	(37)	0	1,083	1,083	0	0	0
401048530	E WENATCHEE	WA		11/21/2025		0	0	(33)	0	0	(33)	0	877	877	0	0	0
213814926	HILLSBORO	OR		11/21/2025		0	0	6	0	0	6	0	1,010	1,010	0	0	0
516337474	SAINT LOUIS	MO		11/21/2025		0	0	(119)	0	0	(119)	0	2,547	2,547	0	0	0
401041586	MAPLE GROVE	MN		11/21/2025		0	0	(87)	0	0	(87)	0	2,099	2,099	0	0	0
401041343	LANCASTER	PA		11/21/2025		0	0	(26)	0	0	(26)	0	524	524	0	0	0
401047909	SANTA MARIA	CA		11/21/2025		0	0	(22)	0	0	(22)	0	1,072	1,072	0	0	0
213811921	VISALIA	CA		11/21/2025		0	0	0	0	0	0	0	600	600	0	0	0
516311313	EDMOND	OK		11/21/2025		0	0	(63)	0	0	(63)	0	1,598	1,598	0	0	0
401046343	BAKERSFIELD	CA		11/21/2025		0	0	(31)	0	0	(31)	0	1,732	1,732	0	0	0
401041441	JACKSON	TN		11/21/2025		0	0	(24)	0	0	(24)	0	377	377	0	0	0
213812060	BOLINGBROOK	IL		11/21/2025		0	0	(12)	0	0	(12)	0	787	787	0	0	0
213820402	PLEASANT HILL	CA		11/21/2025		0	0	(35)	0	0	(35)	0	2,044	2,044	0	0	0
516319712	DICKSON	TN		11/21/2025		0	0	(22)	0	0	(22)	0	565	565	0	0	0
213746468	SURF CITY	NC		11/21/2025		0	0	(53)	0	0	(53)	0	1,251	1,251	0	0	0
401050368	PINEVILLE	NC		11/21/2025		0	0	(56)	0	0	(56)	0	2,103	2,103	0	0	0
213515334	WILDWOOD CREST	NJ		11/21/2025		0	0	(18)	0	0	(18)	0	743	743	0	0	0
213827895	ZACHARY	LA		11/21/2025		0	0	(29)	0	0	(29)	0	821	821	0	0	0
401047250	BOYNTON BEACH	FL		11/21/2025		0	0	(99)	0	0	(99)	0	6,161	6,161	0	0	0
213816966	WEST HARTFORD	CT		11/21/2025		0	0	(27)	0	0	(27)	0	873	873	0	0	0
213709131	OCALA	FL		11/21/2025		0	0	(33)	0	0	(33)	0	599	599	0	0	0
401048383	CLIFTON	NJ		11/21/2025		0	0	(9)	0	0	(9)	0	923	923	0	0	0
191595847	SPRING CREEK	NV		11/21/2025		0	0	(31)	0	0	(31)	0	723	723	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
401053057	SEATAC	WA		11/21/2025		0	0	(36)	0	0	(36)	0	1,825	1,825	0	0	0
213762803	SAN TAN VALLEY	AZ		11/21/2025		0	0	(13)	0	0	(13)	0	1,016	1,016	0	0	0
401034819	PROVIDENCE	RI		11/21/2025		0	0	(43)	0	0	(43)	0	693	693	0	0	0
213820384	PITTSBURGH	PA		11/21/2025		0	0	(35)	0	0	(35)	0	749	749	0	0	0
213537575	HERNDON	VA		11/21/2025		0	0	(16)	0	0	(16)	0	981	981	0	0	0
213562945	MEMPHIS	TN		11/21/2025		0	0	(18)	0	0	(18)	0	550	550	0	0	0
191572418	MURRIETA	CA		11/21/2025		0	0	14	0	0	14	0	1,543	1,543	0	0	0
401046189	NAPLES	FL		11/21/2025		0	0	(45)	0	0	(45)	0	629	629	0	0	0
401045717	LAURINBURG	NC		11/21/2025		0	0	(28)	0	0	(28)	0	339	339	0	0	0
EL6191570	WAKE FOREST	NC		11/21/2025		0	0	(19)	0	0	(19)	0	1,434	1,434	0	0	0
401045427	MIDLAND	TX		11/21/2025		0	0	(39)	0	0	(39)	0	1,327	1,327	0	0	0
191532880	BAKERSFIELD	CA		11/21/2025		0	0	(23)	0	0	(23)	0	1,055	1,055	0	0	0
191576684	WASHINGTON	DC		11/21/2025		0	0	12	0	0	12	0	2,288	2,288	0	0	0
516329273	LAS VEGAS	NV		11/21/2025		0	0	(3,524)	0	0	(3,524)	0	111,221	111,221	0	0	0
191557378	HARRISBURG	NC		11/21/2025		0	0	0	0	0	0	0	893	893	0	0	0
401046022	OCEAN GROVE	NJ		11/21/2025		0	0	(21)	0	0	(21)	0	519	519	0	0	0
213820431	FAIRHOPE	AL		11/21/2025		0	0	(21)	0	0	(21)	0	757	757	0	0	0
401044315	KIHEI	HI		11/21/2025		0	0	(38)	0	0	(38)	0	980	980	0	0	0
213812094	LOWELL	AR		11/21/2025		0	0	(1)	0	0	(1)	0	461	461	0	0	0
213814787	BEND	OR		11/21/2025		0	0	(25)	0	0	(25)	0	1,033	1,033	0	0	0
401015067	VANCOUVER	WA		11/21/2025		0	0	(30)	0	0	(30)	0	1,436	1,436	0	0	0
516308269	GILBERT	AZ		11/21/2025		0	0	(49)	0	0	(49)	0	1,142	1,142	0	0	0
EL8213547	LUTHERVILLE TIMONIUM	MD		11/21/2025		0	0	(12)	0	0	(12)	0	807	807	0	0	0
401043349	PLYMOUTH	MA		11/21/2025		0	0	(17)	0	0	(17)	0	670	670	0	0	0
516376324	MAHTOMEDI	MN		11/21/2025		0	0	(43)	0	0	(43)	0	866	866	0	0	0
213814029	FRISCO	TX		11/21/2025		0	0	(26)	0	0	(26)	0	755	755	0	0	0
401046944	NEW ALBANY	OH		11/21/2025		0	0	(20)	0	0	(20)	0	615	615	0	0	0
401037423	COPAKE	NY		11/21/2025		0	0	(12)	0	0	(12)	0	881	881	0	0	0
213820392	JOSHUA TREE	CA		11/21/2025		0	0	(40)	0	0	(40)	0	1,291	1,291	0	0	0
401041907	POCONO PINES	PA		11/21/2025		0	0	(22)	0	0	(22)	0	772	772	0	0	0
213822287	FRISCO	TX		11/21/2025		0	0	9	0	0	9	0	815	815	0	0	0
191577153	LONG BEACH	CA		11/21/2025		0	0	(10)	0	0	(10)	0	2,341	2,341	0	0	0
401044729	GLASTONBURY	CT		11/21/2025		0	0	(33)	0	0	(33)	0	579	579	0	0	0
191594390	MELBOURNE	FL		11/21/2025		0	0	(74)	0	0	(74)	0	3,804	3,804	0	0	0
401039668	PERRIS	CA		11/21/2025		0	0	(54)	0	0	(54)	0	2,874	2,874	0	0	0
213753728	DECATUR	IN		11/21/2025		0	0	(31)	0	0	(31)	0	548	548	0	0	0
213813436	DALLAS	TX		11/21/2025		0	0	(19)	0	0	(19)	0	905	905	0	0	0
213796162	GOSHEN	AL		11/21/2025		0	0	(41)	0	0	(41)	0	718	718	0	0	0
516345717	ALEXANDRIA	VA		11/21/2025		0	0	(1,822)	0	0	(1,822)	0	102,440	102,440	0	0	0
516370020	INNSBROOK	MO		11/21/2025		0	0	(78)	0	0	(78)	0	1,920	1,920	0	0	0
401046157	MIDLAND	TX		11/21/2025		0	0	(25)	0	0	(25)	0	927	927	0	0	0
401035329	KENAI	AK		11/21/2025		0	0	(50)	0	0	(50)	0	1,075	1,075	0	0	0
516303807	OCEAN VIEW	DE		11/21/2025		0	0	(73)	0	0	(73)	0	2,279	2,279	0	0	0
213831203	SALISBURY	MD		11/21/2025		0	0	(15)	0	0	(15)	0	512	512	0	0	0
516347275	NORTH MYRTLE BEACH	SC		11/21/2025		0	0	(46)	0	0	(46)	0	1,250	1,250	0	0	0
191589970	SOUTHERN PINES	NC		11/21/2025		0	0	(9)	0	0	(9)	0	884	884	0	0	0
401049317	MILLTOWN	NJ		11/21/2025		0	0	(40)	0	0	(40)	0	1,979	1,979	0	0	0
213812273	RIVERSIDE	NJ		11/21/2025		0	0	(29)	0	0	(29)	0	714	714	0	0	0
213817037	NASHVILLE	TN		11/21/2025		0	0	(43)	0	0	(43)	0	1,812	1,812	0	0	0
401043953	SPRING HILL	TN		11/21/2025		0	0	(43)	0	0	(43)	0	862	862	0	0	0
401047959	GAITHERSBURG	MD		11/21/2025		0	0	(13)	0	0	(13)	0	542	542	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
213532755	CUMMING	GA		11/21/2025		0	0	(4)	0	0	(4)	0	1,398	1,398	0	0	0
401037781	OGUNQUIT	ME		11/21/2025		0	0	(48)	0	0	(48)	0	1,310	1,310	0	0	0
213734133	SEVIERVILLE	TN		11/21/2025		0	0	(34)	0	0	(34)	0	735	735	0	0	0
213827742	BLAKESLEE	PA		11/21/2025		0	0	(28)	0	0	(28)	0	2,165	2,165	0	0	0
401050926	CLE ELUM	WA		11/21/2025		0	0	(18)	0	0	(18)	0	1,246	1,246	0	0	0
401040078	AUBURN	ME		11/21/2025		0	0	(54)	0	0	(54)	0	1,292	1,292	0	0	0
213550249	AUSTIN	TX		11/21/2025		0	0	(30)	0	0	(30)	0	1,151	1,151	0	0	0
213816664	FLAGSTAFF	AZ		11/21/2025		0	0	(13)	0	0	(13)	0	866	866	0	0	0
401049538	HOBOKEN	NJ		11/21/2025		0	0	(13)	0	0	(13)	0	1,493	1,493	0	0	0
401045236	MOULTONBOROUGH	NH		11/21/2025		0	0	(25)	0	0	(25)	0	959	959	0	0	0
516343068	RENO	NV		11/21/2025		0	0	(35)	0	0	(35)	0	1,427	1,427	0	0	0
EL8213414	NORTH WEBSTER	IN		11/21/2025		0	0	(20)	0	0	(20)	0	842	842	0	0	0
213817752	CANTON	GA		11/21/2025		0	0	(4)	0	0	(4)	0	823	823	0	0	0
191578103	COLORADO SPRINGS	CO		11/21/2025		0	0	(16)	0	0	(16)	0	812	812	0	0	0
516333226	CONOVER	WI		11/21/2025		0	0	(1,705)	0	0	(1,705)	0	51,240	51,240	0	0	0
213820359	SARASOTA	FL		11/21/2025		0	0	(29)	0	0	(29)	0	997	997	0	0	0
213817356	WOODRIDGE	IL		11/21/2025		0	0	5	0	0	5	0	1,492	1,492	0	0	0
516345691	COVINGTON	KY		11/21/2025		0	0	(21)	0	0	(21)	0	771	771	0	0	0
213515287	FREMONT	IN		11/21/2025		0	0	(80)	0	0	(80)	0	1,824	1,824	0	0	0
213781697	SOUTH LAKE TAHOE	CA		11/21/2025		0	0	(45)	0	0	(45)	0	1,085	1,085	0	0	0
213826921	FRESNO	CA		11/21/2025		0	0	(19)	0	0	(19)	0	594	594	0	0	0
401030821	HIGHLAND PARK	NJ		11/21/2025		0	0	(46)	0	0	(46)	0	1,101	1,101	0	0	0
516302163	COLORADO SPRINGS	CO		11/21/2025		0	0	(43)	0	0	(43)	0	1,119	1,119	0	0	0
401040267	PASS CHRISTIAN	MS		11/21/2025		0	0	(35)	0	0	(35)	0	605	605	0	0	0
401048861	ALLSTON	MA		11/21/2025		0	0	(2,685)	0	0	(2,685)	0	276,099	276,099	0	0	0
213817255	FORT WORTH	TX		11/21/2025		0	0	(27)	0	0	(27)	0	1,489	1,489	0	0	0
401049714	HIGHLAND PARK	NJ		11/21/2025		0	0	(43)	0	0	(43)	0	930	930	0	0	0
401038636	SUFFOLK	VA		11/21/2025		0	0	(46)	0	0	(46)	0	855	855	0	0	0
516314101	ROSCOE	IL		11/21/2025		0	0	(34)	0	0	(34)	0	702	702	0	0	0
213820345	LARGO	FL		11/21/2025		0	0	(32)	0	0	(32)	0	1,212	1,212	0	0	0
516303971	FRESNO	CA		11/21/2025		0	0	(50)	0	0	(50)	0	1,663	1,663	0	0	0
516332558	SCOTTSDALE	AZ		11/21/2025		0	0	(43)	0	0	(43)	0	1,448	1,448	0	0	0
401044780	YORK	PA		11/21/2025		0	0	(24)	0	0	(24)	0	399	399	0	0	0
401047871	DUBLIN	CA		11/21/2025		0	0	(748)	0	0	(748)	0	48,914	48,914	0	0	0
516356060	ATHENS	AL		11/21/2025		0	0	(42)	0	0	(42)	0	898	898	0	0	0
213740721	TUCSON	AZ		11/21/2025		0	0	(30)	0	0	(30)	0	687	687	0	0	0
213741362	HANFORD	CA		11/21/2025		0	0	(14)	0	0	(14)	0	638	638	0	0	0
EL6191570	NEW LONDON	CT		11/21/2025		0	0	(24)	0	0	(24)	0	745	745	0	0	0
EL8213299	BLUE SPRINGS	MO		11/21/2025		0	0	(38)	0	0	(38)	0	1,275	1,275	0	0	0
401035525	BROOKLYN	NY		11/21/2025		0	0	(22)	0	0	(22)	0	1,053	1,053	0	0	0
213820376	ZIONSVILLE	IN		11/21/2025		0	0	(27)	0	0	(27)	0	1,139	1,139	0	0	0
401041592	OCEAN CITY	NJ		11/21/2025		0	0	(46)	0	0	(46)	0	1,072	1,072	0	0	0
213812261	EDGECOMB	ME		11/21/2025		0	0	(38)	0	0	(38)	0	1,792	1,792	0	0	0
213776401	MURRELLS INLET	SC		11/21/2025		0	0	(28)	0	0	(28)	0	546	546	0	0	0
401044540	MOUNT VERNON	NY		11/21/2025		0	0	(98)	0	0	(98)	0	2,222	2,222	0	0	0
516297827	BLOWING ROCK	NC		11/21/2025		0	0	(37)	0	0	(37)	0	1,125	1,125	0	0	0
213526813	COEUR D ALENE	ID		11/21/2025		0	0	(42)	0	0	(42)	0	939	939	0	0	0
213826454	PAWLEYS ISLAND	SC		11/21/2025		0	0	(19)	0	0	(19)	0	847	847	0	0	0
401046864	GARDENA	CA		11/21/2025		0	0	(22)	0	0	(22)	0	1,329	1,329	0	0	0
213774732	ATLANTA	GA		11/21/2025		0	0	(25)	0	0	(25)	0	772	772	0	0	0
516329414	CLOVIS	CA		11/21/2025		0	0	(36)	0	0	(36)	0	1,058	1,058	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
401043759	REDONDO BEACH	CA		11/21/2025		0	0	(49)	0	0	(49)	0	1,908	1,908	0	0	0
401043664	PHILADELPHIA	PA		11/21/2025		0	0	(27)	0	0	(27)	0	319	319	0	0	0
401043689	LIMA	OH		11/21/2025		0	0	(35)	0	0	(35)	0	612	612	0	0	0
191589810	EL CAJON	CA		11/21/2025		0	0	(22)	0	0	(22)	0	1,979	1,979	0	0	0
213817985	MAPLETON	UT		11/21/2025		0	0	(31)	0	0	(31)	0	900	900	0	0	0
213694593	LAVALE	MD		11/21/2025		0	0	(138)	0	0	(138)	0	2,543	2,543	0	0	0
213817092	SAN TAN VALLEY	AZ		11/21/2025		0	0	(26)	0	0	(26)	0	755	755	0	0	0
516325172	TOLLAND	MA		11/21/2025		0	0	(34)	0	0	(34)	0	1,017	1,017	0	0	0
516322534	LAS VEGAS	NV		11/21/2025		0	0	(59)	0	0	(59)	0	1,757	1,757	0	0	0
213814376	CORSICANA	TX		11/21/2025		0	0	(37)	0	0	(37)	0	1,060	1,060	0	0	0
213826828	KEYSTONE	CO		11/21/2025		0	0	(22)	0	0	(22)	0	1,197	1,197	0	0	0
401045430	VENETA	OR		11/21/2025		0	0	(30)	0	0	(30)	0	822	822	0	0	0
516313772	CARMEL	IN		11/21/2025		0	0	(74)	0	0	(74)	0	1,726	1,726	0	0	0
401050873	FOLSOM	CA		11/21/2025		0	0	(21)	0	0	(21)	0	1,022	1,022	0	0	0
191584291	HAZELHURST	WI		11/21/2025		0	0	(14)	0	0	(14)	0	1,013	1,013	0	0	0
401047702	NATICK	MA		11/21/2025		0	0	(25)	0	0	(25)	0	1,088	1,088	0	0	0
EL8213802	BULLHEAD CITY	AZ		11/21/2025		0	0	(7)	0	0	(7)	0	788	788	0	0	0
213820466	GRANTSBURG	WI		11/21/2025		0	0	(27)	0	0	(27)	0	564	564	0	0	0
213820509	ORLANDO	FL		11/21/2025		0	0	(27)	0	0	(27)	0	641	641	0	0	0
213820490	PHILADELPHIA	PA		11/21/2025		0	0	(27)	0	0	(27)	0	565	565	0	0	0
401045127	SALEM	OR		11/21/2025		0	0	(42)	0	0	(42)	0	600	600	0	0	0
516293776	PHOENIX	AZ		11/21/2025		0	0	(31)	0	0	(31)	0	754	754	0	0	0
516374246	WESTFIELD	IN		11/21/2025		0	0	(23)	0	0	(23)	0	816	816	0	0	0
213812052	ACWORTH	GA		11/21/2025		0	0	(4)	0	0	(4)	0	830	830	0	0	0
401047585	HALTOM CITY	TX		11/21/2025		0	0	(26)	0	0	(26)	0	388	388	0	0	0
EL6191570	COLUMBUS	GA		11/21/2025		0	0	(33)	0	0	(33)	0	639	639	0	0	0
516370210	BALTIMORE	MD		11/21/2025		0	0	(34)	0	0	(34)	0	1,635	1,635	0	0	0
213726091	MICHIGAN CITY	IN		11/21/2025		0	0	(43)	0	0	(43)	0	1,246	1,246	0	0	0
401052391	MILFORD	PA		11/21/2025		0	0	(15)	0	0	(15)	0	915	915	0	0	0
213820428	ESCONDIDO	CA		11/21/2025		0	0	(49)	0	0	(49)	0	1,901	1,901	0	0	0
516374154	YORBA LINDA	CA		11/21/2025		0	0	(29)	0	0	(29)	0	2,293	2,293	0	0	0
213817149	RUTHERFORDTON	NC		11/21/2025		0	0	(27)	0	0	(27)	0	593	593	0	0	0
213826479	PLAINFIELD	IL		11/21/2025		0	0	(14)	0	0	(14)	0	1,047	1,047	0	0	0
BB1623110	COON RAPIDS	MN		11/26/2025		0	0	45	0	0	45	0	1,047	1,047	0	0	0
BB1623090	BEDFORD	TX		11/26/2025		0	0	38	0	0	38	0	953	953	0	0	0
BB1623120	ST. ANTHONY	MN		11/26/2025		0	0	37	0	0	37	0	529	529	0	0	0
641408299	FREDERICK	MD		11/25/2025		0	0	(33)	0	0	(33)	0	872	872	0	0	0
641414636	LANHAM	MD		11/25/2025		0	0	(33)	0	0	(33)	0	994	994	0	0	0
641468384	WINTER PARK	CO		11/25/2025		0	0	(31)	0	0	(31)	0	2,673	2,673	0	0	0
641214929	HOUSTON	TX		11/25/2025		0	0	(27)	0	0	(27)	0	459	459	0	0	0
641227871	MURFREESBORO	TN		11/25/2025		0	0	(89)	0	0	(89)	0	2,124	2,124	0	0	0
641240510	LANCASTER	KY		11/25/2025		0	0	(31)	0	0	(31)	0	721	721	0	0	0
641387675	LAKE HARMONY	PA		11/25/2025		0	0	(54)	0	0	(54)	0	1,402	1,402	0	0	0
641204839	CLARKSVILLE	TN		11/25/2025		0	0	(32)	0	0	(32)	0	706	706	0	0	0
641464920	CLEMMONS	NC		11/25/2025		0	0	(34)	0	0	(34)	0	485	485	0	0	0
641121819	HOUSTON	TX		11/25/2025		0	0	(44)	0	0	(44)	0	1,080	1,080	0	0	0
641406814	SMITHVILLE	TN		11/25/2025		0	0	(1,320)	0	0	(1,320)	0	34,270	34,270	0	0	0
641246772	PALATINE	IL		11/25/2025		0	0	(75)	0	0	(75)	0	4,661	4,661	0	0	0
641418082	RAINBOW CITY	AL		11/25/2025		0	0	(30)	0	0	(30)	0	928	928	0	0	0
641257951	ALBRIGHTSVILLE	PA		11/25/2025		0	0	(30)	0	0	(30)	0	475	475	0	0	0
641439112	SAN RAMON	CA		11/25/2025		0	0	(79)	0	0	(79)	0	2,278	2,278	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
641463021	GAINESVILLE	FL		11/25/2025		0	0	(30)	0	0	(30)	0	837	837	0	0	0
641419064	ANNA	TX		11/25/2025		0	0	(38)	0	0	(38)	0	829	829	0	0	0
641217203	HOUSTON	TX		11/25/2025		0	0	(27)	0	0	(27)	0	689	689	0	0	0
641403183	LACONIA	NH		11/25/2025		0	0	(56)	0	0	(56)	0	1,720	1,720	0	0	0
641465240	FLINT	TX		11/25/2025		0	0	(34)	0	0	(34)	0	668	668	0	0	0
641418751	CROSSLAKE	MN		11/25/2025		0	0	(39)	0	0	(39)	0	1,657	1,657	0	0	0
641463260	PLACERVILLE	CA		11/25/2025		0	0	(48)	0	0	(48)	0	1,155	1,155	0	0	0
641418314	CARBONDALE	PA		11/25/2025		0	0	(9)	0	0	(9)	0	140	140	0	0	0
641222146	NORTH MYRTLE BEACH	SC		11/25/2025		0	0	(31)	0	0	(31)	0	738	738	0	0	0
641402771	SNEADS FERRY	NC		11/25/2025		0	0	(40)	0	0	(40)	0	813	813	0	0	0
641430111	WESTCLIFFE	CO		11/25/2025		0	0	(176)	0	0	(176)	0	3,713	3,713	0	0	0
641237128	HUBERTUS	WI		11/25/2025		0	0	(55)	0	0	(55)	0	940	940	0	0	0
641240296	SUNNYVALE	CA		11/25/2025		0	0	(23)	0	0	(23)	0	607	607	0	0	0
641238332	PLYMOUTH	PA		11/25/2025		0	0	(20)	0	0	(20)	0	401	401	0	0	0
641234240	EAST STROUDSBURG	PA		11/25/2025		0	0	(30)	0	0	(30)	0	722	722	0	0	0
641387741	BROKEN BOW	OK		11/25/2025		0	0	(58)	0	0	(58)	0	1,124	1,124	0	0	0
641118054	CORNELIUS	NC		11/25/2025		0	0	(34)	0	0	(34)	0	1,486	1,486	0	0	0
641434006	SANTA ROSA BEACH	FL		11/25/2025		0	0	(70)	0	0	(70)	0	2,119	2,119	0	0	0
641475686	OLYMPIA	WA		11/25/2025		0	0	(43)	0	0	(43)	0	1,597	1,597	0	0	0
641417662	SOUTHPORT	NC		11/25/2025		0	0	(45)	0	0	(45)	0	939	939	0	0	0
641408026	CHICAGO	IL		11/25/2025		0	0	(17)	0	0	(17)	0	485	485	0	0	0
641465695	GRAND JUNCTION	MI		11/25/2025		0	0	(54)	0	0	(54)	0	1,362	1,362	0	0	0
641429923	SUNNYVALE	CA		11/25/2025		0	0	(48)	0	0	(48)	0	2,926	2,926	0	0	0
641463088	MENIFEE	CA		11/25/2025		0	0	(37)	0	0	(37)	0	737	737	0	0	0
641467139	OCEAN PINES	MD		11/25/2025		0	0	(46)	0	0	(46)	0	816	816	0	0	0
641465166	SNELLVILLE	GA		11/25/2025		0	0	(30)	0	0	(30)	0	634	634	0	0	0
641418256	BRADY	TX		11/25/2025		0	0	(8)	0	0	(8)	0	141	141	0	0	0
641463682	CROWLEY	TX		11/25/2025		0	0	(83)	0	0	(83)	0	2,505	2,505	0	0	0
641417282	ALEXANDRIA	MN		11/25/2025		0	0	(29)	0	0	(29)	0	852	852	0	0	0
641375621	BRIMLEY	MI		11/25/2025		0	0	(89)	0	0	(89)	0	1,511	1,511	0	0	0
641464136	SCOTTSDALE	AZ		11/25/2025		0	0	(15)	0	0	(15)	0	768	768	0	0	0
641233986	PALM SPRINGS	CA		11/25/2025		0	0	(50)	0	0	(50)	0	1,809	1,809	0	0	0
641466420	HOMESTEAD	FL		11/25/2025		0	0	(48)	0	0	(48)	0	785	785	0	0	0
641123187	LURAY	VA		11/25/2025		0	0	(46)	0	0	(46)	0	1,435	1,435	0	0	0
641387097	DUCK CREEK VILLAGE	UT		11/25/2025		0	0	(38)	0	0	(38)	0	1,314	1,314	0	0	0
641416839	YUCCA VALLEY	CA		11/25/2025		0	0	(34)	0	0	(34)	0	781	781	0	0	0
641407051	SCOTTSDALE	AZ		11/25/2025		0	0	(41)	0	0	(41)	0	891	891	0	0	0
641468640	NEW ORLEANS	LA		11/25/2025		0	0	(19)	0	0	(19)	0	418	418	0	0	0
641469796	BRYAN	TX		11/25/2025		0	0	(15)	0	0	(15)	0	648	648	0	0	0
641414115	ANNANDALE	MN		11/25/2025		0	0	(43)	0	0	(43)	0	1,032	1,032	0	0	0
641418298	TOLEDO	OH		11/25/2025		0	0	(11)	0	0	(11)	0	175	175	0	0	0
641408232	ARLINGTON	TX		11/25/2025		0	0	(26)	0	0	(26)	0	648	648	0	0	0
641418439	ENOCH	UT		11/25/2025		0	0	(2,253)	0	0	(2,253)	0	85,396	85,396	0	0	0
641466750	BENTONVILLE	AR		11/25/2025		0	0	(24)	0	0	(24)	0	522	522	0	0	0
641221171	NORTH WALES	PA		11/25/2025		0	0	(37)	0	0	(37)	0	986	986	0	0	0
OV3930121	HEMET	CA		11/26/2025		0	0	(31)	0	0	(31)	0	775	775	0	0	0
OV3960587	MILLSBORO	DE		11/26/2025		0	0	(25)	0	0	(25)	0	568	568	0	0	0
OV3560009	VEVAY	IN		11/26/2025		0	0	(24)	0	0	(24)	0	441	441	0	0	0
OV3477595	NOKOMIS	FL		11/26/2025		0	0	(34)	0	0	(34)	0	715	715	0	0	0
OV3921438	NAPERVILLE	IL		11/26/2025		0	0	(17)	0	0	(17)	0	357	357	0	0	0
OV3558153	MAGNOLIA	TX		11/26/2025		0	0	(171)	0	0	(171)	0	3,265	3,265	0	0	0

SCHEDULE B - PART 3

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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
0V3484053	PORT CHARLOTTE	FL		11/26/2025		0	0	(27)	0	0	(27)	0	600	600	0	0	0
0V3576284	LUBBOCK	TX		11/26/2025		0	0	(178)	0	0	(178)	0	3,638	3,638	0	0	0
0V3930135	LAS VEGAS	NV		11/26/2025		0	0	(23)	0	0	(23)	0	398	398	0	0	0
0V3477598	EL PASO	TX		11/26/2025		0	0	(27)	0	0	(27)	0	607	607	0	0	0
0V3576337	PALM COAST	FL		11/26/2025		0	0	(26)	0	0	(26)	0	521	521	0	0	0
0V3590333	POCONO LAKE	PA		11/26/2025		0	0	(20)	0	0	(20)	0	466	466	0	0	0
0V3921448	SANTA ANA	CA		11/26/2025		0	0	(51)	0	0	(51)	0	1,407	1,407	0	0	0
0V3500820	MORTON GROVE	IL		11/26/2025		0	0	(20)	0	0	(20)	0	539	539	0	0	0
0V3557855	CLERMONT	FL		11/26/2025		0	0	(85)	0	0	(85)	0	1,640	1,640	0	0	0
0V3484523	ATLANTA	GA		11/26/2025		0	0	(28)	0	0	(28)	0	603	603	0	0	0
0V3574144	MIDLAND	TX		11/26/2025		0	0	(24)	0	0	(24)	0	490	490	0	0	0
0V3476853	AUBURN	AL		11/26/2025		0	0	(30)	0	0	(30)	0	893	893	0	0	0
0V3465600	HAINES CITY	FL		11/26/2025		0	0	(29)	0	0	(29)	0	726	726	0	0	0
0V3573765	AMSTON	CT		11/26/2025		0	0	(30)	0	0	(30)	0	610	610	0	0	0
0V3930127	MINNEAPOLIS	MN		11/26/2025		0	0	(16)	0	0	(16)	0	331	331	0	0	0
0V3569949	PHILADELPHIA	PA		11/26/2025		0	0	(27)	0	0	(27)	0	508	508	0	0	0
0V3520628	NEW PORT RICHEY	FL		11/26/2025		0	0	(28)	0	0	(28)	0	527	527	0	0	0
0V3921442	TAYLORSVILLE	KY		11/26/2025		0	0	(27)	0	0	(27)	0	541	541	0	0	0
0V3930155	CHICAGO	IL		11/26/2025		0	0	(74)	0	0	(74)	0	1,341	1,341	0	0	0
0V3930131	JACKSON	MI		11/26/2025		0	0	(27)	0	0	(27)	0	609	609	0	0	0
0V3495553	OAKLAND	CA		11/26/2025		0	0	(45)	0	0	(45)	0	970	970	0	0	0
0V3874803	AKRON	OH		11/26/2025		0	0	(5)	0	0	(5)	0	110	110	0	0	0
0V3921461	HAMPSHIRE	IL		11/26/2025		0	0	(23)	0	0	(23)	0	485	485	0	0	0
BB1638340	FORT PIERCE	FL		12/08/2025		0	0	(2)	0	0	(2)	0	1,050	1,050	0	0	0
BB1638330	CAPE CORAL	FL		12/08/2025		0	0	27	0	0	27	0	1,427	1,427	0	0	0
BB1638310	FRIDAY HARBOR	WA		12/08/2025		0	0	47	0	0	47	0	1,310	1,310	0	0	0
BB1638320	KENOSHA	WI		12/08/2025		0	0	29	0	0	29	0	1,031	1,031	0	0	0
BB1531030	MIDDLETOWN	CT		12/10/2025		0	0	(1)	0	0	(1)	0	1,034	1,034	0	0	0
BB1530980	FALL RIVER	MA		12/10/2025		0	0	82	0	0	82	0	2,605	2,605	0	0	0
BB1531000	WEST MILFORD	NJ		12/10/2025		0	0	120	0	0	120	0	2,472	2,472	0	0	0
BB1531020	BRANFORD	CT		12/10/2025		0	0	29	0	0	29	0	2,642	2,642	0	0	0
BB1531010	STRATFORD	CT		12/10/2025		0	0	120	0	0	120	0	1,744	1,744	0	0	0
BB1637192	LEWISBURG	TN		12/12/2025		0	0	75	0	0	75	0	1,843	1,843	0	0	0
BB1637184	BURNET	TX		12/12/2025		0	0	23	0	0	23	0	933	933	0	0	0
BB1637150	ANTIOCH	TN		12/12/2025		0	0	67	0	0	67	0	2,025	2,025	0	0	0
BB1539489	GIG HARBOR	WA		12/12/2025		0	0	83	0	0	83	0	5,098	5,098	0	0	0
BB1539950	PARRISH	FL		12/12/2025		0	0	(216)	0	0	(216)	0	2,022	2,022	0	0	0
BB1539844	AUBURN	WA		12/12/2025		0	0	(23)	0	0	(23)	0	2,017	2,017	0	0	0
BB1540339	CARROLLTON	GA		12/12/2025		0	0	(221)	0	0	(221)	0	882	882	0	0	0
BB1539976	MIDLOTHIAN	VA		12/12/2025		0	0	176	0	0	176	0	3,018	3,018	0	0	0
BB1540032	EWA BEACH	HI		12/12/2025		0	0	308	0	0	308	0	6,096	6,096	0	0	0
BB1540156	WAXHAW	NC		12/12/2025		0	0	51	0	0	51	0	1,953	1,953	0	0	0
BB1540305	MOSES LAKE	WA		12/12/2025		0	0	(11)	0	0	(11)	0	1,238	1,238	0	0	0
BB1540560	MOUNT HOLLY	NC		12/12/2025		0	0	(19)	0	0	(19)	0	2,524	2,524	0	0	0
BB1539448	FORT MILL	SC		12/12/2025		0	0	(557)	0	0	(557)	0	1,556	1,556	0	0	0
BB1539372	KENT	WA		12/12/2025		0	0	(348)	0	0	(348)	0	2,902	2,902	0	0	0
BB1641053	LEWIS CENTER	OH		12/15/2025		0	0	47	0	0	47	0	1,358	1,358	0	0	0
BB1641061	CLAYTON	NC		12/15/2025		0	0	16	0	0	16	0	657	657	0	0	0
BB1615115	WATERFORD WORKS	NJ		12/18/2025		0	0	(2)	0	0	(2)	0	636	636	0	0	0
BB1615099	HAINES CITY	FL		12/18/2025		0	0	127	0	0	127	0	878	878	0	0	0
BB1615123	GROVE CITY	OH		12/18/2025		0	0	93	0	0	93	0	1,970	1,970	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
BB1615081	CHELTENHAM	PA		12/18/2025		0	0	264	0	0	264	0	3,713	3,713	0	0	0
BB1615131	CLAYTON	NJ		12/18/2025		0	0	101	0	0	101	0	1,089	1,089	0	0	0
BB1632599	COLUMBIA	SC		12/19/2025		0	0	46	0	0	46	0	1,548	1,548	0	0	0
BB1632607	QUITMAN	LA		12/19/2025		0	0	367	0	0	367	0	1,747	1,747	0	0	0
BB1632557	PAULINA	LA		12/19/2025		0	0	457	0	0	457	0	3,630	3,630	0	0	0
BB1632565	BATON ROUGE	LA		12/19/2025		0	0	42	0	0	42	0	206	206	0	0	0
BB1632581	DENHAM SPRINGS	LA		12/19/2025		0	0	17	0	0	17	0	1,330	1,330	0	0	0
BB1632615	RICHMOND	VA		12/19/2025		0	0	354	0	0	354	0	2,934	2,934	0	0	0
BB1632540	BUFORD	GA		12/19/2025		0	0	981	0	0	981	0	3,738	3,738	0	0	0
641388269	PUNTA GORDA	FL		12/15/2025		0	0	(31)	0	0	(31)	0	972	972	0	0	0
516346376	HAMMOND	IN		12/10/2025		0	0	(17)	0	0	(17)	0	401	401	0	0	0
191572346	SAN JOSE	CA		12/09/2025		0	0	(56)	0	0	(56)	0	4,779	4,779	0	0	0
641214689	YUMA	AZ		12/15/2025		0	0	(23)	0	0	(23)	0	387	387	0	0	0
211918593	SHERMAN	TX		12/09/2025		0	0	(20)	0	0	(20)	0	1,469	1,469	0	0	0
213417350	PHILADELPHIA	PA		12/09/2025		0	0	(20)	0	0	(20)	0	1,392	1,392	0	0	0
641364534	BEND	OR		12/15/2025		0	0	(32)	0	0	(32)	0	1,055	1,055	0	0	0
641325550	TARPON SPNGS	FL		12/15/2025		0	0	(103)	0	0	(103)	0	1,919	1,919	0	0	0
213581481	DRIPPING SPRINGS	TX		12/09/2025		0	0	(37)	0	0	(37)	0	770	770	0	0	0
019709272	ERWIN	TN		12/09/2025		0	0	(30)	0	0	(30)	0	508	508	0	0	0
191541288	PENSACOLA	FL		12/09/2025		0	0	(34)	0	0	(34)	0	1,165	1,165	0	0	0
213871723	THE VILLAGES	FL		12/09/2025		0	0	(86)	0	0	(86)	0	1,699	1,699	0	0	0
516325404	DUBLIN	OH		12/10/2025		0	0	(35)	0	0	(35)	0	790	790	0	0	0
213872891	PRESCOTT	AZ		12/09/2025		0	0	(27)	0	0	(27)	0	874	874	0	0	0
213582190	HERNDON	VA		12/09/2025		0	0	(30)	0	0	(30)	0	1,135	1,135	0	0	0
691550378	BOISE	ID		12/09/2025		0	0	(23)	0	0	(23)	0	1,243	1,243	0	0	0
516382728	SHAWANO	WI		12/10/2025		0	0	(686)	0	0	(686)	0	21,633	21,633	0	0	0
213814250	EAST TROY	WI		12/09/2025		0	0	(44)	0	0	(44)	0	1,412	1,412	0	0	0
641400833	SANDUSKY	OH		12/15/2025		0	0	(22)	0	0	(22)	0	368	368	0	0	0
516305299	ALBUQUERQUE	NM		12/10/2025		0	0	(40)	0	0	(40)	0	1,152	1,152	0	0	0
516333846	HUNTSVILLE	AL		12/10/2025		0	0	(14)	0	0	(14)	0	269	269	0	0	0
213872535	BOISE	ID		12/09/2025		0	0	(23)	0	0	(23)	0	1,439	1,439	0	0	0
691572360	AUBURN	WA		12/09/2025		0	0	6	0	0	6	0	2,704	2,704	0	0	0
516464658	ROCHESTER	MN		12/10/2025		0	0	(136)	0	0	(136)	0	5,198	5,198	0	0	0
213682749	GREEN VALLEY LAKE	CA		12/09/2025		0	0	(29)	0	0	(29)	0	821	821	0	0	0
213764718	LINCOLN CITY	OR		12/09/2025		0	0	(23)	0	0	(23)	0	1,809	1,809	0	0	0
EL8213810	WASHINGTON	UT		12/09/2025		0	0	(2)	0	0	(2)	0	1,380	1,380	0	0	0
213495366	CARNELIAN BAY	CA		12/09/2025		0	0	(34)	0	0	(34)	0	1,660	1,660	0	0	0
516325180	FRANKFORT	KY		12/10/2025		0	0	(12)	0	0	(12)	0	574	574	0	0	0
213813398	ROYAL OAK	MI		12/09/2025		0	0	(16)	0	0	(16)	0	796	796	0	0	0
516352390	GARY	IN		12/10/2025		0	0	(21)	0	0	(21)	0	208	208	0	0	0
213872686	YORK	PA		12/09/2025		0	0	(15)	0	0	(15)	0	483	483	0	0	0
213871780	CADDO	TX		12/09/2025		0	0	(31)	0	0	(31)	0	1,055	1,055	0	0	0
213871963	PHOENIX	AZ		12/09/2025		0	0	(31)	0	0	(31)	0	918	918	0	0	0
516350519	MCGREGOR	MN		12/10/2025		0	0	(42)	0	0	(42)	0	1,737	1,737	0	0	0
516322377	GRIFFITH	IN		12/10/2025		0	0	(48)	0	0	(48)	0	1,302	1,302	0	0	0
641320072	MAPLE GROVE	MN		12/15/2025		0	0	(25,210)	0	0	(25,210)	0	547,415	547,415	0	0	0
516464799	LAKE PARK	MN		12/10/2025		0	0	(49)	0	0	(49)	0	1,881	1,881	0	0	0
641217039	HENRICO	VA		12/15/2025		0	0	(34)	0	0	(34)	0	841	841	0	0	0
213873765	TALLAHASSEE	FL		12/09/2025		0	0	(26)	0	0	(26)	0	474	474	0	0	0
213873007	WICKENBURG	AZ		12/09/2025		0	0	(4)	0	0	(4)	0	400	400	0	0	0
191578889	BIG BEAR CITY	CA		12/09/2025		0	0	(33)	0	0	(33)	0	1,480	1,480	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
213492220	HUDSON	OH		12/09/2025		0	0	(25)	0	0	(25)	0	761	761	0	0	0
213826853	FLAGSTAFF	AZ		12/09/2025		0	0	(50)	0	0	(50)	0	1,596	1,596	0	0	0
641337803	TALLASSEE	AL		12/15/2025		0	0	(38)	0	0	(38)	0	729	729	0	0	0
213873477	HELEN	GA		12/09/2025		0	0	(19)	0	0	(19)	0	1,019	1,019	0	0	0
191558128	DURHAM	NC		12/09/2025		0	0	(10)	0	0	(10)	0	750	750	0	0	0
213872284	MILWAUKEE	WI		12/09/2025		0	0	(34)	0	0	(34)	0	732	732	0	0	0
641223391	SEVIERVILLE	TN		12/15/2025		0	0	(35)	0	0	(35)	0	798	798	0	0	0
213829464	BRAINTREE	MA		12/09/2025		0	0	(22)	0	0	(22)	0	588	588	0	0	0
641313945	NEW MARKET	AL		12/15/2025		0	0	(37)	0	0	(37)	0	572	572	0	0	0
191569679	TEMECULA	CA		12/09/2025		0	0	(3)	0	0	(3)	0	1,351	1,351	0	0	0
213826743	SOUTH BERWICK	ME		12/09/2025		0	0	(40)	0	0	(40)	0	900	900	0	0	0
516338647	KALISPELL	MT		12/10/2025		0	0	(52)	0	0	(52)	0	2,082	2,082	0	0	0
213830068	ANCHORAGE	AK		12/09/2025		0	0	(18)	0	0	(18)	0	769	769	0	0	0
641010921	CHICAGO	IL		12/15/2025		0	0	(12)	0	0	(12)	0	871	871	0	0	0
213873490	SELBYVILLE	DE		12/09/2025		0	0	(23)	0	0	(23)	0	1,051	1,051	0	0	0
213873658	ELIZABETHTOWN	PA		12/09/2025		0	0	(13)	0	0	(13)	0	381	381	0	0	0
641337910	WIMBERLEY	TX		12/15/2025		0	0	(1,523)	0	0	(1,523)	0	36,000	36,000	0	0	0
191575313	WESTFIELD	IN		12/09/2025		0	0	(85)	0	0	(85)	0	16,812	16,812	0	0	0
641344767	SURPRISE	AZ		12/15/2025		0	0	(79)	0	0	(79)	0	1,738	1,738	0	0	0
640987244	VALLEJO	CA		12/15/2025		0	0	(44)	0	0	(44)	0	2,213	2,213	0	0	0
213873546	GORDON	WI		12/09/2025		0	0	(27)	0	0	(27)	0	1,054	1,054	0	0	0
213871767	CLAYTON	NC		12/09/2025		0	0	(17)	0	0	(17)	0	609	609	0	0	0
516333028	NEW BRAUNFELS	TX		12/10/2025		0	0	(31)	0	0	(31)	0	938	938	0	0	0
213826770	LEANDER	TX		12/09/2025		0	0	(32)	0	0	(32)	0	986	986	0	0	0
213694643	CARY	NC		12/09/2025		0	0	(32)	0	0	(32)	0	625	625	0	0	0
213829478	MERIDEN	CT		12/09/2025		0	0	(20)	0	0	(20)	0	404	404	0	0	0
641046511	BAYFIELD	CO		12/15/2025		0	0	(33)	0	0	(33)	0	1,538	1,538	0	0	0
516337482	ATLANTA	GA		12/10/2025		0	0	(23)	0	0	(23)	0	741	741	0	0	0
213873630	BONSALL	CA		12/09/2025		0	0	(77)	0	0	(77)	0	3,326	3,326	0	0	0
191529574	ESSEX JUNCTION	VT		12/09/2025		0	0	(27)	0	0	(27)	0	1,957	1,957	0	0	0
641404280	KENT	WA		12/15/2025		0	0	(52)	0	0	(52)	0	1,011	1,011	0	0	0
516464922	GRAND FORKS	ND		12/10/2025		0	0	(21)	0	0	(21)	0	430	430	0	0	0
213813742	MARSHFIELD	MA		12/09/2025		0	0	(15)	0	0	(15)	0	1,412	1,412	0	0	0
213827907	FOLEY	AL		12/09/2025		0	0	(67)	0	0	(67)	0	1,285	1,285	0	0	0
641044672	LAKEWOOD	WA		12/15/2025		0	0	(3,062)	0	0	(3,062)	0	234,781	234,781	0	0	0
641013370	GALVESTON	TX		12/15/2025		0	0	(149)	0	0	(149)	0	4,802	4,802	0	0	0
516395316	AUSTIN	TX		12/10/2025		0	0	(34)	0	0	(34)	0	651	651	0	0	0
191584337	SCHOFIELD	WI		12/09/2025		0	0	(37)	0	0	(37)	0	997	997	0	0	0
213873064	REDWAY	CA		12/09/2025		0	0	(24)	0	0	(24)	0	544	544	0	0	0
516409349	FRESNO	CA		12/10/2025		0	0	(29)	0	0	(29)	0	596	596	0	0	0
213872834	EAGLE RIVER	WI		12/09/2025		0	0	(42)	0	0	(42)	0	2,563	2,563	0	0	0
641405311	LEHI	UT		12/15/2025		0	0	(427)	0	0	(427)	0	12,010	12,010	0	0	0
213818019	IDAHO FALLS	ID		12/09/2025		0	0	(29)	0	0	(29)	0	609	609	0	0	0
213872519	BUCHANAN DAM	TX		12/09/2025		0	0	(836)	0	0	(836)	0	26,160	26,160	0	0	0
641369970	PORTLAND	ME		12/15/2025		0	0	(33)	0	0	(33)	0	529	529	0	0	0
213819166	WICHITA	KS		12/09/2025		0	0	(26)	0	0	(26)	0	742	742	0	0	0
213873078	COLORADO SPRINGS	CO		12/09/2025		0	0	(29)	0	0	(29)	0	861	861	0	0	0
640686556	EDMONDS	WA		12/15/2025		0	0	(1)	0	0	(1)	0	3,319	3,319	0	0	0
641223755	JERSEY CITY	NJ		12/15/2025		0	0	(32)	0	0	(32)	0	782	782	0	0	0
213873119	STURGEON BAY	WI		12/09/2025		0	0	(55)	0	0	(55)	0	1,334	1,334	0	0	0
191578411	ROSEVILLE	CA		12/09/2025		0	0	14	0	0	14	0	2,436	2,436	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
641241773	POOLER	GA		12/15/2025		0	0	(37)	0	0	(37)	0	865	865	0	0	0
516458841	LANESVILLE	IN		12/10/2025		0	0	(77)	0	0	(77)	0	1,776	1,776	0	0	0
516310919	HOUSTON	TX		12/10/2025		0	0	(144)	0	0	(144)	0	2,171	2,171	0	0	0
213827420	GRAVOIS MILLS	MO		12/09/2025		0	0	(34)	0	0	(34)	0	752	752	0	0	0
641346515	SAEGERTOWN	PA		12/15/2025		0	0	(43)	0	0	(43)	0	662	662	0	0	0
641236054	SAN ANTONIO	TX		12/15/2025		0	0	(25)	0	0	(25)	0	1,211	1,211	0	0	0
213873055	WICKENBURG	AZ		12/09/2025		0	0	(6)	0	0	(6)	0	598	598	0	0	0
213873514	FARMINGTON	ME		12/09/2025		0	0	(29)	0	0	(29)	0	651	651	0	0	0
213540968	WEED	CA		12/09/2025		0	0	(37)	0	0	(37)	0	731	731	0	0	0
641023452	AUSTIN	TX		12/15/2025		0	0	(35)	0	0	(35)	0	1,758	1,758	0	0	0
641220470	GRANBURY	TX		12/15/2025		0	0	(34)	0	0	(34)	0	867	867	0	0	0
516344298	GRASS LAKE	MI		12/10/2025		0	0	(64)	0	0	(64)	0	2,141	2,141	0	0	0
213826465	OVERLAND PARK	KS		12/09/2025		0	0	(9)	0	0	(9)	0	724	724	0	0	0
641008313	AURORA	CO		12/15/2025		0	0	(27)	0	0	(27)	0	1,500	1,500	0	0	0
641005483	COLUMBUS	OH		12/15/2025		0	0	(27)	0	0	(27)	0	1,638	1,638	0	0	0
641340260	STOCKTON	CA		12/15/2025		0	0	(38)	0	0	(38)	0	617	617	0	0	0
641391420	REDMOND	OR		12/15/2025		0	0	(42)	0	0	(42)	0	1,030	1,030	0	0	0
213873523	FLORENCE	AZ		12/09/2025		0	0	(18)	0	0	(18)	0	716	716	0	0	0
641241955	BERNARDSVILLE	NJ		12/15/2025		0	0	(16)	0	0	(16)	0	368	368	0	0	0
641344585	PEORIA	AZ		12/15/2025		0	0	(32)	0	0	(32)	0	879	879	0	0	0
191555018	JACKSONVILLE	OR		12/09/2025		0	0	(37)	0	0	(37)	0	632	632	0	0	0
191580309	SAINT SIMONS ISLAND	GA		12/09/2025		0	0	(1)	0	0	(1)	0	849	849	0	0	0
213819350	NOBLESVILLE	IN		12/09/2025		0	0	(142)	0	0	(142)	0	4,307	4,307	0	0	0
516465028	MINNEAPOLIS	MN		12/10/2025		0	0	(30)	0	0	(30)	0	839	839	0	0	0
641398995	CLINTON	AR		12/15/2025		0	0	(75)	0	0	(75)	0	5,951	5,951	0	0	0
516339488	LAKEWOOD	OH		12/10/2025		0	0	(19)	0	0	(19)	0	536	536	0	0	0
641328562	ANTIOCH	TN		12/15/2025		0	0	(46)	0	0	(46)	0	720	720	0	0	0
691584154	LAKE ALMANOR	CA		12/09/2025		0	0	(30)	0	0	(30)	0	548	548	0	0	0
641316252	GALVESTON	TX		12/15/2025		0	0	(45)	0	0	(45)	0	559	559	0	0	0
213873170	WEST BATH	ME		12/09/2025		0	0	(24)	0	0	(24)	0	1,734	1,734	0	0	0
213376480	OLYMPIA	WA		12/09/2025		0	0	(23)	0	0	(23)	0	1,154	1,154	0	0	0
641393905	NEW SMYRNA BEACH	FL		12/15/2025		0	0	(43)	0	0	(43)	0	780	780	0	0	0
213872796	SELBYVILLE	DE		12/09/2025		0	0	(36)	0	0	(36)	0	1,607	1,607	0	0	0
213814275	OOLTEWAH	TN		12/09/2025		0	0	(101)	0	0	(101)	0	4,714	4,714	0	0	0
641352240	FORT MYERS	FL		12/15/2025		0	0	(34)	0	0	(34)	0	565	565	0	0	0
516429115	MELBOURNE	FL		12/10/2025		0	0	(58)	0	0	(58)	0	2,411	2,411	0	0	0
516386760	HUDSON	WI		12/10/2025		0	0	(74)	0	0	(74)	0	2,037	2,037	0	0	0
641241781	SAN ANTONIO	TX		12/15/2025		0	0	(31)	0	0	(31)	0	533	533	0	0	0
213707434	HARWICH	MA		12/09/2025		0	0	(47)	0	0	(47)	0	1,271	1,271	0	0	0
191564629	PARSIPPANY	NJ		12/09/2025		0	0	(13)	0	0	(13)	0	995	995	0	0	0
641391057	GAINESVILLE	FL		12/15/2025		0	0	(54)	0	0	(54)	0	1,089	1,089	0	0	0
213815050	MIDDLETON	ID		12/09/2025		0	0	24	0	0	24	0	1,685	1,685	0	0	0
213831926	SALEM	VA		12/09/2025		0	0	(12)	0	0	(12)	0	766	766	0	0	0
213873674	FOREST LAKES	AZ		12/09/2025		0	0	(26)	0	0	(26)	0	824	824	0	0	0
213872782	PAULDEN	AZ		12/09/2025		0	0	(20)	0	0	(20)	0	522	522	0	0	0
641046701	DENVER	CO		12/15/2025		0	0	(24)	0	0	(24)	0	851	851	0	0	0
641339718	ENGLEWOOD	CO		12/15/2025		0	0	(41)	0	0	(41)	0	858	858	0	0	0
641125778	MOUNT JULIET	TN		12/15/2025		0	0	(51)	0	0	(51)	0	1,423	1,423	0	0	0
213873848	LAWRENCEVILLE	GA		12/09/2025		0	0	(40)	0	0	(40)	0	1,316	1,316	0	0	0
641008891	AURORA	IL		12/15/2025		0	0	(21)	0	0	(21)	0	2,607	2,607	0	0	0
213873580	KISSIMMEE	FL		12/09/2025		0	0	(26)	0	0	(26)	0	528	528	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
213873617	MEREDITH	NH		12/09/2025		0	0	(17)	0	0	(17)	0	1,558	1,558	0	0	0
641366885	LAS VEGAS	NV		12/15/2025		0	0	(49)	0	0	(49)	0	941	941	0	0	0
641405899	VENTURA	CA		12/15/2025		0	0	(152)	0	0	(152)	0	5,715	5,715	0	0	0
516304011	CHICAGO	IL		12/10/2025		0	0	(59)	0	0	(59)	0	1,212	1,212	0	0	0
641316575	BROKEN BOW	OK		12/15/2025		0	0	(51)	0	0	(51)	0	1,438	1,438	0	0	0
641318985	N TOPSAIL BEACH	NC		12/15/2025		0	0	(47)	0	0	(47)	0	773	773	0	0	0
641448832	BULLHEAD CITY	AZ		12/15/2025		0	0	(25)	0	0	(25)	0	493	493	0	0	0
213812445	GLENPOOL	OK		12/09/2025		0	0	(41)	0	0	(41)	0	778	778	0	0	0
213872079	SCOTTSDALE	AZ		12/09/2025		0	0	(45)	0	0	(45)	0	1,267	1,267	0	0	0
641242664	ADELPHIA	NJ		12/15/2025		0	0	(37)	0	0	(37)	0	872	872	0	0	0
641226246	GRAND RAPIDS	MI		12/15/2025		0	0	(38)	0	0	(38)	0	646	646	0	0	0
213871542	N TOPSAIL BCH	NC		12/09/2025		0	0	(14)	0	0	(14)	0	906	906	0	0	0
641229810	SCOTTSDALE	AZ		12/15/2025		0	0	(58)	0	0	(58)	0	1,811	1,811	0	0	0
213872292	NASHVILLE	TN		12/09/2025		0	0	(39)	0	0	(39)	0	744	744	0	0	0
213873567	SAINT GEORGE	SC		12/09/2025		0	0	(20)	0	0	(20)	0	817	817	0	0	0
516309051	CHICKASHA	OK		12/10/2025		0	0	(37)	0	0	(37)	0	599	599	0	0	0
213830739	TUCSON	AZ		12/09/2025		0	0	(31)	0	0	(31)	0	1,154	1,154	0	0	0
516464773	NEKOOSA	WI		12/10/2025		0	0	(76)	0	0	(76)	0	2,294	2,294	0	0	0
213871606	BALTIMORE	MD		12/09/2025		0	0	(29)	0	0	(29)	0	858	858	0	0	0
641329065	JOSHUA TREE	CA		12/15/2025		0	0	(34)	0	0	(34)	0	1,004	1,004	0	0	0
641310644	LONG POND	PA		12/15/2025		0	0	(94)	0	0	(94)	0	1,409	1,409	0	0	0
641335104	HUNTERSVILLE	NC		12/15/2025		0	0	(49)	0	0	(49)	0	776	776	0	0	0
640971818	SAVANNAH	GA		12/15/2025		0	0	(32)	0	0	(32)	0	1,348	1,348	0	0	0
641123443	WEATHERFORD	TX		12/15/2025		0	0	(46)	0	0	(46)	0	1,012	1,012	0	0	0
641395637	WALLOPS ISLAND	VA		12/15/2025		0	0	(82)	0	0	(82)	0	1,671	1,671	0	0	0
191589636	MILWAUKEE	WI		12/09/2025		0	0	(10)	0	0	(10)	0	466	466	0	0	0
213871818	LAKE WENATCHEE	WA		12/09/2025		0	0	(46)	0	0	(46)	0	977	977	0	0	0
213872944	LACEY	WA		12/09/2025		0	0	(31)	0	0	(31)	0	959	959	0	0	0
641406285	PEORIA	AZ		12/15/2025		0	0	(42)	0	0	(42)	0	1,044	1,044	0	0	0
641329909	MELISSA	TX		12/15/2025		0	0	(46)	0	0	(46)	0	763	763	0	0	0
213456013	HOUSTON	TX		12/09/2025		0	0	(160)	0	0	(160)	0	3,735	3,735	0	0	0
213872953	KNOXVILLE	TN		12/09/2025		0	0	(15)	0	0	(15)	0	633	633	0	0	0
213828643	PHOENIX	AZ		12/09/2025		0	0	(25)	0	0	(25)	0	1,486	1,486	0	0	0
641339239	KISSIMMEE	FL		12/15/2025		0	0	(47)	0	0	(47)	0	674	674	0	0	0
191569277	GAINESVILLE	FL		12/09/2025		0	0	(15)	0	0	(15)	0	645	645	0	0	0
641127865	DULUTH	MN		12/15/2025		0	0	(27)	0	0	(27)	0	1,069	1,069	0	0	0
213818550	TUCSON	AZ		12/09/2025		0	0	(16)	0	0	(16)	0	836	836	0	0	0
191584384	BLUE SPRINGS	MO		12/09/2025		0	0	16	0	0	16	0	1,771	1,771	0	0	0
641105382	MOSCOW	ID		12/15/2025		0	0	(41)	0	0	(41)	0	1,390	1,390	0	0	0
641318910	BIG BEAR LAKE	CA		12/15/2025		0	0	(59)	0	0	(59)	0	1,190	1,190	0	0	0
213873601	PARKER	CO		12/09/2025		0	0	(23)	0	0	(23)	0	1,599	1,599	0	0	0
EL8213810	ORMOND BEACH	FL		12/09/2025		0	0	(29)	0	0	(29)	0	1,599	1,599	0	0	0
213421772	MURRELLS INLET	SC		12/09/2025		0	0	(41)	0	0	(41)	0	1,826	1,826	0	0	0
213817335	SPOKANE	WA		12/09/2025		0	0	(8)	0	0	(8)	0	838	838	0	0	0
191577935	CLOVIS	CA		12/09/2025		0	0	(4)	0	0	(4)	0	813	813	0	0	0
213872543	REHOBOTH BCH	DE		12/09/2025		0	0	(23)	0	0	(23)	0	759	759	0	0	0
213871795	WASHINGTON	DC		12/09/2025		0	0	(30)	0	0	(30)	0	612	612	0	0	0
213873093	SAN DIEGO	CA		12/09/2025		0	0	(38)	0	0	(38)	0	717	717	0	0	0
641316096	WEATHERFORD	TX		12/15/2025		0	0	(108)	0	0	(108)	0	2,053	2,053	0	0	0
641147046	FALLBROOK	CA		12/15/2025		0	0	(76)	0	0	(76)	0	2,022	2,022	0	0	0
641394242	DAHLONEGA	GA		12/15/2025		0	0	(29)	0	0	(29)	0	694	694	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
191587739	MI WUK VILLAGE	CA		12/09/2025		0	0	(18)	0	0	(18)	0	1,133	1,133	0	0	0
516374303	DALWORTHINGTON GARDENS	TX		12/10/2025		0	0	(35)	0	0	(35)	0	875	875	0	0	0
213871633	WILDWOOD	NJ		12/09/2025		0	0	(50)	0	0	(50)	0	1,266	1,266	0	0	0
213873804	LUTSEN	MN		12/09/2025		0	0	(38)	0	0	(38)	0	1,206	1,206	0	0	0
516372877	DIXON	IL		12/10/2025		0	0	(33)	0	0	(33)	0	984	984	0	0	0
516329174	PHILADELPHIA	PA		12/10/2025		0	0	(25)	0	0	(25)	0	617	617	0	0	0
191574400	CHICAGO	IL		12/09/2025		0	0	(29)	0	0	(29)	0	2,263	2,263	0	0	0
191573062	POOLER	GA		12/09/2025		0	0	(22)	0	0	(22)	0	810	810	0	0	0
641395405	CLOUDCROFT	NM		12/15/2025		0	0	(34)	0	0	(34)	0	712	712	0	0	0
641448584	FORT PIERCE	FL		12/15/2025		0	0	(40)	0	0	(40)	0	777	777	0	0	0
516345667	KALISPELL	MT		12/10/2025		0	0	(41)	0	0	(41)	0	1,197	1,197	0	0	0
213873836	MC HENRY	MD		12/09/2025		0	0	(37)	0	0	(37)	0	1,014	1,014	0	0	0
191565092	KANAB	UT		12/09/2025		0	0	(21)	0	0	(21)	0	622	622	0	0	0
EL6191570	ROSEMOUNT	MN		12/09/2025		0	0	(9)	0	0	(9)	0	1,613	1,613	0	0	0
641316369	DALLAS	TX		12/15/2025		0	0	(59)	0	0	(59)	0	1,651	1,651	0	0	0
213458269	SEVIERVILLE	TN		12/09/2025		0	0	(52)	0	0	(52)	0	2,578	2,578	0	0	0
641405253	FOLEY	AL		12/15/2025		0	0	(31)	0	0	(31)	0	490	490	0	0	0
516464955	BLAINE	MN		12/10/2025		0	0	(42)	0	0	(42)	0	1,503	1,503	0	0	0
641392121	SIMPSONVILLE	SC		12/15/2025		0	0	(44)	0	0	(44)	0	725	725	0	0	0
191592156	HERRIMAN	UT		12/09/2025		0	0	(4)	0	0	(4)	0	1,021	1,021	0	0	0
641398797	WINCHESTER	TN		12/15/2025		0	0	(33)	0	0	(33)	0	639	639	0	0	0
213819375	INDIANAPOLIS	IN		12/09/2025		0	0	(121)	0	0	(121)	0	3,381	3,381	0	0	0
191594088	PENNSBURG	PA		12/09/2025		0	0	(34)	0	0	(34)	0	2,276	2,276	0	0	0
213813001	CARY	IL		12/09/2025		0	0	(18)	0	0	(18)	0	471	471	0	0	0
213817381	NASHVILLE	TN		12/09/2025		0	0	(16)	0	0	(16)	0	780	780	0	0	0
641340310	MAMMOTH CREEK	UT		12/15/2025		0	0	(33)	0	0	(33)	0	892	892	0	0	0
516324969	SALINA	KS		12/10/2025		0	0	(25)	0	0	(25)	0	431	431	0	0	0
213873663	HOWARD LAKE	MN		12/09/2025		0	0	(2,470)	0	0	(2,470)	0	76,481	76,481	0	0	0
516340122	LINCOLN CITY	OR		12/10/2025		0	0	(68)	0	0	(68)	0	1,881	1,881	0	0	0
641057112	STATELINE	NV		12/15/2025		0	0	(21)	0	0	(21)	0	2,113	2,113	0	0	0
191515461	TROY	NY		12/09/2025		0	0	(18)	0	0	(18)	0	629	629	0	0	0
191438399	CARY	NC		12/09/2025		0	0	(27)	0	0	(27)	0	957	957	0	0	0
516464963	ZUMBRO FALLS	MN		12/10/2025		0	0	(37)	0	0	(37)	0	1,114	1,114	0	0	0
213831250	BRADLEY BEACH	NJ		12/09/2025		0	0	(34)	0	0	(34)	0	1,222	1,222	0	0	0
213827750	MABLETON	GA		12/09/2025		0	0	(81)	0	0	(81)	0	1,715	1,715	0	0	0
516412863	PELL CITY	AL		12/10/2025		0	0	(35)	0	0	(35)	0	585	585	0	0	0
213872655	MANSFIELD	MA		12/09/2025		0	0	(21)	0	0	(21)	0	867	867	0	0	0
641340187	ROCKPORT	TX		12/15/2025		0	0	(43)	0	0	(43)	0	879	879	0	0	0
213830747	WICHITA	KS		12/09/2025		0	0	(42)	0	0	(42)	0	838	838	0	0	0
191556964	IRVING	TX		12/09/2025		0	0	(32)	0	0	(32)	0	722	722	0	0	0
213872022	COQUILLE	OR		12/09/2025		0	0	(31)	0	0	(31)	0	695	695	0	0	0
516369881	FRESNO	CA		12/10/2025		0	0	(36)	0	0	(36)	0	857	857	0	0	0
213871772	SUN CITY	AZ		12/09/2025		0	0	(27)	0	0	(27)	0	514	514	0	0	0
691589295	WINTER SPRINGS	FL		12/09/2025		0	0	(13)	0	0	(13)	0	1,043	1,043	0	0	0
191552237	ESCONDIDO	CA		12/09/2025		0	0	(43)	0	0	(43)	0	1,188	1,188	0	0	0
213872758	ARLINGTON	TX		12/09/2025		0	0	(14)	0	0	(14)	0	733	733	0	0	0
641388848	ALPINE	CA		12/15/2025		0	0	(86)	0	0	(86)	0	2,416	2,416	0	0	0
213872664	WOODBRIDGE	VA		12/09/2025		0	0	(13)	0	0	(13)	0	779	779	0	0	0
213595873	FULSHEAR	TX		12/09/2025		0	0	(13)	0	0	(13)	0	1,612	1,612	0	0	0
191553905	HONOLULU	HI		12/09/2025		0	0	(38)	0	0	(38)	0	1,250	1,250	0	0	0
516464732	ROSEVILLE	MN		12/10/2025		0	0	(33)	0	0	(33)	0	1,016	1,016	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
213872749	CROFTON	MD		12/09/2025		0	0	(6)	0	0	(6)	0	800	800	0	0	0
213872360	CRESCENT CITY	CA		12/09/2025		0	0	(23)	0	0	(23)	0	502	502	0	0	0
516461266	BUTTE	MT		12/10/2025		0	0	(35)	0	0	(35)	0	1,084	1,084	0	0	0
640672978	SAPPHIRE	NC		12/15/2025		0	0	(17)	0	0	(17)	0	1,188	1,188	0	0	0
641446406	HAINES CITY	FL		12/15/2025		0	0	(30)	0	0	(30)	0	976	976	0	0	0
641232616	HENDERSONVILLE	TN		12/15/2025		0	0	(54)	0	0	(54)	0	906	906	0	0	0
019739812	CRAWFORDSVILLE	IN		12/09/2025		0	0	(21)	0	0	(21)	0	350	350	0	0	0
641396114	BRENTWOOD	CA		12/15/2025		0	0	(69)	0	0	(69)	0	1,588	1,588	0	0	0
213710651	JASPER	AR		12/09/2025		0	0	(14)	0	0	(14)	0	1,476	1,476	0	0	0
213872040	EATONTON	GA		12/09/2025		0	0	(30)	0	0	(30)	0	697	697	0	0	0
516481728	KING OF PRUSSIA	PA		12/10/2025		0	0	(18)	0	0	(18)	0	1,343	1,343	0	0	0
213872641	HAINES CITY	FL		12/09/2025		0	0	(15)	0	0	(15)	0	672	672	0	0	0
213719120	ROSEVILLE	CA		12/09/2025		0	0	(14)	0	0	(14)	0	2,127	2,127	0	0	0
EL6191570	HALEIWA	HI		12/09/2025		0	0	(78)	0	0	(78)	0	2,801	2,801	0	0	0
EL6191570	GUYTON	GA		12/09/2025		0	0	(257)	0	0	(257)	0	6,398	6,398	0	0	0
641044722	WAKE FOREST	NC		12/15/2025		0	0	(8)	0	0	(8)	0	1,134	1,134	0	0	0
516306495	CHICAGO	IL		12/10/2025		0	0	(471)	0	0	(471)	0	11,716	11,716	0	0	0
641244785	HALTOM CITY	TX		12/15/2025		0	0	(32)	0	0	(32)	0	536	536	0	0	0
019802514	GYPSUM	CO		12/09/2025		0	0	(27)	0	0	(27)	0	2,567	2,567	0	0	0
213872347	UNIONVILLE	IN		12/09/2025		0	0	(43)	0	0	(43)	0	1,236	1,236	0	0	0
641336037	WALESKA	GA		12/15/2025		0	0	(40)	0	0	(40)	0	1,308	1,308	0	0	0
641014345	DECATUR	MI		12/15/2025		0	0	(27)	0	0	(27)	0	1,806	1,806	0	0	0
213456614	PROSPER	TX		12/09/2025		0	0	(31)	0	0	(31)	0	858	858	0	0	0
213872803	ORTING	WA		12/09/2025		0	0	(33)	0	0	(33)	0	1,141	1,141	0	0	0
213818429	ROWLAND HEIGHTS	CA		12/09/2025		0	0	(22)	0	0	(22)	0	2,040	2,040	0	0	0
641342001	MATTAPOISETT	MA		12/15/2025		0	0	(43)	0	0	(43)	0	1,723	1,723	0	0	0
641405642	GULF SHORES	AL		12/15/2025		0	0	(56)	0	0	(56)	0	1,626	1,626	0	0	0
641127931	MURFREESBORO	TN		12/15/2025		0	0	(43)	0	0	(43)	0	617	617	0	0	0
213872931	LA GRANDE	OR		12/09/2025		0	0	(749)	0	0	(749)	0	24,245	24,245	0	0	0
641447891	FOUNTAIN HILLS	AZ		12/15/2025		0	0	(86)	0	0	(86)	0	2,661	2,661	0	0	0
641345046	CAPE CORAL	FL		12/15/2025		0	0	(412)	0	0	(412)	0	9,246	9,246	0	0	0
641329792	ASHLAND	OR		12/15/2025		0	0	(35)	0	0	(35)	0	776	776	0	0	0
213813769	AUBURN	MA		12/09/2025		0	0	(12)	0	0	(12)	0	1,097	1,097	0	0	0
641383898	LAKE ZURICH	IL		12/15/2025		0	0	(53)	0	0	(53)	0	1,481	1,481	0	0	0
516389186	WAUWATOSA	WI		12/10/2025		0	0	(13)	0	0	(13)	0	279	279	0	0	0
213873538	FARMINGTON	NH		12/09/2025		0	0	(39)	0	0	(39)	0	1,251	1,251	0	0	0
516323433	DENISON	TX		12/10/2025		0	0	(24)	0	0	(24)	0	497	497	0	0	0
213872915	MURRAY	UT		12/09/2025		0	0	(32)	0	0	(32)	0	1,047	1,047	0	0	0
213809444	SAINT LOUIS	MO		12/09/2025		0	0	(11)	0	0	(11)	0	631	631	0	0	0
213814971	SAINT AUGUSTINE	FL		12/09/2025		0	0	(414)	0	0	(414)	0	9,982	9,982	0	0	0
213873820	NEW LONDON	CT		12/09/2025		0	0	(40)	0	0	(40)	0	880	880	0	0	0
641221916	FORT WORTH	TX		12/15/2025		0	0	(30)	0	0	(30)	0	685	685	0	0	0
213813986	POTTSBORO	TX		12/09/2025		0	0	(14)	0	0	(14)	0	615	615	0	0	0
516324464	BURLINGTON	WI		12/10/2025		0	0	(23)	0	0	(23)	0	885	885	0	0	0
EL8213810	PROVO	UT		12/09/2025		0	0	(28)	0	0	(28)	0	989	989	0	0	0
691576788	GALLATIN	TN		12/09/2025		0	0	(452)	0	0	(452)	0	24,304	24,304	0	0	0
641009717	BOTHELL	WA		12/15/2025		0	0	(45)	0	0	(45)	0	3,403	3,403	0	0	0
641317151	GRAND PRAIRIE	TX		12/15/2025		0	0	(48)	0	0	(48)	0	835	835	0	0	0
516375698	ROME	GA		12/10/2025		0	0	(30)	0	0	(30)	0	781	781	0	0	0
641316690	GILBERT	AZ		12/15/2025		0	0	(24)	0	0	(24)	0	600	600	0	0	0
641395348	STUART	FL		12/15/2025		0	0	(23)	0	0	(23)	0	999	999	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
213822430	HENDERSON	NV		12/09/2025		0	0	(52)	0	0	(52)	0	1,427	1,427	0	0	0
213819316	CEDAR HILL	TX		12/09/2025		0	0	(40)	0	0	(40)	0	845	845	0	0	0
213818410	MURPHY	NC		12/09/2025		0	0	(16)	0	0	(16)	0	529	529	0	0	0
641395397	OCONOMOWOC	WI		12/15/2025		0	0	(36)	0	0	(36)	0	567	567	0	0	0
191559372	CHANDLER	AZ		12/09/2025		0	0	(27)	0	0	(27)	0	915	915	0	0	0
213705557	GARLAND	TX		12/09/2025		0	0	(27)	0	0	(27)	0	955	955	0	0	0
191477320	SAN DIEGO	CA		12/09/2025		0	0	(1)	0	0	(1)	0	1,652	1,652	0	0	0
213873029	MARICOPA	AZ		12/09/2025		0	0	(27)	0	0	(27)	0	556	556	0	0	0
516459211	CANTON	MI		12/10/2025		0	0	(34)	0	0	(34)	0	1,590	1,590	0	0	0
641374855	PIONEER	CA		12/15/2025		0	0	(36)	0	0	(36)	0	635	635	0	0	0
213873905	MALVERN	OH		12/09/2025		0	0	(15)	0	0	(15)	0	561	561	0	0	0
516358298	DAYTON	OH		12/10/2025		0	0	(36)	0	0	(36)	0	768	768	0	0	0
640984175	STOCKBRIDGE	GA		12/15/2025		0	0	(8)	0	0	(8)	0	935	935	0	0	0
213871996	OLATHE	KS		12/09/2025		0	0	(27)	0	0	(27)	0	482	482	0	0	0
213871569	TUCSON	AZ		12/09/2025		0	0	(46)	0	0	(46)	0	794	794	0	0	0
516326535	VERONA	WI		12/10/2025		0	0	(39)	0	0	(39)	0	1,140	1,140	0	0	0
516386943	MANTUA	NJ		12/10/2025		0	0	(41)	0	0	(41)	0	637	637	0	0	0
213872730	BEACH HAVEN	NJ		12/09/2025		0	0	(65)	0	0	(65)	0	3,026	3,026	0	0	0
213871982	MADISON	GA		12/09/2025		0	0	(41)	0	0	(41)	0	1,134	1,134	0	0	0
641056247	WOODLAND PARK	CO		12/15/2025		0	0	(21)	0	0	(21)	0	1,788	1,788	0	0	0
641381330	SAINT PETERSBURG	FL		12/15/2025		0	0	(39)	0	0	(39)	0	832	832	0	0	0
213872990	SHARPSBURG	GA		12/09/2025		0	0	(28)	0	0	(28)	0	830	830	0	0	0
213873595	SNEADS FERRY	NC		12/09/2025		0	0	(2)	0	0	(2)	0	630	630	0	0	0
641210471	FAIRFAX	VA		12/15/2025		0	0	(100)	0	0	(100)	0	2,703	2,703	0	0	0
213819265	PINE	AZ		12/09/2025		0	0	(26)	0	0	(26)	0	535	535	0	0	0
213872888	BARNESVILLE	GA		12/09/2025		0	0	(11)	0	0	(11)	0	718	718	0	0	0
213529446	GRAND PRAIRIE	TX		12/09/2025		0	0	(33)	0	0	(33)	0	800	800	0	0	0
191555026	OVERGAARD	AZ		12/09/2025		0	0	(27)	0	0	(27)	0	1,391	1,391	0	0	0
641339619	MANZANITA	OR		12/15/2025		0	0	(53)	0	0	(53)	0	1,060	1,060	0	0	0
641394085	CYPRESS	TX		12/15/2025		0	0	(48)	0	0	(48)	0	853	853	0	0	0
516396041	CHICAGO	IL		12/10/2025		0	0	(46)	0	0	(46)	0	779	779	0	0	0
641315759	DALLAS	GA		12/15/2025		0	0	(24)	0	0	(24)	0	309	309	0	0	0
191551035	MANCHESTER	NH		12/09/2025		0	0	(57)	0	0	(57)	0	2,013	2,013	0	0	0
213449377	FREDERICKSBURG	VA		12/09/2025		0	0	(54)	0	0	(54)	0	1,780	1,780	0	0	0
641004676	OAKLAND	CA		12/15/2025		0	0	(26)	0	0	(26)	0	2,154	2,154	0	0	0
213873572	SPRINGVILLE	TN		12/09/2025		0	0	(22)	0	0	(22)	0	955	955	0	0	0
641404736	AUSTIN	TX		12/15/2025		0	0	(31)	0	0	(31)	0	775	775	0	0	0
641380035	COARSEGOLD	CA		12/15/2025		0	0	(39)	0	0	(39)	0	1,260	1,260	0	0	0
641393996	AVONDALE ESTATES	GA		12/15/2025		0	0	(62)	0	0	(62)	0	1,997	1,997	0	0	0
641453477	COSTA MESA	CA		12/15/2025		0	0	(91)	0	0	(91)	0	2,930	2,930	0	0	0
213831431	DILLWYN	VA		12/09/2025		0	0	(27)	0	0	(27)	0	555	555	0	0	0
213318179	HAMPTON	NH		12/09/2025		0	0	(52)	0	0	(52)	0	1,334	1,334	0	0	0
213873032	FAYETTEVILLE	GA		12/09/2025		0	0	(44)	0	0	(44)	0	1,103	1,103	0	0	0
516382397	BOISE	ID		12/10/2025		0	0	(47)	0	0	(47)	0	786	786	0	0	0
EL8213828	NAPLES	FL		12/09/2025		0	0	(28)	0	0	(28)	0	1,632	1,632	0	0	0
213873041	TRIANGLE	VA		12/09/2025		0	0	(90)	0	0	(90)	0	3,432	3,432	0	0	0
213495260	LATHROP	CA		12/09/2025		0	0	(54)	0	0	(54)	0	1,549	1,549	0	0	0
213827235	CAROLINA BEACH	NC		12/09/2025		0	0	(23)	0	0	(23)	0	735	735	0	0	0
213871591	TROY	NY		12/09/2025		0	0	(16)	0	0	(16)	0	718	718	0	0	0
641404249	KISSIMMEE	FL		12/15/2025		0	0	(21)	0	0	(21)	0	565	565	0	0	0
213828510	PHOENIX	AZ		12/09/2025		0	0	(34)	0	0	(34)	0	975	975	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
641337928	ALBRIGHTSVILLE	PA		12/15/2025		0	0	(59)	0	0	(59)	0	1,227	1,227	0	0	0
191583270	BARRINGTON	RI		12/09/2025		0	0	(14)	0	0	(14)	0	813	813	0	0	0
516356250	OKLAHOMA CITY	OK		12/10/2025		0	0	(19)	0	0	(19)	0	484	484	0	0	0
640029351	TORRINGTON	CT		12/15/2025		0	0	(9)	0	0	(9)	0	404	404	0	0	0
691558680	MANTECA	CA		12/09/2025		0	0	(7)	0	0	(7)	0	1,618	1,618	0	0	0
516355989	OKLAHOMA CITY	OK		12/10/2025		0	0	(21)	0	0	(21)	0	668	668	0	0	0
641227467	SAN ANTONIO	TX		12/15/2025		0	0	(28)	0	0	(28)	0	371	371	0	0	0
213873108	BETHLEHEM	NH		12/09/2025		0	0	(40)	0	0	(40)	0	1,326	1,326	0	0	0
641319868	AUSTIN	TX		12/15/2025		0	0	(42)	0	0	(42)	0	688	688	0	0	0
641366026	PAROWAN	UT		12/15/2025		0	0	(58)	0	0	(58)	0	1,514	1,514	0	0	0
516313830	PLUMAS LAKE	CA		12/10/2025		0	0	(136)	0	0	(136)	0	2,312	2,312	0	0	0
641398813	JAMESTOWN	TN		12/15/2025		0	0	(68)	0	0	(68)	0	1,575	1,575	0	0	0
516348661	DRESDEN	OH		12/10/2025		0	0	(19)	0	0	(19)	0	614	614	0	0	0
516363124	FOLSOM	CA		12/10/2025		0	0	(29)	0	0	(29)	0	1,193	1,193	0	0	0
641361308	SAVANNAH	GA		12/15/2025		0	0	(45)	0	0	(45)	0	921	921	0	0	0
516334349	BARNEGAT	NJ		12/10/2025		0	0	(27)	0	0	(27)	0	648	648	0	0	0
641401575	SAINT LOUIS	MO		12/15/2025		0	0	(27)	0	0	(27)	0	2,061	2,061	0	0	0
691556981	MERRITT ISLAND	FL		12/09/2025		0	0	(33)	0	0	(33)	0	578	578	0	0	0
EL8213810	SAN DIEGO	CA		12/09/2025		0	0	(31)	0	0	(31)	0	2,261	2,261	0	0	0
213827379	WOODLAND	WA		12/09/2025		0	0	11	0	0	11	0	1,518	1,518	0	0	0
641228440	BRYAN	TX		12/15/2025		0	0	(54)	0	0	(54)	0	947	947	0	0	0
213872524	TUCSON	AZ		12/09/2025		0	0	(19)	0	0	(19)	0	888	888	0	0	0
213872774	CLAYTON	NC		12/09/2025		0	0	(17)	0	0	(17)	0	869	869	0	0	0
516333150	LUBBOCK	TX		12/10/2025		0	0	(17)	0	0	(17)	0	431	431	0	0	0
213829527	RANGELEY	ME		12/09/2025		0	0	(15)	0	0	(15)	0	834	834	0	0	0
641031372	CHICAGO	IL		12/15/2025		0	0	(7)	0	0	(7)	0	1,966	1,966	0	0	0
516314903	DES MOINES	IA		12/10/2025		0	0	(62)	0	0	(62)	0	1,722	1,722	0	0	0
213515046	PAHOA	HI		12/09/2025		0	0	(17)	0	0	(17)	0	759	759	0	0	0
641330881	RUNNING SPRINGS	CA		12/15/2025		0	0	(54)	0	0	(54)	0	1,610	1,610	0	0	0
516464807	POPLAR	WI		12/10/2025		0	0	(41)	0	0	(41)	0	1,037	1,037	0	0	0
213873135	PHOENIX	AZ		12/09/2025		0	0	(33)	0	0	(33)	0	701	701	0	0	0
516415106	ELKHORN	WI		12/10/2025		0	0	(37)	0	0	(37)	0	825	825	0	0	0
213676854	MAPLETON	OR		12/09/2025		0	0	(37)	0	0	(37)	0	699	699	0	0	0
641028907	MADISON	TN		12/15/2025		0	0	(37)	0	0	(37)	0	991	991	0	0	0
213872875	PRESCOTT	AZ		12/09/2025		0	0	(43)	0	0	(43)	0	1,864	1,864	0	0	0
213873812	TYNGSBORO	MA		12/09/2025		0	0	(46)	0	0	(46)	0	959	959	0	0	0
191561123	STERLING	VA		12/09/2025		0	0	(23)	0	0	(23)	0	1,346	1,346	0	0	0
EL8213505	LEOMINSTER	MA		12/09/2025		0	0	(10)	0	0	(10)	0	663	663	0	0	0
EL8213356	CAPE MAY	NJ		12/09/2025		0	0	(14)	0	0	(14)	0	1,240	1,240	0	0	0
213873509	ODENTON	MD		12/09/2025		0	0	(6)	0	0	(6)	0	902	902	0	0	0
641121728	COLORADO SPRINGS	CO		12/15/2025		0	0	(34)	0	0	(34)	0	1,106	1,106	0	0	0
641221767	GLEN BURNIE	MD		12/15/2025		0	0	(31)	0	0	(31)	0	708	708	0	0	0
641043617	BEL AIR	MD		12/15/2025		0	0	(30)	0	0	(30)	0	673	673	0	0	0
641031265	PHOENIX	AZ		12/15/2025		0	0	(34)	0	0	(34)	0	1,360	1,360	0	0	0
213817210	OGDEN	UT		12/09/2025		0	0	(32)	0	0	(32)	0	621	621	0	0	0
641213558	BOUTTE	LA		12/15/2025		0	0	(37)	0	0	(37)	0	712	712	0	0	0
641046677	WESTMINSTER	CO		12/15/2025		0	0	(24)	0	0	(24)	0	837	837	0	0	0
213872556	MILLSBORO	DE		12/09/2025		0	0	(17)	0	0	(17)	0	846	846	0	0	0
213452858	CHATTANOOGA	TN		12/09/2025		0	0	(23)	0	0	(23)	0	449	449	0	0	0
641221718	ARGYLE	TX		12/15/2025		0	0	(36)	0	0	(36)	0	851	851	0	0	0
641011143	SPRING	TX		12/15/2025		0	0	(21)	0	0	(21)	0	1,454	1,454	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
213457606	DICKINSON	TX		12/09/2025		0	0	(24)	0	0	(24)	0	690	690	0	0	0
516311214	WILLIAMS BAY	WI		12/10/2025		0	0	(38)	0	0	(38)	0	888	888	0	0	0
641029681	GAINESVILLE	GA		12/15/2025		0	0	(372)	0	0	(372)	0	14,976	14,976	0	0	0
213873489	JEFFERSON	NC		12/09/2025		0	0	(2,251)	0	0	(2,251)	0	101,612	101,612	0	0	0
641317672	CHICAGO	IL		12/15/2025		0	0	(60)	0	0	(60)	0	1,554	1,554	0	0	0
516422094	SILVER SPRING	MD		12/10/2025		0	0	(43)	0	0	(43)	0	1,670	1,670	0	0	0
641343512	WOODBURY	MN		12/15/2025		0	0	(43)	0	0	(43)	0	687	687	0	0	0
213816610	INDIANAPOLIS	IN		12/09/2025		0	0	(14)	0	0	(14)	0	764	764	0	0	0
191555522	CAROLINA BEACH	NC		12/09/2025		0	0	(19)	0	0	(19)	0	822	822	0	0	0
191562776	MORRISVILLE	NC		12/09/2025		0	0	(4)	0	0	(4)	0	1,214	1,214	0	0	0
213872763	CHICAGO	IL		12/09/2025		0	0	(54)	0	0	(54)	0	3,124	3,124	0	0	0
641123989	LEAVENWORTH	WA		12/15/2025		0	0	(47)	0	0	(47)	0	1,338	1,338	0	0	0
641213327	KANSAS CITY	MO		12/15/2025		0	0	(29)	0	0	(29)	0	760	760	0	0	0
641397880	CLIFTON	TX		12/15/2025		0	0	(22)	0	0	(22)	0	382	382	0	0	0
213871958	GRAVOIS MILLS	MO		12/09/2025		0	0	(49)	0	0	(49)	0	1,491	1,491	0	0	0
516413473	BRIDGEVILLE	DE		12/10/2025		0	0	(27)	0	0	(27)	0	688	688	0	0	0
691577134	GILBERT	AZ		12/09/2025		0	0	(4)	0	0	(4)	0	967	967	0	0	0
516328721	MONTEVIDEO	MN		12/10/2025		0	0	(58)	0	0	(58)	0	964	964	0	0	0
213827049	WEST DES MOINES	IA		12/09/2025		0	0	(77)	0	0	(77)	0	2,203	2,203	0	0	0
213830726	HAPPY JACK	AZ		12/09/2025		0	0	(24)	0	0	(24)	0	838	838	0	0	0
213872701	INDIANAPOLIS	IN		12/09/2025		0	0	(25)	0	0	(25)	0	779	779	0	0	0
516416138	ESSEX	MD		12/10/2025		0	0	(28)	0	0	(28)	0	903	903	0	0	0
213826558	BUDA	TX		12/09/2025		0	0	(26)	0	0	(26)	0	875	875	0	0	0
641083027	MCCALL	ID		12/15/2025		0	0	(26)	0	0	(26)	0	1,324	1,324	0	0	0
213872098	N MYRTLE BCH	SC		12/09/2025		0	0	(28)	0	0	(28)	0	712	712	0	0	0
641451380	MOORESVILLE	NC		12/15/2025		0	0	(22)	0	0	(22)	0	608	608	0	0	0
213871949	SANDIA PARK	NM		12/09/2025		0	0	(47)	0	0	(47)	0	846	846	0	0	0
516345030	ANN ARBOR	MI		12/10/2025		0	0	(25)	0	0	(25)	0	1,021	1,021	0	0	0
641405832	WILMINGTON	NC		12/15/2025		0	0	(101)	0	0	(101)	0	1,699	1,699	0	0	0
213872508	GULF BREEZE	FL		12/09/2025		0	0	23	0	0	23	0	1,121	1,121	0	0	0
213872827	KISSIMMEE	FL		12/09/2025		0	0	(32)	0	0	(32)	0	703	703	0	0	0
641309737	HEMPHILL	TX		12/15/2025		0	0	(43)	0	0	(43)	0	689	689	0	0	0
641392758	HYATTSVILLE	MD		12/15/2025		0	0	(36)	0	0	(36)	0	708	708	0	0	0
516296852	CYPRESS	TX		12/10/2025		0	0	(25)	0	0	(25)	0	511	511	0	0	0
641227913	JOHNSBURG	IL		12/15/2025		0	0	(61)	0	0	(61)	0	1,174	1,174	0	0	0
213424822	KANSAS CITY	MO		12/09/2025		0	0	(26)	0	0	(26)	0	666	666	0	0	0
213828346	PHOENIX	AZ		12/09/2025		0	0	(26)	0	0	(26)	0	537	537	0	0	0
213872989	LAS VEGAS	NV		12/09/2025		0	0	(10)	0	0	(10)	0	207	207	0	0	0
213516407	SAN ANTONIO	TX		12/09/2025		0	0	(24)	0	0	(24)	0	788	788	0	0	0
516382553	CUMBERLAND	RI		12/10/2025		0	0	(52)	0	0	(52)	0	1,116	1,116	0	0	0
EL8213323	PORT SAINT LUCIE	FL		12/09/2025		0	0	(31)	0	0	(31)	0	1,439	1,439	0	0	0
EL8213406	EL PASO	TX		12/09/2025		0	0	(27)	0	0	(27)	0	549	549	0	0	0
213474907	STEILACOOM	WA		12/09/2025		0	0	(31)	0	0	(31)	0	874	874	0	0	0
BB1539133	BRUSLY	LA		12/22/2025		0	0	(8)	0	0	(8)	0	512	512	0	0	0
BB1539117	BUSH	LA		12/22/2025		0	0	14	0	0	14	0	448	448	0	0	0
BB1539091	SAUCIER	MS		12/22/2025		0	0	22	0	0	22	0	1,069	1,069	0	0	0
BB1536923	ST. MARTIN	MS		12/19/2025		0	0	(2)	0	0	(2)	0	953	953	0	0	0
BB1537228	NEW YORK	NY		12/19/2025		0	0	853	0	0	853	0	3,724	3,724	0	0	0
BB1538069	BEDFORD	TX		12/19/2025		0	0	98	0	0	98	0	2,471	2,471	0	0	0
BB1537418	ALPHARETTA	GA		12/19/2025		0	0	(437)	0	0	(437)	0	29,253	29,253	0	0	0
BB1538051	BEALETON	VA		12/19/2025		0	0	3	0	0	3	0	795	795	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
BB1536931	GULFPORT	MS		12/19/2025		0	0	7	0	0	7	0	715	715	0	0	0
BB1537376	COLUMBIA	MS		12/19/2025		0	0	7	0	0	7	0	663	663	0	0	0
BB1536865	KENLY	NC		12/19/2025		0	0	(20)	0	0	(20)	0	1,873	1,873	0	0	0
BB1537871	CHEEKTOWAGA	NY		12/19/2025		0	0	(18)	0	0	(18)	0	1,066	1,066	0	0	0
BB1537822	ANTIOCH	TN		12/19/2025		0	0	(6)	0	0	(6)	0	2,229	2,229	0	0	0
BB1537723	ST. GEORGE ISLAND	FL		12/19/2025		0	0	(51)	0	0	(51)	0	2,944	2,944	0	0	0
BB1537285	PHARR	TX		12/19/2025		0	0	(11)	0	0	(11)	0	646	646	0	0	0
BB1537962	MANSFIELD	TX		12/19/2025		0	0	92	0	0	92	0	2,316	2,316	0	0	0
BB1536683	LORTON	VA		12/19/2025		0	0	193	0	0	193	0	5,145	5,145	0	0	0
BB1537590	COLUMBIA	TN		12/19/2025		0	0	86	0	0	86	0	3,717	3,717	0	0	0
BB1537053	BOCA RATON	FL		12/19/2025		0	0	(61)	0	0	(61)	0	6,899	6,899	0	0	0
BB1537988	LOBELVILLE	TN		12/19/2025		0	0	(6)	0	0	(6)	0	363	363	0	0	0
BB1537830	RALEIGH	NC		12/19/2025		0	0	(15)	0	0	(15)	0	2,348	2,348	0	0	0
BB1537491	NASHVILLE	TN		12/19/2025		0	0	(174)	0	0	(174)	0	20,211	20,211	0	0	0
BB1538036	BRISTOL	PA		12/19/2025		0	0	(48)	0	0	(48)	0	2,844	2,844	0	0	0
BB1537798	OPELIKA	AL		12/19/2025		0	0	110	0	0	110	0	1,526	1,526	0	0	0
BB1537350	SAN ANTONIO	TX		12/19/2025		0	0	45	0	0	45	0	410	410	0	0	0
BB1536907	MORRISTOWN	TN		12/19/2025		0	0	22	0	0	22	0	1,131	1,131	0	0	0
BB1537889	ROCK HILL	SC		12/19/2025		0	0	(25)	0	0	(25)	0	1,443	1,443	0	0	0
BB1537103	KILL DEVIL HILLS	NC		12/19/2025		0	0	(27)	0	0	(27)	0	1,574	1,574	0	0	0
BB1537657	MELROSE PARK	IL		12/19/2025		0	0	491	0	0	491	0	2,227	2,227	0	0	0
BB1537947	KATY	TX		12/19/2025		0	0	(54)	0	0	(54)	0	3,407	3,407	0	0	0
BB1537111	JACKSONVILLE	FL		12/19/2025		0	0	778	0	0	778	0	6,319	6,319	0	0	0
BB1537459	SHELDON	VT		12/19/2025		0	0	5	0	0	5	0	1,693	1,693	0	0	0
BB1537061	SAN ANTONIO	TX		12/19/2025		0	0	45	0	0	45	0	341	341	0	0	0
BB1536899	SAINT AUGUSTINE	FL		12/19/2025		0	0	1,907	0	0	1,907	0	64,965	64,965	0	0	0
BB1537756	BOWIE	MD		12/19/2025		0	0	(92)	0	0	(92)	0	5,315	5,315	0	0	0
BB1536949	SALEM	NH		12/19/2025		0	0	(50)	0	0	(50)	0	2,895	2,895	0	0	0
BB1537996	FORT WORTH	TX		12/19/2025		0	0	189	0	0	189	0	2,532	2,532	0	0	0
214085733	HEATHSVILLE	VA		12/18/2025		0	0	(46)	0	0	(46)	0	1,266	1,266	0	0	0
213704960	MEQUON	WI		12/18/2025		0	0	(51)	0	0	(51)	0	904	904	0	0	0
EL7001687	MANASSAS	VA		12/19/2025		0	0	(59)	0	0	(59)	0	1,436	1,436	0	0	0
191649191	WAREHAM	MA		12/18/2025		0	0	(22)	0	0	(22)	0	718	718	0	0	0
7001785	COLORADO SPRINGS	CO		12/19/2025		0	0	1	0	0	1	0	978	978	0	0	0
213648154	GODDARD	KS		12/18/2025		0	0	(9)	0	0	(9)	0	781	781	0	0	0
EL7001455	RICHMOND	KY		12/19/2025		0	0	(26)	0	0	(26)	0	325	325	0	0	0
191610461	SAN ANTONIO	TX		12/18/2025		0	0	(42)	0	0	(42)	0	1,037	1,037	0	0	0
214104832	SOMERSET	MA		12/18/2025		0	0	(21)	0	0	(21)	0	1,195	1,195	0	0	0
214025062	HILLIARD	OH		12/18/2025		0	0	(28)	0	0	(28)	0	728	728	0	0	0
019992518	PRINCETON	NJ		12/18/2025		0	0	(39)	0	0	(39)	0	1,765	1,765	0	0	0
213983171	LAKE HARMONY	PA		12/18/2025		0	0	(32)	0	0	(32)	0	1,547	1,547	0	0	0
7001647	CHARLES TOWN	WV		12/19/2025		0	0	(39)	0	0	(39)	0	1,074	1,074	0	0	0
213702824	CHARLOTTE	NC		12/18/2025		0	0	(36)	0	0	(36)	0	700	700	0	0	0
213996547	BELLS	TX		12/18/2025		0	0	(86)	0	0	(86)	0	7,859	7,859	0	0	0
214093636	POWELL	OH		12/18/2025		0	0	(34)	0	0	(34)	0	1,227	1,227	0	0	0
191577350	NORWOOD	NC		12/18/2025		0	0	(23)	0	0	(23)	0	1,363	1,363	0	0	0
191602568	LILBURN	GA		12/18/2025		0	0	(16)	0	0	(16)	0	679	679	0	0	0
214020647	ONALASKA	TX		12/18/2025		0	0	(16)	0	0	(16)	0	669	669	0	0	0
191609419	CHANTILLY	VA		12/18/2025		0	0	(33)	0	0	(33)	0	1,305	1,305	0	0	0
214125080	PAYSON	AZ		12/18/2025		0	0	(37)	0	0	(37)	0	1,594	1,594	0	0	0
214021052	BELLINGHAM	WA		12/18/2025		0	0	(36)	0	0	(36)	0	1,530	1,530	0	0	0

SCHEDULE B - PART 3

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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
7001860	CONWAY	NH		12/19/2025		0	0	(41)	0	0	(41)	0	1,473	1,473	0	0	0
213994151	LAGUNA VISTA	TX		12/18/2025		0	0	(20)	0	0	(20)	0	820	820	0	0	0
213999139	DRIPPING SPRINGS	TX		12/18/2025		0	0	(49)	0	0	(49)	0	1,096	1,096	0	0	0
214093417	VINITA	OK		12/18/2025		0	0	(21)	0	0	(21)	0	652	652	0	0	0
7001940	LAWRENCEVILLE	GA		12/19/2025		0	0	(50)	0	0	(50)	0	1,320	1,320	0	0	0
214035017	MCKINNEY	TX		12/18/2025		0	0	(9)	0	0	(9)	0	681	681	0	0	0
7001731	ARLINGTON	VA		12/19/2025		0	0	(41)	0	0	(41)	0	1,463	1,463	0	0	0
213999513	CLEARWATER	FL		12/18/2025		0	0	(48)	0	0	(48)	0	1,165	1,165	0	0	0
EL6191620	PORT SAINT LUCIE	FL		12/18/2025		0	0	(203)	0	0	(203)	0	11,322	11,322	0	0	0
7001811	BUTTE	MT		12/19/2025		0	0	(38)	0	0	(38)	0	1,054	1,054	0	0	0
213821710	ELLICOTT CITY	MD		12/18/2025		0	0	(20)	0	0	(20)	0	1,113	1,113	0	0	0
213527109	MUSKEGO	WI		12/18/2025		0	0	(33)	0	0	(33)	0	583	583	0	0	0
214037991	SAN DIEGO	CA		12/18/2025		0	0	2	0	0	2	0	1,969	1,969	0	0	0
214029750	PANAMA CITY BEACH	FL		12/18/2025		0	0	(7)	0	0	(7)	0	820	820	0	0	0
213922528	OMAHA	NE		12/18/2025		0	0	(20)	0	0	(20)	0	710	710	0	0	0
191568372	COLONIAL BEACH	VA		12/18/2025		0	0	(26)	0	0	(26)	0	751	751	0	0	0
191619164	SPRINGFIELD	VA		12/18/2025		0	0	(22)	0	0	(22)	0	1,447	1,447	0	0	0
191621945	BURIEN	WA		12/18/2025		0	0	(23)	0	0	(23)	0	2,107	2,107	0	0	0
214100631	GREENTOWN	PA		12/18/2025		0	0	(36)	0	0	(36)	0	1,339	1,339	0	0	0
214117230	SILVER SPRING	MD		12/18/2025		0	0	(28)	0	0	(28)	0	1,374	1,374	0	0	0
214020246	LITTLE RIVER	SC		12/18/2025		0	0	(48)	0	0	(48)	0	1,086	1,086	0	0	0
214095652	GLEN ELLYN	IL		12/18/2025		0	0	(15)	0	0	(15)	0	671	671	0	0	0
7001709	ARLINGTON	VA		12/19/2025		0	0	(45)	0	0	(45)	0	1,926	1,926	0	0	0
214091857	DURHAM	NC		12/18/2025		0	0	(13)	0	0	(13)	0	839	839	0	0	0
EL8214040	NANTICOKE	MD		12/18/2025		0	0	(20)	0	0	(20)	0	999	999	0	0	0
214094461	OAKLAND	TN		12/18/2025		0	0	(16)	0	0	(16)	0	710	710	0	0	0
214040123	KENNETH CITY	FL		12/18/2025		0	0	(19)	0	0	(19)	0	704	704	0	0	0
214114795	LONGWOOD	NC		12/18/2025		0	0	(34)	0	0	(34)	0	739	739	0	0	0
EL8213711	HARPER	TX		12/18/2025		0	0	(40)	0	0	(40)	0	1,556	1,556	0	0	0
1504699	APACHE JUNCTION	AZ		12/19/2025		0	0	118	0	0	118	0	2,831	2,831	0	0	0
7001812	MYRTLE BEACH	SC		12/19/2025		0	0	(36)	0	0	(36)	0	980	980	0	0	0
1508829	CORINNE	UT		12/19/2025		0	0	(47)	0	0	(47)	0	1,045	1,045	0	0	0
214092432	NORTH READING	MA		12/18/2025		0	0	10	0	0	10	0	3,272	3,272	0	0	0
EL8214099	NORWOOD YOUNG AMERICA	MN		12/18/2025		0	0	(25)	0	0	(25)	0	630	630	0	0	0
214103267	CLEARFIELD	UT		12/18/2025		0	0	(31)	0	0	(31)	0	604	604	0	0	0
214037140	MARYSVILLE	OH		12/18/2025		0	0	(22)	0	0	(22)	0	742	742	0	0	0
213985389	HOODSPORT	WA		12/18/2025		0	0	(25)	0	0	(25)	0	1,175	1,175	0	0	0
191557411	LAKE PLACID	FL		12/18/2025		0	0	(146)	0	0	(146)	0	3,088	3,088	0	0	0
191616747	SACRAMENTO	CA		12/18/2025		0	0	(23)	0	0	(23)	0	1,067	1,067	0	0	0
214124309	BROWNSBURG	IN		12/18/2025		0	0	23	0	0	23	0	1,050	1,050	0	0	0
191630512	YARMOUTH PORT	MA		12/18/2025		0	0	(19)	0	0	(19)	0	1,589	1,589	0	0	0
191633029	RICHMOND	VA		12/18/2025		0	0	(15)	0	0	(15)	0	880	880	0	0	0
191610118	VICTORVILLE	CA		12/18/2025		0	0	(28)	0	0	(28)	0	1,321	1,321	0	0	0
191619400	HOOD RIVER	OR		12/18/2025		0	0	(29)	0	0	(29)	0	1,861	1,861	0	0	0
214095639	PACE	FL		12/18/2025		0	0	(27)	0	0	(27)	0	557	557	0	0	0
213531697	CHICAGO	IL		12/18/2025		0	0	(31)	0	0	(31)	0	652	652	0	0	0
213716140	GARLAND	TX		12/18/2025		0	0	7	0	0	7	0	813	813	0	0	0
1501308	WILLOW SPRING	NC		12/19/2025		0	0	24	0	0	24	0	1,140	1,140	0	0	0
214034949	INDIANAPOLIS	IN		12/18/2025		0	0	(35)	0	0	(35)	0	1,073	1,073	0	0	0
214037950	LOWER TOWNSHIP	NJ		12/18/2025		0	0	(18)	0	0	(18)	0	1,091	1,091	0	0	0
EL8214040	LARGO	FL		12/18/2025		0	0	(32)	0	0	(32)	0	1,328	1,328	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
213515583	COLONIAL HEIGHTS	VA		12/18/2025		0	0	(31)	0	0	(31)	0	608	608	0	0	0
191611028	SEATTLE	WA		12/18/2025		0	0	(6)	0	0	(6)	0	1,250	1,250	0	0	0
214029929	CELINA	TX		12/18/2025		0	0	2	0	0	2	0	769	769	0	0	0
213698219	SANTA FE	NM		12/18/2025		0	0	(67)	0	0	(67)	0	2,578	2,578	0	0	0
191601233	TIERRA VERDE	FL		12/18/2025		0	0	(16)	0	0	(16)	0	755	755	0	0	0
214108143	DONNELLY	ID		12/18/2025		0	0	(19)	0	0	(19)	0	1,122	1,122	0	0	0
214103828	GREEN LAKE	WI		12/18/2025		0	0	(19)	0	0	(19)	0	948	948	0	0	0
191632701	KIRKLAND	WA		12/18/2025		0	0	(27)	0	0	(27)	0	1,427	1,427	0	0	0
7001864	MCLEAN	VA		12/19/2025		0	0	(91)	0	0	(91)	0	8,139	8,139	0	0	0
214038621	EAGLE MOUNTAIN	UT		12/18/2025		0	0	(21)	0	0	(21)	0	861	861	0	0	0
214026430	LAS VEGAS	NV		12/18/2025		0	0	(28)	0	0	(28)	0	1,141	1,141	0	0	0
EL8213596	INCLINE VILLAGE	NV		12/18/2025		0	0	(10)	0	0	(10)	0	2,344	2,344	0	0	0
214102302	TUCSON	AZ		12/18/2025		0	0	(25)	0	0	(25)	0	681	681	0	0	0
EL7001869	BEALS	ME		12/19/2025		0	0	(160)	0	0	(160)	0	4,255	4,255	0	0	0
214029049	BREINIGSVILLE	PA		12/18/2025		0	0	(31)	0	0	(31)	0	770	770	0	0	0
214027902	TALLAHASSEE	FL		12/18/2025		0	0	(1)	0	0	(1)	0	1,735	1,735	0	0	0
214038896	KISSIMMEE	FL		12/18/2025		0	0	(21)	0	0	(21)	0	843	843	0	0	0
214104067	LAYTON	UT		12/18/2025		0	0	(14)	0	0	(14)	0	1,577	1,577	0	0	0
214093046	FRISCO	TX		12/18/2025		0	0	(16)	0	0	(16)	0	1,098	1,098	0	0	0
213807529	GEORGETOWN	DE		12/18/2025		0	0	(49)	0	0	(49)	0	1,318	1,318	0	0	0
EL8214040	MCKINNEY	TX		12/18/2025		0	0	(12)	0	0	(12)	0	665	665	0	0	0
214093425	NORTH EAST	MD		12/18/2025		0	0	(13)	0	0	(13)	0	669	669	0	0	0
213996962	RALEIGH	NC		12/18/2025		0	0	(32)	0	0	(32)	0	1,083	1,083	0	0	0
7001982	NEW BRAUNFELS	TX		12/19/2025		0	0	(45)	0	0	(45)	0	2,019	2,019	0	0	0
7001873	MINERAL	VA		12/19/2025		0	0	(1,210)	0	0	(1,210)	0	31,733	31,733	0	0	0
214095802	PARADISE	CA		12/18/2025		0	0	(48)	0	0	(48)	0	1,211	1,211	0	0	0
214024911	HENRICO	NC		12/18/2025		0	0	(13)	0	0	(13)	0	1,830	1,830	0	0	0
7001924	ASHBURN	VA		12/19/2025		0	0	(47)	0	0	(47)	0	2,372	2,372	0	0	0
EL7001810	LANCASTER	NH		12/19/2025		0	0	(36)	0	0	(36)	0	1,385	1,385	0	0	0
7001657	AVON	OH		12/19/2025		0	0	(390)	0	0	(390)	0	8,987	8,987	0	0	0
214025930	PINGREE GROVE	IL		12/18/2025		0	0	(99)	0	0	(99)	0	2,341	2,341	0	0	0
214028651	BOLIVIA	NC		12/18/2025		0	0	4	0	0	4	0	1,198	1,198	0	0	0
191623750	BAKERSFIELD	CA		12/18/2025		0	0	69	0	0	69	0	1,701	1,701	0	0	0
214025097	STEAMBOAT SPRINGS	CO		12/18/2025		0	0	(67)	0	0	(67)	0	2,486	2,486	0	0	0
213873649	BIG ISLAND	VA		12/18/2025		0	0	(22)	0	0	(22)	0	625	625	0	0	0
213884165	PETAL	MS		12/18/2025		0	0	(30)	0	0	(30)	0	728	728	0	0	0
214103085	MIDDLETON	ID		12/18/2025		0	0	(33)	0	0	(33)	0	834	834	0	0	0
EL1500676	ROYSE CITY	TX		12/19/2025		0	0	(12)	0	0	(12)	0	831	831	0	0	0
214124624	ALTON BAY	NH		12/18/2025		0	0	(56)	0	0	(56)	0	1,530	1,530	0	0	0
7001910	TOLEDO	OH		12/19/2025		0	0	(17)	0	0	(17)	0	272	272	0	0	0
213864099	YUCCA VALLEY	CA		12/18/2025		0	0	(40)	0	0	(40)	0	672	672	0	0	0
214120026	BUDA	TX		12/18/2025		0	0	(4)	0	0	(4)	0	656	656	0	0	0
7001850	WASHINGTON	DC		12/19/2025		0	0	(80)	0	0	(80)	0	2,097	2,097	0	0	0
214013856	FREDERICK	MD		12/18/2025		0	0	(69)	0	0	(69)	0	3,292	3,292	0	0	0
7001801	LEXINGTON	MI		12/19/2025		0	0	(28)	0	0	(28)	0	915	915	0	0	0
213997148	KISSIMMEE	FL		12/18/2025		0	0	(41)	0	0	(41)	0	862	862	0	0	0
214124593	GRAPEVINE	TX		12/18/2025		0	0	(34)	0	0	(34)	0	686	686	0	0	0
214104131	LEHI	UT		12/18/2025		0	0	(28)	0	0	(28)	0	1,720	1,720	0	0	0
213720276	GILBERT	AZ		12/18/2025		0	0	(35)	0	0	(35)	0	1,027	1,027	0	0	0
213656114	POWAY	CA		12/18/2025		0	0	3	0	0	3	0	1,637	1,637	0	0	0
213946140	AUSTIN	TX		12/18/2025		0	0	(6)	0	0	(6)	0	987	987	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
214104144	LEHI	UT		12/18/2025		0	0	(21)	0	0	(21)	0	1,281	1,281	0	0	0
213825308	HARRISBURG	PA		12/18/2025		0	0	(3,915)	0	0	(3,915)	0	81,063	81,063	0	0	0
7001684	AUGUSTA	GA		12/19/2025		0	0	(929)	0	0	(929)	0	24,436	24,436	0	0	0
7001734	WINSTON SALEM	NC		12/19/2025		0	0	(43)	0	0	(43)	0	785	785	0	0	0
214094500	SAINT LOUIS	MO		12/18/2025		0	0	(37)	0	0	(37)	0	980	980	0	0	0
191453687	SPRING VALLEY	NY		12/18/2025		0	0	(29)	0	0	(29)	0	1,968	1,968	0	0	0
213894832	REDONDO BEACH	CA		12/18/2025		0	0	(27)	0	0	(27)	0	2,239	2,239	0	0	0
214011497	PEORIA	AZ		12/18/2025		0	0	(56)	0	0	(56)	0	5,339	5,339	0	0	0
020009454	FLAGSTAFF	AZ		12/18/2025		0	0	113	0	0	113	0	2,809	2,809	0	0	0
EL8214024	HUTTO	TX		12/18/2025		0	0	(28)	0	0	(28)	0	622	622	0	0	0
7001689	MIDLOTHIAN	VA		12/19/2025		0	0	(45)	0	0	(45)	0	1,005	1,005	0	0	0
213655820	RATHDRUM	ID		12/18/2025		0	0	(24)	0	0	(24)	0	915	915	0	0	0
1502504	BAYFIELD	CO		12/19/2025		0	0	(65)	0	0	(65)	0	4,619	4,619	0	0	0
214010812	CHARLESTON	SC		12/18/2025		0	0	(79)	0	0	(79)	0	2,290	2,290	0	0	0
213569156	FOUNTAIN HILLS	AZ		12/18/2025		0	0	(21)	0	0	(21)	0	1,463	1,463	0	0	0
1501307	WAKE FOREST	NC		12/19/2025		0	0	(24)	0	0	(24)	0	1,439	1,439	0	0	0
7001829	STEVENSVILLE	MT		12/19/2025		0	0	(34)	0	0	(34)	0	1,640	1,640	0	0	0
214102684	APEX	NC		12/18/2025		0	0	(52)	0	0	(52)	0	1,574	1,574	0	0	0
EL8214099	PUEBLO	CO		12/18/2025		0	0	(24)	0	0	(24)	0	703	703	0	0	0
213872717	PHOENIX	AZ		12/18/2025		0	0	1	0	0	1	0	862	862	0	0	0
1504382	LAS VEGAS	NV		12/19/2025		0	0	(27)	0	0	(27)	0	622	622	0	0	0
191627475	CHANDLER	AZ		12/18/2025		0	0	(23)	0	0	(23)	0	1,184	1,184	0	0	0
214010538	HOLLAND	MI		12/18/2025		0	0	(26)	0	0	(26)	0	1,039	1,039	0	0	0
213927007	MEDIA	PA		12/18/2025		0	0	(14)	0	0	(14)	0	710	710	0	0	0
214120909	MERIDIAN	ID		12/18/2025		0	0	(5)	0	0	(5)	0	1,037	1,037	0	0	0
213759024	PLEASANTON	CA		12/18/2025		0	0	(23)	0	0	(23)	0	2,185	2,185	0	0	0
214121161	LINCOLN	NE		12/18/2025		0	0	(55)	0	0	(55)	0	1,682	1,682	0	0	0
214124845	HOODSPORT	WA		12/18/2025		0	0	(20)	0	0	(20)	0	539	539	0	0	0
214038940	NORTH MYRTLE BEACH	SC		12/18/2025		0	0	(282)	0	0	(282)	0	13,323	13,323	0	0	0
7001838	BONAIRE	GA		12/19/2025		0	0	(73)	0	0	(73)	0	1,083	1,083	0	0	0
214120071	BRASELTON	GA		12/18/2025		0	0	(17)	0	0	(17)	0	662	662	0	0	0
214124314	BELVIDERE	IL		12/18/2025		0	0	(61)	0	0	(61)	0	1,614	1,614	0	0	0
214039546	CHICAGO	IL		12/18/2025		0	0	(29)	0	0	(29)	0	812	812	0	0	0
191607178	WEST ORANGE	NJ		12/18/2025		0	0	(39)	0	0	(39)	0	2,030	2,030	0	0	0
191610160	HOMESTEAD	FL		12/18/2025		0	0	(39)	0	0	(39)	0	1,145	1,145	0	0	0
213628114	ROSWELL	GA		12/18/2025		0	0	(18)	0	0	(18)	0	878	878	0	0	0
EL6191588	CARTERET	NJ		12/18/2025		0	0	(6)	0	0	(6)	0	360	360	0	0	0
213607331	CROZET	VA		12/18/2025		0	0	(20)	0	0	(20)	0	821	821	0	0	0
214034925	WISCASSET	ME		12/18/2025		0	0	(26)	0	0	(26)	0	1,197	1,197	0	0	0
214105495	GILBERT	AZ		12/18/2025		0	0	(30)	0	0	(30)	0	1,381	1,381	0	0	0
214124748	MILLHEIM	PA		12/18/2025		0	0	(31)	0	0	(31)	0	607	607	0	0	0
214117282	ELK GROVE	CA		12/18/2025		0	0	(30)	0	0	(30)	0	1,217	1,217	0	0	0
7001751	EMMETT	ID		12/19/2025		0	0	(82)	0	0	(82)	0	4,063	4,063	0	0	0
EL8214008	NORTH WILDWOOD	NJ		12/18/2025		0	0	(46)	0	0	(46)	0	1,739	1,739	0	0	0
214120047	GAITHERSBURG	MD		12/18/2025		0	0	(21)	0	0	(21)	0	1,529	1,529	0	0	0
214104014	LAYTON	UT		12/18/2025		0	0	(14)	0	0	(14)	0	1,577	1,577	0	0	0
214028833	CEDAR CITY	UT		12/18/2025		0	0	(22)	0	0	(22)	0	1,143	1,143	0	0	0
191617168	PHOENIX	AZ		12/18/2025		0	0	(310)	0	0	(310)	0	11,148	11,148	0	0	0
214026661	APACHE JUNCTION	AZ		12/18/2025		0	0	(25)	0	0	(25)	0	879	879	0	0	0
EL6191612	CUMMING	GA		12/18/2025		0	0	(24)	0	0	(24)	0	1,181	1,181	0	0	0
214020501	HENDERSON	NV		12/18/2025		0	0	(20)	0	0	(20)	0	935	935	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
191636568	BOTHELL	WA		12/18/2025		0	0	(16)	0	0	(16)	0	1,571	1,571	0	0	0
191616356	COLUMBIA FALLS	MT		12/18/2025		0	0	(50)	0	0	(50)	0	1,520	1,520	0	0	0
7001805	LILBURN	GA		12/19/2025		0	0	(40)	0	0	(40)	0	868	868	0	0	0
191599602	DALLAS	TX		12/18/2025		0	0	(45)	0	0	(45)	0	1,465	1,465	0	0	0
191559821	WINTER PARK	CO		12/18/2025		0	0	(24)	0	0	(24)	0	1,612	1,612	0	0	0
EL8214099	NISSWA	MN		12/18/2025		0	0	(27)	0	0	(27)	0	1,583	1,583	0	0	0
214106293	EL MONTE	CA		12/18/2025		0	0	6	0	0	6	0	1,786	1,786	0	0	0
7001831	DILLON	CO		12/19/2025		0	0	(40)	0	0	(40)	0	1,660	1,660	0	0	0
7002015	KENT	WA		12/19/2025		0	0	(37)	0	0	(37)	0	1,352	1,352	0	0	0
191550366	WASHINGTON	UT		12/18/2025		0	0	(24)	0	0	(24)	0	1,214	1,214	0	0	0
214126996	OCEAN ISLE BEACH	NC		12/18/2025		0	0	(30)	0	0	(30)	0	531	531	0	0	0
191600772	SEVIERVILLE	TN		12/18/2025		0	0	(21)	0	0	(21)	0	1,066	1,066	0	0	0
214026153	NEW ORLEANS	LA		12/18/2025		0	0	(37)	0	0	(37)	0	925	925	0	0	0
214093919	PANAMA CITY BEACH	FL		12/18/2025		0	0	40	0	0	40	0	3,085	3,085	0	0	0
214121006	MARIETTA	GA		12/18/2025		0	0	(23)	0	0	(23)	0	599	599	0	0	0
EL6191612	FLAGSTAFF	AZ		12/18/2025		0	0	(58)	0	0	(58)	0	1,742	1,742	0	0	0
7001779	CAPE CHARLES	VA		12/19/2025		0	0	(53)	0	0	(53)	0	2,130	2,130	0	0	0
019923898	TAMPA	FL		12/18/2025		0	0	4	0	0	4	0	912	912	0	0	0
213565224	MILWAUKEE	WI		12/18/2025		0	0	(20)	0	0	(20)	0	915	915	0	0	0
214124868	ADAMS	WI		12/18/2025		0	0	(29)	0	0	(29)	0	435	435	0	0	0
214029025	STEPHENS CITY	VA		12/18/2025		0	0	(30)	0	0	(30)	0	606	606	0	0	0
213979286	BAKERSFIELD	CA		12/18/2025		0	0	(47)	0	0	(47)	0	870	870	0	0	0
191605077	WEST PALM BEACH	FL		12/18/2025		0	0	(42)	0	0	(42)	0	853	853	0	0	0
7001590	FAIRHOPE	AL		12/19/2025		0	0	(16)	0	0	(16)	0	1,759	1,759	0	0	0
213994091	BAY VILLAGE	OH		12/18/2025		0	0	(47)	0	0	(47)	0	1,783	1,783	0	0	0
214108242	FORNEY	TX		12/18/2025		0	0	(20)	0	0	(20)	0	850	850	0	0	0
213972813	PFLUGERVILLE	TX		12/18/2025		0	0	2	0	0	2	0	790	790	0	0	0
214038863	TUCSON	AZ		12/18/2025		0	0	(23)	0	0	(23)	0	831	831	0	0	0
191585849	LAKESIDE MARBLEHEAD	OH		12/18/2025		0	0	(45)	0	0	(45)	0	972	972	0	0	0
214028695	HICKORY	NC		12/18/2025		0	0	2	0	0	2	0	792	792	0	0	0
214101249	INLET BEACH	FL		12/18/2025		0	0	(30)	0	0	(30)	0	740	740	0	0	0
213825794	SUN CITY	AZ		12/18/2025		0	0	(28)	0	0	(28)	0	609	609	0	0	0
213671405	FAIRVIEW	PA		12/18/2025		0	0	(6)	0	0	(6)	0	292	292	0	0	0
214108032	ELKO	NV		12/18/2025		0	0	(16)	0	0	(16)	0	648	648	0	0	0
213994172	HARMONY	FL		12/18/2025		0	0	(23)	0	0	(23)	0	542	542	0	0	0
213701626	PORT CHARLOTTE	FL		12/18/2025		0	0	(38)	0	0	(38)	0	1,157	1,157	0	0	0
EL7001778	FRONT ROYAL	VA		12/19/2025		0	0	(48)	0	0	(48)	0	1,655	1,655	0	0	0
191599929	CARVER	MA		12/18/2025		0	0	(46)	0	0	(46)	0	1,160	1,160	0	0	0
EL8214024	CHARLESTON	SC		12/18/2025		0	0	(38)	0	0	(38)	0	781	781	0	0	0
191628121	KISSIMMEE	FL		12/18/2025		0	0	(19)	0	0	(19)	0	1,065	1,065	0	0	0
1501613	OKLAHOMA CITY	OK		12/19/2025		0	0	(693)	0	0	(693)	0	12,983	12,983	0	0	0
214103465	ODESSA	MO		12/18/2025		0	0	(27)	0	0	(27)	0	792	792	0	0	0
214007885	BATON ROUGE	LA		12/18/2025		0	0	(1,083)	0	0	(1,083)	0	19,558	19,558	0	0	0
191625016	MANSFIELD	TX		12/18/2025		0	0	(10)	0	0	(10)	0	846	846	0	0	0
213996807	ERSKINE	MN		12/18/2025		0	0	(25)	0	0	(25)	0	968	968	0	0	0
EL6191604	OKLAHOMA CITY	OK		12/18/2025		0	0	2	0	0	2	0	928	928	0	0	0
213420344	WINONA	MN		12/18/2025		0	0	(26)	0	0	(26)	0	747	747	0	0	0
214094219	SAVANNAH	GA		12/18/2025		0	0	(24)	0	0	(24)	0	640	640	0	0	0
214026166	OCEAN SPRINGS	MS		12/18/2025		0	0	(43)	0	0	(43)	0	974	974	0	0	0
019988967	SAN ANGELO	TX		12/18/2025		0	0	(22)	0	0	(22)	0	490	490	0	0	0
214101053	VILLA RICA	GA		12/18/2025		0	0	(26)	0	0	(26)	0	605	605	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
214012014	SUNBURY	OH		12/18/2025		0	0	(17)	0	0	(17)	0	733	733	0	0	0
214029262	CELINA	TX		12/18/2025		0	0	2	0	0	2	0	807	807	0	0	0
214076928	CONYERS	GA		12/18/2025		0	0	(38)	0	0	(38)	0	709	709	0	0	0
7001654	MANASSAS	VA		12/19/2025		0	0	(68)	0	0	(68)	0	1,787	1,787	0	0	0
EL8214123	DENVER	CO		12/18/2025		0	0	(35)	0	0	(35)	0	741	741	0	0	0
213616696	HUTTO	TX		12/18/2025		0	0	(33)	0	0	(33)	0	954	954	0	0	0
213986087	MESA	AZ		12/18/2025		0	0	19	0	0	19	0	1,469	1,469	0	0	0
214114464	HIGHLANDS RANCH	CO		12/18/2025		0	0	(36)	0	0	(36)	0	1,211	1,211	0	0	0
214093776	QUEEN CREEK	AZ		12/18/2025		0	0	(5)	0	0	(5)	0	1,190	1,190	0	0	0
214095976	KANNAPOLIS	NC		12/18/2025		0	0	(54)	0	0	(54)	0	1,839	1,839	0	0	0
7001872	LEXINGTON	SC		12/19/2025		0	0	(67)	0	0	(67)	0	2,273	2,273	0	0	0
7001787	BRADENTON	FL		12/19/2025		0	0	(47)	0	0	(47)	0	1,077	1,077	0	0	0
214029499	BRANDYWINE	MD		12/18/2025		0	0	(15)	0	0	(15)	0	942	942	0	0	0
191643435	LITCHFIELD PARK	AZ		12/18/2025		0	0	(4)	0	0	(4)	0	1,056	1,056	0	0	0
214113629	GRAHAM	NC		12/18/2025		0	0	(30)	0	0	(30)	0	763	763	0	0	0
213673683	ANACORTES	WA		12/18/2025		0	0	(23)	0	0	(23)	0	1,527	1,527	0	0	0
213671578	HOUSTON	TX		12/18/2025		0	0	(11)	0	0	(11)	0	939	939	0	0	0
213658341	MINNEAPOLIS	MN		12/18/2025		0	0	(24)	0	0	(24)	0	915	915	0	0	0
214090403	HOUSTON	PA		12/18/2025		0	0	(1,980)	0	0	(1,980)	0	82,615	82,615	0	0	0
EL8213992	HENDERSONVILLE	TN		12/18/2025		0	0	(21)	0	0	(21)	0	728	728	0	0	0
191630668	LATHROP	CA		12/18/2025		0	0	(23)	0	0	(23)	0	1,775	1,775	0	0	0
214034930	DENVER	CO		12/18/2025		0	0	(5)	0	0	(5)	0	2,277	2,277	0	0	0
214012350	HOCKLEY	TX		12/18/2025		0	0	(20)	0	0	(20)	0	633	633	0	0	0
214014989	SAN TAN VALLEY	AZ		12/18/2025		0	0	(15)	0	0	(15)	0	1,433	1,433	0	0	0
1501960	WINTER PARK	CO		12/19/2025		0	0	(35)	0	0	(35)	0	1,998	1,998	0	0	0
214013862	DOWAGIAC	MI		12/18/2025		0	0	(2,223)	0	0	(2,223)	0	64,801	64,801	0	0	0
213627799	RHODODENDRON	OR		12/18/2025		0	0	(28)	0	0	(28)	0	1,147	1,147	0	0	0
191637267	PHOENIX	AZ		12/18/2025		0	0	(44)	0	0	(44)	0	1,459	1,459	0	0	0
214037578	SUN LAKES	AZ		12/18/2025		0	0	(18)	0	0	(18)	0	640	640	0	0	0
213994146	VILAS	NC		12/18/2025		0	0	(55)	0	0	(55)	0	1,808	1,808	0	0	0
214093233	GLENDALE	AZ		12/18/2025		0	0	(28)	0	0	(28)	0	1,525	1,525	0	0	0
214104038	LAYTON	UT		12/18/2025		0	0	(2,696)	0	0	(2,696)	0	134,369	134,369	0	0	0
214103984	CHARLOTTE	NC		12/18/2025		0	0	(22)	0	0	(22)	0	706	706	0	0	0
EL6191638	OVERLAND PARK	KS		12/18/2025		0	0	(30)	0	0	(30)	0	663	663	0	0	0
214094139	TOFTE	MN		12/18/2025		0	0	(42)	0	0	(42)	0	1,592	1,592	0	0	0
191606514	GRANGEVILLE	ID		12/18/2025		0	0	54	0	0	54	0	30,755	30,755	0	0	0
214107070	LAS VEGAS	NV		12/18/2025		0	0	(26)	0	0	(26)	0	871	871	0	0	0
214029653	BILOXI	MS		12/18/2025		0	0	17	0	0	17	0	1,941	1,941	0	0	0
191605452	SUMMERVILLE	SC		12/18/2025		0	0	(16)	0	0	(16)	0	650	650	0	0	0
213652296	PINETOP	AZ		12/18/2025		0	0	(31)	0	0	(31)	0	898	898	0	0	0
213795529	THE VILLAGES	FL		12/18/2025		0	0	(43)	0	0	(43)	0	831	831	0	0	0
EL8213836	MURFREESBORO	TN		12/18/2025		0	0	(26)	0	0	(26)	0	706	706	0	0	0
214038849	SARASOTA	FL		12/18/2025		0	0	(366)	0	0	(366)	0	14,605	14,605	0	0	0
191613378	NORTH LAS VEGAS	NV		12/18/2025		0	0	(33)	0	0	(33)	0	1,743	1,743	0	0	0
214126883	SELBYVILLE	DE		12/18/2025		0	0	(2)	0	0	(2)	0	1,201	1,201	0	0	0
EL7001695	LAMPE	MO		12/19/2025		0	0	(37)	0	0	(37)	0	1,398	1,398	0	0	0
214011764	FISHERS	IN		12/18/2025		0	0	(17)	0	0	(17)	0	664	664	0	0	0
191569168	BOOTHBAY HARBOR	ME		12/18/2025		0	0	(43)	0	0	(43)	0	1,479	1,479	0	0	0
7001690	CAPE CHARLES	VA		12/19/2025		0	0	(51)	0	0	(51)	0	2,122	2,122	0	0	0
214028442	STEPHENS CITY	VA		12/18/2025		0	0	(10)	0	0	(10)	0	677	677	0	0	0
214038858	ALEXANDRIA	VA		12/18/2025		0	0	(19)	0	0	(19)	0	993	993	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
214104051	LAYTON	UT		12/18/2025		0	0	(14)	0	0	(14)	0	1,577	1,577	0	0	0
213980541	WARMINSTER	PA		12/18/2025		0	0	(9)	0	0	(9)	0	1,355	1,355	0	0	0
213942399	LITTLE RIVER	SC		12/18/2025		0	0	(19)	0	0	(19)	0	685	685	0	0	0
214103866	SCOTTSDALE	AZ		12/18/2025		0	0	(7)	0	0	(7)	0	991	991	0	0	0
214033686	ANNAPOLIS	MD		12/18/2025		0	0	8	0	0	8	0	1,992	1,992	0	0	0
EL7001935	WOODBRIDGE	VA		12/19/2025		0	0	(48)	0	0	(48)	0	2,146	2,146	0	0	0
214020393	GILBY	ND		12/18/2025		0	0	(30)	0	0	(30)	0	552	552	0	0	0
213925810	SHELBYVILLE	KY		12/18/2025		0	0	(35)	0	0	(35)	0	909	909	0	0	0
7002020	ISLAND PARK	ID		12/19/2025		0	0	(18)	0	0	(18)	0	1,374	1,374	0	0	0
191512454	SALEM	OR		12/18/2025		0	0	(23)	0	0	(23)	0	928	928	0	0	0
191628081	OCEANSIDE	CA		12/18/2025		0	0	(19)	0	0	(19)	0	759	759	0	0	0
214108313	GALT	CA		12/18/2025		0	0	(40)	0	0	(40)	0	856	856	0	0	0
213698118	MINERAL BLUFF	GA		12/18/2025		0	0	(30)	0	0	(30)	0	727	727	0	0	0
213955437	FAIRHOPE	AL		12/18/2025		0	0	(49)	0	0	(49)	0	919	919	0	0	0
1504709	SAN ANTONIO	FL		12/19/2025		0	0	26	0	0	26	0	1,244	1,244	0	0	0
213862690	LOGAN	UT		12/18/2025		0	0	(25)	0	0	(25)	0	1,131	1,131	0	0	0
191556270	MANCHESTER	NH		12/18/2025		0	0	(38)	0	0	(38)	0	1,200	1,200	0	0	0
213731326	LAS VEGAS	NV		12/18/2025		0	0	(44)	0	0	(44)	0	783	783	0	0	0
214045459	TANNERSVILLE	PA		12/18/2025		0	0	(28)	0	0	(28)	0	1,254	1,254	0	0	0
214104115	PROVO	UT		12/18/2025		0	0	(37)	0	0	(37)	0	1,228	1,228	0	0	0
691583109	CHESTERTON	IN		12/18/2025		0	0	(23)	0	0	(23)	0	589	589	0	0	0
214028609	FLETCHER	NC		12/18/2025		0	0	3	0	0	3	0	861	861	0	0	0
214029297	ANNA	TX		12/18/2025		0	0	3	0	0	3	0	864	864	0	0	0
191629810	SANTA ROSA	CA		12/18/2025		0	0	(35)	0	0	(35)	0	1,582	1,582	0	0	0
213996713	EAST WAKEFIELD	NH		12/18/2025		0	0	(30)	0	0	(30)	0	1,632	1,632	0	0	0
213709657	AUBURN	AL		12/18/2025		0	0	(20)	0	0	(20)	0	663	663	0	0	0
214039947	KNOXVILLE	TN		12/18/2025		0	0	(13)	0	0	(13)	0	520	520	0	0	0
191589046	PINETOP	AZ		12/18/2025		0	0	(45)	0	0	(45)	0	891	891	0	0	0
214012009	KISSIMMEE	FL		12/18/2025		0	0	(6)	0	0	(6)	0	922	922	0	0	0
214112175	SALEM	NH		12/18/2025		0	0	0	0	0	0	0	989	989	0	0	0
214028667	HENDERSONVILLE	NC		12/18/2025		0	0	5	0	0	5	0	1,141	1,141	0	0	0
191631399	GLENDORA	CA		12/18/2025		0	0	(3)	0	0	(3)	0	1,864	1,864	0	0	0
1238141	ATHENS	AL		12/19/2025		0	0	(2)	0	0	(2)	0	1,051	1,051	0	0	0
214105686	SAHUARITA	AZ		12/18/2025		0	0	(8)	0	0	(8)	0	870	870	0	0	0
214111207	VASS	NC		12/18/2025		0	0	(25)	0	0	(25)	0	739	739	0	0	0
214103061	JOHNS CREEK	GA		12/18/2025		0	0	(10)	0	0	(10)	0	1,254	1,254	0	0	0
214085848	HURON	OH		12/18/2025		0	0	(23)	0	0	(23)	0	658	658	0	0	0
214113161	FLETCHER	NC		12/18/2025		0	0	(12)	0	0	(12)	0	1,420	1,420	0	0	0
214106695	GAITHERSBURG	MD		12/18/2025		0	0	(30)	0	0	(30)	0	978	978	0	0	0
191617795	GROVELAND	CA		12/18/2025		0	0	(21)	0	0	(21)	0	1,288	1,288	0	0	0
191601254	WAKE FOREST	NC		12/18/2025		0	0	(21)	0	0	(21)	0	863	863	0	0	0
191631516	DENVER	CO		12/18/2025		0	0	(23)	0	0	(23)	0	1,884	1,884	0	0	0
214096876	MCKINNEY	TX		12/18/2025		0	0	(30)	0	0	(30)	0	750	750	0	0	0
214060404	AURORA	CO		12/18/2025		0	0	9	0	0	9	0	873	873	0	0	0
213609931	COLUMBIA	MO		12/18/2025		0	0	(11)	0	0	(11)	0	479	479	0	0	0
214037452	N FALMOUTH	MA		12/18/2025		0	0	(39)	0	0	(39)	0	1,510	1,510	0	0	0
191624649	FORT LEE	NJ		12/18/2025		0	0	(9)	0	0	(9)	0	735	735	0	0	0
7001719	ISLAND PARK	ID		12/19/2025		0	0	(47)	0	0	(47)	0	1,437	1,437	0	0	0
214085119	SPARTA	TN		12/18/2025		0	0	(31)	0	0	(31)	0	785	785	0	0	0
214106794	SADDLEBROOKE	AZ		12/18/2025		0	0	(20)	0	0	(20)	0	645	645	0	0	0
7001772	EFFINGHAM	NH		12/19/2025		0	0	(37)	0	0	(37)	0	1,201	1,201	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
EL6191638	FAIRFIELD	CA		12/18/2025		0	0	38	0	0	38	0	4,878	4,878	0	0	0
214095781	CAROLINA BEACH	NC		12/18/2025		0	0	(37)	0	0	(37)	0	1,392	1,392	0	0	0
019868306	STAFFORD TOWNSHIP	NJ		12/18/2025		0	0	16	0	0	16	0	1,637	1,637	0	0	0
EL8214123	WIMBERLEY	TX		12/18/2025		0	0	(24)	0	0	(24)	0	1,218	1,218	0	0	0
7001867	WASHINGTON	DC		12/19/2025		0	0	(21)	0	0	(21)	0	1,164	1,164	0	0	0
BB1631534	DULUTH	GA		12/23/2025		0	0	98	0	0	98	0	1,984	1,984	0	0	0
BB1631625	LANCASTER	SC		12/23/2025		0	0	(5)	0	0	(5)	0	474	474	0	0	0
BB1631583	SILVER SPRINGS	FL		12/23/2025		0	0	(27)	0	0	(27)	0	1,795	1,795	0	0	0
BB1631468	HENDERSON	NV		12/23/2025		0	0	9	0	0	9	0	725	725	0	0	0
BB1631609	HENDERSON	NV		12/23/2025		0	0	108	0	0	108	0	1,995	1,995	0	0	0
BB1631559	ANNAPOLIS	MD		12/23/2025		0	0	18	0	0	18	0	1,740	1,740	0	0	0
BB1631617	CLARION	PA		12/23/2025		0	0	10	0	0	10	0	729	729	0	0	0
BB1631500	LAS VEGAS	NV		12/23/2025		0	0	25	0	0	25	0	2,151	2,151	0	0	0
BB1631435	NORTH LAS VEGAS	NV		12/23/2025		0	0	454	0	0	454	0	2,752	2,752	0	0	0
BB1631427	CLEVELAND	OH		12/23/2025		0	0	113	0	0	113	0	856	856	0	0	0
BB1631591	DURHAM	NC		12/23/2025		0	0	53	0	0	53	0	1,699	1,699	0	0	0
BB1631401	NEWARK	DE		12/23/2025		0	0	42	0	0	42	0	3,874	3,874	0	0	0
BB1631542	ONTARIO	CA		12/23/2025		0	0	448	0	0	448	0	9,334	9,334	0	0	0
BB1631476	PORT SAINT LUCIE	FL		12/23/2025		0	0	(9)	0	0	(9)	0	598	598	0	0	0
BB1631567	HEMET	CA		12/23/2025		0	0	(25)	0	0	(25)	0	1,656	1,656	0	0	0
BB1637358	CARLSBAD	CA		12/26/2025		0	0	220	0	0	220	0	5,669	5,669	0	0	0
BB1637242	MIAMI	FL		12/26/2025		0	0	13	0	0	13	0	2,516	2,516	0	0	0
BB1637275	MIAMI BEACH	FL		12/26/2025		0	0	142	0	0	142	0	5,026	5,026	0	0	0
BB1637317	KATY	TX		12/26/2025		0	0	19	0	0	19	0	760	760	0	0	0
BB1637291	MIAMI	FL		12/26/2025		0	0	62	0	0	62	0	1,888	1,888	0	0	0
BB1637366	CULVER CITY	CA		12/26/2025		0	0	162	0	0	162	0	3,241	3,241	0	0	0
BB1637309	GRAPEVINE	TX		12/26/2025		0	0	38	0	0	38	0	1,241	1,241	0	0	0
BB1639511	CATALINA	AZ		12/29/2025		0	0	(1)	0	0	(1)	0	1,088	1,088	0	0	0
BB1639677	OVERLAND PARK	KS		12/29/2025		0	0	96	0	0	96	0	1,983	1,983	0	0	0
BB1639594	SAN MARCOS	TX		12/29/2025		0	0	9	0	0	9	0	1,207	1,207	0	0	0
BB1639545	TEXARKANA	TX		12/29/2025		0	0	85	0	0	85	0	1,440	1,440	0	0	0
BB1639552	ABILENE	TX		12/29/2025		0	0	10	0	0	10	0	530	530	0	0	0
BB1639669	HUMBLE	TX		12/29/2025		0	0	51	0	0	51	0	510	510	0	0	0
BB1659089	BELLWOOD	IL		12/30/2025		0	0	44	0	0	44	0	985	985	0	0	0
BB1659105	KEYSTONE	CO		12/30/2025		0	0	22	0	0	22	0	500	500	0	0	0
BB1659055	SPRINGFIELD	PA		12/30/2025		0	0	40	0	0	40	0	2,044	2,044	0	0	0
BB1659097	MESA	AZ		12/30/2025		0	0	26	0	0	26	0	1,712	1,712	0	0	0
BB1659121	VICTORIA	MN		12/30/2025		0	0	116	0	0	116	0	3,870	3,870	0	0	0
BB1659063	HOLLY SPRINGS	NC		12/30/2025		0	0	15	0	0	15	0	1,917	1,917	0	0	0
BB1659071	KENNEDY	AL		12/30/2025		0	0	7	0	0	7	0	382	382	0	0	0
BB1648090	ATCO	NJ		12/30/2025		0	0	77	0	0	77	0	1,573	1,573	0	0	0
BB1648108	GALLATIN	TN		12/30/2025		0	0	111	0	0	111	0	1,522	1,522	0	0	0
BB1651128	OAK PARK	IL		12/30/2025		0	0	934	0	0	934	0	4,121	4,121	0	0	0
BB1648082	HEDGESVILLE	WV		12/30/2025		0	0	33	0	0	33	0	1,159	1,159	0	0	0
BB1651110	BROKEN BOW	OK		12/30/2025		0	0	159	0	0	159	0	6,818	6,818	0	0	0
BB1648132	WINTER HAVEN	FL		12/30/2025		0	0	13	0	0	13	0	1,152	1,152	0	0	0
BB1648074	CULPEPER	VA		12/30/2025		0	0	(15)	0	0	(15)	0	1,218	1,218	0	0	0
BB1651086	YORKVILLE	IL		12/30/2025		0	0	10	0	0	10	0	429	429	0	0	0
BB1651078	HAZELWOOD	MO		12/30/2025		0	0	45	0	0	45	0	987	987	0	0	0
BB1651151	WEEKI WACHEE	FL		12/30/2025		0	0	32	0	0	32	0	1,226	1,226	0	0	0
BB1651169	EUREKA	CA		12/30/2025		0	0	47	0	0	47	0	2,376	2,376	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
BB1651144	FAIR LAWN	NJ		12/30/2025		0	0	21,534	0	0	21,534	0	633,876	633,876	0	0	0
BB1637812	ROSELLE	NJ		12/31/2025		0	0	55	0	0	55	0	1,095	1,095	0	0	0
BB1637754	LA GRANDE	OR		12/31/2025		0	0	71	0	0	71	0	2,950	2,950	0	0	0
BB1637762	SIMI VALLEY	CA		12/31/2025		0	0	1,444	0	0	1,444	0	5,489	5,489	0	0	0
BB1637879	STOCKBRIDGE	GA		12/31/2025		0	0	534	0	0	534	0	2,812	2,812	0	0	0
214009984	DURHAM	NC		12/23/2025		0	0	(19)	0	0	(19)	0	760	760	0	0	0
191631534	KUNA	ID		12/23/2025		0	0	(5)	0	0	(5)	0	956	956	0	0	0
191625830	KANSAS CITY	MO		12/23/2025		0	0	(43)	0	0	(43)	0	859	859	0	0	0
191626495	ELIZABETH	NJ		12/23/2025		0	0	(38)	0	0	(38)	0	1,980	1,980	0	0	0
191622967	WALLKILL	NY		12/23/2025		0	0	(28)	0	0	(28)	0	888	888	0	0	0
691630763	CITRUS HEIGHTS	CA		12/23/2025		0	0	(1)	0	0	(1)	0	973	973	0	0	0
401056404	ORLANDO	FL		12/23/2025		0	0	2	0	0	2	0	977	977	0	0	0
214037813	STRATFORD	CT		12/23/2025		0	0	(59)	0	0	(59)	0	1,341	1,341	0	0	0
401055669	BEACHWOOD	NJ		12/23/2025		0	0	(24)	0	0	(24)	0	861	861	0	0	0
401059197	GREER	SC		12/23/2025		0	0	45	0	0	45	0	2,478	2,478	0	0	0
401059429	HAVERHILL	MA		12/23/2025		0	0	4	0	0	4	0	985	985	0	0	0
105787802	DECATUR	GA		12/23/2025		0	0	11	0	0	11	0	1,661	1,661	0	0	0
191611884	LAVEEN	AZ		12/23/2025		0	0	(16)	0	0	(16)	0	755	755	0	0	0
214009020	TRYON	NC		12/23/2025		0	0	(34)	0	0	(34)	0	1,761	1,761	0	0	0
401060252	PALM DESERT	CA		12/23/2025		0	0	(3)	0	0	(3)	0	719	719	0	0	0
401061377	LEXINGTON	MI		12/23/2025		0	0	(3)	0	0	(3)	0	549	549	0	0	0
191634469	BRENTWOOD	CA		12/23/2025		0	0	(5)	0	0	(5)	0	1,599	1,599	0	0	0
401060774	MEBANE	NC		12/23/2025		0	0	0	0	0	0	0	832	832	0	0	0
214037028	CHARLOTTE	NC		12/23/2025		0	0	(35)	0	0	(35)	0	774	774	0	0	0
191632199	HOLLY GROVE	AR		12/23/2025		0	0	(223)	0	0	(223)	0	8,480	8,480	0	0	0
EL8214024	BEAUMONT	CA		12/23/2025		0	0	(39)	0	0	(39)	0	849	849	0	0	0
214037122	DUBLIN	OH		12/23/2025		0	0	(45)	0	0	(45)	0	827	827	0	0	0
401060092	SAN MARCOS	CA		12/23/2025		0	0	(18)	0	0	(18)	0	814	814	0	0	0
691592987	FRESNO	CA		12/23/2025		0	0	7	0	0	7	0	1,523	1,523	0	0	0
401059571	SACRAMENTO	CA		12/23/2025		0	0	40	0	0	40	0	1,439	1,439	0	0	0
401062799	SACRAMENTO	CA		12/23/2025		0	0	(1,511)	0	0	(1,511)	0	51,921	51,921	0	0	0
105795487	LAKE HAVASU CITY	AZ		12/23/2025		0	0	13	0	0	13	0	620	620	0	0	0
214037969	IRVINE	CA		12/23/2025		0	0	(77)	0	0	(77)	0	3,038	3,038	0	0	0
401055874	BELMONT	MA		12/23/2025		0	0	(31)	0	0	(31)	0	833	833	0	0	0
401055284	DUNDEE	FL		12/23/2025		0	0	5	0	0	5	0	371	371	0	0	0
401059954	PEORIA	AZ		12/23/2025		0	0	(198)	0	0	(198)	0	3,710	3,710	0	0	0
401058684	TUCSON	AZ		12/23/2025		0	0	(20)	0	0	(20)	0	511	511	0	0	0
105778843	LOS ANGELES	CA		12/23/2025		0	0	(17)	0	0	(17)	0	1,392	1,392	0	0	0
214035030	HENDERSON	NV		12/23/2025		0	0	(24)	0	0	(24)	0	903	903	0	0	0
105796811	HONOLULU	HI		12/23/2025		0	0	29	0	0	29	0	3,032	3,032	0	0	0
214037876	SPRING	TX		12/23/2025		0	0	(29)	0	0	(29)	0	774	774	0	0	0
214028973	OKLAHOMA CITY	OK		12/23/2025		0	0	10	0	0	10	0	702	702	0	0	0
691638329	LUBBOCK	TX		12/23/2025		0	0	13	0	0	13	0	585	585	0	0	0
214037586	SAN ANTONIO	TX		12/23/2025		0	0	(23)	0	0	(23)	0	829	829	0	0	0
214034665	SPOTSYLVANIA	VA		12/23/2025		0	0	(32)	0	0	(32)	0	833	833	0	0	0
213623763	PRESCOTT	WA		12/23/2025		0	0	(21)	0	0	(21)	0	719	719	0	0	0
214034958	CENTERBROOK	CT		12/23/2025		0	0	(18)	0	0	(18)	0	510	510	0	0	0
105792631	OAKRIDGE	OR		12/23/2025		0	0	(12)	0	0	(12)	0	498	498	0	0	0
105800354	HOUSTON	TX		12/23/2025		0	0	2	0	0	2	0	879	879	0	0	0
401048889	TOBYHANNA	PA		12/23/2025		0	0	(11)	0	0	(11)	0	467	467	0	0	0
105799102	CLARENDON HILLS	IL		12/23/2025		0	0	(18)	0	0	(18)	0	995	995	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
213482671	FABER	VA		12/23/2025		0	0	(67)	0	0	(67)	0	1,698	1,698	0	0	0
691622668	PAGOSA SPRINGS	CO		12/23/2025		0	0	(32)	0	0	(32)	0	1,267	1,267	0	0	0
214120052	AUSTIN	TX		12/23/2025		0	0	(13)	0	0	(13)	0	899	899	0	0	0
214128074	OCEAN SHORES	WA		12/23/2025		0	0	(21)	0	0	(21)	0	797	797	0	0	0
191655422	SAN JOSE	CA		12/23/2025		0	0	13	0	0	13	0	2,215	2,215	0	0	0
214026997	REEDLEY	CA		12/23/2025		0	0	(16)	0	0	(16)	0	1,405	1,405	0	0	0
191639122	ELK GROVE	CA		12/23/2025		0	0	(18)	0	0	(18)	0	1,056	1,056	0	0	0
214093474	BIG BEAR LAKE	CA		12/23/2025		0	0	14	0	0	14	0	1,988	1,988	0	0	0
191618275	FUQUAY VARINA	NC		12/23/2025		0	0	(17)	0	0	(17)	0	666	666	0	0	0
401062091	OSWEGO	IL		12/23/2025		0	0	(76)	0	0	(76)	0	2,144	2,144	0	0	0
691591748	PLACERVILLE	CA		12/23/2025		0	0	(25)	0	0	(25)	0	1,103	1,103	0	0	0
EL6191513	BELLVIEW	FL		12/23/2025		0	0	(34)	0	0	(34)	0	674	674	0	0	0
019782969	CANYON LAKE	TX		12/23/2025		0	0	(40)	0	0	(40)	0	841	841	0	0	0
105805350	NORFOLK	VA		12/23/2025		0	0	(89)	0	0	(89)	0	2,186	2,186	0	0	0
105810173	BROOKLINE	MA		12/23/2025		0	0	37	0	0	37	0	3,197	3,197	0	0	0
214020057	CLERMONT	FL		12/23/2025		0	0	(6)	0	0	(6)	0	1,221	1,221	0	0	0
214059462	BRADENTON	FL		12/23/2025		0	0	(4)	0	0	(4)	0	922	922	0	0	0
401053667	SURPRISE	AZ		12/23/2025		0	0	(13)	0	0	(13)	0	587	587	0	0	0
401045867	GULFPORT	MS		12/23/2025		0	0	29	0	0	29	0	581	581	0	0	0
213996829	MAPLE GROVE	MN		12/23/2025		0	0	(14)	0	0	(14)	0	713	713	0	0	0
401057841	CHICAGO	IL		12/23/2025		0	0	(39)	0	0	(39)	0	1,299	1,299	0	0	0
401044745	LEWES	DE		12/23/2025		0	0	(4)	0	0	(4)	0	786	786	0	0	0
213771047	MINERAL	VA		12/23/2025		0	0	(31)	0	0	(31)	0	3,072	3,072	0	0	0
213607389	LAVEEN	AZ		12/23/2025		0	0	(20)	0	0	(20)	0	880	880	0	0	0
105790528	MILTON	FL		12/23/2025		0	0	(22)	0	0	(22)	0	571	571	0	0	0
691606992	SANTA ROSA	CA		12/23/2025		0	0	(40)	0	0	(40)	0	2,208	2,208	0	0	0
191637815	GARDEN GROVE	CA		12/23/2025		0	0	(10)	0	0	(10)	0	1,892	1,892	0	0	0
214038180	OAKLAND	MD		12/23/2025		0	0	(82)	0	0	(82)	0	2,798	2,798	0	0	0
691578153	RED BLUFF	CA		12/23/2025		0	0	(32)	0	0	(32)	0	603	603	0	0	0
105776455	CLOVIS	NM		12/23/2025		0	0	(11)	0	0	(11)	0	287	287	0	0	0
401038779	HADDONFIELD	NJ		12/23/2025		0	0	(19)	0	0	(19)	0	1,114	1,114	0	0	0
105725501	OXFORD	MS		12/23/2025		0	0	(38)	0	0	(38)	0	775	775	0	0	0
401049560	NEW BRUNSWICK	NJ		12/23/2025		0	0	(20)	0	0	(20)	0	1,222	1,222	0	0	0
214095671	MOUNT JACKSON	VA		12/23/2025		0	0	(115)	0	0	(115)	0	2,230	2,230	0	0	0
214009976	TEMECULA	CA		12/23/2025		0	0	(49)	0	0	(49)	0	1,107	1,107	0	0	0
214082418	ALBRIGHTSVILLE	PA		12/23/2025		0	0	(37)	0	0	(37)	0	1,139	1,139	0	0	0
214120094	SAN JOSE	CA		12/23/2025		0	0	(26)	0	0	(26)	0	2,867	2,867	0	0	0
214038599	CATONSVILLE	MD		12/23/2025		0	0	(28)	0	0	(28)	0	767	767	0	0	0
691633611	LAWNDALE	CA		12/23/2025		0	0	(28)	0	0	(28)	0	1,716	1,716	0	0	0
191621660	NAVARRE	FL		12/23/2025		0	0	(25)	0	0	(25)	0	832	832	0	0	0
401059895	HENDERSON	NV		12/23/2025		0	0	(25)	0	0	(25)	0	804	804	0	0	0
214036980	WAKE FOREST	NC		12/23/2025		0	0	(6)	0	0	(6)	0	799	799	0	0	0
214089854	MIDDLESEX	NJ		12/23/2025		0	0	(15)	0	0	(15)	0	1,224	1,224	0	0	0
105792977	AUSTIN	TX		12/23/2025		0	0	(650)	0	0	(650)	0	25,676	25,676	0	0	0
691591031	NORTH CHARLESTON	SC		12/23/2025		0	0	(2)	0	0	(2)	0	2,165	2,165	0	0	0
214091029	GREEN VALLEY	AZ		12/23/2025		0	0	(32)	0	0	(32)	0	944	944	0	0	0
214013897	BOERNE	TX		12/23/2025		0	0	(35)	0	0	(35)	0	687	687	0	0	0
401049020	LONG BRANCH	NJ		12/23/2025		0	0	(23)	0	0	(23)	0	1,346	1,346	0	0	0
401060753	DAVIE	FL		12/23/2025		0	0	(8)	0	0	(8)	0	572	572	0	0	0
213776919	PLYMOUTH	MA		12/23/2025		0	0	(36)	0	0	(36)	0	677	677	0	0	0
105792162	OSHKOSH	WI		12/23/2025		0	0	(20)	0	0	(20)	0	420	420	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
401061330	WELLFORD	SC		12/23/2025		0	0	(10)	0	0	(10)	0	884	884	0	0	0
EL6191638	QUEEN CREEK	AZ		12/23/2025		0	0	(28)	0	0	(28)	0	1,117	1,117	0	0	0
214100644	REHOBOTH BEACH	DE		12/23/2025		0	0	(10)	0	0	(10)	0	760	760	0	0	0
105795140	LINCOLN	NE		12/23/2025		0	0	(19)	0	0	(19)	0	1,098	1,098	0	0	0
401054011	FALLING WATERS	WV		12/23/2025		0	0	(27)	0	0	(27)	0	1,043	1,043	0	0	0
691600359	LUMBERTON	NC		12/23/2025		0	0	(32)	0	0	(32)	0	1,031	1,031	0	0	0
105798044	LAVALLETTE	NJ		12/23/2025		0	0	51	0	0	51	0	3,159	3,159	0	0	0
214020992	LEAGUE CITY	TX		12/23/2025		0	0	(28)	0	0	(28)	0	590	590	0	0	0
105806208	MELISSA	TX		12/23/2025		0	0	10	0	0	10	0	708	708	0	0	0
191650589	SNOHOMISH	WA		12/23/2025		0	0	4	0	0	4	0	1,750	1,750	0	0	0
213826517	CLAYMONT	DE		12/23/2025		0	0	(29)	0	0	(29)	0	662	662	0	0	0
105795007	WHITE PLAINS	NY		12/23/2025		0	0	33	0	0	33	0	1,908	1,908	0	0	0
214037133	COLUMBUS	OH		12/23/2025		0	0	(21)	0	0	(21)	0	674	674	0	0	0
213997664	NATIONAL CITY	CA		12/23/2025		0	0	(50)	0	0	(50)	0	1,181	1,181	0	0	0
401056571	SUN VALLEY	ID		12/23/2025		0	0	(23)	0	0	(23)	0	1,261	1,261	0	0	0
214124619	PEARLAND	TX		12/23/2025		0	0	(32)	0	0	(32)	0	1,110	1,110	0	0	0
213688776	EAST HADDAM	CT		12/23/2025		0	0	(20)	0	0	(20)	0	872	872	0	0	0
401062106	CHICAGO	IL		12/23/2025		0	0	(18)	0	0	(18)	0	1,282	1,282	0	0	0
691638406	ESCALON	CA		12/23/2025		0	0	(39)	0	0	(39)	0	939	939	0	0	0
401054720	NEW BUFFALO	MI		12/23/2025		0	0	(4)	0	0	(4)	0	1,051	1,051	0	0	0
214104189	DRAPER	UT		12/23/2025		0	0	(22)	0	0	(22)	0	1,400	1,400	0	0	0
191615326	SACRAMENTO	CA		12/23/2025		0	0	(29)	0	0	(29)	0	1,555	1,555	0	0	0
401057570	PRINCETON	NJ		12/23/2025		0	0	6	0	0	6	0	2,287	2,287	0	0	0
214036236	CLINTON	MD		12/23/2025		0	0	(17)	0	0	(17)	0	737	737	0	0	0
191603381	SACRAMENTO	CA		12/23/2025		0	0	(23)	0	0	(23)	0	1,727	1,727	0	0	0
191619317	ROSEMOUNT	MN		12/23/2025		0	0	12	0	0	12	0	2,631	2,631	0	0	0
401058138	DACULA	GA		12/23/2025		0	0	(40)	0	0	(40)	0	881	881	0	0	0
401055786	TAYLORS	SC		12/23/2025		0	0	44	0	0	44	0	1,079	1,079	0	0	0
105793317	FITCHBURG	MA		12/23/2025		0	0	(32)	0	0	(32)	0	832	832	0	0	0
401061342	MELBOURNE	FL		12/23/2025		0	0	(26)	0	0	(26)	0	610	610	0	0	0
191495784	BOLINGBROOK	IL		12/23/2025		0	0	(21)	0	0	(21)	0	747	747	0	0	0
401058966	CHARLESTON	SC		12/23/2025		0	0	(15)	0	0	(15)	0	1,974	1,974	0	0	0
191607856	ASTORIA	OR		12/23/2025		0	0	(32)	0	0	(32)	0	1,123	1,123	0	0	0
214012737	RICHMOND	VA		12/23/2025		0	0	(51)	0	0	(51)	0	1,317	1,317	0	0	0
214028623	PORT SAINT JOE	FL		12/23/2025		0	0	(1)	0	0	(1)	0	952	952	0	0	0
401061446	MELBOURNE	FL		12/23/2025		0	0	(27)	0	0	(27)	0	629	629	0	0	0
401057882	SELLERSVILLE	PA		12/23/2025		0	0	(3)	0	0	(3)	0	592	592	0	0	0
191599568	BUCKEYE	AZ		12/23/2025		0	0	(16)	0	0	(16)	0	808	808	0	0	0
401059871	MESA	AZ		12/23/2025		0	0	(29)	0	0	(29)	0	769	769	0	0	0
213655658	LOGAN	UT		12/23/2025		0	0	(29)	0	0	(29)	0	1,652	1,652	0	0	0
401059653	EMMAUS	PA		12/23/2025		0	0	0	0	0	0	0	748	748	0	0	0
401059394	THOUSAND PALMS	CA		12/23/2025		0	0	(18)	0	0	(18)	0	868	868	0	0	0
401062066	PORT CHARLOTTE	FL		12/23/2025		0	0	(23)	0	0	(23)	0	681	681	0	0	0
401046407	JERSEY CITY	NJ		12/23/2025		0	0	(52)	0	0	(52)	0	4,743	4,743	0	0	0
691640380	DALLAS	TX		12/23/2025		0	0	1	0	0	1	0	1,498	1,498	0	0	0
214037761	LINCOLN	NE		12/23/2025		0	0	(18)	0	0	(18)	0	759	759	0	0	0
105778751	SAN JOSE	CA		12/23/2025		0	0	34	0	0	34	0	3,442	3,442	0	0	0
214093463	PORTLAND	OR		12/23/2025		0	0	(18)	0	0	(18)	0	785	785	0	0	0
105796069	PALM SPRINGS	CA		12/23/2025		0	0	(7)	0	0	(7)	0	710	710	0	0	0
105796482	PORT ORANGE	FL		12/23/2025		0	0	2	0	0	2	0	614	614	0	0	0
401062435	CHULA VISTA	CA		12/23/2025		0	0	(107)	0	0	(107)	0	3,812	3,812	0	0	0

SCHEDULE B - PART 3

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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
214038462	PEARLAND	TX		12/23/2025		0	0	(21)	0	0	(21)	0	804	804	0	0	0
105776785	WHITE PLAINS	NY		12/23/2025		0	0	75	0	0	75	0	2,718	2,718	0	0	0
214029436	LATHROP	CA		12/23/2025		0	0	(27)	0	0	(27)	0	1,217	1,217	0	0	0
214026051	BARNEGAT	NJ		12/23/2025		0	0	(31)	0	0	(31)	0	756	756	0	0	0
191594987	OVERGAARD	AZ		12/23/2025		0	0	(39)	0	0	(39)	0	930	930	0	0	0
214019723	GREENBUSH	MI		12/23/2025		0	0	(24)	0	0	(24)	0	1,015	1,015	0	0	0
214036204	GREAT NECK	NY		12/23/2025		0	0	(75)	0	0	(75)	0	2,042	2,042	0	0	0
105785919	SAN JOSE	CA		12/23/2025		0	0	(20)	0	0	(20)	0	1,330	1,330	0	0	0
214105875	SANDPOINT	ID		12/23/2025		0	0	7	0	0	7	0	1,168	1,168	0	0	0
401057757	LAUDERDALE BY THE SEA	FL		12/23/2025		0	0	(13)	0	0	(13)	0	571	571	0	0	0
214021317	TWENTYNINE PALMS	CA		12/23/2025		0	0	(18)	0	0	(18)	0	834	834	0	0	0
401057402	SACRAMENTO	CA		12/23/2025		0	0	(10)	0	0	(10)	0	421	421	0	0	0
401058392	INDIO	CA		12/23/2025		0	0	(47)	0	0	(47)	0	1,041	1,041	0	0	0
401060715	BALTIMORE	MD		12/23/2025		0	0	(10)	0	0	(10)	0	426	426	0	0	0
105780959	MESA	AZ		12/23/2025		0	0	(15)	0	0	(15)	0	673	673	0	0	0
401056858	EDMONDS	WA		12/23/2025		0	0	56	0	0	56	0	1,924	1,924	0	0	0
214037426	LAS VEGAS	NV		12/23/2025		0	0	(154)	0	0	(154)	0	6,593	6,593	0	0	0
214020866	GILBERT	AZ		12/23/2025		0	0	(33)	0	0	(33)	0	751	751	0	0	0
401059313	MANCHESTER	NH		12/23/2025		0	0	16	0	0	16	0	5,069	5,069	0	0	0
401050866	MANAHAWKIN	NJ		12/23/2025		0	0	1	0	0	1	0	894	894	0	0	0
105802249	ARKDALE	WI		12/23/2025		0	0	(48)	0	0	(48)	0	1,424	1,424	0	0	0
214111887	OLD FORT	NC		12/23/2025		0	0	(26)	0	0	(26)	0	673	673	0	0	0
105782969	HERMITAGE	TN		12/23/2025		0	0	(12)	0	0	(12)	0	507	507	0	0	0
191600493	WILMINGTON	VT		12/23/2025		0	0	(6)	0	0	(6)	0	716	716	0	0	0
105805524	CARTERSVILLE	GA		12/23/2025		0	0	(30)	0	0	(30)	0	960	960	0	0	0
214028680	KATY	TX		12/23/2025		0	0	(4)	0	0	(4)	0	547	547	0	0	0
401060049	BATTLE LAKE	MN		12/23/2025		0	0	(22)	0	0	(22)	0	352	352	0	0	0
019874727	PHEONIX	AZ		12/23/2025		0	0	(14)	0	0	(14)	0	717	717	0	0	0
401051420	PAHOA	HI		12/23/2025		0	0	(32)	0	0	(32)	0	651	651	0	0	0
214037821	NEW LONDON	CT		12/23/2025		0	0	(70)	0	0	(70)	0	1,565	1,565	0	0	0
401061598	MANTECA	CA		12/23/2025		0	0	9	0	0	9	0	1,952	1,952	0	0	0
214038470	BULLHEAD CITY	AZ		12/23/2025		0	0	(19)	0	0	(19)	0	644	644	0	0	0
691625869	PHOENIX	AZ		12/23/2025		0	0	(20)	0	0	(20)	0	721	721	0	0	0
191642013	SPRING PARK	MN		12/23/2025		0	0	18	0	0	18	0	6,720	6,720	0	0	0
401061346	MELBOURNE	FL		12/23/2025		0	0	(25)	0	0	(25)	0	583	583	0	0	0
214091300	WEATHERLY	PA		12/23/2025		0	0	(29)	0	0	(29)	0	626	626	0	0	0
213699073	PIGEON FORGE	TN		12/23/2025		0	0	27	0	0	27	0	1,352	1,352	0	0	0
401056996	ALBUQUERQUE	NM		12/23/2025		0	0	(12)	0	0	(12)	0	611	611	0	0	0
105795398	CHESTER	VA		12/23/2025		0	0	(14)	0	0	(14)	0	666	666	0	0	0
105726918	SOUTHAVEN	MS		12/23/2025		0	0	(10)	0	0	(10)	0	444	444	0	0	0
401059222	FOUNTAIN HILL	PA		12/23/2025		0	0	(23)	0	0	(23)	0	547	547	0	0	0
401058240	DRIPPING SPRINGS	TX		12/23/2025		0	0	(4)	0	0	(4)	0	1,454	1,454	0	0	0
401054367	SYRACUSE	NY		12/23/2025		0	0	(21)	0	0	(21)	0	742	742	0	0	0
401055452	VALLEJO	CA		12/23/2025		0	0	(8)	0	0	(8)	0	1,313	1,313	0	0	0
401060189	BOISE	ID		12/23/2025		0	0	2	0	0	2	0	1,393	1,393	0	0	0
401060378	COPPERAS COVE	TX		12/23/2025		0	0	(26)	0	0	(26)	0	1,052	1,052	0	0	0
213716263	SHORELINE	WA		12/23/2025		0	0	(39)	0	0	(39)	0	3,316	3,316	0	0	0
105735042	MADISON	SD		12/23/2025		0	0	(36)	0	0	(36)	0	985	985	0	0	0
401059330	HOBOKEN	NJ		12/23/2025		0	0	15	0	0	15	0	2,324	2,324	0	0	0
401059668	SEATTLE	WA		12/23/2025		0	0	13	0	0	13	0	1,821	1,821	0	0	0
105776795	WHITE PLAINS	NY		12/23/2025		0	0	46	0	0	46	0	1,847	1,847	0	0	0

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401045531	JERSEY CITY	NJ		12/23/2025		0	0	(36)	0	0	(36)	0	1,433	1,433	0	0	0
191644697	BONNER SPRINGS	KS		12/23/2025		0	0	(4)	0	0	(4)	0	771	771	0	0	0
191630470	DURHAM	NC		12/23/2025		0	0	(24)	0	0	(24)	0	671	671	0	0	0
191640980	ROSEVILLE	CA		12/23/2025		0	0	3	0	0	3	0	1,250	1,250	0	0	0
691613066	FAIR OAKS	CA		12/23/2025		0	0	(27)	0	0	(27)	0	1,143	1,143	0	0	0
401060639	DAWSONVILLE	GA		12/23/2025		0	0	978	0	0	978	0	15,852	15,852	0	0	0
401052979	POINT PLEASANT BEACH	NJ		12/23/2025		0	0	(21)	0	0	(21)	0	2,166	2,166	0	0	0
214112036	ROSEVILLE	CA		12/23/2025		0	0	(58)	0	0	(58)	0	1,387	1,387	0	0	0
OV3989431	PHILADELPHIA	PA		12/29/2025		0	0	(22)	0	0	(22)	0	490	490	0	0	0
OV3981052	PITTSBURGH	PA		12/29/2025		0	0	(23)	0	0	(23)	0	497	497	0	0	0
OV3718632	CHESAPEAKE	VA		12/29/2025		0	0	23	0	0	23	0	539	539	0	0	0
OV3796095	HOUSTON	TX		12/29/2025		0	0	148	0	0	148	0	4,621	4,621	0	0	0
OV3981055	RITTMAN	OH		12/29/2025		0	0	(60)	0	0	(60)	0	1,114	1,114	0	0	0
BB1624596	LONG KEY	FL		01/07/2026		0	0	(7)	0	0	(7)	0	739	739	0	0	0
BB1624489	SEATTLE	WA		01/07/2026		0	0	363	0	0	363	0	4,862	4,862	0	0	0
BB1541121	MESQUITE	TX		01/07/2026		0	0	30	0	0	30	0	1,445	1,445	0	0	0
BB1624562	DUNDEE	NY		01/07/2026		0	0	2	0	0	2	0	601	601	0	0	0
BB1540974	WYOMING	MI		01/07/2026		0	0	58	0	0	58	0	1,271	1,271	0	0	0
BB1540818	ARLINGTON	TN		01/07/2026		0	0	308	0	0	308	0	2,771	2,771	0	0	0
BB1624497	KENNESAW	GA		01/07/2026		0	0	(6)	0	0	(6)	0	1,240	1,240	0	0	0
BB1541022	GLENDALE	AZ		01/07/2026		0	0	42	0	0	42	0	2,243	2,243	0	0	0
BB1624539	OAKLAND PARK	FL		01/07/2026		0	0	94	0	0	94	0	1,992	1,992	0	0	0
BB1624521	SOUTHAVEN	MS		01/07/2026		0	0	69	0	0	69	0	1,073	1,073	0	0	0
BB1624570	SPRING	TX		01/07/2026		0	0	(2)	0	0	(2)	0	494	494	0	0	0
BB1540883	SHAWNEE	OK		01/07/2026		0	0	384	0	0	384	0	3,301	3,301	0	0	0
BB1624604	SPRING HILL	FL		01/07/2026		0	0	19	0	0	19	0	757	757	0	0	0
BB1541055	MIAMI	FL		01/07/2026		0	0	18	0	0	18	0	2,724	2,724	0	0	0
BB1624547	PROSPER	TX		01/07/2026		0	0	27	0	0	27	0	2,403	2,403	0	0	0
BB1540834	MORROW	OH		01/07/2026		0	0	(10)	0	0	(10)	0	718	718	0	0	0
BB1662695	LAS VEGAS	NV		01/08/2026		0	0	74	0	0	74	0	1,990	1,990	0	0	0
BB1662737	SCOTTSDALE	AZ		01/08/2026		0	0	12	0	0	12	0	834	834	0	0	0
BB1662729	PHOENIX	AZ		01/08/2026		0	0	16	0	0	16	0	1,188	1,188	0	0	0
BB1662745	BOULDER	CO		01/08/2026		0	0	13	0	0	13	0	940	940	0	0	0
BB1647787	RAPID CITY	SD		01/09/2026		0	0	17	0	0	17	0	1,144	1,144	0	0	0
BB1647738	FARMINGTON	UT		01/09/2026		0	0	90	0	0	90	0	1,763	1,763	0	0	0
BB1647779	DAYTONA BEACH	FL		01/09/2026		0	0	32	0	0	32	0	2,154	2,154	0	0	0
BB1647720	WHITE PLAINS	NY		01/09/2026		0	0	102	0	0	102	0	1,798	1,798	0	0	0
BB1647761	COON RAPIDS	MN		01/09/2026		0	0	16	0	0	16	0	1,099	1,099	0	0	0
BB1647712	WICHITA	KS		01/09/2026		0	0	42	0	0	42	0	738	738	0	0	0
BB1647795	COMMERCE CITY	CO		01/09/2026		0	0	26	0	0	26	0	1,763	1,763	0	0	0
BB1533730	NEW ALBANY	IN		01/09/2026		0	0	(1)	0	0	(1)	0	191	191	0	0	0
BB1533672	AURORA	CO		01/09/2026		0	0	55	0	0	55	0	1,099	1,099	0	0	0
BB1533722	ENTERPRISE	NV		01/09/2026		0	0	8	0	0	8	0	331	331	0	0	0
BB1533706	WAXHAW	NC		01/09/2026		0	0	14	0	0	14	0	613	613	0	0	0
BB1518640	DALE CITY	VA		01/09/2026		0	0	118	0	0	118	0	1,185	1,185	0	0	0
EL8214172	NASHVILLE	TN		01/09/2026		0	0	(18)	0	0	(18)	0	890	890	0	0	0
214094559	EL RENO	OK		01/09/2026		0	0	(572)	0	0	(572)	0	24,956	24,956	0	0	0
213626862	WINTHROP	WA		01/09/2026		0	0	(10)	0	0	(10)	0	1,201	1,201	0	0	0
EL8214198	ATHENS	AL		01/09/2026		0	0	(29)	0	0	(29)	0	857	857	0	0	0
691667302	SCOTTSDALE	AZ		01/09/2026		0	0	(3)	0	0	(3)	0	800	800	0	0	0
214192275	RICHMOND	TX		01/09/2026		0	0	(6)	0	0	(6)	0	842	842	0	0	0

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

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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
191667841	LARGO	FL		01/09/2026		0	0	(26)	0	0	(26)	0	1,574	1,574	0	0	0
214207053	HONESDALE	PA		01/09/2026		0	0	(15)	0	0	(15)	0	656	656	0	0	0
EL6191638	PRAIRIE GROVE	AR		01/09/2026		0	0	(18)	0	0	(18)	0	735	735	0	0	0
EL8214206	GARDENA	CA		01/09/2026		0	0	(8)	0	0	(8)	0	1,840	1,840	0	0	0
214197725	WOODBRIDGE	VA		01/09/2026		0	0	(34)	0	0	(34)	0	930	930	0	0	0
691647898	PUNTA GORDA	FL		01/09/2026		0	0	(31)	0	0	(31)	0	732	732	0	0	0
191641394	OAKLAND	CA		01/09/2026		0	0	6	0	0	6	0	1,843	1,843	0	0	0
EL8214214	RALEIGH	NC		01/09/2026		0	0	(23)	0	0	(23)	0	857	857	0	0	0
214205666	CHARLESTOWN	IN		01/09/2026		0	0	(41)	0	0	(41)	0	898	898	0	0	0
191654412	HOUSTON	TX		01/09/2026		0	0	1	0	0	1	0	1,036	1,036	0	0	0
214213689	LATHROP	CA		01/09/2026		0	0	(18)	0	0	(18)	0	1,849	1,849	0	0	0
213918786	BERLIN	NJ		01/09/2026		0	0	(25)	0	0	(25)	0	773	773	0	0	0
EL8214206	COLLEGE PLACE	WA		01/09/2026		0	0	(78)	0	0	(78)	0	2,930	2,930	0	0	0
214201286	BERKELEY HEIGHTS	NJ		01/09/2026		0	0	9	0	0	9	0	2,153	2,153	0	0	0
214178280	ELLSWORTH	ME		01/09/2026		0	0	(36)	0	0	(36)	0	683	683	0	0	0
214216173	ACTON	MA		01/09/2026		0	0	(20)	0	0	(20)	0	1,395	1,395	0	0	0
EL8214206	CARLSBAD	CA		01/09/2026		0	0	6	0	0	6	0	1,696	1,696	0	0	0
214221613	RIVERSIDE	CA		01/09/2026		0	0	(15)	0	0	(15)	0	1,053	1,053	0	0	0
214220428	FOLSOM	CA		01/09/2026		0	0	570	0	0	570	0	114,096	114,096	0	0	0
214192663	FLOWER MOUND	TX		01/09/2026		0	0	(13)	0	0	(13)	0	881	881	0	0	0
214002544	SUMMERVILLE	SC		01/09/2026		0	0	(32)	0	0	(32)	0	1,312	1,312	0	0	0
EL6191653	HOUSTON	TX		01/09/2026		0	0	(22)	0	0	(22)	0	561	561	0	0	0
213293572	SALTILLO	MS		01/09/2026		0	0	(123)	0	0	(123)	0	2,216	2,216	0	0	0
214218159	KATY	TX		01/09/2026		0	0	20	0	0	20	0	823	823	0	0	0
EL8214206	GARDENA	CA		01/09/2026		0	0	(9)	0	0	(9)	0	1,567	1,567	0	0	0
191644053	HARRISBURG	NC		01/09/2026		0	0	(18)	0	0	(18)	0	904	904	0	0	0
191668020	HARWICH	MA		01/09/2026		0	0	7	0	0	7	0	1,845	1,845	0	0	0
214037799	WESTPORT	MA		01/09/2026		0	0	(16)	0	0	(16)	0	979	979	0	0	0
214219620	UNION PIER	MI		01/09/2026		0	0	(23)	0	0	(23)	0	967	967	0	0	0
020056269	MINNETONKA	MN		01/09/2026		0	0	1	0	0	1	0	367	367	0	0	0
691602924	HAMILTON	NJ		01/09/2026		0	0	(34)	0	0	(34)	0	1,183	1,183	0	0	0
214218168	GEORGETOWN	TX		01/09/2026		0	0	15	0	0	15	0	915	915	0	0	0
214212400	CLEVELAND	TN		01/09/2026		0	0	(12)	0	0	(12)	0	664	664	0	0	0
EL8214206	ORONDO	WA		01/09/2026		0	0	(6)	0	0	(6)	0	1,291	1,291	0	0	0
191514534	NAVARRE	FL		01/09/2026		0	0	(60)	0	0	(60)	0	1,692	1,692	0	0	0
214215353	MINERAL BLUFF	GA		01/09/2026		0	0	(46)	0	0	(46)	0	2,112	2,112	0	0	0
191567814	WESTWOOD	CA		01/09/2026		0	0	(43)	0	0	(43)	0	1,199	1,199	0	0	0
214191132	HENRICO	VA		01/09/2026		0	0	(27)	0	0	(27)	0	758	758	0	0	0
214206914	EDMONDS	WA		01/09/2026		0	0	(26)	0	0	(26)	0	1,410	1,410	0	0	0
214009364	CLARKSTON	GA		01/09/2026		0	0	(22)	0	0	(22)	0	409	409	0	0	0
214221390	MADISON	AL		01/09/2026		0	0	13	0	0	13	0	871	871	0	0	0
213671090	PIGEON FORGE	TN		01/09/2026		0	0	(44)	0	0	(44)	0	1,537	1,537	0	0	0
191609874	HOMESTEAD	FL		01/09/2026		0	0	(28)	0	0	(28)	0	1,054	1,054	0	0	0
191651291	POCONO SUMMIT	PA		01/09/2026		0	0	(21)	0	0	(21)	0	1,420	1,420	0	0	0
213734314	MYRTLE BEACH	SC		01/09/2026		0	0	(30)	0	0	(30)	0	1,195	1,195	0	0	0
214196458	GREAT CACAPON	WV		01/09/2026		0	0	(24)	0	0	(24)	0	533	533	0	0	0
191645177	CASTLE ROCK	CO		01/09/2026		0	0	(20)	0	0	(20)	0	1,709	1,709	0	0	0
214220431	CHICAGO	IL		01/09/2026		0	0	26	0	0	26	0	3,719	3,719	0	0	0
213614454	SHERMAN	TX		01/09/2026		0	0	(28)	0	0	(28)	0	626	626	0	0	0
214215344	ATLANTA	GA		01/09/2026		0	0	(34)	0	0	(34)	0	606	606	0	0	0
213788170	OKLAHOMA CITY	OK		01/09/2026		0	0	(12)	0	0	(12)	0	819	819	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
214196449	HAMILTON	OH		01/09/2026		0	0	(16)	0	0	(16)	0	571	571	0	0	0
191665313	LAWRENCEVILLE	GA		01/09/2026		0	0	4	0	0	4	0	779	779	0	0	0
213883109	WINCHESTER	VA		01/09/2026		0	0	(36)	0	0	(36)	0	781	781	0	0	0
191649921	SEATTLE	WA		01/09/2026		0	0	(13)	0	0	(13)	0	1,776	1,776	0	0	0
214216022	RICHMOND	CA		01/09/2026		0	0	3	0	0	3	0	1,607	1,607	0	0	0
691663279	MARYSVILLE	CA		01/09/2026		0	0	(28)	0	0	(28)	0	843	843	0	0	0
214216148	WEST ROXBURY	MA		01/09/2026		0	0	(45)	0	0	(45)	0	2,120	2,120	0	0	0
214197581	KENNESAW	GA		01/09/2026		0	0	(300)	0	0	(300)	0	21,994	21,994	0	0	0
214114228	PINEVILLE	NC		01/09/2026		0	0	(30)	0	0	(30)	0	774	774	0	0	0
214043899	MIDDLETOWN	DE		01/09/2026		0	0	29	0	0	29	0	1,505	1,505	0	0	0
EL8214131	MAGNA	UT		01/09/2026		0	0	11	0	0	11	0	959	959	0	0	0
214220415	LOS ANGELES	CA		01/09/2026		0	0	28	0	0	28	0	1,851	1,851	0	0	0
214192798	WHEATLAND	MO		01/09/2026		0	0	(207)	0	0	(207)	0	12,963	12,963	0	0	0
213823728	FORT PIERCE	FL		01/09/2026		0	0	(21)	0	0	(21)	0	751	751	0	0	0
020081306	DUBLIN	OH		01/09/2026		0	0	(20)	0	0	(20)	0	481	481	0	0	0
214205208	WORCESTER	MA		01/09/2026		0	0	(35)	0	0	(35)	0	2,159	2,159	0	0	0
214196430	WELCHES	OR		01/09/2026		0	0	15	0	0	15	0	1,971	1,971	0	0	0
191639460	WOODBURY	MN		01/09/2026		0	0	(5)	0	0	(5)	0	724	724	0	0	0
EL8214222	WALDPORT	OR		01/09/2026		0	0	(14)	0	0	(14)	0	963	963	0	0	0
214197610	ARLINGTON	VA		01/09/2026		0	0	(16)	0	0	(16)	0	1,261	1,261	0	0	0
213790312	OMAHA	NE		01/09/2026		0	0	(1)	0	0	(1)	0	1,934	1,934	0	0	0
191630389	BELLINGHAM	WA		01/09/2026		0	0	(16)	0	0	(16)	0	1,580	1,580	0	0	0
213916178	LOMA LINDA	CA		01/09/2026		0	0	2	0	0	2	0	1,146	1,146	0	0	0
214111232	GLEN ALLEN	VA		01/09/2026		0	0	(31)	0	0	(31)	0	3,456	3,456	0	0	0
191643755	GRAND JUNCTION	CO		01/09/2026		0	0	(20)	0	0	(20)	0	872	872	0	0	0
EL6191596	CHATHAM	NJ		01/09/2026		0	0	(21)	0	0	(21)	0	1,714	1,714	0	0	0
191548511	CHESTERFIELD	VA		01/09/2026		0	0	(16)	0	0	(16)	0	779	779	0	0	0
214221481	CHESTERFIELD	VA		01/09/2026		0	0	(19)	0	0	(19)	0	751	751	0	0	0
214197730	POWHATAN	VA		01/09/2026		0	0	(19)	0	0	(19)	0	414	414	0	0	0
214191808	MANCHESTER	CT		01/09/2026		0	0	(23)	0	0	(23)	0	888	888	0	0	0
214220490	SAN ANTONIO	TX		01/09/2026		0	0	(20)	0	0	(20)	0	516	516	0	0	0
214197816	LAS VEGAS	NV		01/09/2026		0	0	(21)	0	0	(21)	0	709	709	0	0	0
213986629	HYATTSVILLE	MD		01/09/2026		0	0	10	0	0	10	0	943	943	0	0	0
213892645	TORRANCE	CA		01/09/2026		0	0	(19)	0	0	(19)	0	1,892	1,892	0	0	0
214192345	BRANSON	MO		01/09/2026		0	0	(25)	0	0	(25)	0	866	866	0	0	0
214196417	BROKEN ARROW	OK		01/09/2026		0	0	(11)	0	0	(11)	0	558	558	0	0	0
191626040	HULL	MA		01/09/2026		0	0	(30)	0	0	(30)	0	1,946	1,946	0	0	0
213294264	LEXINGTON	SC		01/09/2026		0	0	(31)	0	0	(31)	0	671	671	0	0	0
EL8214222	SALINAS	CA		01/09/2026		0	0	(86)	0	0	(86)	0	2,691	2,691	0	0	0
214205703	MORRO BAY	CA		01/09/2026		0	0	(39)	0	0	(39)	0	1,432	1,432	0	0	0
214201879	LAND O LAKES	FL		01/09/2026		0	0	(28)	0	0	(28)	0	538	538	0	0	0
EL8214222	SAN DIEGO	CA		01/09/2026		0	0	(16)	0	0	(16)	0	2,202	2,202	0	0	0
EL8214073	MONTICELLO	KY		01/09/2026		0	0	(40)	0	0	(40)	0	802	802	0	0	0
214204654	BAYTOWN	TX		01/09/2026		0	0	(22)	0	0	(22)	0	603	603	0	0	0
691669928	SEATTLE	WA		01/09/2026		0	0	(52)	0	0	(52)	0	1,522	1,522	0	0	0
213692806	RICHMOND	VA		01/09/2026		0	0	(37)	0	0	(37)	0	1,327	1,327	0	0	0
214216120	PLYMOUTH	MA		01/09/2026		0	0	(27)	0	0	(27)	0	2,449	2,449	0	0	0
213530387	OCEAN ISLE BEACH	NC		01/09/2026		0	0	(23)	0	0	(23)	0	661	661	0	0	0
214161408	KENT	WA		01/09/2026		0	0	5	0	0	5	0	1,510	1,510	0	0	0
213253443	AFTON	OK		01/09/2026		0	0	(25)	0	0	(25)	0	708	708	0	0	0
EL8214198	HARRISONBURG	VA		01/09/2026		0	0	(17)	0	0	(17)	0	791	791	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
EL6191646	CHARLOTTE	NC		01/09/2026		0	0	21	0	0	21	0	3,907	3,907	0	0	0
213758988	SILVERDALE	WA		01/09/2026		0	0	(10)	0	0	(10)	0	917	917	0	0	0
213803931	PIGEON FORGE	TN		01/09/2026		0	0	(20)	0	0	(20)	0	1,231	1,231	0	0	0
191650760	WESTFIELD	IN		01/09/2026		0	0	0	0	0	0	0	915	915	0	0	0
191645893	PINELLAS PARK	FL		01/09/2026		0	0	13	0	0	13	0	780	780	0	0	0
214213017	SHREWSBURY	MA		01/09/2026		0	0	(27)	0	0	(27)	0	987	987	0	0	0
214203888	ALMA	AR		01/09/2026		0	0	(18)	0	0	(18)	0	651	651	0	0	0
213784737	GEORGETOWN	DE		01/09/2026		0	0	(36)	0	0	(36)	0	754	754	0	0	0
691625966	YUBA CITY	CA		01/09/2026		0	0	(39)	0	0	(39)	0	655	655	0	0	0
1915558 19	PALM SPRINGS	CA		01/09/2026		0	0	(9)	0	0	(9)	0	1,843	1,843	0	0	0
214194979	EUFAULA	OK		01/09/2026		0	0	(15)	0	0	(15)	0	681	681	0	0	0
213964891	SANTA BARBARA	CA		01/09/2026		0	0	17	0	0	17	0	2,760	2,760	0	0	0
691627818	LATHROP	CA		01/09/2026		0	0	(18)	0	0	(18)	0	2,862	2,862	0	0	0
213764000	TUCSON	AZ		01/09/2026		0	0	(1,214)	0	0	(1,214)	0	72,083	72,083	0	0	0
213731054	CHEYENNE	WY		01/09/2026		0	0	(11)	0	0	(11)	0	745	745	0	0	0
214219327	SAN PABLO	CA		01/09/2026		0	0	(26)	0	0	(26)	0	1,734	1,734	0	0	0
EL8214198	YOUNGSVILLE	LA		01/09/2026		0	0	(19)	0	0	(19)	0	787	787	0	0	0
EL6191653	RICHMOND	TX		01/09/2026		0	0	(22)	0	0	(22)	0	631	631	0	0	0
191652550	OREM	UT		01/09/2026		0	0	2	0	0	2	0	1,222	1,222	0	0	0
214196425	THE VILLAGES	FL		01/09/2026		0	0	(7)	0	0	(7)	0	1,133	1,133	0	0	0
214194668	BLUE SPRINGS	MO		01/09/2026		0	0	(31)	0	0	(31)	0	1,228	1,228	0	0	0
EL8214222	ANTIOCH	CA		01/09/2026		0	0	(10)	0	0	(10)	0	1,419	1,419	0	0	0
214220514	MIDVALE	UT		01/09/2026		0	0	10	0	0	10	0	1,276	1,276	0	0	0
191597087	HAILEY	ID		01/09/2026		0	0	(48)	0	0	(48)	0	1,952	1,952	0	0	0
213916071	WILMINGTON	NC		01/09/2026		0	0	(19)	0	0	(19)	0	589	589	0	0	0
214196474	N HAVEN	CT		01/09/2026		0	0	(50)	0	0	(50)	0	1,158	1,158	0	0	0
214205628	JOHNSON CITY	TN		01/09/2026		0	0	(28)	0	0	(28)	0	612	612	0	0	0
213705172	MILL SPRING	NC		01/09/2026		0	0	(23)	0	0	(23)	0	601	601	0	0	0
213974107	BASEHOR	KS		01/09/2026		0	0	(25)	0	0	(25)	0	547	547	0	0	0
214102573	BUDA	TX		01/09/2026		0	0	45	0	0	45	0	864	864	0	0	0
213988958	STEPHENSON	VA		01/09/2026		0	0	1	0	0	1	0	992	992	0	0	0
214221344	APEX	NC		01/09/2026		0	0	0	0	0	0	0	1,061	1,061	0	0	0
213550541	GREEN BAY	WI		01/09/2026		0	0	(51)	0	0	(51)	0	1,396	1,396	0	0	0
214216006	FLORENCE	AL		01/09/2026		0	0	(26)	0	0	(26)	0	842	842	0	0	0
214200810	MURRELLS INLET	SC		01/09/2026		0	0	(28)	0	0	(28)	0	556	556	0	0	0
191644439	NORTH LAS VEGAS	NV		01/09/2026		0	0	(39)	0	0	(39)	0	749	749	0	0	0
214217651	GALT	CA		01/09/2026		0	0	(30)	0	0	(30)	0	666	666	0	0	0
214222713	SALINAS	CA		01/09/2026		0	0	(142)	0	0	(142)	0	3,715	3,715	0	0	0
213724349	NAPLES	FL		01/09/2026		0	0	(26)	0	0	(26)	0	1,275	1,275	0	0	0
213968274	TODD	NC		01/09/2026		0	0	5	0	0	5	0	925	925	0	0	0
EL8214206	REDDING	CA		01/09/2026		0	0	(17)	0	0	(17)	0	799	799	0	0	0
214219369	MARTINEZ	CA		01/09/2026		0	0	(18)	0	0	(18)	0	909	909	0	0	0
214196496	BASYE	VA		01/09/2026		0	0	(28)	0	0	(28)	0	862	862	0	0	0
191654147	WOODRUFF	SC		01/09/2026		0	0	(16)	0	0	(16)	0	620	620	0	0	0
214213690	VALENCIA	CA		01/09/2026		0	0	(94)	0	0	(94)	0	15,521	15,521	0	0	0
213725108	WEST UNION	SC		01/09/2026		0	0	(33)	0	0	(33)	0	1,644	1,644	0	0	0
191654955	INDIAN LAND	SC		01/09/2026		0	0	0	0	0	0	0	1,232	1,232	0	0	0
214215979	BALTIMORE	MD		01/09/2026		0	0	(16)	0	0	(16)	0	1,719	1,719	0	0	0
214205615	MUSKEGO	WI		01/09/2026		0	0	(16)	0	0	(16)	0	747	747	0	0	0
214217308	FAYETTEVILLE	GA		01/09/2026		0	0	(14)	0	0	(14)	0	347	347	0	0	0
214205727	MARCO ISLAND	FL		01/09/2026		0	0	(612)	0	0	(612)	0	57,683	57,683	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
214204714	DALE	TX		01/09/2026		0	0	(41)	0	0	(41)	0	1,497	1,497	0	0	0
191644274	REHOBOTH BEACH	DE		01/09/2026		0	0	(42)	0	0	(42)	0	1,468	1,468	0	0	0
191666849	HARTWELL	GA		01/09/2026		0	0	10	0	0	10	0	1,652	1,652	0	0	0
214216161	MEDWAY	MA		01/09/2026		0	0	(30)	0	0	(30)	0	700	700	0	0	0
214193761	SHERMAN OAKS	CA		01/09/2026		0	0	(30)	0	0	(30)	0	2,814	2,814	0	0	0
213694541	FORT LAUDERDALE	FL		01/09/2026		0	0	(230)	0	0	(230)	0	5,231	5,231	0	0	0
213908156	SHELTON	WA		01/09/2026		0	0	(15)	0	0	(15)	0	954	954	0	0	0
019935056	ST AUGUSTINE	FL		01/09/2026		0	0	(35)	0	0	(35)	0	847	847	0	0	0
214221366	APEX	NC		01/09/2026		0	0	(14)	0	0	(14)	0	913	913	0	0	0
EL6191653	DAVIS	CA		01/09/2026		0	0	(21)	0	0	(21)	0	1,889	1,889	0	0	0
213966422	BEND	OR		01/09/2026		0	0	2	0	0	2	0	1,588	1,588	0	0	0
214153625	AUSTIN	TX		01/09/2026		0	0	1	0	0	1	0	975	975	0	0	0
EL8213778	GAINESVILLE	GA		01/09/2026		0	0	(16)	0	0	(16)	0	1,426	1,426	0	0	0
214213677	BLOOMINGDALE	GA		01/09/2026		0	0	0	0	0	0	0	768	768	0	0	0
213704489	HARRISBURG	PA		01/09/2026		0	0	(16)	0	0	(16)	0	718	718	0	0	0
214220170	TUCSON	AZ		01/09/2026		0	0	(28)	0	0	(28)	0	657	657	0	0	0
691585612	NAMPA	ID		01/09/2026		0	0	(33)	0	0	(33)	0	1,131	1,131	0	0	0
691641188	BAKERSFIELD	CA		01/09/2026		0	0	1	0	0	1	0	923	923	0	0	0
191626394	HIGHLANDS	NC		01/09/2026		0	0	(31)	0	0	(31)	0	2,308	2,308	0	0	0
214218312	AUSTIN	TX		01/09/2026		0	0	(16)	0	0	(16)	0	1,327	1,327	0	0	0
213881394	CAPE CORAL	FL		01/09/2026		0	0	61	0	0	61	0	1,810	1,810	0	0	0
214216112	ACTON	MA		01/09/2026		0	0	(20)	0	0	(20)	0	1,395	1,395	0	0	0
214213628	RIVERSIDE	CA		01/09/2026		0	0	(33)	0	0	(33)	0	3,426	3,426	0	0	0
691585604	RENTON	WA		01/09/2026		0	0	(14)	0	0	(14)	0	1,917	1,917	0	0	0
EL8214198	DENHAM SPRINGS	LA		01/09/2026		0	0	(12)	0	0	(12)	0	346	346	0	0	0
213376610	PINE	AZ		01/09/2026		0	0	(19)	0	0	(19)	0	882	882	0	0	0
213916026	WILMINGTON	NC		01/09/2026		0	0	(22)	0	0	(22)	0	617	617	0	0	0
214201936	CAMDENTON	MO		01/09/2026		0	0	(36)	0	0	(36)	0	750	750	0	0	0
EL8213927	MANASSAS	VA		01/09/2026		0	0	(5)	0	0	(5)	0	864	864	0	0	0
214200449	BARTLETT	NH		01/09/2026		0	0	(22)	0	0	(22)	0	1,557	1,557	0	0	0
191649085	KENMORE	WA		01/09/2026		0	0	13	0	0	13	0	1,960	1,960	0	0	0
191645829	CUMMING	GA		01/09/2026		0	0	(73)	0	0	(73)	0	2,632	2,632	0	0	0
191650651	MADERA	CA		01/09/2026		0	0	(3)	0	0	(3)	0	814	814	0	0	0
191589051	PORTLAND	OR		01/09/2026		0	0	(21)	0	0	(21)	0	1,360	1,360	0	0	0
214194707	INNSBROOK	MO		01/09/2026		0	0	(44)	0	0	(44)	0	1,309	1,309	0	0	0
214194027	MARIETTA	GA		01/09/2026		0	0	(15)	0	0	(15)	0	906	906	0	0	0
214194954	OKLAHOMA CITY	OK		01/09/2026		0	0	(22)	0	0	(22)	0	611	611	0	0	0
EL6191653	CLEARWATER	FL		01/09/2026		0	0	(39)	0	0	(39)	0	611	611	0	0	0
213825806	FREEPORT	TX		01/09/2026		0	0	(26)	0	0	(26)	0	786	786	0	0	0
EL6191620	REDWOOD CITY	CA		01/09/2026		0	0	(9)	0	0	(9)	0	3,769	3,769	0	0	0
214220453	ROSLINDALE	MA		01/09/2026		0	0	39	0	0	39	0	2,928	2,928	0	0	0
214197701	WAKE FOREST	NC		01/09/2026		0	0	(12)	0	0	(12)	0	645	645	0	0	0
EL8214206	LIBERTY LAKE	WA		01/09/2026		0	0	(33)	0	0	(33)	0	1,208	1,208	0	0	0
214220926	LEBANON	TN		01/09/2026		0	0	(12)	0	0	(12)	0	653	653	0	0	0
213941779	BROOKSVILLE	FL		01/09/2026		0	0	(30)	0	0	(30)	0	690	690	0	0	0
214217397	TWENTYNINE PALMS	CA		01/09/2026		0	0	(25)	0	0	(25)	0	692	692	0	0	0
214172942	NASHVILLE	TN		01/09/2026		0	0	(18)	0	0	(18)	0	890	890	0	0	0
214209706	PROVO	UT		01/09/2026		0	0	(55)	0	0	(55)	0	1,055	1,055	0	0	0
EL8214198	CLINTON	MD		01/09/2026		0	0	(49)	0	0	(49)	0	2,335	2,335	0	0	0
214135643	DALLAS	TX		01/09/2026		0	0	24	0	0	24	0	1,545	1,545	0	0	0
214094584	WASHINGTON	DC		01/09/2026		0	0	(65)	0	0	(65)	0	3,191	3,191	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
191672190	UPTON	MA		01/09/2026		0	0	(44)	0	0	(44)	0	1,807	1,807	0	0	0
EL6691637	KNOXVILLE	TN		01/09/2026		0	0	(9)	0	0	(9)	0	2,614	2,614	0	0	0
214152200	BOISE	ID		01/09/2026		0	0	17	0	0	17	0	941	941	0	0	0
191635484	SPOKANE	WA		01/09/2026		0	0	(15)	0	0	(15)	0	1,086	1,086	0	0	0
691648751	STOCKTON	CA		01/09/2026		0	0	(23)	0	0	(23)	0	1,076	1,076	0	0	0
214197570	TYLER	TX		01/09/2026		0	0	(1)	0	0	(1)	0	1,490	1,490	0	0	0
214091275	NEWARK	DE		01/09/2026		0	0	(53)	0	0	(53)	0	1,075	1,075	0	0	0
214212972	DAVENPORT	FL		01/09/2026		0	0	(29)	0	0	(29)	0	553	553	0	0	0
214220885	HUNTINGTON PARK	CA		01/09/2026		0	0	(42)	0	0	(42)	0	1,089	1,089	0	0	0
213806141	SEVIERVILLE	TN		01/09/2026		0	0	(53)	0	0	(53)	0	991	991	0	0	0
214213631	MINNEOLA	FL		01/09/2026		0	0	(20)	0	0	(20)	0	921	921	0	0	0
214221003	PALM DESERT	CA		01/09/2026		0	0	(22)	0	0	(22)	0	1,609	1,609	0	0	0
EL6191646	MANTECA	CA		01/09/2026		0	0	5	0	0	5	0	1,347	1,347	0	0	0
214220466	SAN DIEGO	CA		01/09/2026		0	0	(10)	0	0	(10)	0	2,324	2,324	0	0	0
191633093	PARK CITY	UT		01/09/2026		0	0	8	0	0	8	0	23,317	23,317	0	0	0
214030189	BENNINGTON	NE		01/09/2026		0	0	(28)	0	0	(28)	0	788	788	0	0	0
213841333	KANSAS CITY	KS		01/09/2026		0	0	(33)	0	0	(33)	0	698	698	0	0	0
EL8214214	HALLOWELL	ME		01/09/2026		0	0	(24)	0	0	(24)	0	671	671	0	0	0
214209345	CANTON	MI		01/09/2026		0	0	(20)	0	0	(20)	0	762	762	0	0	0
EL8214214	PITTSBURGH	PA		01/09/2026		0	0	(13)	0	0	(13)	0	810	810	0	0	0
213702843	PORT SAINT JOE	FL		01/09/2026		0	0	(28)	0	0	(28)	0	693	693	0	0	0
214215180	PITTSBURGH	PA		01/09/2026		0	0	(22)	0	0	(22)	0	852	852	0	0	0
214095683	MURPHY	NC		01/09/2026		0	0	(41)	0	0	(41)	0	735	735	0	0	0
213907569	LAS VEGAS	NV		01/09/2026		0	0	(19)	0	0	(19)	0	818	818	0	0	0
214220359	RANCHO CUCAMONGA	CA		01/09/2026		0	0	(26)	0	0	(26)	0	849	849	0	0	0
191677932	TEMPE	AZ		01/09/2026		0	0	(19)	0	0	(19)	0	2,675	2,675	0	0	0
213686194	DAWSONVILLE	GA		01/09/2026		0	0	(25)	0	0	(25)	0	766	766	0	0	0
214200832	CHANTILLY	VA		01/09/2026		0	0	(44)	0	0	(44)	0	1,390	1,390	0	0	0
214200265	SPOKANE	WA		01/09/2026		0	0	(2)	0	0	(2)	0	932	932	0	0	0
213516336	BOISE	ID		01/09/2026		0	0	(10)	0	0	(10)	0	807	807	0	0	0
214170326	LEBANON	IN		01/09/2026		0	0	(21)	0	0	(21)	0	400	400	0	0	0
213611287	OMAHA	NE		01/09/2026		0	0	(9)	0	0	(9)	0	704	704	0	0	0
214200463	FRESNO	CA		01/09/2026		0	0	(61)	0	0	(61)	0	1,304	1,304	0	0	0
214216185	PLYMOUTH	MA		01/09/2026		0	0	(20)	0	0	(20)	0	2,201	2,201	0	0	0
191630863	PLYMOUTH	MA		01/09/2026		0	0	(17)	0	0	(17)	0	1,234	1,234	0	0	0
214220489	WINDSOR MILL	MD		01/09/2026		0	0	(16)	0	0	(16)	0	1,893	1,893	0	0	0
191662346	LAKEWOOD	CO		01/09/2026		0	0	(28)	0	0	(28)	0	620	620	0	0	0
214204958	OLDSMAR	FL		01/09/2026		0	0	(15)	0	0	(15)	0	1,747	1,747	0	0	0
EL8214057	FORT MYERS	FL		01/09/2026		0	0	(16)	0	0	(16)	0	805	805	0	0	0
214196463	STANLEY	VA		01/09/2026		0	0	(104)	0	0	(104)	0	4,288	4,288	0	0	0
214220156	DENVER	CO		01/09/2026		0	0	0	0	0	0	0	1,182	1,182	0	0	0
BB1637549	MCKINNEY	TX		01/15/2026		0	0	64	0	0	64	0	2,666	2,666	0	0	0
BB1637481	SOUTH EASTON	MA		01/15/2026		0	0	29	0	0	29	0	1,095	1,095	0	0	0
BB1637507	DESERT HOT SPRINGS	CA		01/15/2026		0	0	36	0	0	36	0	1,869	1,869	0	0	0
BB1637556	EUGENE	OR		01/15/2026		0	0	44	0	0	44	0	1,781	1,781	0	0	0
BB1637515	RANCHO CORDOVA	CA		01/15/2026		0	0	(116)	0	0	(116)	0	7,725	7,725	0	0	0
BB1637499	HYATTSVILLE	MD		01/15/2026		0	0	51	0	0	51	0	1,732	1,732	0	0	0
BB1637523	SNELLVILLE	GA		01/15/2026		0	0	4	0	0	4	0	287	287	0	0	0
BB1637572	KINGMAN	AZ		01/15/2026		0	0	38	0	0	38	0	978	978	0	0	0
BB1637531	PLAINFIELD	IL		01/15/2026		0	0	19	0	0	19	0	991	991	0	0	0
516521838	BROOKLYN	NY		01/14/2026		0	0	(28)	0	0	(28)	0	1,450	1,450	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
516296761	JERSEY CITY	NJ		01/14/2026		0	0	(34)	0	0	(34)	0	1,060	1,060	0	0	0
516129392	FREEPORT	NY		01/14/2026		0	0	(43)	0	0	(43)	0	1,842	1,842	0	0	0
516457868	BAY SHORE	NY		01/14/2026		0	0	(29)	0	0	(29)	0	1,029	1,029	0	0	0
516372992	TOMS RIVER	NJ		01/14/2026		0	0	(37)	0	0	(37)	0	761	761	0	0	0
516347200	TOMS RIVER	NJ		01/14/2026		0	0	(31)	0	0	(31)	0	572	572	0	0	0
516524253	PATERSON	NJ		01/14/2026		0	0	(31)	0	0	(31)	0	660	660	0	0	0
516336138	NETCONG	NJ		01/14/2026		0	0	(28)	0	0	(28)	0	613	613	0	0	0
516306941	BEACHWOOD	NJ		01/14/2026		0	0	(36)	0	0	(36)	0	1,070	1,070	0	0	0
516308210	MANALAPAN	NJ		01/14/2026		0	0	(18)	0	0	(18)	0	677	677	0	0	0
516238516	SEASIDE HEIGHTS	NJ		01/14/2026		0	0	(26)	0	0	(26)	0	719	719	0	0	0
516115664	NEWARK	NJ		01/14/2026		0	0	(30)	0	0	(30)	0	671	671	0	0	0
516348612	LYNDHURST	NJ		01/14/2026		0	0	(33)	0	0	(33)	0	874	874	0	0	0
516338159	NEWARK	NJ		01/14/2026		0	0	(22)	0	0	(22)	0	967	967	0	0	0
516091782	METUCHEN	NJ		01/14/2026		0	0	(21)	0	0	(21)	0	397	397	0	0	0
516392610	HARDYSTON	NJ		01/14/2026		0	0	(13,704)	0	0	(13,704)	0	350,673	350,673	0	0	0
516449071	HACKENSACK	NJ		01/14/2026		0	0	(24)	0	0	(24)	0	765	765	0	0	0
516357092	EAST BRUNSWICK	NJ		01/14/2026		0	0	(28)	0	0	(28)	0	548	548	0	0	0
516281565	SEASIDE PARK	NJ		01/14/2026		0	0	(44)	0	0	(44)	0	1,320	1,320	0	0	0
516441631	KINGS PARK	NY		01/14/2026		0	0	(25)	0	0	(25)	0	990	990	0	0	0
516578481	LINDEN	NJ		01/14/2026		0	0	(21)	0	0	(21)	0	728	728	0	0	0
516481561	HEWITT	NJ		01/14/2026		0	0	(22)	0	0	(22)	0	685	685	0	0	0
516267069	HOWELL	NJ		01/14/2026		0	0	(29)	0	0	(29)	0	722	722	0	0	0
516276862	KEASBEY	NJ		01/14/2026		0	0	(59)	0	0	(59)	0	1,126	1,126	0	0	0
516356185	ELIZABETH	NJ		01/14/2026		0	0	(5)	0	0	(5)	0	1,342	1,342	0	0	0
516357886	SEASIDE PARK	NJ		01/14/2026		0	0	(26)	0	0	(26)	0	518	518	0	0	0
BB1667157	ROCHESTER	NY		01/20/2026		0	0	8	0	0	8	0	307	307	0	0	0
BB1615107	BRIGHTON	CO		01/20/2026		0	0	1,123	0	0	1,123	0	5,684	5,684	0	0	0
BB1667124	PORT CHESTER	NY		01/20/2026		0	0	124	0	0	124	0	2,225	2,225	0	0	0
214462336	CAROLINA BEACH	NC		01/20/2026		0	0	(14)	0	0	(14)	0	1,261	1,261	0	0	0
191690287	WILLOW SPRINGS	NC		01/20/2026		0	0	(11)	0	0	(11)	0	678	678	0	0	0
214464147	LEHIGH	FL		01/20/2026		0	0	(22)	0	0	(22)	0	607	607	0	0	0
214370702	BALTIMORE	MD		01/20/2026		0	0	(26)	0	0	(26)	0	2,055	2,055	0	0	0
214468995	ALBUQUERQUE	NM		01/20/2026		0	0	(29)	0	0	(29)	0	559	559	0	0	0
214428625	KELLER	TX		01/20/2026		0	0	(24)	0	0	(24)	0	692	692	0	0	0
691664644	LAND O LAKES	WI		01/20/2026		0	0	(33)	0	0	(33)	0	1,398	1,398	0	0	0
EL8214313	CHANDLER	AZ		01/20/2026		0	0	(1)	0	0	(1)	0	1,095	1,095	0	0	0
214421395	WEEKI WACHEE	FL		01/20/2026		0	0	(15)	0	0	(15)	0	425	425	0	0	0
213783251	SARASOTA	FL		01/20/2026		0	0	(26)	0	0	(26)	0	818	818	0	0	0
214431568	RICHFIELD	MN		01/20/2026		0	0	(25)	0	0	(25)	0	716	716	0	0	0
214424334	BAILEY	CO		01/20/2026		0	0	4	0	0	4	0	1,756	1,756	0	0	0
191696005	BANCO	VA		01/20/2026		0	0	5	0	0	5	0	996	996	0	0	0
214469842	CELINA	TX		01/20/2026		0	0	28	0	0	28	0	2,502	2,502	0	0	0
214455673	HOUSTON	TX		01/20/2026		0	0	(6)	0	0	(6)	0	1,086	1,086	0	0	0
214418403	MYRTLE BEACH	SC		01/20/2026		0	0	(25)	0	0	(25)	0	1,463	1,463	0	0	0
214469629	FAYETTEVILLE	AR		01/20/2026		0	0	(8)	0	0	(8)	0	729	729	0	0	0
214087713	DOYLESTOWN	PA		01/20/2026		0	0	(25)	0	0	(25)	0	1,523	1,523	0	0	0
214647129	PHOENIX	AZ		01/20/2026		0	0	(24)	0	0	(24)	0	891	891	0	0	0
191666294	EDISON	NJ		01/20/2026		0	0	3	0	0	3	0	1,084	1,084	0	0	0
214326926	CENTERTON	AR		01/20/2026		0	0	0	0	0	0	0	786	786	0	0	0
191672417	CEDAR KNOLLS	NJ		01/20/2026		0	0	4	0	0	4	0	981	981	0	0	0
214092008	CARNELIAN BAY	CA		01/20/2026		0	0	(58)	0	0	(58)	0	1,564	1,564	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
214471117	LEANDER	TX		01/20/2026		0	0	(48)	0	0	(48)	0	3,318	3,318	0	0	0
214189430	BUMPASS	VA		01/20/2026		0	0	121	0	0	121	0	2,441	2,441	0	0	0
214447936	LEADVILLE	CO		01/20/2026		0	0	(17)	0	0	(17)	0	737	737	0	0	0
214327506	BENTONVILLE	AR		01/20/2026		0	0	1	0	0	1	0	834	834	0	0	0
214429753	KISSIMMEE	FL		01/20/2026		0	0	(21)	0	0	(21)	0	1,566	1,566	0	0	0
214419063	AUGUSTA	GA		01/20/2026		0	0	(10)	0	0	(10)	0	585	585	0	0	0
214469276	WAYNESVILLE	NC		01/20/2026		0	0	9	0	0	9	0	1,065	1,065	0	0	0
214467933	SAN DIEGO	CA		01/20/2026		0	0	(14)	0	0	(14)	0	1,301	1,301	0	0	0
214426747	SMYRNA	TN		01/20/2026		0	0	1	0	0	1	0	955	955	0	0	0
214258434	TALLAHASSEE	FL		01/20/2026		0	0	(24)	0	0	(24)	0	738	738	0	0	0
EL8214131	MONTEAGLE	TN		01/20/2026		0	0	(7)	0	0	(7)	0	17,422	17,422	0	0	0
214470908	CAPE CORAL	FL		01/20/2026		0	0	(31)	0	0	(31)	0	620	620	0	0	0
214456043	BRADENTON	FL		01/20/2026		0	0	(28)	0	0	(28)	0	713	713	0	0	0
214471255	BRANDYWINE	MD		01/20/2026		0	0	12	0	0	12	0	1,003	1,003	0	0	0
213916881	TARZANA	CA		01/20/2026		0	0	(27)	0	0	(27)	0	762	762	0	0	0
214466510	MURPHY	NC		01/20/2026		0	0	(48)	0	0	(48)	0	885	885	0	0	0
EL8214081	LAVON	TX		01/20/2026		0	0	(43)	0	0	(43)	0	1,614	1,614	0	0	0
214398483	BAKERSFIELD	CA		01/20/2026		0	0	(6)	0	0	(6)	0	547	547	0	0	0
214473953	SALINAS	CA		01/20/2026		0	0	(14)	0	0	(14)	0	1,912	1,912	0	0	0
EL8214024	NASHVILLE	TN		01/20/2026		0	0	2	0	0	2	0	1,025	1,025	0	0	0
691635696	OCEANSIDE	CA		01/20/2026		0	0	9	0	0	9	0	1,604	1,604	0	0	0
214069923	STONE LAKE	WI		01/20/2026		0	0	(54)	0	0	(54)	0	3,407	3,407	0	0	0
214470051	EDGEWATER	FL		01/20/2026		0	0	17	0	0	17	0	2,419	2,419	0	0	0
214470350	HOUSTON	TX		01/20/2026		0	0	19	0	0	19	0	1,251	1,251	0	0	0
213722263	ELDON	MO		01/20/2026		0	0	(38)	0	0	(38)	0	1,510	1,510	0	0	0
EL6191679	QUECHEE	VT		01/20/2026		0	0	(41)	0	0	(41)	0	2,557	2,557	0	0	0
213654808	LAWRENCEVILLE	NJ		01/20/2026		0	0	(25)	0	0	(25)	0	1,671	1,671	0	0	0
191709280	MIDVALE	UT		01/20/2026		0	0	5	0	0	5	0	1,503	1,503	0	0	0
191699162	PINE GROVE	CA		01/20/2026		0	0	4	0	0	4	0	1,601	1,601	0	0	0
214473944	SEASIDE	CA		01/20/2026		0	0	(50)	0	0	(50)	0	3,213	3,213	0	0	0
214444376	EGG HARBOR CITY	NJ		01/20/2026		0	0	(21)	0	0	(21)	0	668	668	0	0	0
691668141	MANTECA	CA		01/20/2026		0	0	(19)	0	0	(19)	0	1,228	1,228	0	0	0
214423889	LAS VEGAS	NV		01/20/2026		0	0	4	0	0	4	0	1,203	1,203	0	0	0
214429744	IRVINE	CA		01/20/2026		0	0	(21)	0	0	(21)	0	2,622	2,622	0	0	0
214147922	SHARPSBURG	GA		01/20/2026		0	0	(12)	0	0	(12)	0	883	883	0	0	0
214427738	CHANDLER	AZ		01/20/2026		0	0	(3)	0	0	(3)	0	1,149	1,149	0	0	0
019517736	HICKORY	NC		01/20/2026		0	0	(88)	0	0	(88)	0	1,858	1,858	0	0	0
214418747	BRUNSWICK	MD		01/20/2026		0	0	(31)	0	0	(31)	0	1,004	1,004	0	0	0
191700484	DAWSONVILLE	GA		01/20/2026		0	0	(52)	0	0	(52)	0	2,854	2,854	0	0	0
191677872	CRANE HILL	AL		01/20/2026		0	0	4	0	0	4	0	914	914	0	0	0
214468856	ATLANTA	GA		01/20/2026		0	0	(23)	0	0	(23)	0	606	606	0	0	0
214473467	MANCHESTER	VT		01/20/2026		0	0	(9)	0	0	(9)	0	1,051	1,051	0	0	0
214419907	LINCOLN	NH		01/20/2026		0	0	(26)	0	0	(26)	0	887	887	0	0	0
214423762	RICHMOND	VA		01/20/2026		0	0	(10)	0	0	(10)	0	731	731	0	0	0
214643840	LARGO	FL		01/20/2026		0	0	(8)	0	0	(8)	0	975	975	0	0	0
191669434	BALLSTON SPA	NY		01/20/2026		0	0	(23)	0	0	(23)	0	597	597	0	0	0
213894240	IOWA CITY	IA		01/20/2026		0	0	(17)	0	0	(17)	0	1,691	1,691	0	0	0
214471442	MOORE	SC		01/20/2026		0	0	(32)	0	0	(32)	0	611	611	0	0	0
213971978	EVERETT	WA		01/20/2026		0	0	10	0	0	10	0	1,541	1,541	0	0	0
214008872	JACKSON	CA		01/20/2026		0	0	(17)	0	0	(17)	0	725	725	0	0	0
213834224	LAWRENCEVILLE	GA		01/20/2026		0	0	(29)	0	0	(29)	0	559	559	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
214465332	HENDERSONVILLE	NC		01/20/2026		0	0	(8)	0	0	(8)	0	893	893	0	0	0
020220514	WESLEY CHAPEL	FL		01/20/2026		0	0	(21)	0	0	(21)	0	515	515	0	0	0
214449560	DENTON	TX		01/20/2026		0	0	(4)	0	0	(4)	0	711	711	0	0	0
213980077	HURRICANE	UT		01/20/2026		0	0	(23)	0	0	(23)	0	873	873	0	0	0
214458823	TUCSON	AZ		01/20/2026		0	0	(22)	0	0	(22)	0	969	969	0	0	0
214428630	BRIDGTON	ME		01/20/2026		0	0	(25)	0	0	(25)	0	760	760	0	0	0
191682078	LITTLE ELM	TX		01/20/2026		0	0	(4)	0	0	(4)	0	807	807	0	0	0
214270741	PROVIDENCE	RI		01/20/2026		0	0	(17)	0	0	(17)	0	2,962	2,962	0	0	0
214421351	RICE	MN		01/20/2026		0	0	(16)	0	0	(16)	0	819	819	0	0	0
EL8214461	SAN DIEGO	CA		01/20/2026		0	0	(29)	0	0	(29)	0	1,741	1,741	0	0	0
EL6191703	MANASSAS	VA		01/20/2026		0	0	(8)	0	0	(8)	0	960	960	0	0	0
214150109	NEPTUNE BEACH	FL		01/20/2026		0	0	3	0	0	3	0	1,451	1,451	0	0	0
214074952	BOONE	NC		01/20/2026		0	0	(23)	0	0	(23)	0	1,252	1,252	0	0	0
214364402	MURFREESBORO	TN		01/20/2026		0	0	3	0	0	3	0	939	939	0	0	0
191702718	SAN DIEGO	CA		01/20/2026		0	0	14	0	0	14	0	1,900	1,900	0	0	0
191684863	HILO	HI		01/20/2026		0	0	(20)	0	0	(20)	0	1,521	1,521	0	0	0
191678263	SAINT PETERSBURG	FL		01/20/2026		0	0	(11)	0	0	(11)	0	1,149	1,149	0	0	0
191710551	LAFAYETTE	CO		01/20/2026		0	0	7	0	0	7	0	1,456	1,456	0	0	0
213963186	SELBYVILLE	DE		01/20/2026		0	0	(70)	0	0	(70)	0	4,693	4,693	0	0	0
214444197	DEVON	PA		01/20/2026		0	0	(17)	0	0	(17)	0	727	727	0	0	0
214429766	FRESNO	CA		01/20/2026		0	0	13	0	0	13	0	2,425	2,425	0	0	0
214428523	MOUNT PLEASANT	UT		01/20/2026		0	0	17	0	0	17	0	2,390	2,390	0	0	0
213994456	LAKE OZARK	MO		01/20/2026		0	0	(45)	0	0	(45)	0	1,019	1,019	0	0	0
191700155	BAYFIELD	CO		01/20/2026		0	0	7	0	0	7	0	1,923	1,923	0	0	0
191714543	BOISE	ID		01/20/2026		0	0	(68)	0	0	(68)	0	1,469	1,469	0	0	0
214108779	DESOTO	TX		01/20/2026		0	0	(19)	0	0	(19)	0	675	675	0	0	0
214464183	LAKELAND	FL		01/20/2026		0	0	(28)	0	0	(28)	0	548	548	0	0	0
214625753	WILMINGTON	NC		01/20/2026		0	0	(30)	0	0	(30)	0	982	982	0	0	0
213979680	KEYSTONE HEIGHTS	FL		01/20/2026		0	0	(21)	0	0	(21)	0	602	602	0	0	0
214473157	INDIAN RIVER	MI		01/20/2026		0	0	(186)	0	0	(186)	0	11,797	11,797	0	0	0
191720454	RACINE	WI		01/20/2026		0	0	(88)	0	0	(88)	0	1,767	1,767	0	0	0
214092606	TREASURE ISLAND	FL		01/20/2026		0	0	(195)	0	0	(195)	0	37,357	37,357	0	0	0
191666668	PERU	VT		01/20/2026		0	0	0	0	0	0	0	1,042	1,042	0	0	0
214455128	BIRMINGHAM	MI		01/20/2026		0	0	(8)	0	0	(8)	0	1,641	1,641	0	0	0
191702370	TAMPA	FL		01/20/2026		0	0	(16)	0	0	(16)	0	809	809	0	0	0
214452343	PALMETTO	FL		01/20/2026		0	0	21	0	0	21	0	932	932	0	0	0
691691640	BIRMINGHAM	MI		01/20/2026		0	0	(17)	0	0	(17)	0	921	921	0	0	0
214465498	GIBSONVILLE	NC		01/20/2026		0	0	(20)	0	0	(20)	0	653	653	0	0	0
214469524	FAYETTEVILLE	AR		01/20/2026		0	0	(8)	0	0	(8)	0	800	800	0	0	0
214327396	JACKSON	GA		01/20/2026		0	0	(113)	0	0	(113)	0	3,255	3,255	0	0	0
214471068	FORT WORTH	TX		01/20/2026		0	0	9	0	0	9	0	831	831	0	0	0
214456113	LARGO	FL		01/20/2026		0	0	(3,382)	0	0	(3,382)	0	64,037	64,037	0	0	0
214070471	MIDLOTHIAN	VA		01/20/2026		0	0	(24)	0	0	(24)	0	756	756	0	0	0
191704969	CAMARILLO	CA		01/20/2026		0	0	(35)	0	0	(35)	0	2,891	2,891	0	0	0
191655945	KAUNAKAKAI	HI		01/20/2026		0	0	6	0	0	6	0	943	943	0	0	0
214452293	MANTECA	CA		01/20/2026		0	0	25	0	0	25	0	1,614	1,614	0	0	0
214471783	LATHROP	CA		01/20/2026		0	0	(50)	0	0	(50)	0	954	954	0	0	0
214071530	DAVENPORT	FL		01/20/2026		0	0	(6)	0	0	(6)	0	1,243	1,243	0	0	0
214467965	DRAPER	UT		01/20/2026		0	0	(17)	0	0	(17)	0	1,099	1,099	0	0	0
214419867	COLUMBUS	OH		01/20/2026		0	0	(8)	0	0	(8)	0	1,280	1,280	0	0	0
214336924	OCEAN PINES	MD		01/20/2026		0	0	(1)	0	0	(1)	0	911	911	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
214031515	GAITHERSBURG	MD		01/20/2026		0	0	(5)	0	0	(5)	0	973	973	0	0	0
214465246	PALATINE	IL		01/20/2026		0	0	(30)	0	0	(30)	0	630	630	0	0	0
214181797	PASO ROBLES	CA		01/20/2026		0	0	(49)	0	0	(49)	0	2,420	2,420	0	0	0
214451451	HICKORY	NC		01/20/2026		0	0	(18)	0	0	(18)	0	1,096	1,096	0	0	0
214447566	SNELLVILLE	GA		01/20/2026		0	0	(9)	0	0	(9)	0	842	842	0	0	0
214470014	LEXINGTON	VA		01/20/2026		0	0	7	0	0	7	0	1,087	1,087	0	0	0
214092591	MONUMENT	CO		01/20/2026		0	0	(32)	0	0	(32)	0	1,086	1,086	0	0	0
214266857	WARREN	VT		01/20/2026		0	0	(27)	0	0	(27)	0	854	854	0	0	0
214449552	GRAND JUNCTION	CO		01/20/2026		0	0	(18)	0	0	(18)	0	846	846	0	0	0
214177908	COLLEGEVILLE	PA		01/20/2026		0	0	1	0	0	1	0	820	820	0	0	0
214471045	PORT WENTWORTH	GA		01/20/2026		0	0	23	0	0	23	0	1,001	1,001	0	0	0
214470144	MERCED	CA		01/20/2026		0	0	22	0	0	22	0	664	664	0	0	0
691700797	FLAGSTAFF	AZ		01/20/2026		0	0	(2)	0	0	(2)	0	2,223	2,223	0	0	0
691690793	KNOXVILLE	TN		01/20/2026		0	0	(14)	0	0	(14)	0	393	393	0	0	0
191692582	LOVELAND	CO		01/20/2026		0	0	(17)	0	0	(17)	0	1,196	1,196	0	0	0
191709307	DECATUR	TX		01/20/2026		0	0	5	0	0	5	0	581	581	0	0	0
191583513	LAWNDALE	CA		01/20/2026		0	0	9	0	0	9	0	1,812	1,812	0	0	0
214382357	KIRKLAND	WA		01/20/2026		0	0	(1)	0	0	(1)	0	1,189	1,189	0	0	0
214430022	ROTONDA WEST	FL		01/20/2026		0	0	(33)	0	0	(33)	0	1,271	1,271	0	0	0
214463547	EDGERTON	WI		01/20/2026		0	0	(25)	0	0	(25)	0	612	612	0	0	0
191689500	CYPRESS	TX		01/20/2026		0	0	(10)	0	0	(10)	0	665	665	0	0	0
EL8214420	CARY	NC		01/20/2026		0	0	(11)	0	0	(11)	0	815	815	0	0	0
213812980	SPRINGFIELD	MO		01/20/2026		0	0	(23)	0	0	(23)	0	625	625	0	0	0
191717082	EUREKA	MT		01/20/2026		0	0	3	0	0	3	0	2,180	2,180	0	0	0
213978134	SYLVA	NC		01/20/2026		0	0	(17)	0	0	(17)	0	585	585	0	0	0
214447488	VENICE	FL		01/20/2026		0	0	3	0	0	3	0	1,030	1,030	0	0	0
214456795	ALGONQUIN	IL		01/20/2026		0	0	(28)	0	0	(28)	0	1,526	1,526	0	0	0
214418196	WETUMPKA	AL		01/20/2026		0	0	(17)	0	0	(17)	0	696	696	0	0	0
214449067	SARATOGA SPRINGS	UT		01/20/2026		0	0	(82)	0	0	(82)	0	6,029	6,029	0	0	0
191706035	EVERETT	MA		01/20/2026		0	0	(304)	0	0	(304)	0	37,972	37,972	0	0	0
EL6191679	WEST DES MOINES	IA		01/20/2026		0	0	(81)	0	0	(81)	0	16,301	16,301	0	0	0
214469796	OCEAN SPRINGS	MS		01/20/2026		0	0	18	0	0	18	0	818	818	0	0	0
214470526	APISON	TN		01/20/2026		0	0	16	0	0	16	0	1,858	1,858	0	0	0
214028726	SURF CITY	NC		01/20/2026		0	0	11	0	0	11	0	1,094	1,094	0	0	0
214452450	SARASOTA	FL		01/20/2026		0	0	45	0	0	45	0	1,769	1,769	0	0	0
213971880	MURFREESBORO	TN		01/20/2026		0	0	(33)	0	0	(33)	0	899	899	0	0	0
213912169	GROVE	OK		01/20/2026		0	0	(26)	0	0	(26)	0	496	496	0	0	0
191697225	TOBYHANNA	PA		01/20/2026		0	0	(30)	0	0	(30)	0	573	573	0	0	0
214463935	MESA	AZ		01/20/2026		0	0	(22)	0	0	(22)	0	1,585	1,585	0	0	0
214445548	BULLHEAD CITY	AZ		01/20/2026		0	0	(5)	0	0	(5)	0	779	779	0	0	0
214457674	ONEONTA	AL		01/20/2026		0	0	(31)	0	0	(31)	0	1,838	1,838	0	0	0
191705919	GRANTS PASS	OR		01/20/2026		0	0	(47)	0	0	(47)	0	2,398	2,398	0	0	0
214417763	LATHROP	CA		01/20/2026		0	0	73	0	0	73	0	1,734	1,734	0	0	0
214452335	SURPRISE	AZ		01/20/2026		0	0	5	0	0	5	0	888	888	0	0	0
214165590	BELLA VISTA	AR		01/20/2026		0	0	(11)	0	0	(11)	0	705	705	0	0	0
214142336	MILWAUKEE	WI		01/20/2026		0	0	(28)	0	0	(28)	0	830	830	0	0	0
214470080	SPRINGFIELD	OR		01/20/2026		0	0	(12)	0	0	(12)	0	936	936	0	0	0
191668099	BERMUDA DUNES	CA		01/20/2026		0	0	(13)	0	0	(13)	0	1,283	1,283	0	0	0
191694290	CHARLOTTE	NC		01/20/2026		0	0	(14)	0	0	(14)	0	740	740	0	0	0
EL8214420	SOMERTON	AZ		01/20/2026		0	0	(15)	0	0	(15)	0	706	706	0	0	0
214470222	NEW BERN	NC		01/20/2026		0	0	6	0	0	6	0	594	594	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
213655029	WEST WINDSOR	VT		01/20/2026		0	0	(89)	0	0	(89)	0	6,000	6,000	0	0	0
214421821	SEVERN	MD		01/20/2026		0	0	(24)	0	0	(24)	0	894	894	0	0	0
214457170	STATESVILLE	NC		01/20/2026		0	0	(4)	0	0	(4)	0	711	711	0	0	0
214429715	KIRKLAND	WA		01/20/2026		0	0	18	0	0	18	0	2,260	2,260	0	0	0
191655057	LITTLETON	CO		01/20/2026		0	0	160	0	0	160	0	2,602	2,602	0	0	0
191716440	MIAMI	FL		01/20/2026		0	0	(27)	0	0	(27)	0	1,987	1,987	0	0	0
214457108	FRESNO	CA		01/20/2026		0	0	(14)	0	0	(14)	0	1,339	1,339	0	0	0
214418544	LOUISVILLE	KY		01/20/2026		0	0	(23)	0	0	(23)	0	528	528	0	0	0
214448780	TOMBALL	TX		01/20/2026		0	0	(73)	0	0	(73)	0	3,249	3,249	0	0	0
214470482	WINCHESTER	VA		01/20/2026		0	0	12	0	0	12	0	981	981	0	0	0
214423756	GLEN ALLEN	VA		01/20/2026		0	0	(10)	0	0	(10)	0	735	735	0	0	0
214430915	PEORIA	AZ		01/20/2026		0	0	(4,109)	0	0	(4,109)	0	353,136	353,136	0	0	0
EL8214057	LAS VEGAS	NV		01/20/2026		0	0	(19)	0	0	(19)	0	876	876	0	0	0
214419677	DAHLONEGA	GA		01/20/2026		0	0	16	0	0	16	0	2,342	2,342	0	0	0
214457135	CLOVIS	CA		01/20/2026		0	0	(16)	0	0	(16)	0	811	811	0	0	0
214455189	KATY	TX		01/20/2026		0	0	(12)	0	0	(12)	0	713	713	0	0	0
214464978	OCEAN CITY	MD		01/20/2026		0	0	(34)	0	0	(34)	0	795	795	0	0	0
214449864	EDMOND	OK		01/20/2026		0	0	(11)	0	0	(11)	0	640	640	0	0	0
214452182	AVONDALE	AZ		01/20/2026		0	0	(32)	0	0	(32)	0	894	894	0	0	0
214452362	SACRAMENTO	CA		01/20/2026		0	0	44	0	0	44	0	1,580	1,580	0	0	0
214418936	EVERGREEN	CO		01/20/2026		0	0	(21)	0	0	(21)	0	999	999	0	0	0
191693629	HARDY	VA		01/20/2026		0	0	(9)	0	0	(9)	0	769	769	0	0	0
191689653	ZIONSVILLE	IN		01/20/2026		0	0	(3)	0	0	(3)	0	1,202	1,202	0	0	0
214447286	WAUKESHA	WI		01/20/2026		0	0	(13)	0	0	(13)	0	846	846	0	0	0
214042065	NAPERVILLE	IL		01/20/2026		0	0	(1)	0	0	(1)	0	1,131	1,131	0	0	0
214443867	SCOTTSDALE	AZ		01/20/2026		0	0	(20)	0	0	(20)	0	601	601	0	0	0
691717792	PACIFICA	CA		01/20/2026		0	0	(45)	0	0	(45)	0	4,330	4,330	0	0	0
214451371	BRADENTON	FL		01/20/2026		0	0	4	0	0	4	0	1,386	1,386	0	0	0
214107591	SAINT HELENA ISLAND	SC		01/20/2026		0	0	(16)	0	0	(16)	0	1,950	1,950	0	0	0
213995738	PHILADELPHIA	PA		01/20/2026		0	0	(24)	0	0	(24)	0	615	615	0	0	0
191667211	SAN JOSE	CA		01/20/2026		0	0	56	0	0	56	0	5,612	5,612	0	0	0
214427192	ALLEN	TX		01/20/2026		0	0	(796)	0	0	(796)	0	61,512	61,512	0	0	0
214443379	FORT WORTH	TX		01/20/2026		0	0	(25)	0	0	(25)	0	2,518	2,518	0	0	0
214429728	SAN JOSE	CA		01/20/2026		0	0	(42)	0	0	(42)	0	1,952	1,952	0	0	0
214432015	FUQUAY VARINA	NC		01/20/2026		0	0	(1)	0	0	(1)	0	1,125	1,125	0	0	0
214371011	CHARLOTTE	NC		01/20/2026		0	0	7	0	0	7	0	1,672	1,672	0	0	0
214418739	NEW ALBANY	OH		01/20/2026		0	0	(31)	0	0	(31)	0	1,122	1,122	0	0	0
214429476	GRAND RAPIDS	MI		01/20/2026		0	0	(28)	0	0	(28)	0	1,540	1,540	0	0	0
214464910	HOUSTON	TX		01/20/2026		0	0	(30)	0	0	(30)	0	662	662	0	0	0
214456277	BREMERTON	WA		01/20/2026		0	0	(18)	0	0	(18)	0	895	895	0	0	0
214225948	SHERWOOD	OR		01/20/2026		0	0	(12)	0	0	(12)	0	880	880	0	0	0
213881065	ANDERSON	SC		01/20/2026		0	0	(20)	0	0	(20)	0	604	604	0	0	0
214469148	ACWORTH	GA		01/20/2026		0	0	7	0	0	7	0	953	953	0	0	0
214427714	GULF SHORES	AL		01/20/2026		0	0	(15)	0	0	(15)	0	761	761	0	0	0
214454323	LEBANON	TN		01/20/2026		0	0	(13)	0	0	(13)	0	644	644	0	0	0
214468400	MILLS RIVER	NC		01/20/2026		0	0	(25)	0	0	(25)	0	490	490	0	0	0
214401247	CARY	NC		01/20/2026		0	0	5	0	0	5	0	1,124	1,124	0	0	0
214173654	PLAINFIELD	IL		01/20/2026		0	0	(32)	0	0	(32)	0	671	671	0	0	0
214427852	BAYVILLE	NJ		01/20/2026		0	0	(76)	0	0	(76)	0	2,400	2,400	0	0	0
191626875	KISSIMMEE	FL		01/20/2026		0	0	(38)	0	0	(38)	0	1,551	1,551	0	0	0
214471370	CORPUS CHRISTI	TX		01/20/2026		0	0	5	0	0	5	0	799	799	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
020063012	RIVERVIEW	FL		01/20/2026		0	0	(12)	0	0	(12)	0	631	631	0	0	0
EL8214420	HOUSTON	TX		01/20/2026		0	0	(28)	0	0	(28)	0	650	650	0	0	0
214443082	HERRIMAN	UT		01/20/2026		0	0	0	0	0	0	0	731	731	0	0	0
214469953	CORPUS CHRISTI	TX		01/20/2026		0	0	15	0	0	15	0	792	792	0	0	0
191701112	CAYUCOS	CA		01/20/2026		0	0	(119)	0	0	(119)	0	3,682	3,682	0	0	0
691664139	BEND	OR		01/20/2026		0	0	(13)	0	0	(13)	0	1,501	1,501	0	0	0
191705009	NORTH SAINT PAUL	MN		01/20/2026		0	0	5	0	0	5	0	5,684	5,684	0	0	0
191675163	WAKE FOREST	NC		01/20/2026		0	0	(31)	0	0	(31)	0	629	629	0	0	0
191600399	RALEIGH	NC		01/20/2026		0	0	2	0	0	2	0	784	784	0	0	0
691687060	SACRAMENTO	CA		01/20/2026		0	0	(19)	0	0	(19)	0	1,316	1,316	0	0	0
191702651	DILLON	CO		01/20/2026		0	0	(29)	0	0	(29)	0	1,109	1,109	0	0	0
214452210	BRADENTON	FL		01/20/2026		0	0	3	0	0	3	0	726	726	0	0	0
214422328	GRAND RAPIDS	MI		01/20/2026		0	0	(14)	0	0	(14)	0	684	684	0	0	0
214452264	DEL VALLE	TX		01/20/2026		0	0	(5)	0	0	(5)	0	831	831	0	0	0
214452319	WINCHESTER	CA		01/20/2026		0	0	(24)	0	0	(24)	0	1,264	1,264	0	0	0
214196526	FAIRPLAY	CO		01/20/2026		0	0	(43)	0	0	(43)	0	1,910	1,910	0	0	0
214059911	PALATINE	IL		01/20/2026		0	0	(42)	0	0	(42)	0	869	869	0	0	0
214074546	LAURELVILLE	OH		01/20/2026		0	0	(2)	0	0	(2)	0	985	985	0	0	0
214186200	BROKEN BOW	OK		01/20/2026		0	0	(37)	0	0	(37)	0	817	817	0	0	0
214470956	MABLETON	GA		01/20/2026		0	0	50	0	0	50	0	2,123	2,123	0	0	0
214463401	OSAGE BEACH	MO		01/20/2026		0	0	(18)	0	0	(18)	0	1,118	1,118	0	0	0
191686713	BERGENFIELD	NJ		01/20/2026		0	0	4	0	0	4	0	1,402	1,402	0	0	0
214424759	ELK GROVE	CA		01/20/2026		0	0	(14)	0	0	(14)	0	1,114	1,114	0	0	0
214469022	CARLSBAD	NM		01/20/2026		0	0	(9)	0	0	(9)	0	955	955	0	0	0
214447491	CELINA	TX		01/20/2026		0	0	9	0	0	9	0	1,752	1,752	0	0	0
191693292	SACRAMENTO	CA		01/20/2026		0	0	1	0	0	1	0	700	700	0	0	0
214129866	LAS VEGAS	NV		01/20/2026		0	0	10	0	0	10	0	4,796	4,796	0	0	0
214366796	ROANOKE	VA		01/20/2026		0	0	(23)	0	0	(23)	0	1,169	1,169	0	0	0
214152371	EXTON	PA		01/20/2026		0	0	1	0	0	1	0	844	844	0	0	0
691692157	FRIDAY HARBOR	WA		01/20/2026		0	0	(4)	0	0	(4)	0	763	763	0	0	0
214469347	COOKEVILLE	TN		01/20/2026		0	0	10	0	0	10	0	941	941	0	0	0
214469869	BREINIGSVILLE	PA		01/20/2026		0	0	(5)	0	0	(5)	0	1,367	1,367	0	0	0
214427097	ANN ARBOR	MI		01/20/2026		0	0	(27)	0	0	(27)	0	665	665	0	0	0
214471502	FONTANA	CA		01/20/2026		0	0	20	0	0	20	0	1,456	1,456	0	0	0
EL8214362	BEDFORD	VA		01/20/2026		0	0	14	0	0	14	0	1,531	1,531	0	0	0
214463878	BUCKEYE	AZ		01/20/2026		0	0	(33)	0	0	(33)	0	741	741	0	0	0
EL6191695	BLUE SPRINGS	MO		01/20/2026		0	0	(4)	0	0	(4)	0	799	799	0	0	0
019957274	ALBUQUERQUE	NM		01/20/2026		0	0	(14)	0	0	(14)	0	542	542	0	0	0
214452278	DEL VALLE	TX		01/20/2026		0	0	31	0	0	31	0	916	916	0	0	0
214424539	WAXHAW	NC		01/20/2026		0	0	(38)	0	0	(38)	0	1,319	1,319	0	0	0
214471718	SURF CITY	NC		01/20/2026		0	0	(39)	0	0	(39)	0	739	739	0	0	0
214429731	GALT	CA		01/20/2026		0	0	(16)	0	0	(16)	0	907	907	0	0	0
214442492	ODENTON	MD		01/20/2026		0	0	(12)	0	0	(12)	0	968	968	0	0	0
214471092	CELINA	TX		01/20/2026		0	0	73	0	0	73	0	6,576	6,576	0	0	0
691681254	SAN JOSE	CA		01/20/2026		0	0	(57)	0	0	(57)	0	2,355	2,355	0	0	0
214332567	GENEVA	NY		01/20/2026		0	0	6	0	0	6	0	1,213	1,213	0	0	0
214286714	THE VILLAGES	FL		01/20/2026		0	0	(32)	0	0	(32)	0	1,022	1,022	0	0	0
191673856	OLIVE BRANCH	MS		01/20/2026		0	0	(16)	0	0	(16)	0	846	846	0	0	0
214464208	WELLINGTON	FL		01/20/2026		0	0	(9)	0	0	(9)	0	1,221	1,221	0	0	0
214448901	SARATOGA SPRINGS	UT		01/20/2026		0	0	(8)	0	0	(8)	0	919	919	0	0	0
214468396	NORTH OXFORD	MA		01/20/2026		0	0	(42)	0	0	(42)	0	1,297	1,297	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
214470547	ABERDEEN	NC		01/20/2026		0	0	15	0	0	15	0	662	662	0	0	0
214302274	BOYDTON	VA		01/20/2026		0	0	(32)	0	0	(32)	0	962	962	0	0	0
214444227	NEW CASTLE	DE		01/20/2026		0	0	(14)	0	0	(14)	0	662	662	0	0	0
214425678	SPERRYVILLE	VA		01/20/2026		0	0	(13)	0	0	(13)	0	1,785	1,785	0	0	0
214426705	NASHVILLE	TN		01/20/2026		0	0	(45)	0	0	(45)	0	2,288	2,288	0	0	0
214091234	LA MARQUE	TX		01/20/2026		0	0	(19)	0	0	(19)	0	723	723	0	0	0
214430693	PHOENIX	AZ		01/20/2026		0	0	3	0	0	3	0	1,593	1,593	0	0	0
214540547	SANTA ROSA	CA		01/20/2026		0	0	(42)	0	0	(42)	0	1,214	1,214	0	0	0
191698512	SALT LAKE CITY	UT		01/20/2026		0	0	(6)	0	0	(6)	0	517	517	0	0	0
213958604	FRUITLAND PK	FL		01/20/2026		0	0	1	0	0	1	0	732	732	0	0	0
BB1659717	GREENVILLE	SC		01/23/2026		0	0	191	0	0	191	0	1,226	1,226	0	0	0
BB1647605	BEECH MOUNTAIN	NC		01/23/2026		0	0	72	0	0	72	0	4,477	4,477	0	0	0
BB1659527	HIGH POINT	NC		01/23/2026		0	0	729	0	0	729	0	4,482	4,482	0	0	0
BB1659519	NEWPORT NEWS	VA		01/23/2026		0	0	248	0	0	248	0	1,197	1,197	0	0	0
BB1647621	WINSTON-SALEM	NC		01/23/2026		0	0	21	0	0	21	0	1,036	1,036	0	0	0
BB1659592	VIRGINIA BEACH	VA		01/23/2026		0	0	664	0	0	664	0	3,070	3,070	0	0	0
BB1647647	COLUMBIA	SC		01/23/2026		0	0	47	0	0	47	0	1,037	1,037	0	0	0
BB1659485	LEWISVILLE	NC		01/23/2026		0	0	105	0	0	105	0	1,229	1,229	0	0	0
BB1659683	POWDER SPRINGS	GA		01/23/2026		0	0	634	0	0	634	0	2,922	2,922	0	0	0
BB1647597	CHARLOTTE	NC		01/23/2026		0	0	6	0	0	6	0	1,214	1,214	0	0	0
BB1647613	SALISBURY	NC		01/23/2026		0	0	29	0	0	29	0	1,255	1,255	0	0	0
BB1647639	DALLAS	GA		01/23/2026		0	0	58	0	0	58	0	1,302	1,302	0	0	0
BB1659725	CHESAPEAKE	VA		01/23/2026		0	0	251	0	0	251	0	1,102	1,102	0	0	0
214330073	BOLIVIA	NC		01/23/2026		0	0	(25)	0	0	(25)	0	1,073	1,073	0	0	0
020241082	MINNEAPOLIS	MN		01/23/2026		0	0	(36)	0	0	(36)	0	1,677	1,677	0	0	0
214456982	CHARLES TOWN	WV		01/23/2026		0	0	(21)	0	0	(21)	0	634	634	0	0	0
691692989	LOVELADY	TX		01/23/2026		0	0	(26)	0	0	(26)	0	776	776	0	0	0
214471771	SAINT CHARLES	IL		01/23/2026		0	0	1	0	0	1	0	929	929	0	0	0
191691000	DENVER	NC		01/23/2026		0	0	4	0	0	4	0	849	849	0	0	0
214416190	VIRGINIA BEACH	VA		01/23/2026		0	0	(28)	0	0	(28)	0	728	728	0	0	0
214463342	TULSA	OK		01/23/2026		0	0	(23)	0	0	(23)	0	600	600	0	0	0
214471293	VANCOUVER	WA		01/23/2026		0	0	10	0	0	10	0	867	867	0	0	0
214452397	LINCOLN	CA		01/23/2026		0	0	(2)	0	0	(2)	0	1,498	1,498	0	0	0
214471667	GULF SHORES	AL		01/23/2026		0	0	8	0	0	8	0	1,113	1,113	0	0	0
214471397	MILLVILLE	DE		01/23/2026		0	0	(1)	0	0	(1)	0	955	955	0	0	0
191734746	BLOWING ROCK	NC		01/23/2026		0	0	(48)	0	0	(48)	0	1,459	1,459	0	0	0
020084363	GRAPEVINE	TX		01/23/2026		0	0	(17)	0	0	(17)	0	1,044	1,044	0	0	0
191705721	WICHITA	KS		01/23/2026		0	0	(27)	0	0	(27)	0	576	576	0	0	0
214449604	SAVANNAH	GA		01/23/2026		0	0	(26)	0	0	(26)	0	1,633	1,633	0	0	0
214462202	BALTIMORE	MD		01/23/2026		0	0	(22)	0	0	(22)	0	650	650	0	0	0
214427847	SOUTH MILLS	NC		01/23/2026		0	0	(35)	0	0	(35)	0	1,193	1,193	0	0	0
214427805	NAKINA	NC		01/23/2026		0	0	(25)	0	0	(25)	0	674	674	0	0	0
214427795	SANTA ROSA BEACH	FL		01/23/2026		0	0	(42)	0	0	(42)	0	1,453	1,453	0	0	0
020193619	KILL DEVIL HILLS	NC		01/23/2026		0	0	10	0	0	10	0	1,020	1,020	0	0	0
214469562	KINGS MOUNTAIN	NC		01/23/2026		0	0	10	0	0	10	0	884	884	0	0	0
214470463	MYRTLE BEACH	SC		01/23/2026		0	0	12	0	0	12	0	1,309	1,309	0	0	0
214472853	EAGLE MOUNTAIN	UT		01/23/2026		0	0	(30)	0	0	(30)	0	895	895	0	0	0
214432106	SHIRLEY	AR		01/23/2026		0	0	(26)	0	0	(26)	0	711	711	0	0	0
214473006	MINNEOLA	FL		01/23/2026		0	0	(75)	0	0	(75)	0	3,246	3,246	0	0	0
214425136	FAIRBORN	OH		01/23/2026		0	0	(167)	0	0	(167)	0	3,080	3,080	0	0	0
213376989	BALTIMORE	MD		01/23/2026		0	0	(6)	0	0	(6)	0	384	384	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
191705496	MIDWAY	GA		01/23/2026		0	0	(43)	0	0	(43)	0	718	718	0	0	0
214464727	NEWBURY PARK	CA		01/23/2026		0	0	(21)	0	0	(21)	0	1,596	1,596	0	0	0
214151202	DAWSONVILLE	GA		01/23/2026		0	0	(26)	0	0	(26)	0	983	983	0	0	0
191692378	LARGO	FL		01/23/2026		0	0	(36)	0	0	(36)	0	910	910	0	0	0
214471362	AURORA	IL		01/23/2026		0	0	(35)	0	0	(35)	0	1,006	1,006	0	0	0
214452403	NOKOMIS	FL		01/23/2026		0	0	15	0	0	15	0	896	896	0	0	0
191674730	DECATUR	GA		01/23/2026		0	0	(6)	0	0	(6)	0	848	848	0	0	0
191709406	PIGEON FORGE	TN		01/23/2026		0	0	(34)	0	0	(34)	0	2,120	2,120	0	0	0
214455737	HOUSTON	TX		01/23/2026		0	0	(6)	0	0	(6)	0	1,076	1,076	0	0	0
214452488	PALMETTO	FL		01/23/2026		0	0	(19)	0	0	(19)	0	1,420	1,420	0	0	0
691677460	MODESTO	CA		01/23/2026		0	0	(17)	0	0	(17)	0	1,171	1,171	0	0	0
BB1662943	RENTON	WA		01/28/2026		0	0	39	0	0	39	0	997	997	0	0	0
BB1662984	SCOTTSDALE	AZ		01/28/2026		0	0	54	0	0	54	0	2,581	2,581	0	0	0
BB1663032	SOUTHPORT	NC		01/28/2026		0	0	34	0	0	34	0	1,241	1,241	0	0	0
BB1662935	GENEVA	FL		01/28/2026		0	0	36	0	0	36	0	1,038	1,038	0	0	0
BB1663024	LYNCHBURG	VA		01/28/2026		0	0	5	0	0	5	0	368	368	0	0	0
BB1662976	GREENSBORO	NC		01/28/2026		0	0	34	0	0	34	0	665	665	0	0	0
BB1663008	VENUS	TX		01/28/2026		0	0	147	0	0	147	0	3,825	3,825	0	0	0
BB1663016	FARMINGDALE	ME		01/28/2026		0	0	33	0	0	33	0	915	915	0	0	0
BB1662950	LYNCHBURG	VA		01/28/2026		0	0	72	0	0	72	0	855	855	0	0	0
BB1663040	ELMWOOD PARK	IL		01/28/2026		0	0	17	0	0	17	0	1,349	1,349	0	0	0
BB1662992	MERRILLVILLE	IN		01/28/2026		0	0	37	0	0	37	0	928	928	0	0	0
401060104	NEWARK	NJ		01/28/2026		0	0	(8)	0	0	(8)	0	570	570	0	0	0
401062634	CHARLOTTE	NC		01/28/2026		0	0	(4)	0	0	(4)	0	851	851	0	0	0
401062156	MORGAN HILL	CA		01/28/2026		0	0	(10)	0	0	(10)	0	1,290	1,290	0	0	0
401061507	KIHEI	HI		01/28/2026		0	0	(24)	0	0	(24)	0	841	841	0	0	0
105772133	EL PASO	TX		01/28/2026		0	0	(283)	0	0	(283)	0	12,171	12,171	0	0	0
401056181	AMSTERDAM	NY		01/28/2026		0	0	3	0	0	3	0	2,928	2,928	0	0	0
401058741	OTTAWA	IL		01/28/2026		0	0	(14)	0	0	(14)	0	470	470	0	0	0
401061467	MCCALL	ID		01/28/2026		0	0	(8)	0	0	(8)	0	1,078	1,078	0	0	0
401062639	SEVERANCE	CO		01/28/2026		0	0	(16)	0	0	(16)	0	1,145	1,145	0	0	0
401062363	ASBURY PARK	NJ		01/28/2026		0	0	25	0	0	25	0	5,165	5,165	0	0	0
401062771	DRIPPING SPRINGS	TX		01/28/2026		0	0	(29)	0	0	(29)	0	903	903	0	0	0
105805746	NASHVILLE	TN		01/28/2026		0	0	1	0	0	1	0	1,405	1,405	0	0	0
105805971	SACRAMENTO	CA		01/28/2026		0	0	(18)	0	0	(18)	0	803	803	0	0	0
401062470	PORTSMOUTH	NH		01/28/2026		0	0	(42)	0	0	(42)	0	2,615	2,615	0	0	0
105807596	SANTA ROSA BEACH	FL		01/28/2026		0	0	(10)	0	0	(10)	0	604	604	0	0	0
401060419	CROWLEY	TX		01/28/2026		0	0	61	0	0	61	0	1,251	1,251	0	0	0
401061941	CROSBY	TX		01/28/2026		0	0	(12)	0	0	(12)	0	450	450	0	0	0
401056129	KNIGHTS LANDING	CA		01/28/2026		0	0	3	0	0	3	0	1,116	1,116	0	0	0
105805330	SNOHOMISH	WA		01/28/2026		0	0	12	0	0	12	0	2,457	2,457	0	0	0
401059518	JERSEY CITY	NJ		01/28/2026		0	0	1	0	0	1	0	1,743	1,743	0	0	0
401061594	EL DORADO HILLS	CA		01/28/2026		0	0	5	0	0	5	0	1,046	1,046	0	0	0
401058437	TEMECULA	CA		01/28/2026		0	0	31	0	0	31	0	1,586	1,586	0	0	0
105792007	FONTANA	CA		01/28/2026		0	0	(22)	0	0	(22)	0	1,311	1,311	0	0	0
105775961	MILLERTON	NY		01/28/2026		0	0	4	0	0	4	0	541	541	0	0	0
105798905	MIAMI	FL		01/28/2026		0	0	(3)	0	0	(3)	0	1,939	1,939	0	0	0
105791837	FRESNO	CA		01/28/2026		0	0	(12)	0	0	(12)	0	519	519	0	0	0
401058901	WALLINGTON	NJ		01/28/2026		0	0	7	0	0	7	0	1,414	1,414	0	0	0
105807240	BEDFORD	TX		01/28/2026		0	0	(13)	0	0	(13)	0	632	632	0	0	0
105804950	ALBANY	OR		01/28/2026		0	0	55	0	0	55	0	1,504	1,504	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
105801874	CORDOVA	TN		01/28/2026		0	0	(16)	0	0	(16)	0	699	699	0	0	0
401058309	SAN JOSE	CA		01/28/2026		0	0	18	0	0	18	0	3,883	3,883	0	0	0
105812734	FRANKLIN	TN		01/28/2026		0	0	9	0	0	9	0	1,020	1,020	0	0	0
401059186	LANDAFF	NH		01/28/2026		0	0	(57)	0	0	(57)	0	1,673	1,673	0	0	0
401053965	ROCKLAND	MA		01/28/2026		0	0	10	0	0	10	0	804	804	0	0	0
401058325	SOUTH BEND	IN		01/28/2026		0	0	(13)	0	0	(13)	0	600	600	0	0	0
401061076	REDLANDS	CA		01/28/2026		0	0	(8)	0	0	(8)	0	1,236	1,236	0	0	0
401050323	TACOMA	WA		01/28/2026		0	0	(15)	0	0	(15)	0	1,131	1,131	0	0	0
401058478	ALLENDALE	NJ		01/28/2026		0	0	(10)	0	0	(10)	0	1,757	1,757	0	0	0
401050613	OCEAN GROVE	NJ		01/28/2026		0	0	11	0	0	11	0	1,937	1,937	0	0	0
105800147	OROVILLE	CA		01/28/2026		0	0	(28)	0	0	(28)	0	654	654	0	0	0
105783321	SAINT SIMONS ISLAND	GA		01/28/2026		0	0	(15)	0	0	(15)	0	662	662	0	0	0
105802228	STONE MOUNTAIN	GA		01/28/2026		0	0	(3)	0	0	(3)	0	463	463	0	0	0
401060718	NEWRY	ME		01/28/2026		0	0	(21)	0	0	(21)	0	1,563	1,563	0	0	0
105802825	KISSIMMEE	FL		01/28/2026		0	0	25	0	0	25	0	3,008	3,008	0	0	0
401060929	KEMAH	TX		01/28/2026		0	0	36	0	0	36	0	877	877	0	0	0
401060195	NORTH BILLERICA	MA		01/28/2026		0	0	(28)	0	0	(28)	0	847	847	0	0	0
401044517	NASHVILLE	TN		01/28/2026		0	0	(19)	0	0	(19)	0	883	883	0	0	0
401061878	COLLEGE DALE	TN		01/28/2026		0	0	220	0	0	220	0	7,428	7,428	0	0	0
401063172	ELIZABETH	NJ		01/28/2026		0	0	1	0	0	1	0	1,020	1,020	0	0	0
401059306	WICHITA	KS		01/28/2026		0	0	(12)	0	0	(12)	0	487	487	0	0	0
401059170	WOODSTOCK	CT		01/28/2026		0	0	(39)	0	0	(39)	0	746	746	0	0	0
401060553	QUINCY	MA		01/28/2026		0	0	(12)	0	0	(12)	0	1,207	1,207	0	0	0
401062401	WAUKEGAN	IL		01/28/2026		0	0	(29)	0	0	(29)	0	583	583	0	0	0
105809999	SAN FRANCISCO	CA		01/28/2026		0	0	29	0	0	29	0	3,489	3,489	0	0	0
105808110	SHERRILLS FORD	NC		01/28/2026		0	0	(2)	0	0	(2)	0	795	795	0	0	0
401058908	JERSEY CITY	NJ		01/28/2026		0	0	(15)	0	0	(15)	0	2,174	2,174	0	0	0
401060891	SACRAMENTO	CA		01/28/2026		0	0	7	0	0	7	0	1,499	1,499	0	0	0
401057573	CLIFFSIDE PARK	NJ		01/28/2026		0	0	(25)	0	0	(25)	0	2,213	2,213	0	0	0
401047925	JERSEY CITY	NJ		01/28/2026		0	0	(18)	0	0	(18)	0	1,045	1,045	0	0	0
401060677	JURUPA VALLEY	CA		01/28/2026		0	0	(19)	0	0	(19)	0	1,646	1,646	0	0	0
105806133	HERNDON	VA		01/28/2026		0	0	(42)	0	0	(42)	0	3,369	3,369	0	0	0
401033068	DALLAS	GA		01/28/2026		0	0	(18)	0	0	(18)	0	807	807	0	0	0
401060410	CALHOUN	GA		01/28/2026		0	0	(19)	0	0	(19)	0	421	421	0	0	0
BB1527658	MCDONOUGH	GA		01/30/2026		0	0	(8)	0	0	(8)	0	807	807	0	0	0
BB1527724	GOLDEN GATE	FL		01/30/2026		0	0	(10)	0	0	(10)	0	1,502	1,502	0	0	0
BB1527708	ODESSA	TX		01/30/2026		0	0	(4)	0	0	(4)	0	654	654	0	0	0
BB1621287	BUCKEYE	AZ		01/30/2026		0	0	(13)	0	0	(13)	0	852	852	0	0	0
BB1527682	HOLBROOK	AZ		01/30/2026		0	0	61	0	0	61	0	1,048	1,048	0	0	0
BB1527633	SAN BERNARDINO	CA		01/30/2026		0	0	20	0	0	20	0	1,175	1,175	0	0	0
BB1527666	INDIAN TRAIL	NC		01/30/2026		0	0	(8)	0	0	(8)	0	1,118	1,118	0	0	0
BB1621261	BOCA RATON	FL		01/30/2026		0	0	(12)	0	0	(12)	0	2,379	2,379	0	0	0
BB1527732	BURLEY	ID		01/30/2026		0	0	(2)	0	0	(2)	0	366	366	0	0	0
BB1621238	ROXBORO	NC		01/30/2026		0	0	5	0	0	5	0	1,065	1,065	0	0	0
BB1621246	HAINES CITY	FL		01/30/2026		0	0	48	0	0	48	0	650	650	0	0	0
BB1527690	EDGEWOOD	NM		01/30/2026		0	0	(2)	0	0	(2)	0	241	241	0	0	0
BB1527716	JACKSONVILLE	FL		01/30/2026		0	0	51	0	0	51	0	1,143	1,143	0	0	0
BB1527674	ORLANDO	FL		01/30/2026		0	0	16	0	0	16	0	695	695	0	0	0
BB1621311	SAN ANTONIO	TX		01/30/2026		0	0	(7)	0	0	(7)	0	463	463	0	0	0
516464823	THE VILLAGES	FL		01/29/2026		0	0	(6)	0	0	(6)	0	786	786	0	0	0
516484565	WEBSTER GROVES	MO		01/29/2026		0	0	(46)	0	0	(46)	0	1,104	1,104	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
516467883	MURFREESBORO	TN		01/29/2026		0	0	(12)	0	0	(12)	0	508	508	0	0	0
516464872	NEVIS	MN		01/29/2026		0	0	(30)	0	0	(30)	0	1,243	1,243	0	0	0
516500162	OKLAHOMA CITY	OK		01/29/2026		0	0	(12)	0	0	(12)	0	413	413	0	0	0
516542297	MAPLE PARK	IL		01/29/2026		0	0	(52)	0	0	(52)	0	1,156	1,156	0	0	0
516371325	LUBBOCK	TX		01/29/2026		0	0	(21)	0	0	(21)	0	276	276	0	0	0
516468725	CROSS LANES	WV		01/29/2026		0	0	(171)	0	0	(171)	0	2,059	2,059	0	0	0
516472057	RED OAK	IA		01/29/2026		0	0	(12)	0	0	(12)	0	188	188	0	0	0
516404480	ANN ARBOR	MI		01/29/2026		0	0	(47)	0	0	(47)	0	1,077	1,077	0	0	0
516467396	REXBURG	ID		01/29/2026		0	0	(15)	0	0	(15)	0	693	693	0	0	0
516428802	OLYMPIA	WA		01/29/2026		0	0	(41)	0	0	(41)	0	1,002	1,002	0	0	0
516576790	MINNEAPOLIS	MN		01/29/2026		0	0	(33)	0	0	(33)	0	1,103	1,103	0	0	0
516457751	PAWLEYS ISLAND	SC		01/29/2026		0	0	(39)	0	0	(39)	0	1,301	1,301	0	0	0
516444783	WILMINGTON	NC		01/29/2026		0	0	(34)	0	0	(34)	0	799	799	0	0	0
516482064	MYRTLE BEACH	SC		01/29/2026		0	0	(21)	0	0	(21)	0	644	644	0	0	0
516331568	WILLIAMS BAY	WI		01/29/2026		0	0	(50)	0	0	(50)	0	1,481	1,481	0	0	0
516442050	NASHUA	NH		01/29/2026		0	0	(34)	0	0	(34)	0	1,100	1,100	0	0	0
516576600	DE FOREST	WI		01/29/2026		0	0	(29)	0	0	(29)	0	1,719	1,719	0	0	0
516481082	WEST COLUMBIA	SC		01/29/2026		0	0	(21)	0	0	(21)	0	826	826	0	0	0
516486883	MINNEAPOLIS	MN		01/29/2026		0	0	(38)	0	0	(38)	0	1,080	1,080	0	0	0
516358546	OCEAN CITY	MD		01/29/2026		0	0	(32)	0	0	(32)	0	794	794	0	0	0
516364668	INDIANAPOLIS	IN		01/29/2026		0	0	(16)	0	0	(16)	0	388	388	0	0	0
516459856	HANOVER	PA		01/29/2026		0	0	(2,983)	0	0	(2,983)	0	73,505	73,505	0	0	0
516374188	SIDNEY	OH		01/29/2026		0	0	(12)	0	0	(12)	0	343	343	0	0	0
516389160	HOLLY SPRINGS	NC		01/29/2026		0	0	(22)	0	0	(22)	0	709	709	0	0	0
516576519	SAINT LOUIS PARK	MN		01/29/2026		0	0	(26)	0	0	(26)	0	920	920	0	0	0
516555315	NOBLESVILLE	IN		01/29/2026		0	0	(16)	0	0	(16)	0	414	414	0	0	0
516424231	GORHAM	ME		01/29/2026		0	0	(38)	0	0	(38)	0	901	901	0	0	0
516576568	MANKATO	MN		01/29/2026		0	0	(114)	0	0	(114)	0	4,765	4,765	0	0	0
516577947	JONESBORO	AR		01/29/2026		0	0	(2)	0	0	(2)	0	473	473	0	0	0
516332954	CLIVE	IA		01/29/2026		0	0	(28)	0	0	(28)	0	613	613	0	0	0
516449303	OVERLAND PARK	KS		01/29/2026		0	0	(29)	0	0	(29)	0	646	646	0	0	0
516358843	YPSILANTI	MI		01/29/2026		0	0	(18)	0	0	(18)	0	370	370	0	0	0
516411154	LAWRENCE	KS		01/29/2026		0	0	(36)	0	0	(36)	0	742	742	0	0	0
516329562	POWELL	OH		01/29/2026		0	0	(48)	0	0	(48)	0	1,054	1,054	0	0	0
516349057	FRISCO	TX		01/29/2026		0	0	(43)	0	0	(43)	0	1,286	1,286	0	0	0
516477692	KALISPELL	MT		01/29/2026		0	0	(23)	0	0	(23)	0	1,515	1,515	0	0	0
516496452	MONROEVILLE	PA		01/29/2026		0	0	(2)	0	0	(2)	0	349	349	0	0	0
516416617	OCEAN CITY	MD		01/29/2026		0	0	(29)	0	0	(29)	0	776	776	0	0	0
516485489	EAST ALTON	IL		01/29/2026		0	0	(7)	0	0	(7)	0	98	98	0	0	0
516464740	DASSEL	MN		01/29/2026		0	0	(28)	0	0	(28)	0	809	809	0	0	0
516524535	GREENVILLE	SC		01/29/2026		0	0	(16)	0	0	(16)	0	554	554	0	0	0
516576824	CARVER	MN		01/29/2026		0	0	(23)	0	0	(23)	0	785	785	0	0	0
516410941	DRIGGS	ID		01/29/2026		0	0	(50)	0	0	(50)	0	1,574	1,574	0	0	0
516576782	HOPKINS	MN		01/29/2026		0	0	(27)	0	0	(27)	0	927	927	0	0	0
516388865	LOVES PARK	IL		01/29/2026		0	0	(53)	0	0	(53)	0	1,036	1,036	0	0	0
516441284	FRANKLIN	OH		01/29/2026		0	0	(19)	0	0	(19)	0	318	318	0	0	0
516393899	INDIANAPOLIS	IN		01/29/2026		0	0	(13)	0	0	(13)	0	314	314	0	0	0
516576493	SAINT LOUIS PARK	MN		01/29/2026		0	0	(43)	0	0	(43)	0	1,052	1,052	0	0	0
516474186	TACOMA	WA		01/29/2026		0	0	(29)	0	0	(29)	0	687	687	0	0	0
516446200	ROMEOVILLE	IL		01/29/2026		0	0	(22)	0	0	(22)	0	682	682	0	0	0
516367711	CHICAGO	IL		01/29/2026		0	0	(31)	0	0	(31)	0	1,031	1,031	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
516369550	BEACH	ND		01/29/2026		0	0	(132)	0	0	(132)	0	1,683	1,683	0	0	0
516352226	FRANKLIN PARK	NJ		01/29/2026		0	0	(21)	0	0	(21)	0	727	727	0	0	0
516576691	OVERLAND PARK	KS		01/29/2026		0	0	(30)	0	0	(30)	0	1,154	1,154	0	0	0
516524618	GREENVILLE	SC		01/29/2026		0	0	(16)	0	0	(16)	0	550	550	0	0	0
516464724	MADISON	WI		01/29/2026		0	0	(56)	0	0	(56)	0	1,595	1,595	0	0	0
516566742	HORN LAKE	MS		01/29/2026		0	0	(2)	0	0	(2)	0	526	526	0	0	0
516364429	INDIANAPOLIS	IN		01/29/2026		0	0	(16)	0	0	(16)	0	404	404	0	0	0
516484508	SEMINOLE	FL		01/29/2026		0	0	(13)	0	0	(13)	0	372	372	0	0	0
516373776	MONONA	WI		01/29/2026		0	0	(41)	0	0	(41)	0	1,165	1,165	0	0	0
516450004	BELOIT	WI		01/29/2026		0	0	(17)	0	0	(17)	0	381	381	0	0	0
516446416	REHOBOTH BEACH	DE		01/29/2026		0	0	(34)	0	0	(34)	0	909	909	0	0	0
516489929	GREEN VALLEY	AZ		01/29/2026		0	0	(32)	0	0	(32)	0	796	796	0	0	0
516452265	NEW BOSTON	NH		01/29/2026		0	0	(54)	0	0	(54)	0	1,569	1,569	0	0	0
516454063	HOWARD LAKE	MN		01/29/2026		0	0	(171)	0	0	(171)	0	4,934	4,934	0	0	0
516371622	ANN ARBOR	MI		01/29/2026		0	0	(39)	0	0	(39)	0	832	832	0	0	0
516441821	WYOMING	MI		01/29/2026		0	0	(24)	0	0	(24)	0	791	791	0	0	0
516337284	MADISON	WI		01/29/2026		0	0	(39)	0	0	(39)	0	1,009	1,009	0	0	0
516464880	TEA	SD		01/29/2026		0	0	(25)	0	0	(25)	0	681	681	0	0	0
516520517	MARION	KY		01/29/2026		0	0	(11)	0	0	(11)	0	145	145	0	0	0
516456183	CONOVER	WI		01/29/2026		0	0	(15)	0	0	(15)	0	527	527	0	0	0
516331618	MURPHY	NC		01/29/2026		0	0	(72)	0	0	(72)	0	1,918	1,918	0	0	0
516489036	ATLANTIC BEACH	NC		01/29/2026		0	0	(40)	0	0	(40)	0	2,634	2,634	0	0	0
516449568	OCEAN CITY	MD		01/29/2026		0	0	(27)	0	0	(27)	0	944	944	0	0	0
516473980	LA PORTE	IN		01/29/2026		0	0	(8)	0	0	(8)	0	271	271	0	0	0
516459088	BRISTOL	CT		01/29/2026		0	0	(26)	0	0	(26)	0	651	651	0	0	0
516464633	NORTH CHELMSFORD	MA		01/29/2026		0	0	(20)	0	0	(20)	0	555	555	0	0	0
516472503	TUCSON	AZ		01/29/2026		0	0	(99)	0	0	(99)	0	2,862	2,862	0	0	0
516401486	ARLINGTON HEIGHTS	IL		01/29/2026		0	0	(26)	0	0	(26)	0	414	414	0	0	0
516566775	CONWAY	AR		01/29/2026		0	0	2	0	0	2	0	493	493	0	0	0
516566726	JONESBORO	AR		01/29/2026		0	0	6	0	0	6	0	628	628	0	0	0
516361995	SURPRISE	AZ		01/29/2026		0	0	(35)	0	0	(35)	0	948	948	0	0	0
516450814	CANTON	MI		01/29/2026		0	0	(30)	0	0	(30)	0	854	854	0	0	0
516576667	FRANKLIN	TN		01/29/2026		0	0	(25)	0	0	(25)	0	1,209	1,209	0	0	0
516456290	KENNESAW	GA		01/29/2026		0	0	(97)	0	0	(97)	0	3,986	3,986	0	0	0
516467651	HIGHLAND PARK	IL		01/29/2026		0	0	(22)	0	0	(22)	0	902	902	0	0	0
516441227	ROCKFORD	IL		01/29/2026		0	0	(19)	0	0	(19)	0	753	753	0	0	0
516504701	WASHINGTON ISLAND	WI		01/29/2026		0	0	(23)	0	0	(23)	0	751	751	0	0	0
516475910	SPRINGFIELD	MA		01/29/2026		0	0	(34)	0	0	(34)	0	687	687	0	0	0
516321239	MANNING	SC		01/29/2026		0	0	(40)	0	0	(40)	0	1,342	1,342	0	0	0
516409430	BENSON	NC		01/29/2026		0	0	(18)	0	0	(18)	0	665	665	0	0	0
516576865	BRAINERD	MN		01/29/2026		0	0	(36)	0	0	(36)	0	1,370	1,370	0	0	0
516351368	HICKORY	NC		01/29/2026		0	0	(45)	0	0	(45)	0	1,079	1,079	0	0	0
516447489	NORTH BRANCH	MI		01/29/2026		0	0	(57)	0	0	(57)	0	598	598	0	0	0
516447596	YPSILANTI	MI		01/29/2026		0	0	(50)	0	0	(50)	0	1,254	1,254	0	0	0
516345865	FREDERICK	MD		01/29/2026		0	0	(43)	0	0	(43)	0	853	853	0	0	0
516504289	GRANTVILLE	GA		01/29/2026		0	0	(12)	0	0	(12)	0	466	466	0	0	0
516419124	COCONUT CREEK	FL		01/29/2026		0	0	(35)	0	0	(35)	0	869	869	0	0	0
516367810	EVANSTON	IL		01/29/2026		0	0	(1,613)	0	0	(1,613)	0	46,072	46,072	0	0	0
516456845	NORWOOD	MA		01/29/2026		0	0	(16)	0	0	(16)	0	472	472	0	0	0
516477569	WORTHINGTON	OH		01/29/2026		0	0	(16)	0	0	(16)	0	462	462	0	0	0
516405198	LAKE TAPAWINGO	MO		01/29/2026		0	0	(30)	0	0	(30)	0	736	736	0	0	0

SCHEDULE B - PART 3

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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
516470838	SMITHVILLE	MO		01/29/2026		0	0	(37)	0	0	(37)	0	1,179	1,179	0	0	0
516397635	CRANSTON	RI		01/29/2026		0	0	(22)	0	0	(22)	0	915	915	0	0	0
516460920	BOWIE	MD		01/29/2026		0	0	(211)	0	0	(211)	0	5,933	5,933	0	0	0
516451671	BLACKSBURG	VA		01/29/2026		0	0	(22)	0	0	(22)	0	921	921	0	0	0
516539947	MAGNA	UT		01/29/2026		0	0	(24)	0	0	(24)	0	1,336	1,336	0	0	0
516438876	JACKSON	MS		01/29/2026		0	0	(10)	0	0	(10)	0	271	271	0	0	0
516576683	JANESVILLE	WI		01/29/2026		0	0	(18)	0	0	(18)	0	638	638	0	0	0
516446648	CROWLEY	TX		01/29/2026		0	0	(37)	0	0	(37)	0	2,300	2,300	0	0	0
516352440	OKLAHOMA CITY	OK		01/29/2026		0	0	(14)	0	0	(14)	0	144	144	0	0	0
OV3273068	CHARLOTTE	NC		01/29/2026		0	0	327	0	0	327	0	2,023	2,023	0	0	0
OV4050131	PALM BAY	FL		01/29/2026		0	0	(14)	0	0	(14)	0	750	750	0	0	0
OV4042673	WARREN	OH		01/29/2026		0	0	(14)	0	0	(14)	0	367	367	0	0	0
OV4040473	FORT MYERS	FL		01/29/2026		0	0	(28)	0	0	(28)	0	820	820	0	0	0
OV4041049	SEVIERVILLE	TN		01/29/2026		0	0	(21)	0	0	(21)	0	684	684	0	0	0
OV4050139	BATON ROUGE	LA		01/29/2026		0	0	(297)	0	0	(297)	0	5,726	5,726	0	0	0
OV3615341	BROOKLYN CENTER	MN		01/29/2026		0	0	(17)	0	0	(17)	0	842	842	0	0	0
OV4047861	CLEARWATER	FL		01/29/2026		0	0	(40)	0	0	(40)	0	1,061	1,061	0	0	0
OV3886017	CHAMPAIGN	IL		01/29/2026		0	0	6	0	0	6	0	338	338	0	0	0
OV4047895	LOUISVILLE	KY		01/29/2026		0	0	(27)	0	0	(27)	0	831	831	0	0	0
OV4047243	PATERSON	NJ		01/29/2026		0	0	6	0	0	6	0	1,189	1,189	0	0	0
OV4049374	MCKINNEY	TX		01/29/2026		0	0	(53)	0	0	(53)	0	1,961	1,961	0	0	0
OV4051457	CITRUS SPRINGS	FL		01/29/2026		0	0	(29)	0	0	(29)	0	580	580	0	0	0
OV4042660	INDIANAPOLIS	IN		01/29/2026		0	0	(17)	0	0	(17)	0	315	315	0	0	0
OV4051923	GALIEN	MI		01/29/2026		0	0	(11)	0	0	(11)	0	290	290	0	0	0
OV4048401	OAK PARK	IL		01/29/2026		0	0	(9)	0	0	(9)	0	230	230	0	0	0
OV4051413	BRONX	NY		01/29/2026		0	0	(47)	0	0	(47)	0	2,130	2,130	0	0	0
OV4051901	PLAINFIELD	NJ		01/29/2026		0	0	(46)	0	0	(46)	0	1,031	1,031	0	0	0
OV4043245	DALLAS	TX		01/29/2026		0	0	(45)	0	0	(45)	0	1,752	1,752	0	0	0
OV3795036	OKLAHOMA CITY	OK		01/29/2026		0	0	51	0	0	51	0	427	427	0	0	0
OV4045320	SAN ANTONIO	TX		01/29/2026		0	0	(10)	0	0	(10)	0	268	268	0	0	0
OV4051441	JACKSONVILLE	FL		01/29/2026		0	0	(20)	0	0	(20)	0	1,008	1,008	0	0	0
OV4041057	CENTRAL SQUARE	NY		01/29/2026		0	0	(10)	0	0	(10)	0	267	267	0	0	0
OV4047902	HAVERSTRAW	NY		01/29/2026		0	0	(30)	0	0	(30)	0	1,136	1,136	0	0	0
OV4045309	HIALEAH	FL		01/29/2026		0	0	(71)	0	0	(71)	0	1,730	1,730	0	0	0
OV4050708	BRONX	NY		01/29/2026		0	0	(37)	0	0	(37)	0	1,358	1,358	0	0	0
BB1650930	GLENDALE	AZ		02/05/2026		0	0	436	0	0	436	0	1,960	1,960	0	0	0
BB1650948	DULUTH	MN		02/05/2026		0	0	1	0	0	1	0	531	531	0	0	0
BB1650955	MEDFORD	NY		02/05/2026		0	0	254	0	0	254	0	2,842	2,842	0	0	0
BB1650898	IRMO	SC		02/05/2026		0	0	240	0	0	240	0	2,002	2,002	0	0	0
BB1650963	MORGANTON	NC		02/05/2026		0	0	74	0	0	74	0	823	823	0	0	0
BB1650922	ATLANTA	GA		02/05/2026		0	0	231	0	0	231	0	1,725	1,725	0	0	0
BB1650971	RIDGE	NY		02/05/2026		0	0	11	0	0	11	0	704	704	0	0	0
214543079	VERMILION	OH		02/04/2026		0	0	(58)	0	0	(58)	0	1,492	1,492	0	0	0
191666419	ATLANTA	GA		02/04/2026		0	0	(15)	0	0	(15)	0	721	721	0	0	0
214605121	ELLICOTTVILLE	NY		02/04/2026		0	0	(44)	0	0	(44)	0	1,459	1,459	0	0	0
214559290	FLORRISANT	CO		02/04/2026		0	0	(19)	0	0	(19)	0	1,118	1,118	0	0	0
214089609	GALENA	IL		02/04/2026		0	0	(44)	0	0	(44)	0	1,120	1,120	0	0	0
191644258	SACO	ME		02/04/2026		0	0	(40)	0	0	(40)	0	1,883	1,883	0	0	0
214607869	SAN ANTONIO	TX		02/04/2026		0	0	(17)	0	0	(17)	0	610	610	0	0	0
214590062	PFLUGERVILLE	TX		02/04/2026		0	0	23	0	0	23	0	1,087	1,087	0	0	0
214226582	NAMPA	ID		02/04/2026		0	0	(24)	0	0	(24)	0	582	582	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
EL8214164	DALLAS	TX		02/04/2026		0	0	(64)	0	0	(64)	0	2,296	2,296	0	0	0
214540924	BROOMFIELD	CO		02/04/2026		0	0	(2)	0	0	(2)	0	616	616	0	0	0
691700708	KNOXVILLE	TN		02/04/2026		0	0	(24)	0	0	(24)	0	647	647	0	0	0
214288306	STAUNTON	VA		02/04/2026		0	0	(24)	0	0	(24)	0	923	923	0	0	0
191735499	CARLSBAD	CA		02/04/2026		0	0	(54)	0	0	(54)	0	1,460	1,460	0	0	0
214542454	READING	PA		02/04/2026		0	0	(5)	0	0	(5)	0	824	824	0	0	0
214150424	WALDPORT	OR		02/04/2026		0	0	(51)	0	0	(51)	0	1,585	1,585	0	0	0
214589492	RICHMOND	TX		02/04/2026		0	0	(18)	0	0	(18)	0	798	798	0	0	0
214547712	CHARLESTON	SC		02/04/2026		0	0	(7)	0	0	(7)	0	1,524	1,524	0	0	0
191724599	LEONARD	TX		02/04/2026		0	0	(18)	0	0	(18)	0	862	862	0	0	0
214304533	MERRITT ISLAND	FL		02/04/2026		0	0	(23)	0	0	(23)	0	577	577	0	0	0
214550994	LODI	CA		02/04/2026		0	0	(29)	0	0	(29)	0	809	809	0	0	0
200915809	MANTECA	CA		02/04/2026		0	0	99	0	0	99	0	3,444	3,444	0	0	0
214582801	CHESAPEAKE	VA		02/04/2026		0	0	0	0	0	0	0	1,406	1,406	0	0	0
EL8214057	DALLAS	TX		02/04/2026		0	0	(42)	0	0	(42)	0	1,769	1,769	0	0	0
EL8214206	WOODLAWN	VA		02/04/2026		0	0	(26)	0	0	(26)	0	656	656	0	0	0
214211454	RESTON	VA		02/04/2026		0	0	(9)	0	0	(9)	0	1,276	1,276	0	0	0
EL8214594	BAY SAINT LOUIS	MS		02/04/2026		0	0	(27)	0	0	(27)	0	897	897	0	0	0
214444595	LECLAIRE	IA		02/04/2026		0	0	(322)	0	0	(322)	0	28,583	28,583	0	0	0
191684520	CAPTAIN COOK	HI		02/04/2026		0	0	(22)	0	0	(22)	0	1,490	1,490	0	0	0
191726864	SAN LEANDRO	CA		02/04/2026		0	0	(17)	0	0	(17)	0	2,134	2,134	0	0	0
214547258	TRACY	CA		02/04/2026		0	0	13	0	0	13	0	2,068	2,068	0	0	0
214187084	ESCONDIDO	CA		02/04/2026		0	0	(22)	0	0	(22)	0	2,115	2,115	0	0	0
214558380	DALLAS	TX		02/04/2026		0	0	(16)	0	0	(16)	0	658	658	0	0	0
214229290	BRASELTON	GA		02/04/2026		0	0	(15)	0	0	(15)	0	983	983	0	0	0
214470449	KAPOLEI	HI		02/04/2026		0	0	16	0	0	16	0	1,855	1,855	0	0	0
191698075	BEND	OR		02/04/2026		0	0	(5)	0	0	(5)	0	1,202	1,202	0	0	0
191701524	SANDY	UT		02/04/2026		0	0	7	0	0	7	0	1,495	1,495	0	0	0
214183814	CHICAGO	IL		02/04/2026		0	0	(14)	0	0	(14)	0	864	864	0	0	0
214244261	SAN DIEGO	CA		02/04/2026		0	0	(10)	0	0	(10)	0	1,948	1,948	0	0	0
691727329	PALM COAST	FL		02/04/2026		0	0	(22)	0	0	(22)	0	574	574	0	0	0
214403627	SOUTHPORT	NC		02/04/2026		0	0	4	0	0	4	0	1,143	1,143	0	0	0
691721019	TUCSON	AZ		02/04/2026		0	0	(33)	0	0	(33)	0	1,396	1,396	0	0	0
214201278	ZEPHYRHILLS	FL		02/04/2026		0	0	(32)	0	0	(32)	0	808	808	0	0	0
691717673	SCOTTSDALE	AZ		02/04/2026		0	0	(33)	0	0	(33)	0	1,075	1,075	0	0	0
214365557	WOOD RIDGE	NJ		02/04/2026		0	0	(17)	0	0	(17)	0	2,403	2,403	0	0	0
691674982	DAUPHIN ISLAND	AL		02/04/2026		0	0	(22)	0	0	(22)	0	1,445	1,445	0	0	0
191684557	BARGERSVILLE	IN		02/04/2026		0	0	(5)	0	0	(5)	0	724	724	0	0	0
191714409	EVERETT	WA		02/04/2026		0	0	12	0	0	12	0	1,413	1,413	0	0	0
214550754	CERRITOS	CA		02/04/2026		0	0	(33)	0	0	(33)	0	3,674	3,674	0	0	0
191740668	MONROE	NC		02/04/2026		0	0	(12)	0	0	(12)	0	726	726	0	0	0
214547757	FONTANA	CA		02/04/2026		0	0	(23)	0	0	(23)	0	1,341	1,341	0	0	0
191699538	MIDLOTHIAN	VA		02/04/2026		0	0	(20)	0	0	(20)	0	816	816	0	0	0
EL6191729	LAKE HAVASU CITY	AZ		02/04/2026		0	0	8	0	0	8	0	1,129	1,129	0	0	0
191696835	LAWRENCEVILLE	GA		02/04/2026		0	0	(39)	0	0	(39)	0	1,265	1,265	0	0	0
214558564	MARCO ISLAND	FL		02/04/2026		0	0	(44)	0	0	(44)	0	1,257	1,257	0	0	0
191725081	MARINA	CA		02/04/2026		0	0	(1)	0	0	(1)	0	1,473	1,473	0	0	0
214609194	LATHROP	CA		02/04/2026		0	0	(10)	0	0	(10)	0	1,660	1,660	0	0	0
214351196	KINGSLAND	TX		02/04/2026		0	0	25	0	0	25	0	3,792	3,792	0	0	0
191543496	BAYFIELD	CO		02/04/2026		0	0	(34)	0	0	(34)	0	862	862	0	0	0
214192431	WAUKESHA	WI		02/04/2026		0	0	(33)	0	0	(33)	0	761	761	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
214592895	SHERMAN	TX		02/04/2026		0	0	19	0	0	19	0	580	580	0	0	0
214025244	RINGGOLD	GA		02/04/2026		0	0	(10)	0	0	(10)	0	699	699	0	0	0
214609559	MESA	AZ		02/04/2026		0	0	(18)	0	0	(18)	0	833	833	0	0	0
214466773	NORTH LAS VEGAS	NV		02/04/2026		0	0	(16)	0	0	(16)	0	767	767	0	0	0
214480455	NEWARK	OH		02/04/2026		0	0	(12)	0	0	(12)	0	628	628	0	0	0
191751233	PORTLAND	OR		02/04/2026		0	0	(8)	0	0	(8)	0	1,016	1,016	0	0	0
214070635	MIDLOTHIAN	VA		02/04/2026		0	0	(46)	0	0	(46)	0	2,379	2,379	0	0	0
191701774	APEX	NC		02/04/2026		0	0	(12)	0	0	(12)	0	851	851	0	0	0
214471577	BUDA	TX		02/04/2026		0	0	(1)	0	0	(1)	0	647	647	0	0	0
214555000	GREEN VALLEY	AZ		02/04/2026		0	0	(23)	0	0	(23)	0	659	659	0	0	0
214499892	LAKE STEVENS	WA		02/04/2026		0	0	7	0	0	7	0	1,932	1,932	0	0	0
191713909	OAKLAND	CA		02/04/2026		0	0	(25)	0	0	(25)	0	1,542	1,542	0	0	0
214589870	ANGIER	NC		02/04/2026		0	0	13	0	0	13	0	993	993	0	0	0
214445858	SURPRISE	AZ		02/04/2026		0	0	(7)	0	0	(7)	0	1,310	1,310	0	0	0
691713478	ROSEVILLE	CA		02/04/2026		0	0	(7)	0	0	(7)	0	1,925	1,925	0	0	0
EL8214586	FRISCO	TX		02/04/2026		0	0	(13)	0	0	(13)	0	913	913	0	0	0
214592333	PROVIDENCE	RI		02/04/2026		0	0	(26)	0	0	(26)	0	2,061	2,061	0	0	0
EL8214776	OXNARD	CA		02/04/2026		0	0	(38)	0	0	(38)	0	1,554	1,554	0	0	0
214178558	TUCSON	AZ		02/04/2026		0	0	(32)	0	0	(32)	0	703	703	0	0	0
214558439	SAINT LOUIS	MO		02/04/2026		0	0	(15)	0	0	(15)	0	612	612	0	0	0
214500555	AUSTIN	TX		02/04/2026		0	0	(161)	0	0	(161)	0	72,819	72,819	0	0	0
191727570	MABLETON	GA		02/04/2026		0	0	(20)	0	0	(20)	0	802	802	0	0	0
214558892	SANDY SPRINGS	GA		02/04/2026		0	0	(19)	0	0	(19)	0	1,885	1,885	0	0	0
214191843	GILBERT	AZ		02/04/2026		0	0	(18)	0	0	(18)	0	841	841	0	0	0
214616283	GRANBURY	TX		02/04/2026		0	0	(26)	0	0	(26)	0	533	533	0	0	0
691708985	SOMERS POINT	NJ		02/04/2026		0	0	(20)	0	0	(20)	0	612	612	0	0	0
191722649	VAN ALSTYNE	TX		02/04/2026		0	0	(2)	0	0	(2)	0	1,064	1,064	0	0	0
214227152	SOUTH LAKE TAHOE	CA		02/04/2026		0	0	2	0	0	2	0	1,746	1,746	0	0	0
191722905	MINNEAPOLIS	MN		02/04/2026		0	0	(18)	0	0	(18)	0	784	784	0	0	0
214555806	BROKEN BOW	OK		02/04/2026		0	0	(42)	0	0	(42)	0	817	817	0	0	0
191705474	BOSTON	MA		02/04/2026		0	0	(25)	0	0	(25)	0	1,234	1,234	0	0	0
200603223	DAYTON	OH		02/04/2026		0	0	(2)	0	0	(2)	0	1,061	1,061	0	0	0
191676517	RUSTON	WA		02/04/2026		0	0	(14)	0	0	(14)	0	901	901	0	0	0
691708158	BENTONVILLE	AR		02/04/2026		0	0	13	0	0	13	0	1,524	1,524	0	0	0
214827736	WOODBRIDGE	VA		02/04/2026		0	0	(10)	0	0	(10)	0	873	873	0	0	0
EL8214594	CHICAGO	IL		02/04/2026		0	0	(511)	0	0	(511)	0	12,954	12,954	0	0	0
191683950	DURANGO	CO		02/04/2026		0	0	(22)	0	0	(22)	0	1,860	1,860	0	0	0
214178295	NORTH CHESTERFIELD	VA		02/04/2026		0	0	(28)	0	0	(28)	0	615	615	0	0	0
191702450	TOMS RIVER	NJ		02/04/2026		0	0	7	0	0	7	0	1,066	1,066	0	0	0
214605871	BATON ROUGE	LA		02/04/2026		0	0	(22)	0	0	(22)	0	580	580	0	0	0
213933528	CALABASH	NC		02/04/2026		0	0	(26)	0	0	(26)	0	741	741	0	0	0
214187324	PALM SPRINGS	CA		02/04/2026		0	0	(28)	0	0	(28)	0	897	897	0	0	0
191627125	AUSTIN	TX		02/04/2026		0	0	(5)	0	0	(5)	0	804	804	0	0	0
213911196	THEODOSIA	MO		02/04/2026		0	0	(22)	0	0	(22)	0	873	873	0	0	0
214540919	ANGIER	NC		02/04/2026		0	0	(4)	0	0	(4)	0	707	707	0	0	0
214186519	SAINT CHARLES	MO		02/04/2026		0	0	(12)	0	0	(12)	0	719	719	0	0	0
214539735	IRVING	TX		02/04/2026		0	0	(15)	0	0	(15)	0	610	610	0	0	0
214292497	NUTLEY	NJ		02/04/2026		0	0	(34)	0	0	(34)	0	1,450	1,450	0	0	0
214142516	GREENVILLE	NC		02/04/2026		0	0	(25)	0	0	(25)	0	449	449	0	0	0
EL8214545	LA MESA	CA		02/04/2026		0	0	(24)	0	0	(24)	0	1,670	1,670	0	0	0
191684896	HUDSON	NH		02/04/2026		0	0	(22)	0	0	(22)	0	1,265	1,265	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
214605767	CENTERTON	AR		02/04/2026		0	0	10	0	0	10	0	860	860	0	0	0
191721212	WOODBURY	MN		02/04/2026		0	0	(6)	0	0	(6)	0	744	744	0	0	0
191686023	FRESNO	CA		02/04/2026		0	0	4	0	0	4	0	1,199	1,199	0	0	0
214539280	MIDDLETOWN	DE		02/04/2026		0	0	(20)	0	0	(20)	0	1,064	1,064	0	0	0
214298754	FRISCO	TX		02/04/2026		0	0	21	0	0	21	0	1,649	1,649	0	0	0
213755840	PORTLAND	OR		02/04/2026		0	0	(10)	0	0	(10)	0	871	871	0	0	0
191732596	GARNER	NC		02/04/2026		0	0	(12)	0	0	(12)	0	775	775	0	0	0
214605687	FREDERICK	MD		02/04/2026		0	0	(16)	0	0	(16)	0	1,014	1,014	0	0	0
214557929	MELISSA	TX		02/04/2026		0	0	(36)	0	0	(36)	0	1,769	1,769	0	0	0
214364538	HOCKESSIN	DE		02/04/2026		0	0	(14)	0	0	(14)	0	949	949	0	0	0
213514230	PLATTE CITY	MO		02/04/2026		0	0	(34)	0	0	(34)	0	568	568	0	0	0
EL8214040	BOISE	ID		02/04/2026		0	0	(24)	0	0	(24)	0	759	759	0	0	0
191708734	MARRIOTTSVILLE	MD		02/04/2026		0	0	(2)	0	0	(2)	0	2,154	2,154	0	0	0
191716214	RICHMOND	TX		02/04/2026		0	0	(5)	0	0	(5)	0	700	700	0	0	0
214557235	HOUSTON	TX		02/04/2026		0	0	(16)	0	0	(16)	0	897	897	0	0	0
214571675	FANCY GAP	VA		02/04/2026		0	0	(22)	0	0	(22)	0	567	567	0	0	0
214111957	HALLANDALE BEACH	FL		02/04/2026		0	0	(38)	0	0	(38)	0	985	985	0	0	0
191706159	MOSES LAKE	WA		02/04/2026		0	0	(10)	0	0	(10)	0	840	840	0	0	0
214592521	SAINT PAUL	MN		02/04/2026		0	0	(36)	0	0	(36)	0	559	559	0	0	0
191747012	PLAINFIELD	IL		02/04/2026		0	0	(10)	0	0	(10)	0	620	620	0	0	0
213914852	WILKES BARRE	PA		02/04/2026		0	0	(25)	0	0	(25)	0	656	656	0	0	0
214268213	LORIS	SC		02/04/2026		0	0	(27)	0	0	(27)	0	539	539	0	0	0
214546616	PRESCOTT	AZ		02/04/2026		0	0	(19)	0	0	(19)	0	739	739	0	0	0
191724260	VANCOUVER	WA		02/04/2026		0	0	59	0	0	59	0	2,597	2,597	0	0	0
191740512	DUBLIN	OH		02/04/2026		0	0	(39)	0	0	(39)	0	2,238	2,238	0	0	0
214606560	MALDEN	MA		02/04/2026		0	0	(47)	0	0	(47)	0	1,749	1,749	0	0	0
214317188	N TOPSAIL BEACH	NC		02/04/2026		0	0	(12)	0	0	(12)	0	578	578	0	0	0
214424919	SHARPS CHAPEL	TN		02/04/2026		0	0	0	0	0	0	0	2,332	2,332	0	0	0
EL8214164	HYATTSVILLE	MD		02/04/2026		0	0	(31)	0	0	(31)	0	1,011	1,011	0	0	0
214550181	GOLDEN	CO		02/04/2026		0	0	(26)	0	0	(26)	0	808	808	0	0	0
214583393	BRIGANTINE	NJ		02/04/2026		0	0	(20)	0	0	(20)	0	1,051	1,051	0	0	0
191708270	MINNEAPOLIS	MN		02/04/2026		0	0	14	0	0	14	0	1,561	1,561	0	0	0
EL8214065	SARASOTA	FL		02/04/2026		0	0	(24)	0	0	(24)	0	1,676	1,676	0	0	0
191743682	SAINT LOUIS	MO		02/04/2026		0	0	(29)	0	0	(29)	0	793	793	0	0	0
214540661	CLIFFSIDE PARK	NJ		02/04/2026		0	0	31	0	0	31	0	3,213	3,213	0	0	0
191717219	WOBURN	MA		02/04/2026		0	0	8	0	0	8	0	1,866	1,866	0	0	0
214605925	MADISON	AL		02/04/2026		0	0	(23)	0	0	(23)	0	702	702	0	0	0
191751023	SKOKIE	IL		02/04/2026		0	0	(118)	0	0	(118)	0	3,563	3,563	0	0	0
191691718	HARDY	VA		02/04/2026		0	0	5	0	0	5	0	1,251	1,251	0	0	0
191715898	FOGELSVILLE	PA		02/04/2026		0	0	(23)	0	0	(23)	0	1,497	1,497	0	0	0
191734361	GLENSIDE	PA		02/04/2026		0	0	(17)	0	0	(17)	0	469	469	0	0	0
214505016	KNOXVILLE	TN		02/04/2026		0	0	(31)	0	0	(31)	0	1,901	1,901	0	0	0
191691771	SOUTH LONDONDERRY	VT		02/04/2026		0	0	(39)	0	0	(39)	0	1,029	1,029	0	0	0
191704249	LACEY	WA		02/04/2026		0	0	(14)	0	0	(14)	0	1,026	1,026	0	0	0
191710444	GLENDALE	UT		02/04/2026		0	0	(46)	0	0	(46)	0	1,387	1,387	0	0	0
214540391	HOT SPRINGS	SD		02/04/2026		0	0	(17)	0	0	(17)	0	717	717	0	0	0
214076891	COROLLA	NC		02/04/2026		0	0	(33)	0	0	(33)	0	3,639	3,639	0	0	0
214538769	BERLIN	MD		02/04/2026		0	0	(26)	0	0	(26)	0	1,216	1,216	0	0	0
214210903	SILVERTHORNE	CO		02/04/2026		0	0	8	0	0	8	0	1,797	1,797	0	0	0
191697773	GERMANTOWN	MD		02/04/2026		0	0	(14)	0	0	(14)	0	720	720	0	0	0
191724637	DAVENPORT	FL		02/04/2026		0	0	(21)	0	0	(21)	0	869	869	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
214609379	GATLINBURG	TN		02/04/2026		0	0	(19)	0	0	(19)	0	2,060	2,060	0	0	0
198571689	LEWISTON	ME		02/04/2026		0	0	0	0	0	0	0	623	623	0	0	0
191722857	MURRIETA	CA		02/04/2026		0	0	(5)	0	0	(5)	0	1,337	1,337	0	0	0
191716984	PAGOSA SPRINGS	CO		02/04/2026		0	0	(14)	0	0	(14)	0	792	792	0	0	0
214276030	CELINA	TX		02/04/2026		0	0	(18)	0	0	(18)	0	974	974	0	0	0
214544860	FLAGSTAFF	AZ		02/04/2026		0	0	(25)	0	0	(25)	0	836	836	0	0	0
191727803	GRESHAM	OR		02/04/2026		0	0	(27)	0	0	(27)	0	803	803	0	0	0
214147621	IDAHO FALLS	ID		02/04/2026		0	0	(1)	0	0	(1)	0	773	773	0	0	0
EL6191729	PHOENIX	AZ		02/04/2026		0	0	(15)	0	0	(15)	0	1,115	1,115	0	0	0
691730711	SUN LAKES	AZ		02/04/2026		0	0	(13)	0	0	(13)	0	786	786	0	0	0
214130901	DAWSONVILLE	GA		02/04/2026		0	0	(1)	0	0	(1)	0	882	882	0	0	0
191722032	KANSAS CITY	MO		02/04/2026		0	0	(29)	0	0	(29)	0	1,332	1,332	0	0	0
214582247	CLEVELAND	TN		02/04/2026		0	0	(21)	0	0	(21)	0	400	400	0	0	0
191740825	DAWSONVILLE	GA		02/04/2026		0	0	(212)	0	0	(212)	0	10,054	10,054	0	0	0
191732116	OAKLAND	CA		02/04/2026		0	0	8	0	0	8	0	2,043	2,043	0	0	0
214007711	UNDERWOOD	MN		02/04/2026		0	0	(15)	0	0	(15)	0	861	861	0	0	0
214386323	LONG BEACH	CA		02/04/2026		0	0	4	0	0	4	0	1,279	1,279	0	0	0
214468511	PUNTA GORDA	FL		02/04/2026		0	0	107	0	0	107	0	2,211	2,211	0	0	0
191762456	SALT LAKE CITY	UT		02/04/2026		0	0	(3)	0	0	(3)	0	1,306	1,306	0	0	0
191577254	PHOENIX	AZ		02/04/2026		0	0	(76)	0	0	(76)	0	3,895	3,895	0	0	0
191728566	RALEIGH	NC		02/04/2026		0	0	(18)	0	0	(18)	0	1,388	1,388	0	0	0
214386395	LELAND	NC		02/04/2026		0	0	10	0	0	10	0	1,017	1,017	0	0	0
214223026	REDDING	CA		02/04/2026		0	0	(22)	0	0	(22)	0	1,099	1,099	0	0	0
214556103	EAGLE RIVER	WI		02/04/2026		0	0	(23)	0	0	(23)	0	729	729	0	0	0
191731210	WESTERVILLE	OH		02/04/2026		0	0	(5)	0	0	(5)	0	718	718	0	0	0
691716561	SAN DIEGO	CA		02/04/2026		0	0	11	0	0	11	0	2,276	2,276	0	0	0
214589909	BATTLE GROUND	WA		02/04/2026		0	0	67	0	0	67	0	1,677	1,677	0	0	0
691752979	GRANTS PASS	OR		02/04/2026		0	0	(18)	0	0	(18)	0	636	636	0	0	0
EL8214545	BRISTOW	VA		02/04/2026		0	0	(112)	0	0	(112)	0	4,899	4,899	0	0	0
214609521	TAFTON	PA		02/04/2026		0	0	(12)	0	0	(12)	0	568	568	0	0	0
214130348	CHICAGO	IL		02/04/2026		0	0	(27)	0	0	(27)	0	889	889	0	0	0
EL8213604	SIOUX FALLS	SD		02/04/2026		0	0	(38)	0	0	(38)	0	714	714	0	0	0
EL8214537	WASHINGTON	DC		02/04/2026		0	0	(21)	0	0	(21)	0	869	869	0	0	0
691732067	ROCKPORT	TX		02/04/2026		0	0	(26)	0	0	(26)	0	566	566	0	0	0
214820303	STAR	ID		02/04/2026		0	0	16	0	0	16	0	1,834	1,834	0	0	0
191728833	WAXHAW	NC		02/04/2026		0	0	(1)	0	0	(1)	0	973	973	0	0	0
191693104	CHICAGO	IL		02/04/2026		0	0	(59)	0	0	(59)	0	1,134	1,134	0	0	0
691721974	PLYMOUTH	MN		02/04/2026		0	0	(2)	0	0	(2)	0	1,169	1,169	0	0	0
214566139	LOCKPORT	IL		02/04/2026		0	0	(27)	0	0	(27)	0	1,214	1,214	0	0	0
214593092	IDAHO FALLS	ID		02/04/2026		0	0	(12)	0	0	(12)	0	737	737	0	0	0
214060224	KAILUA KONA	HI		02/04/2026		0	0	(47)	0	0	(47)	0	2,340	2,340	0	0	0
214543678	SURPRISE	AZ		02/04/2026		0	0	(7)	0	0	(7)	0	856	856	0	0	0
691682703	FORT MYERS	FL		02/04/2026		0	0	(26)	0	0	(26)	0	1,164	1,164	0	0	0
214547813	DAWSONVILLE	GA		02/04/2026		0	0	(4)	0	0	(4)	0	834	834	0	0	0
191735171	KAPOLEI	HI		02/04/2026		0	0	(19)	0	0	(19)	0	1,996	1,996	0	0	0
214369458	LANCASTER	TN		02/04/2026		0	0	(23)	0	0	(23)	0	1,090	1,090	0	0	0
191732057	COLUMBIA FALLS	MT		02/04/2026		0	0	(5)	0	0	(5)	0	939	939	0	0	0
214541163	EMIGRANT	MT		02/04/2026		0	0	(26)	0	0	(26)	0	775	775	0	0	0
691714790	BAKERSFIELD	CA		02/04/2026		0	0	(17)	0	0	(17)	0	980	980	0	0	0
214585185	WINCHESTER	VA		02/04/2026		0	0	(32)	0	0	(32)	0	1,146	1,146	0	0	0
214005240	MINNEAPOLIS	MN		02/04/2026		0	0	(30)	0	0	(30)	0	770	770	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
214542433	LAKE HAVASU CITY	AZ		02/04/2026		0	0	(140)	0	0	(140)	0	11,307	11,307	0	0	0
191730046	ELK GROVE	CA		02/04/2026		0	0	11	0	0	11	0	1,362	1,362	0	0	0
214108947	PORT SAINT JOE	FL		02/04/2026		0	0	(23)	0	0	(23)	0	615	615	0	0	0
191734385	NORTH CAPE MAY	NJ		02/04/2026		0	0	(16)	0	0	(16)	0	1,097	1,097	0	0	0
214607305	CAPE CORAL	FL		02/04/2026		0	0	(9)	0	0	(9)	0	757	757	0	0	0
EL8214180	GLENMOORE	PA		02/04/2026		0	0	(33)	0	0	(33)	0	1,249	1,249	0	0	0
EL8214602	ARLINGTON	TX		02/04/2026		0	0	(27)	0	0	(27)	0	499	499	0	0	0
214558405	SANTA ROSA BEACH	FL		02/04/2026		0	0	3	0	0	3	0	1,865	1,865	0	0	0
214574069	PINEHURST	ID		02/04/2026		0	0	(28)	0	0	(28)	0	470	470	0	0	0
214455657	MAMMOTH CAVE	KY		02/04/2026		0	0	0	0	0	0	0	682	682	0	0	0
EL6191729	CALABASH	NC		02/04/2026		0	0	(83)	0	0	(83)	0	4,949	4,949	0	0	0
191721808	RIVERVIEW	FL		02/04/2026		0	0	(17)	0	0	(17)	0	497	497	0	0	0
191715469	GLENDORA	CA		02/04/2026		0	0	56	0	0	56	0	3,352	3,352	0	0	0
191707885	WEST LINN	OR		02/04/2026		0	0	(42)	0	0	(42)	0	3,650	3,650	0	0	0
191698481	PAGOSA SPRINGS	CO		02/04/2026		0	0	(20)	0	0	(20)	0	2,018	2,018	0	0	0
214619590	WILLIS	TX		02/04/2026		0	0	(10)	0	0	(10)	0	690	690	0	0	0
191713702	FRISCO	TX		02/04/2026		0	0	(1)	0	0	(1)	0	860	860	0	0	0
214256745	LAVEEN	AZ		02/04/2026		0	0	(1)	0	0	(1)	0	866	866	0	0	0
214554782	MIDLAND	TX		02/04/2026		0	0	(16)	0	0	(16)	0	1,720	1,720	0	0	0
EL8214560	SHERMAN	TX		02/04/2026		0	0	(23)	0	0	(23)	0	2,158	2,158	0	0	0
214097729	BENNETT	WI		02/04/2026		0	0	(51)	0	0	(51)	0	848	848	0	0	0
191714869	CUMMING	GA		02/04/2026		0	0	(3)	0	0	(3)	0	1,206	1,206	0	0	0
214547736	HILTON HEAD ISLAND	SC		02/04/2026		0	0	(56)	0	0	(56)	0	1,882	1,882	0	0	0
191723619	LITTLE ELM	TX		02/04/2026		0	0	(13)	0	0	(13)	0	769	769	0	0	0
191724676	YUCCA VALLEY	CA		02/04/2026		0	0	(28)	0	0	(28)	0	1,482	1,482	0	0	0
214538602	DACULA	GA		02/04/2026		0	0	(41)	0	0	(41)	0	1,599	1,599	0	0	0
691734655	PALM COAST	FL		02/04/2026		0	0	(1)	0	0	(1)	0	784	784	0	0	0
191704903	HOBE SOUND	FL		02/04/2026		0	0	(9)	0	0	(9)	0	493	493	0	0	0
214540997	STOCKTON	CA		02/04/2026		0	0	(27)	0	0	(27)	0	966	966	0	0	0
214236903	NEWPORT NEWS	VA		02/04/2026		0	0	(40)	0	0	(40)	0	2,269	2,269	0	0	0
691717864	MYRTLE BEACH	SC		02/04/2026		0	0	(22)	0	0	(22)	0	637	637	0	0	0
214147456	OSAGE BEACH	MO		02/04/2026		0	0	(10)	0	0	(10)	0	548	548	0	0	0
214288461	BRASELTON	GA		02/04/2026		0	0	(15)	0	0	(15)	0	983	983	0	0	0
191733827	DENVER	CO		02/04/2026		0	0	(12)	0	0	(12)	0	1,709	1,709	0	0	0
196678866	LOS ANGELES	CA		02/04/2026		0	0	(27)	0	0	(27)	0	2,817	2,817	0	0	0
214609602	LIVONIA	MI		02/04/2026		0	0	(25)	0	0	(25)	0	578	578	0	0	0
214216915	WESTERLY	RI		02/04/2026		0	0	(26)	0	0	(26)	0	1,234	1,234	0	0	0
214231337	BIG BEAR LAKE	CA		02/04/2026		0	0	(11)	0	0	(11)	0	899	899	0	0	0
EL8214420	NORTH CONWAY	NH		02/04/2026		0	0	(5)	0	0	(5)	0	718	718	0	0	0
214346614	WAKE FOREST	NC		02/04/2026		0	0	(102)	0	0	(102)	0	4,189	4,189	0	0	0
191727641	FREEPORT	FL		02/04/2026		0	0	(19)	0	0	(19)	0	783	783	0	0	0
191726636	BOISE	ID		02/04/2026		0	0	(6)	0	0	(6)	0	755	755	0	0	0
191741455	CLOVIS	CA		02/04/2026		0	0	(9)	0	0	(9)	0	536	536	0	0	0
191724645	ESTES PARK	CO		02/04/2026		0	0	(38)	0	0	(38)	0	1,563	1,563	0	0	0
191715752	COROLLA	NC		02/04/2026		0	0	(41)	0	0	(41)	0	1,472	1,472	0	0	0
191722227	BLUE SPRINGS	MO		02/04/2026		0	0	(5)	0	0	(5)	0	800	800	0	0	0
214510502	SOMERVILLE	MA		02/04/2026		0	0	22	0	0	22	0	2,376	2,376	0	0	0
214486093	CHICAGO	IL		02/04/2026		0	0	(3)	0	0	(3)	0	3,201	3,201	0	0	0
214557058	DURHAM	NC		02/04/2026		0	0	(12)	0	0	(12)	0	696	696	0	0	0
191601287	SILVERDALE	WA		02/04/2026		0	0	(39)	0	0	(39)	0	2,128	2,128	0	0	0
191706687	CHARLOTTE	NC		02/04/2026		0	0	(19)	0	0	(19)	0	691	691	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
214592537	AUSTIN	TX		02/04/2026		0	0	(1)	0	0	(1)	0	823	823	0	0	0
214070447	DINGMANS FERRY	PA		02/04/2026		0	0	(62)	0	0	(62)	0	3,297	3,297	0	0	0
191731229	ROSELAND	VA		02/04/2026		0	0	(22)	0	0	(22)	0	1,148	1,148	0	0	0
191708281	SAINT CLOUD	FL		02/04/2026		0	0	(30)	0	0	(30)	0	1,348	1,348	0	0	0
191734679	MILWAUKIE	OR		02/04/2026		0	0	22	0	0	22	0	874	874	0	0	0
214555961	GLEN ALLEN	VA		02/04/2026		0	0	(16)	0	0	(16)	0	764	764	0	0	0
214243996	BROOMFIELD	CO		02/04/2026		0	0	(7)	0	0	(7)	0	725	725	0	0	0
214087893	WAYNESBORO	PA		02/04/2026		0	0	(24)	0	0	(24)	0	615	615	0	0	0
191738075	PILOT POINT	TX		02/04/2026		0	0	25	0	0	25	0	2,263	2,263	0	0	0
191699926	AUSTIN	TX		02/04/2026		0	0	(18)	0	0	(18)	0	2,032	2,032	0	0	0
EL8214370	DUMFRIES	VA		02/04/2026		0	0	(49)	0	0	(49)	0	1,308	1,308	0	0	0
214550706	FRESNO	CA		02/04/2026		0	0	(25)	0	0	(25)	0	766	766	0	0	0
691680277	CHICAGO	IL		02/04/2026		0	0	(26)	0	0	(26)	0	776	776	0	0	0
191698557	RALEIGH	NC		02/04/2026		0	0	(20)	0	0	(20)	0	795	795	0	0	0
214548146	HUTTO	TX		02/04/2026		0	0	(39)	0	0	(39)	0	898	898	0	0	0
214547619	RALEIGH	NC		02/04/2026		0	0	(25)	0	0	(25)	0	1,756	1,756	0	0	0
214540956	BENBROOK	TX		02/04/2026		0	0	(25)	0	0	(25)	0	1,019	1,019	0	0	0
214153345	BIDDEFORD	ME		02/04/2026		0	0	(31)	0	0	(31)	0	647	647	0	0	0
214596064	GARNER	NC		02/04/2026		0	0	23	0	0	23	0	838	838	0	0	0
214173640	LOS ANGELES	CA		02/04/2026		0	0	(24)	0	0	(24)	0	2,561	2,561	0	0	0
191701607	NEW BRUNSWICK	NJ		02/04/2026		0	0	(14)	0	0	(14)	0	1,105	1,105	0	0	0
214490874	CHERRY HILL	NJ		02/04/2026		0	0	(3)	0	0	(3)	0	983	983	0	0	0
214455206	MT CRESTED BUTTE	CO		02/04/2026		0	0	(36)	0	0	(36)	0	742	742	0	0	0
214231428	SMYRNA	TN		02/04/2026		0	0	(5)	0	0	(5)	0	773	773	0	0	0
191651538	OKLAHOMA CITY	OK		02/04/2026		0	0	(3)	0	0	(3)	0	707	707	0	0	0
191717576	KALKASKA	MI		02/04/2026		0	0	(19)	0	0	(19)	0	1,686	1,686	0	0	0
EL6191729	AURORA	IL		02/04/2026		0	0	(22)	0	0	(22)	0	625	625	0	0	0
213698727	LAS VEGAS	NV		02/04/2026		0	0	(47)	0	0	(47)	0	1,148	1,148	0	0	0
191714360	HILLSBORO	OR		02/04/2026		0	0	(16)	0	0	(16)	0	1,018	1,018	0	0	0
214133117	NEW CASTLE	CO		02/04/2026		0	0	(47)	0	0	(47)	0	1,645	1,645	0	0	0
191682313	PHILADELPHIA	PA		02/04/2026		0	0	(7)	0	0	(7)	0	828	828	0	0	0
214171929	HOUSTON	TX		02/04/2026		0	0	(10)	0	0	(10)	0	777	777	0	0	0
EL8214537	ALBRIGHTSVILLE	PA		02/04/2026		0	0	(17)	0	0	(17)	0	803	803	0	0	0
191734575	MESA	AZ		02/04/2026		0	0	1	0	0	1	0	756	756	0	0	0
EL8214057	LITTLE ELM	TX		02/04/2026		0	0	(4)	0	0	(4)	0	837	837	0	0	0
BB1662968	AIEA	HI		02/06/2026		0	0	252	0	0	252	0	4,834	4,834	0	0	0
BB1669013	SPOKANE VALLEY	WA		02/12/2026		0	0	28	0	0	28	0	540	540	0	0	0
BB1669047	HAWTHORNE	NJ		02/12/2026		0	0	31	0	0	31	0	783	783	0	0	0
BB1669005	TOOELE	UT		02/12/2026		0	0	39	0	0	39	0	952	952	0	0	0
BB1669039	OAK HARBOR	WA		02/12/2026		0	0	20	0	0	20	0	663	663	0	0	0
BB1538150	STANTON	KY		02/12/2026		0	0	(8)	0	0	(8)	0	453	453	0	0	0
BB1536998	PHARR	TX		02/12/2026		0	0	0	0	0	0	0	191	191	0	0	0
BB1536964	PROVIDENCE	RI		02/12/2026		0	0	50	0	0	50	0	845	845	0	0	0
BB1536915	HOUSTON	TX		02/12/2026		0	0	(17)	0	0	(17)	0	1,288	1,288	0	0	0
BB1537525	SPRING	TX		02/12/2026		0	0	(7)	0	0	(7)	0	474	474	0	0	0
BB1650831	TUCSON	AZ		02/20/2026		0	0	202	0	0	202	0	2,241	2,241	0	0	0
BB1650823	WEST COLUMBIA	SC		02/20/2026		0	0	8	0	0	8	0	235	235	0	0	0
BB1683857	TWIN FALLS	ID		02/25/2026		0	0	1	0	0	1	0	237	237	0	0	0
BB1683832	BOYCE	VA		02/25/2026		0	0	79	0	0	79	0	464	464	0	0	0
BB1683774	UPPER MARLBORO	MD		02/25/2026		0	0	(1)	0	0	(1)	0	78	78	0	0	0
OV4064189	NAPLES	FL		02/27/2026		0	0	(19)	0	0	(19)	0	552	552	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
0V4064195	WILMINGTON	NC		02/27/2026		0	0	(22)	0	0	(22)	0	561	561	0	0	0
0V4053402	FRANKLIN	NC		02/27/2026		0	0	(30)	0	0	(30)	0	862	862	0	0	0
0V4064222	BALTIMORE	MD		02/27/2026		0	0	(33)	0	0	(33)	0	905	905	0	0	0
0V4052508	PALM BEACH GARDENS	FL		02/27/2026		0	0	(36)	0	0	(36)	0	693	693	0	0	0
0V4064190	INDIANAPOLIS	IN		02/27/2026		0	0	(28)	0	0	(28)	0	447	447	0	0	0
0V4064203	GAINESVILLE	GA		02/27/2026		0	0	(24)	0	0	(24)	0	591	591	0	0	0
0V4063871	WAUKEGAN	IL		02/27/2026		0	0	(21)	0	0	(21)	0	374	374	0	0	0
0V4049381	ABERDEEN	WA		02/27/2026		0	0	(31)	0	0	(31)	0	601	601	0	0	0
0V4049370	BIRMINGHAM	AL		02/27/2026		0	0	(14)	0	0	(14)	0	251	251	0	0	0
0V4064187	PRINCETON	TX		02/27/2026		0	0	(24)	0	0	(24)	0	426	426	0	0	0
0V4064186	PANAMA CITY BEACH	FL		02/27/2026		0	0	(34)	0	0	(34)	0	824	824	0	0	0
0V4064234	MURPHY	NC		02/27/2026		0	0	(23)	0	0	(23)	0	476	476	0	0	0
0V4064218	MAGNOLIA	TX		02/27/2026		0	0	(22)	0	0	(22)	0	478	478	0	0	0
0V4064192	SPANISH FORK	UT		02/27/2026		0	0	(29)	0	0	(29)	0	642	642	0	0	0
0V4064220	LUBBOCK	TX		02/27/2026		0	0	(17)	0	0	(17)	0	441	441	0	0	0
0V4060522	HORTON	AL		02/27/2026		0	0	(15)	0	0	(15)	0	349	349	0	0	0
0V4064230	LITTLE ELM	TX		02/27/2026		0	0	(31)	0	0	(31)	0	701	701	0	0	0
0V4052520	BROCKTON	MA		02/27/2026		0	0	(146)	0	0	(146)	0	3,479	3,479	0	0	0
0V4049411	BEAR	DE		02/27/2026		0	0	(24)	0	0	(24)	0	1,251	1,251	0	0	0
0V4064224	OKLAHOMA CITY	OK		02/27/2026		0	0	(15)	0	0	(15)	0	262	262	0	0	0
0V4064185	MACON	NC		02/27/2026		0	0	(55)	0	0	(55)	0	1,323	1,323	0	0	0
0V4064206	FORT WORTH	TX		02/27/2026		0	0	(35)	0	0	(35)	0	596	596	0	0	0
020250440	BRANSON WEST	MO		02/24/2026		0	0	(17)	0	0	(17)	0	319	319	0	0	0
214831479	FOLEY	AL		02/24/2026		0	0	37	0	0	37	0	1,122	1,122	0	0	0
191774288	LAKE WALES	FL		02/24/2026		0	0	(32)	0	0	(32)	0	699	699	0	0	0
214221707	FORT WORTH	TX		02/24/2026		0	0	(34)	0	0	(34)	0	798	798	0	0	0
214559852	CAPE CORAL	FL		02/24/2026		0	0	(32)	0	0	(32)	0	844	844	0	0	0
214607834	PRESCOTT	AZ		02/24/2026		0	0	(44)	0	0	(44)	0	1,178	1,178	0	0	0
214607827	SAN ANTONIO	TX		02/24/2026		0	0	(13)	0	0	(13)	0	1,059	1,059	0	0	0
214469782	MEXICO BEACH	FL		02/24/2026		0	0	5	0	0	5	0	783	783	0	0	0
EL8214131	CHARLOTTESVILLE	VA		02/24/2026		0	0	(15)	0	0	(15)	0	649	649	0	0	0
214606334	SPRINGFIELD	OR		02/24/2026		0	0	1	0	0	1	0	990	990	0	0	0
214593264	MCKINNEY	TX		02/24/2026		0	0	25	0	0	25	0	1,172	1,172	0	0	0
213499547	NEW MARKET	VA		02/24/2026		0	0	(57)	0	0	(57)	0	1,267	1,267	0	0	0
214196518	LEWIS CENTER	OH		02/24/2026		0	0	(44)	0	0	(44)	0	1,469	1,469	0	0	0
214568807	PRINCETON	WI		02/24/2026		0	0	(20)	0	0	(20)	0	607	607	0	0	0
191739156	SARASOTA	FL		02/24/2026		0	0	(14)	0	0	(14)	0	627	627	0	0	0
691755199	TUPELO	MS		02/24/2026		0	0	(11)	0	0	(11)	0	818	818	0	0	0
191681186	CARTERSVILLE	VA		02/24/2026		0	0	(40)	0	0	(40)	0	884	884	0	0	0
300025641	CASSOPOLIS	MI		02/24/2026		0	0	(16)	0	0	(16)	0	532	532	0	0	0
191665926	FRANKLIN	TN		02/24/2026		0	0	(18)	0	0	(18)	0	1,955	1,955	0	0	0
214559826	AFTON	VA		02/24/2026		0	0	(17)	0	0	(17)	0	1,817	1,817	0	0	0
214218231	FARIBAULT	MN		02/24/2026		0	0	(71)	0	0	(71)	0	1,206	1,206	0	0	0
300064993	HIAWASSEE	GA		02/24/2026		0	0	2	0	0	2	0	1,413	1,413	0	0	0
214022453	LAKELAND	FL		02/24/2026		0	0	(74)	0	0	(74)	0	1,744	1,744	0	0	0
214455970	NENANA	AK		02/24/2026		0	0	(34)	0	0	(34)	0	603	603	0	0	0
214543276	EAST ELLIJAY	GA		02/24/2026		0	0	(33)	0	0	(33)	0	676	676	0	0	0
BB1637713	CUMMING	GA		02/27/2026		0	0	35	0	0	35	0	865	865	0	0	0
BB1637739	SWEDEN	ME		02/27/2026		0	0	31	0	0	31	0	388	388	0	0	0
BB1637796	MCKINNEY	TX		02/27/2026		0	0	8	0	0	8	0	312	312	0	0	0
BB1637804	SALT LAKE CITY	UT		02/27/2026		0	0	105	0	0	105	0	548	548	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
BB1637788	KINGSLEY	MI		02/27/2026		0	0	27	0	0	27	0	198	198	0	0	0
BB1672017	KANSAS CITY	MO		02/27/2026		0	0	11	0	0	11	0	268	268	0	0	0
BB1671902	ROCKFORD	IL		02/27/2026		0	0	3	0	0	3	0	115	115	0	0	0
BB1672033	OCEAN CITY	MD		02/27/2026		0	0	7,782	0	0	7,782	0	150,232	150,232	0	0	0
BB1671985	SADDLE RIVER	NJ		02/27/2026		0	0	11,729	0	0	11,729	0	1,011,118	1,011,118	0	0	0
BB1671936	PIEDMONT	SC		02/27/2026		0	0	37	0	0	37	0	798	798	0	0	0
BB1672058	AUBURN	WA		02/27/2026		0	0	2	0	0	2	0	300	300	0	0	0
BB1683816	ATLANTA	GA		03/04/2026		0	0	(216)	0	0	(216)	0	0	0	0	0	0
214547773	ROSWELL	GA		03/04/2026		0	0	(4)	0	0	(4)	0	694	694	0	0	0
214468299	WILMINGTON	NC		03/04/2026		0	0	(7)	0	0	(7)	0	2,968	2,968	0	0	0
214539238	BLOOMINGTON	IN		03/04/2026		0	0	(27)	0	0	(27)	0	688	688	0	0	0
214550696	OGDEN	UT		03/04/2026		0	0	(21)	0	0	(21)	0	548	548	0	0	0
214569670	HEDGESVILLE	WV		03/04/2026		0	0	(14)	0	0	(14)	0	552	552	0	0	0
214215302	BREWSTER	MA		03/04/2026		0	0	(18)	0	0	(18)	0	1,323	1,323	0	0	0
214543803	SARASOTA	FL		03/04/2026		0	0	(1)	0	0	(1)	0	816	816	0	0	0
214550947	OXNARD	CA		03/04/2026		0	0	(25)	0	0	(25)	0	1,564	1,564	0	0	0
214799747	INDIANAPOLIS	IN		03/04/2026		0	0	(28)	0	0	(28)	0	585	585	0	0	0
214557243	SAN ANTONIO	TX		03/04/2026		0	0	(4)	0	0	(4)	0	519	519	0	0	0
214402014	WASHINGTON	DC		03/04/2026		0	0	(22)	0	0	(22)	0	515	515	0	0	0
214619589	MYRTLE BEACH	SC		03/04/2026		0	0	(7)	0	0	(7)	0	1,368	1,368	0	0	0
BB1682560	WOODBOURNE	NY		03/10/2026		0	0	8	0	0	8	0	201	201	0	0	0
BB1682545	HIGHLAND PARK	IL		03/10/2026		0	0	15	0	0	15	0	673	673	0	0	0
BB1682529	OLD TOWN	FL		03/10/2026		0	0	13	0	0	13	0	263	263	0	0	0
BB1682552	EAGLE MOUNTAIN	UT		03/10/2026		0	0	18	0	0	18	0	1,273	1,273	0	0	0
BB1682537	CADIZ	KY		03/10/2026		0	0	(2)	0	0	(2)	0	538	538	0	0	0
BB1327877	CHANDLER	AZ		03/10/2026		0	0	19	0	0	19	0	1,211	1,211	0	0	0
BB1521123	LEANDER	TX		03/10/2026		0	0	(13)	0	0	(13)	0	1,244	1,244	0	0	0
BB1521081	MONTGOMERY	TX		03/10/2026		0	0	11	0	0	11	0	401	401	0	0	0
BB1520828	GUN BARREL CITY	TX		03/10/2026		0	0	(3)	0	0	(3)	0	291	291	0	0	0
BB1327729	INDIANAPOLIS	IN		03/10/2026		0	0	(3)	0	0	(3)	0	512	512	0	0	0
BB1312739	FREDERICK	MD		03/10/2026		0	0	208	0	0	208	0	914	914	0	0	0
BB1327679	LEANDER	TX		03/10/2026		0	0	(1)	0	0	(1)	0	599	599	0	0	0
BB1520851	ATLANTA	GA		03/10/2026		0	0	10	0	0	10	0	1,252	1,252	0	0	0
BB1312952	OWENSVILLE	OH		03/10/2026		0	0	0	0	0	0	0	745	745	0	0	0
BB1282619	CAMDEN	SC		03/10/2026		0	0	(11)	0	0	(11)	0	536	536	0	0	0
BB1312689	PALMDALE	CA		03/10/2026		0	0	168	0	0	168	0	1,870	1,870	0	0	0
BB1327927	FORT PAYNE	AL		03/10/2026		0	0	9	0	0	9	0	223	223	0	0	0
BB1312838	LAKEVILLE	PA		03/10/2026		0	0	30	0	0	30	0	1,636	1,636	0	0	0
BB1520620	TUSTIN	CA		03/10/2026		0	0	66	0	0	66	0	1,888	1,888	0	0	0
BB1521008	LYNN	MA		03/10/2026		0	0	29	0	0	29	0	703	703	0	0	0
BB1282692	ROSELAND	VA		03/10/2026		0	0	(8)	0	0	(8)	0	376	376	0	0	0
BB1520935	CEDAR HILL	TX		03/10/2026		0	0	(20)	0	0	(20)	0	2,011	2,011	0	0	0
BB1282486	ROMULUS	MI		03/10/2026		0	0	1	0	0	1	0	627	627	0	0	0
BB1282676	ELLISTON	VA		03/10/2026		0	0	(3)	0	0	(3)	0	668	668	0	0	0
BB1520570	SPOKANE	WA		03/10/2026		0	0	54	0	0	54	0	1,225	1,225	0	0	0
BB1521016	ELGIN	IL		03/10/2026		0	0	16	0	0	16	0	733	733	0	0	0
BB1282387	TUJUNGA	CA		03/10/2026		0	0	25	0	0	25	0	1,624	1,624	0	0	0
BB1282577	HARRISBURG	PA		03/10/2026		0	0	22	0	0	22	0	681	681	0	0	0
BB1327844	TUCSON ESTATES	AZ		03/10/2026		0	0	4	0	0	4	0	387	387	0	0	0
BB1520984	NEW SMYRNA BEACH	FL		03/10/2026		0	0	(5)	0	0	(5)	0	715	715	0	0	0
BB1282551	DARBY	PA		03/10/2026		0	0	28	0	0	28	0	785	785	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
BB1327802	PORTLAND	OR		03/10/2026		0	0	58	0	0	58	0	1,712	1,712	0	0	0
BB1312697	CENTERVILLE	OH		03/10/2026		0	0	(1)	0	0	(1)	0	759	759	0	0	0
BB1520893	WHITMAN	MA		03/10/2026		0	0	4	0	0	4	0	533	533	0	0	0
BB1312671	LITTLE ROCK	AR		03/10/2026		0	0	55	0	0	55	0	492	492	0	0	0
BB1327984	BALTIMORE	MD		03/10/2026		0	0	(2)	0	0	(2)	0	642	642	0	0	0
BB1521040	BROWNSVILLE	TX		03/10/2026		0	0	44	0	0	44	0	814	814	0	0	0
BB1282361	RENSSELAER	NY		03/10/2026		0	0	8	0	0	8	0	443	443	0	0	0
BB1282445	PLANTATION	FL		03/10/2026		0	0	(9)	0	0	(9)	0	485	485	0	0	0
BB1521099	NYACK	NY		03/10/2026		0	0	(8)	0	0	(8)	0	1,201	1,201	0	0	0
BB1520943	TROUTMAN	NC		03/10/2026		0	0	54	0	0	54	0	678	678	0	0	0
BB1312879	FAIRFIELD	CA		03/10/2026		0	0	26	0	0	26	0	594	594	0	0	0
BB1327901	COUNTRY CLUB HILLS	IL		03/10/2026		0	0	5	0	0	5	0	360	360	0	0	0
BB1282460	BOWLING GREEN	KY		03/10/2026		0	0	(6)	0	0	(6)	0	1,269	1,269	0	0	0
BB1521149	HILLCREST	CA		03/10/2026		0	0	(3)	0	0	(3)	0	258	258	0	0	0
BB1684400	AMES	IA		03/12/2026		0	0	(73)	0	0	(73)	0	223	223	0	0	0
BB1684426	CRANDALL	TX		03/12/2026		0	0	31	0	0	31	0	448	448	0	0	0
BB1684418	FAIRFAX	VA		03/12/2026		0	0	(240)	0	0	(240)	0	840	840	0	0	0
BB1684434	EUGENE	OR		03/12/2026		0	0	34	0	0	34	0	683	683	0	0	0
BB1684392	WOOSTER	OH		03/12/2026		0	0	48	0	0	48	0	1,239	1,239	0	0	0
BB1661069	MOUNT CRAWFORD	VA		03/25/2026		0	0	15	0	0	15	0	1,238	1,238	0	0	0
BB1661051	SUWANEE	GA		03/25/2026		0	0	21	0	0	21	0	947	947	0	0	0
BB1661044	CHANDLER	AZ		03/25/2026		0	0	19	0	0	19	0	5,379	5,379	0	0	0
BB1684814	AFTON	TN		03/27/2026		0	0	35	0	0	35	0	1,168	1,168	0	0	0
BB1523988	COLTON	CA		03/27/2026		0	0	(521)	0	0	(521)	0	0	0	0	0	0
OV4131492	MEAD	WA		03/30/2026		0	0	(8)	0	0	(8)	0	521	521	0	0	0
OV4111337	LILLIAN	AL		03/30/2026		0	0	(24)	0	0	(24)	0	736	736	0	0	0
OV4092231	MIDLAND	TX		03/30/2026		0	0	(15)	0	0	(15)	0	665	665	0	0	0
OV4113492	ROSEDALE	MD		03/30/2026		0	0	(15)	0	0	(15)	0	498	498	0	0	0
OV4112592	CAMPTON	KY		03/30/2026		0	0	(14)	0	0	(14)	0	450	450	0	0	0
OV3993483	MONROE	LA		03/30/2026		0	0	(21)	0	0	(21)	0	493	493	0	0	0
OV4090723	OCEAN CITY	MD		03/30/2026		0	0	(20)	0	0	(20)	0	791	791	0	0	0
OV4115560	SAN ANTONIO	TX		03/30/2026		0	0	(26)	0	0	(26)	0	649	649	0	0	0
OV4131917	TRABUCO CANYON	CA		03/30/2026		0	0	3	0	0	3	0	1,968	1,968	0	0	0
OV4129669	SEATTLE	WA		03/30/2026		0	0	(25)	0	0	(25)	0	958	958	0	0	0
OV4130632	SAINT LOUIS	MO		03/30/2026		0	0	(14)	0	0	(14)	0	459	459	0	0	0
OV4115257	BALTIMORE	MD		03/30/2026		0	0	(7)	0	0	(7)	0	214	214	0	0	0
OV4111357	MUSTANG	OK		03/30/2026		0	0	(8)	0	0	(8)	0	479	479	0	0	0
OV4071103	SAUTEE NACOOCHEE	GA		03/30/2026		0	0	(19)	0	0	(19)	0	923	923	0	0	0
OV4129011	MYRTLE BEACH	SC		03/30/2026		0	0	(57)	0	0	(57)	0	1,622	1,622	0	0	0
OV3558590	SAN LUIS	AZ		03/30/2026		0	0	22	0	0	22	0	532	532	0	0	0
OV4134811	MILWAUKEE	WI		03/30/2026		0	0	(10)	0	0	(10)	0	230	230	0	0	0
OV4074038	PATAGONIA	AZ		03/30/2026		0	0	(32)	0	0	(32)	0	761	761	0	0	0
OV4063159	DALLAS	TX		03/30/2026		0	0	(18)	0	0	(18)	0	548	548	0	0	0
OV4092718	VERO BEACH	FL		03/30/2026		0	0	(38)	0	0	(38)	0	1,058	1,058	0	0	0
OV4070383	ST PETE BEACH	FL		03/30/2026		0	0	(25)	0	0	(25)	0	1,196	1,196	0	0	0
OV4129918	NEW BRAUNFELS	TX		03/30/2026		0	0	(19)	0	0	(19)	0	610	610	0	0	0
OV4049373	WASHINGTON	DC		03/30/2026		0	0	(22)	0	0	(22)	0	409	409	0	0	0
OV4071121	POMPANO BEACH	FL		03/30/2026		0	0	(25)	0	0	(25)	0	821	821	0	0	0
OV3835746	AVE MARIA	FL		03/30/2026		0	0	(7)	0	0	(7)	0	568	568	0	0	0
BB1637952	TACOMA	WA		03/31/2026		0	0	(2,023)	0	0	(2,023)	0	2,728	2,728	0	0	0
BB1667942	CARTERSVILLE	GA		03/31/2026		0	0	2	0	0	2	0	384	384	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
BB1667967	FORT WORTH	TX		03/31/2026		0	0	0	0	0	0	0	328	328	0	0	0
BB1667884	ROWLETT	TX		03/31/2026		0	0	13	0	0	13	0	238	238	0	0	0
BB1667900	COLLEGE STATION	TX		03/31/2026		0	0	19	0	0	19	0	361	361	0	0	0
BB1667926	AUBURN	WA		03/31/2026		0	0	10	0	0	10	0	1,396	1,396	0	0	0
BB1667959	MIAMI	FL		03/31/2026		0	0	1	0	0	1	0	228	228	0	0	0
BB1667918	WOODBRIDGE	VA		03/31/2026		0	0	16	0	0	16	0	823	823	0	0	0
BB1667934	DALLAS	TX		03/31/2026		0	0	2	0	0	2	0	252	252	0	0	0
BB1640907	LAS VEGAS	NV		04/02/2026		0	0	163	0	0	163	0	919	919	0	0	0
BB1692684	KENNER	LA		04/02/2026		0	0	(95)	0	0	(95)	0	0	0	0	0	0
BB1692627	HOUSTON	TX		04/02/2026		0	0	(560)	0	0	(560)	0	0	0	0	0	0
BB1692676	RANCHO CUCAMONGA	CA		04/02/2026		0	0	(685)	0	0	(685)	0	0	0	0	0	0
BB1692692	TAMPA	FL		04/02/2026		0	0	(416)	0	0	(416)	0	0	0	0	0	0
260130034	PALM HARBOR	FL		04/02/2026		0	0	(10)	0	0	(10)	0	294	294	0	0	0
260239983	HENDERSON	NV		04/02/2026		0	0	(7)	0	0	(7)	0	203	203	0	0	0
260237326	CITRUS SPRINGS	FL		04/02/2026		0	0	(5)	0	0	(5)	0	142	142	0	0	0
260231592	SOUTH HAVEN	MI		04/02/2026		0	0	(14)	0	0	(14)	0	430	430	0	0	0
260235528	COLORADO SPRINGS	CO		04/02/2026		0	0	(14)	0	0	(14)	0	423	423	0	0	0
260237763	SCOTT	AR		04/02/2026		0	0	(16)	0	0	(16)	0	485	485	0	0	0
260238472	LOMBARD	IL		04/02/2026		0	0	(31)	0	0	(31)	0	934	934	0	0	0
260231089	CITRUS SPRINGS	FL		04/02/2026		0	0	(5)	0	0	(5)	0	132	132	0	0	0
260237565	LUSBY	MD		04/02/2026		0	0	(25)	0	0	(25)	0	773	773	0	0	0
260238126	ENTERPRISE	OR		04/02/2026		0	0	(13)	0	0	(13)	0	382	382	0	0	0
260342001	DUNKIRK	MD		04/02/2026		0	0	(8)	0	0	(8)	0	233	233	0	0	0
251217279	LA SALLE	CO		04/02/2026		0	0	(17)	0	0	(17)	0	513	513	0	0	0
214414180	SHERRILLS FORD	NC		03/17/2026		0	0	(37)	0	0	(37)	0	2,845	2,845	0	0	0
213747773	PILOT POINT	TX		03/17/2026		0	0	20	0	0	20	0	455	455	0	0	0
214452370	PARRISH	FL		03/17/2026		0	0	43	0	0	43	0	966	966	0	0	0
214380705	LAKEWOOD RANCH	FL		03/17/2026		0	0	(9)	0	0	(9)	0	1,153	1,153	0	0	0
214414146	MANTECA	CA		03/17/2026		0	0	10	0	0	10	0	1,108	1,108	0	0	0
214452491	NAPLES	FL		03/17/2026		0	0	(9)	0	0	(9)	0	730	730	0	0	0
213787569	SEGUIN	TX		03/17/2026		0	0	24	0	0	24	0	548	548	0	0	0
214121749	NEWTON	NC		03/17/2026		0	0	(887)	0	0	(887)	0	21,657	21,657	0	0	0
214050410	NAPLES	FL		03/17/2026		0	0	(431)	0	0	(431)	0	10,619	10,619	0	0	0
214157332	GREENVILLE	SC		03/17/2026		0	0	(22)	0	0	(22)	0	498	498	0	0	0
214256153	SAINT CLOUD	FL		03/17/2026		0	0	63	0	0	63	0	1,940	1,940	0	0	0
214414151	COOLIDGE	AZ		03/17/2026		0	0	(13)	0	0	(13)	0	345	345	0	0	0
214121394	WICKENBURG	AZ		03/17/2026		0	0	(15)	0	0	(15)	0	408	408	0	0	0
214452232	PALMETTO	FL		03/17/2026		0	0	55	0	0	55	0	1,040	1,040	0	0	0
214256095	PORT CHARLOTTE	FL		03/17/2026		0	0	23	0	0	23	0	1,832	1,832	0	0	0
691721917	CORPUS CHRISTI	TX		03/17/2026		0	0	(20)	0	0	(20)	0	399	399	0	0	0
214452174	PALMETTO	FL		03/17/2026		0	0	89	0	0	89	0	1,684	1,684	0	0	0
214414497	MANTECA	CA		03/17/2026		0	0	(2)	0	0	(2)	0	874	874	0	0	0
214179196	NAPLES	FL		03/17/2026		0	0	(12)	0	0	(12)	0	893	893	0	0	0
214122174	HOCKLEY	TX		03/17/2026		0	0	36	0	0	36	0	643	643	0	0	0
213988871	RICHMOND	TX		03/17/2026		0	0	5	0	0	5	0	1,043	1,043	0	0	0
214452255	PALMETTO	FL		03/17/2026		0	0	52	0	0	52	0	1,612	1,612	0	0	0
214378653	CRANDALL	TX		03/17/2026		0	0	24	0	0	24	0	449	449	0	0	0
214378769	KATY	TX		03/17/2026		0	0	26	0	0	26	0	505	505	0	0	0
214414328	FLOWERY BRANCH	GA		03/17/2026		0	0	(6)	0	0	(6)	0	552	552	0	0	0
214121065	PRESCOTT VALLEY	CA		03/17/2026		0	0	1	0	0	1	0	782	782	0	0	0
214050407	SAINT CLOUD	FL		03/17/2026		0	0	28	0	0	28	0	840	840	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
214050429	KISSIMMEE	FL		03/17/2026		0	0	17	0	0	17	0	816	816	0	0	0
EL7000184	WEST HAVEN	UT		04/09/2026		0	0	(11)	0	0	(11)	0	331	331	0	0	0
000178188	SAN ANDREAS	CA		04/09/2026		0	0	(17)	0	0	(17)	0	305	305	0	0	0
000187862	RIVERTON	UT		04/09/2026		0	0	(7)	0	0	(7)	0	752	752	0	0	0
000189950	BOISE	ID		04/09/2026		0	0	(15)	0	0	(15)	0	441	441	0	0	0
000187627	OPELOUSAS	LA		04/09/2026		0	0	(5)	0	0	(5)	0	240	240	0	0	0
260239934	GARFIELD HEIGHTS	OH		04/16/2026		0	0	(4)	0	0	(4)	0	93	93	0	0	0
260239835	GARFIELD HEIGHTS	OH		04/16/2026		0	0	(4)	0	0	(4)	0	104	104	0	0	0
260241211	AUGUSTA	KS		04/16/2026		0	0	(8)	0	0	(8)	0	230	230	0	0	0
260342977	NOVATO	CA		04/16/2026		0	0	(26)	0	0	(26)	0	733	733	0	0	0
260121645	OXFORD	PA		04/16/2026		0	0	(19)	0	0	(19)	0	539	539	0	0	0
260345905	WARRINGTON	PA		04/16/2026		0	0	(13)	0	0	(13)	0	353	353	0	0	0
260239561	PAWLEYS ISLAND	SC		04/16/2026		0	0	(8)	0	0	(8)	0	219	219	0	0	0
260240114	GARFIELD HEIGHTS	OH		04/16/2026		0	0	(4)	0	0	(4)	0	99	99	0	0	0
260233473	WASHINGTON COURT HOUSE	OH		04/16/2026		0	0	(6)	0	0	(6)	0	176	176	0	0	0
260236039	LOVELAND	OH		04/16/2026		0	0	(7)	0	0	(7)	0	195	195	0	0	0
260343660	MEMPHIS	TN		04/16/2026		0	0	(8)	0	0	(8)	0	232	232	0	0	0
260347208	HAMMOND	IN		04/16/2026		0	0	(6)	0	0	(6)	0	148	148	0	0	0
BB1676406	SAN JUAN	TX		04/22/2026		0	0	5	0	0	5	0	237	237	0	0	0
260342340	THORNTON	CO		04/23/2026		0	0	(22)	0	0	(22)	0	502	502	0	0	0
260346473	CHARLOTTE	NC		04/23/2026		0	0	(9)	0	0	(9)	0	202	202	0	0	0
BB1714025	BIRMINGHAM	AL		04/27/2026		0	0	(296)	0	0	(296)	0	0	0	0	0	0
BB1713993	WALLA WALLA	WA		04/27/2026		0	0	(274)	0	0	(274)	0	0	0	0	0	0
BB1714009	GREENSBORO	NC		04/27/2026		0	0	(216)	0	0	(216)	0	0	0	0	0	0
BB1714033	OMAHA	NE		04/27/2026		0	0	(219)	0	0	(219)	0	0	0	0	0	0
000189784	LUMBERTON	TX		04/22/2026		0	0	(52)	0	0	(52)	0	857	857	0	0	0
000186201	JOLIET	IL		04/22/2026		0	0	(35)	0	0	(35)	0	1,000	1,000	0	0	0
000185763	SIMI VALLEY	CA		04/22/2026		0	0	(5)	0	0	(5)	0	343	343	0	0	0
000189977	PRINCETON	TX		04/22/2026		0	0	0	0	0	0	0	3	3	0	0	0
000189584	CLAREMONT	CA		04/22/2026		0	0	(16)	0	0	(16)	0	849	849	0	0	0
000187396	ALEXANDRIA	VA		04/22/2026		0	0	(18)	0	0	(18)	0	1,003	1,003	0	0	0
OV4129912	SAINT AUGUSTINE	FL		04/29/2026		0	0	(12)	0	0	(12)	0	959	959	0	0	0
OV4136166	GLEN BURNIE	MD		04/29/2026		0	0	(16)	0	0	(16)	0	372	372	0	0	0
OV4160431	NEW SMYRNA BEACH	FL		04/29/2026		0	0	(9)	0	0	(9)	0	302	302	0	0	0
OV4136161	SHARPS CHAPEL	TN		04/29/2026		0	0	(25)	0	0	(25)	0	714	714	0	0	0
OV4143142	ANAHEIM	CA		04/29/2026		0	0	(29)	0	0	(29)	0	733	733	0	0	0
OV4115534	TUCSON	AZ		04/29/2026		0	0	(6)	0	0	(6)	0	183	183	0	0	0
OV4136654	TEMPLE TERRACE	FL		04/29/2026		0	0	(9)	0	0	(9)	0	170	170	0	0	0
OV4142623	MADISON	AL		04/29/2026		0	0	(8)	0	0	(8)	0	136	136	0	0	0
OV4131518	LAS VEGAS	NV		04/29/2026		0	0	(76)	0	0	(76)	0	2,047	2,047	0	0	0
OV4134814	ABILENE	TX		04/29/2026		0	0	(9)	0	0	(9)	0	230	230	0	0	0
OV4130994	BAKERSFIELD	CA		04/29/2026		0	0	(51)	0	0	(51)	0	1,676	1,676	0	0	0
OV4131499	CASA GRANDE	AZ		04/29/2026		0	0	(15)	0	0	(15)	0	297	297	0	0	0
OV4159680	LAREDO	TX		04/29/2026		0	0	(4)	0	0	(4)	0	140	140	0	0	0
OV4137756	ELGIN	AZ		04/29/2026		0	0	(28)	0	0	(28)	0	668	668	0	0	0
OV4138562	CARLSBAD	CA		04/29/2026		0	0	(33)	0	0	(33)	0	1,819	1,819	0	0	0
OV4129905	PITTSFIELD	MA		04/29/2026		0	0	(7)	0	0	(7)	0	222	222	0	0	0
OV4160427	MILLCREEK	UT		04/29/2026		0	0	(9)	0	0	(9)	0	174	174	0	0	0
OV4160439	COLUMBUS	OH		04/29/2026		0	0	(7)	0	0	(7)	0	136	136	0	0	0
OV4131001	BROKEN BOW	OK		04/29/2026		0	0	(33)	0	0	(33)	0	884	884	0	0	0
OV4161709	WILLITS	CA		04/29/2026		0	0	(21)	0	0	(21)	0	565	565	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
0V4137285	PANAMA CITY	FL		04/29/2026		0	0	(15)	0	0	(15)	0	265	265	0	0	0
0V4136140	SHREVEPORT	LA		04/29/2026		0	0	(23)	0	0	(23)	0	557	557	0	0	0
0V4144007	LOVES PARK	IL		04/29/2026		0	0	(5)	0	0	(5)	0	96	96	0	0	0
0V4143998	BATON ROUGE	LA		04/29/2026		0	0	(9)	0	0	(9)	0	187	187	0	0	0
0V4136130	HIGHLAND	IL		04/29/2026		0	0	(14)	0	0	(14)	0	229	229	0	0	0
0V4160437	PENSACOLA	FL		04/29/2026		0	0	(6)	0	0	(6)	0	203	203	0	0	0
0V4137753	HAYESVILLE	NC		04/29/2026		0	0	(14)	0	0	(14)	0	638	638	0	0	0
0V4144009	ODESSA	TX		04/29/2026		0	0	(3)	0	0	(3)	0	160	160	0	0	0
0V4130633	TAYLORS	SC		04/29/2026		0	0	(43)	0	0	(43)	0	1,588	1,588	0	0	0
0V4138576	DANVILLE	VA		04/29/2026		0	0	(11)	0	0	(11)	0	237	237	0	0	0
0V4136657	JACKSON	MI		04/29/2026		0	0	(14)	0	0	(14)	0	304	304	0	0	0
0V4136164	SPRINGFIELD	MO		04/29/2026		0	0	(14)	0	0	(14)	0	322	322	0	0	0
0V4137757	KNOXVILLE	TN		04/29/2026		0	0	(11)	0	0	(11)	0	330	330	0	0	0
0V4137809	LUBBOCK	TX		04/29/2026		0	0	(9)	0	0	(9)	0	186	186	0	0	0
0V4161151	DELRAY BEACH	FL		04/29/2026		0	0	(2)	0	0	(2)	0	112	112	0	0	0
0V4161185	CHEYENNE	WY		04/29/2026		0	0	(10)	0	0	(10)	0	188	188	0	0	0
0V4161700	PLYMOUTH	MN		04/29/2026		0	0	(4)	0	0	(4)	0	76	76	0	0	0
0V4159703	JACKSONVILLE	FL		04/29/2026		0	0	(5)	0	0	(5)	0	79	79	0	0	0
0V4131000	ALHAMBRA	CA		04/29/2026		0	0	(34)	0	0	(34)	0	1,018	1,018	0	0	0
0V4160493	FORT WORTH	TX		04/29/2026		0	0	(6)	0	0	(6)	0	248	248	0	0	0
0V4140614	MYRTLE BEACH	SC		04/29/2026		0	0	(9)	0	0	(9)	0	207	207	0	0	0
0V4137289	GENEVA	OH		04/29/2026		0	0	(8)	0	0	(8)	0	234	234	0	0	0
0V4130973	AMARILLO	TX		04/29/2026		0	0	(10)	0	0	(10)	0	273	273	0	0	0
0V4137801	CARTHAGE	MO		04/29/2026		0	0	(15)	0	0	(15)	0	244	244	0	0	0
0V4111378	VALPARAISO	IN		04/29/2026		0	0	(5)	0	0	(5)	0	93	93	0	0	0
261041313	MILLCREEK	UT		04/28/2026		0	0	(11)	0	0	(11)	0	238	238	0	0	0
261041014	ARLINGTON	VA		04/28/2026		0	0	(54)	0	0	(54)	0	1,169	1,169	0	0	0
261041157	SAN TAN VALLEY	AZ		04/28/2026		0	0	(37)	0	0	(37)	0	789	789	0	0	0
261039907	CHARLOTTE	NC		04/28/2026		0	0	(50)	0	0	(50)	0	1,067	1,067	0	0	0
261041540	BURNSVILLE	MN		04/28/2026		0	0	(15)	0	0	(15)	0	324	324	0	0	0
261041504	YORBA LINDA	CA		04/28/2026		0	0	(17)	0	0	(17)	0	360	360	0	0	0
BB1669021	LAKEWOOD	CA		05/01/2026		0	0	29	0	0	29	0	640	640	0	0	0
000190843	DENVER	CO		05/01/2026		0	0	(84)	0	0	(84)	0	2,925	2,925	0	0	0
000189545	ST MARIES	ID		05/01/2026		0	0	(29)	0	0	(29)	0	762	762	0	0	0
000189246	HENDERSON	NV		05/01/2026		0	0	(8)	0	0	(8)	0	218	218	0	0	0
261041243	PANAMA CITY BEACH	FL		05/06/2026		0	0	(21)	0	0	(21)	0	436	436	0	0	0
261041225	PANAMA CITY	FL		05/06/2026		0	0	(10)	0	0	(10)	0	195	195	0	0	0
261041527	COEUR D ALENE	ID		05/06/2026		0	0	(10)	0	0	(10)	0	198	198	0	0	0
261041260	LONGVIEW	WA		05/06/2026		0	0	(17)	0	0	(17)	0	343	343	0	0	0
261041082	BROOKLYN	NY		05/06/2026		0	0	(29)	0	0	(29)	0	590	590	0	0	0
261041792	CAPE CORAL	FL		05/06/2026		0	0	(14)	0	0	(14)	0	282	282	0	0	0
261041417	EL CAJON	CA		05/06/2026		0	0	(15)	0	0	(15)	0	303	303	0	0	0
261041715	HOMER	AK		05/06/2026		0	0	(16)	0	0	(16)	0	329	329	0	0	0
BB1718356	HENDERSON	NV		05/21/2026		0	0	(522)	0	0	(522)	0	0	0	0	0	0
BB1718364	MITCHELL	IN		05/21/2026		0	0	(145)	0	0	(145)	0	0	0	0	0	0
BB1691884	MURFREESBORO	TN		05/22/2026		0	0	(536)	0	0	(536)	0	0	0	0	0	0
BB1691959	CORBIN	KY		05/22/2026		0	0	(386)	0	0	(386)	0	0	0	0	0	0
BB1691868	WASILLA	AK		05/22/2026		0	0	(687)	0	0	(687)	0	0	0	0	0	0
0V3570981	SAN ANTONIO	FL		05/28/2026		0	0	(9)	0	0	(9)	0	213	213	0	0	0
0V3570668	MCKINNEY	TX		05/28/2026		0	0	31	0	0	31	0	409	409	0	0	0
0V3225312	KIRKLAND	WA		05/28/2026		0	0	189	0	0	189	0	1,471	1,471	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
0V3647955	PRINCETON	NJ		05/28/2026		0	0	(17)	0	0	(17)	0	336	336	0	0	0
0V4189884	BONITA SPRINGS	FL		05/28/2026		0	0	(2)	0	0	(2)	0	136	136	0	0	0
0V4186233	PHILADELPHIA	PA		05/28/2026		0	0	(4)	0	0	(4)	0	107	107	0	0	0
0V3641358	OCEAN SPRINGS	MS		05/28/2026		0	0	33	0	0	33	0	222	222	0	0	0
0V4190505	LEWISVILLE	TX		05/28/2026		0	0	(7)	0	0	(7)	0	136	136	0	0	0
0V4185616	COCOA BEACH	FL		05/28/2026		0	0	(19)	0	0	(19)	0	462	462	0	0	0
0V4187381	OCEAN CITY	MD		05/28/2026		0	0	(5)	0	0	(5)	0	190	190	0	0	0
0V3294845	SALT LAKE CITY	UT		05/28/2026		0	0	22	0	0	22	0	446	446	0	0	0
0V3679621	CHATTANOOGA	TN		05/28/2026		0	0	(11)	0	0	(11)	0	278	278	0	0	0
0V4185615	EDINBURG	TX		05/28/2026		0	0	1	0	0	1	0	366	366	0	0	0
261041472	NASHVILLE	TN		05/28/2026		0	0	(40)	0	0	(40)	0	856	856	0	0	0
261042024	GARDEN RIDGE	TX		05/28/2026		0	0	(20)	0	0	(20)	0	426	426	0	0	0
261041894	THE VILLAGES	FL		05/28/2026		0	0	(10)	0	0	(10)	0	216	216	0	0	0
261041799	MYRTLE BEACH	SC		05/28/2026		0	0	(61)	0	0	(61)	0	1,237	1,237	0	0	0
300069435	KISSIMMEE	FL		04/01/2021		0	0	0	0	0	0	0	218,036	218,036	0	0	0
LN0023961	HOUSTON	TX		12/16/2022		0	0	422	0	0	422	0	19,102,317	19,102,317	0	0	0
0299999. Mortgages with partial repayments						0	0	(199,594)	0	0	(199,594)	0	82,817,675	82,818,365	0	691	691
000034231	RAYMOND	MS		02/01/2021	04/30/2026	136,384	0	0	0	0	0	0	136,384	131,251	0	(5,133)	(5,133)
102048541	ODESSA	TX		11/03/2020	06/30/2026	162,953	0	0	0	0	0	0	162,953	163,928	0	974	974
102068023	SAINT CLOUD	FL		11/03/2020	04/30/2026	215,517	0	0	0	0	0	0	215,517	191,438	0	(24,079)	(24,079)
0V2602274	HARVEY	LA		05/28/2021	05/28/2026	118,242	0	(58)	0	0	(58)	0	118,184	108,102	0	(10,082)	(10,082)
0V2616557	TACOMA	WA		12/18/2019	04/29/2026	182,429	0	(100)	0	0	(100)	0	182,329	156,724	0	(25,605)	(25,605)
0V2786479	BROOMFIELD	CO		03/30/2020	05/28/2026	215,669	0	(123)	0	0	(123)	0	215,546	178,232	0	(37,314)	(37,314)
0V2796242	FREELAND	WA		02/28/2020	06/29/2026	361,766	0	(157)	0	0	(157)	0	361,609	311,441	0	(50,168)	(50,168)
0V2994596	MIAMI	FL		03/29/2021	06/29/2026	189,589	0	(64)	0	0	(64)	0	189,525	164,793	0	(24,732)	(24,732)
0V3001155	PORTLAND	OR		03/29/2021	04/29/2026	0	0	1,442	0	0	1,442	0	251,899	268,051	0	16,152	16,152
0V3175972	UPPER SADDLE RIVER	NJ		05/26/2022	06/29/2026	1,290,794	0	823	0	0	823	0	1,291,616	1,112,941	0	(178,676)	(178,676)
0V3196952	HAYDEN	ID		01/31/2022	04/29/2026	501,615	0	(9)	0	0	(9)	0	501,606	413,726	0	(87,880)	(87,880)
0V3345195	LAS CRUCES	NM		01/29/2026	04/29/2026	0	0	260	0	0	260	0	215,528	228,875	0	13,347	13,347
0V3366006	PHILADELPHIA	PA		05/31/2023	05/28/2026	348,321	0	(61)	0	0	(61)	0	348,260	289,865	0	(58,395)	(58,395)
0V3470531	GILBERT	AZ		01/29/2026	04/29/2026	0	0	478	0	0	478	0	294,548	299,291	0	4,742	4,742
0V3556706	NORTH MYRTLE BEACH	SC		01/29/2026	04/29/2026	0	0	198	0	0	198	0	320,353	341,054	0	20,701	20,701
0V3568367	HEMPSTEAD	NY		01/29/2026	04/29/2026	0	0	213	0	0	213	0	386,756	387,302	0	546	546
0V3570143	SHELBY	NC		01/29/2026	04/29/2026	0	0	22	0	0	22	0	139,127	146,840	0	7,713	7,713
0V3570796	MIAMI SPRINGS	FL		01/29/2026	04/29/2026	0	0	910	0	0	910	0	468,993	535,063	0	66,070	66,070
0V3573567	GULF SHORES	AL		01/29/2026	04/29/2026	0	0	587	0	0	587	0	244,601	283,042	0	38,441	38,441
0V3591892	HOLMES BEACH	FL		01/29/2026	04/29/2026	0	0	295	0	0	295	0	337,419	363,987	0	26,568	26,568
0V3595775	FORT MYERS	FL		01/29/2026	04/29/2026	0	0	1	0	0	1	0	218,137	225,003	0	6,865	6,865
0V3679529	LAKE ELSINORE	CA		01/29/2026	04/29/2026	0	0	57	0	0	57	0	443,260	471,593	0	28,333	28,333
0V3679625	GIBSONVILLE	NC		11/26/2024	04/29/2026	0	0	327	0	0	327	0	215,209	243,185	0	27,976	27,976
0V3748520	FOUNTAIN HILLS	AZ		01/29/2026	04/29/2026	0	0	644	0	0	644	0	360,026	419,720	0	59,694	59,694
0399999. Mortgages disposed						3,723,279	0	5,684	0	0	5,684	0	7,619,385	7,435,445	0	(183,940)	(183,940)
000238667	VICKSBURG	MS		10/23/2019		95,976	0	1,228	0	0	1,228	0	97,204	97,204	0	0	0
000242807	NATCHEZ	MS		10/23/2019		95,070	0	1,217	0	0	1,217	0	96,287	96,287	0	0	0
000249083	LA MARQUE	TX		10/23/2019		210,609	0	2,695	0	0	2,695	0	213,304	213,304	0	0	0
023040131	ENGLEWOOD	FL		07/07/2023		219,951	0	(8)	0	0	(8)	0	219,942	219,942	0	0	0
023040351	SAINT PAUL	MN		07/07/2023		313,810	0	(8)	0	0	(8)	0	313,802	313,802	0	0	0
023040353	SAINT PAUL	MN		07/07/2023		245,435	0	(8)	0	0	(8)	0	245,427	245,427	0	0	0
023050213	CONROE	TX		07/20/2023		466,484	0	(18)	0	0	(18)	0	466,466	466,466	0	0	0
230394363	TOWSON	MD		08/04/2023		104,520	0	(6)	0	0	(6)	0	104,513	104,513	0	0	0
230510109	ARLINGTON	TX		07/10/2023		237,426	0	(25)	0	0	(25)	0	237,401	237,401	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
231047531	CYPRESS	TX		12/08/2023		240,240	0	(25)	0	0	(25)	0	240,215	240,215	0	0	0
240486860	KANSAS CITY	MO		07/31/2024		142,085	0	(12)	0	0	(12)	0	142,073	142,073	0	0	0
240488833	SAINT JAMES	MO		05/31/2024		125,003	0	(6)	0	0	(6)	0	124,996	124,996	0	0	0
241052547	SAN ANTONIO	TX		11/14/2024		733,942	0	(118)	0	0	(118)	0	733,824	733,824	0	0	0
250177805	COVINGTON	GA		02/28/2025		184,344	0	(17)	0	0	(17)	0	184,327	184,327	0	0	0
250177912	COVINGTON	GA		02/28/2025		177,302	0	(16)	0	0	(16)	0	177,285	177,285	0	0	0
300069435	KISSIMMEE	FL		04/01/2021		227,224	0	0	0	0	0	0	9,187	9,187	0	0	0
BB1227780	JOLIET	IL		08/21/2024		278,564	0	1,300	0	0	1,300	0	279,864	279,864	0	0	0
BB1236280	MCDONOUGH	GA		11/07/2024		350,331	0	4,442	0	0	4,442	0	354,773	354,773	0	0	0
74270	COVINGTON	GA		10/04/2024		5,067,346	0	0	0	0	0	0	17,346	17,346	0	0	0
0499999. Mortgages transferred						9,515,662	0	10,614	0	0	10,614	0	4,258,240	4,258,240	0	0	0
0599999 - Totals						602,046,801	0	(6,596,360)	0	0	(6,596,360)	0	700,767,229	700,592,389	0	(174,840)	(174,840)

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	Fortress Credit Opportunities Fund VI (A) LP	New York	NY	FCO Fund IV GP LLC		09/01/2024	11	0	290,400	0	20,330,854	1.520
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated								0	290,400	0	20,330,854	XXX
000000-00-0	TC Nova Investment Trust	Wilmington	DE	TC Nova Investment Trust		12/31/2023		0	526,563	0	0	70.000
000000-00-0	Cheswick Investment Trust	Wilmington	DE	Cheswick Investment Trust		06/11/2025		0	284,884	0	0	35.140
000000-00-0	FRB-Westlake Management, LLC	Wilmington	DE	Acore Capital Mortgage, LP		04/18/2025		0	351,895	0	0	35.000
2299999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - affiliated								0	1,163,343	0	0	XXX
000000-00-0	Golden Road IT L 2, LLC	Wilmington	DE	Sixth Street Golden Road IT Mgr, LLC		01/01/2026		0	15,988,236	0	0	14.000
000000-00-0	Golden Road IT RTL 1, LLC	Wilmington	DE	Sixth Street Golden Road IT Mgr, LLC		03/01/2026		0	6,450,393	0	3,453,520	4.000
000000-00-0	Golden Road IT SET 1, LLC	Wilmington	DE	Sixth Street Golden Road IT Mgr, LLC		05/01/2026		4,317,515	0	0	10,637,966	15.000
000000-00-0	Golden Road IT H 1, LLC	Wilmington	DE	Sixth Street Golden Road IT Mgr, LLC		06/01/2026		430,654	0	0	31,569,346	6.400
2399999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - unaffiliated								4,748,169	22,438,630	0	45,660,832	XXX
000000-00-0	ACORE Credit Partners III, LP	Wilmington	DE	ACORE Credit Partners III GP, LP		03/30/2026	11	0	3,288,320	0	55,369,568	2.990
000000-00-0	Acore Opportunistic Credit II, LP	Wilmington	DE	ACORE Opportunistic Credit II GP, LP		04/01/2026	11	10,536,379	0	0	27,220,280	3.500
2499999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - affiliated								10,536,379	3,288,320	0	82,589,848	XXX
000000-00-0	Edgewater - EGCP Investment Partners V, L.P.	Chicago	IL	EGCP INVESTMENT PARTNERS V, L.P.		12/20/2016	5	0	93,542	0	592,316	49.900
000000-00-0	ARES SSG SECURED LENDING OPPORTUNITIES III, L.P.	George Town	CYM	ARES SSG SECURED LENDING OPPORTUNITIES I		08/11/2021	11	0	384,505	0	8,259,250	0.930
000000-00-0	Edgewater - EGCP Investment Partners V B-1, L.P.	Chicago	IL	EGCM SMA, LP		07/01/2023	5	0	2,527,963	0	12,409,882	49.900
000000-00-0	Silver Point Distressed Opp. Inst. Partners II, LP	Dover	DE	Silver Point Distressed Opportunity Inst		05/01/2024	11	0	1,052,778	0	29,389,088	1.090
000000-00-0	Monmouth Shores Equity, L.P.	Wilmington	DE	Ashcroft GP I, LLC		12/01/2024	5	0	148,800	0	38,983,243	32.000
000000-00-0	SemperVirens Capital Fund III LP	San Mateo	CA	SemperVirens Capital GP III, LLC		01/01/2025	1	0	45,000	0	155,000	0.350
000000-00-0	SV Growth Opportunity Fund II LP	San Mateo	CA	SV Growth Opportunity GP II, LLC		01/01/2025	1	0	50,000	0	115,000	1.420
000000-00-0	Aligned Solar Partners 6 LP	Wilmington	DE	Aligned Solar Partners 6 LP		05/01/2025	10	0	2,341,240	0	194,297	4.100
000000-00-0	Catalio Inflection Fund II, LLC	New Castle	DE	Catalio Inflection Manager I, LLC		04/01/2026	10	4,175,000	0	0	850,000	50.000
000000-00-0	Leonid Credit Income Special Fund A, L.P.	Lewes	DE	Leonid Credit Income Special Fund A, L.P		05/01/2026		787,500	0	0	16,712,500	17.500
000000-00-0	1988 Strategic CLO Equity Fund I, LP	Wilmington	DE	1988 STRATEGIC CLO EQUITY FUND I GENERAL		04/01/2026		1,464,785	0	0	0	4.841
2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated								6,427,285	6,643,828	0	107,660,576	XXX
000000-00-0	PEMZ 1 LLC	Wilmington	DE	Prophet Asset Management, LLC.		10/01/2023	10	0	120,000	0	0	100.000
000000-00-0	PEMZ 2, LLC	Wilmington	DE	Prophet Asset Management, LLC.		10/01/2023	10	0	156,966	0	0	100.000
2699999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - affiliated								0	276,966	0	0	XXX
878091-BD-8	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER	New York	NY	DIRECT	1.D FE	05/03/2017		0	351,468	0	0	0.000
69448F-AB-7	PACIFIC LIFE INSURANCE CO	Newport Beach	CA	DIRECT	1.F FE	06/27/2011		0	99,279	0	0	0.000
668138-AG-5	NORTHWESTERN MUTUAL LIFE INSURANCE CO	Milwaukee	WI	DIRECT	1.C FE	09/27/2017		0	1,818,326	0	0	0.000
575767-AU-2	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	Springfield	MA	DIRECT	1.D FE	01/28/2014		0	626,781	0	0	0.000
878091-BH-9	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER	New York	NY	DIRECT	1.D FE	05/03/2017		0	887,793	0	0	0.000
2799999. Surplus notes - unaffiliated								0	3,783,647	0	0	XXX
ALTUSA-IT-2	USA Institutional Tandem TaxCredit Fund CXLVIII LP	Dover	DE	U.S.A. Tax Credit CXLVIII LLC		06/01/2025		0	16,407	0	0	99.990
ALTUBS-LI-1	USB LIHTC FUND 2026-117, L.P	St. Louis	MO	USB LIHTC FUND 2026-117 GP, LLC		06/01/2026		198,181,058	0	0	0	99.990
4899999. Qualifying federal tax credit investments - unaffiliated								198,181,058	16,407	0	0	XXX
03333F-AA-6	ANCHF 12 IN - CDO	Grand Cayman	CYM	DIRECT		09/04/2020		0	3,907	0	0	0.000
000000-00-0	SIXTH STREET PABI NOTE - CERTIFICATE - ABS	Wilmington	DE	DIRECT		12/19/2024		0	179,195	0	0	0.000
000000-00-0	TCW Rescue Equity Notes - ABS	Los Angeles	CA	DIRECT		03/03/2025		0	768,553	0	0	0.000
6S0095-44-1	STRATUS MH SUB LLC Partnership Interests - ABS	Wilmington	DE	DIRECT		07/25/2025		0	111,411	0	0	0.000
000000-00-0	Certificates - ABS	Wilmington	DE	DIRECT		04/01/2026		1,489,421	0	0	0	0.000
640984-AC-4	NEUB 64 SUB - CDO	George Town	CYM	DIRECT		04/30/2026		7,000,000	0	0	0	0.000
000000-00-0	TPG TBDL FUND VI - Certificates	Wilmington	DE	DIRECT		04/07/2026		999,280	0	0	0	0.000
03790H-AE-0	APID 57 SUB - CDO	George Town	CYM	DIRECT		06/24/2026		11,387,500	0	0	0	0.000
6S0113-42-6	HOME IMPROVEMENT BORROWER 2026-1G, LLC Residual -	Dover	DE	DIRECT		06/09/2026		3,345	0	0	0	0.000
5599999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated								20,879,546	1,063,066	0	0	XXX
7899999. Total - unaffiliated								230,236,058	34,235,978	0	173,652,262	XXX

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
7999999. Total - affiliated								10,536,379	4,728,629	0	82,589,848	XXX
8099999 - Totals								240,772,437	38,964,606	0	256,242,110	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 Encumbrances, Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized 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 Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	Fortress Credit Opportunities Fund V Exp (A) LP	New York	NY	FCO Fund V GP LLC	12/17/2020	06/29/2026	2,892,467	0	0	0	0	0	0	2,892,467	2,892,467	0	0	0	448,832
000000-00-0	Fortress Credit Opportunities Fund VI (A) LP	New York	NY	FCO Fund IV GP LLC	09/01/2024	06/03/2026	1,799,584	0	0	0	0	0	0	1,799,584	1,799,584	0	0	0	69,739
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated							4,692,051	0	0	0	0	0	0	4,692,051	4,692,051	0	0	0	518,572
000000-00-0	Golden Road IT L 2, LLC	Wilmington	DE	Sixth Street Golden Road IT Mgr, LLC	01/01/2026	06/29/2026	0	0	0	0	0	0	0	915,217	915,217	0	0	0	1,048
000000-00-0	Golden Road IT RTL 1, LLC	Wilmington	DE	Sixth Street Golden Road IT Mgr, LLC	03/01/2026	06/29/2026	0	0	0	0	0	0	0	495,484	495,484	0	0	0	991
000000-00-0	Golden Road IT 2, LLC	Wilmington	DE	Sixth Street Golden Road IT 2 Mgr, LLC	04/01/2025	06/29/2026	2,746,277	0	0	0	0	0	0	2,746,277	2,746,277	0	0	0	143,023
000000-00-0	PAG LOAN FUND V L.P.	George Town	CYM	PAG LOAN FUND V L.P.	06/11/2021	04/17/2026	1,707,374	0	0	0	0	0	0	1,707,374	1,707,374	0	0	0	73,661
2399999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - unaffiliated							4,453,650	0	0	0	0	0	0	5,864,352	5,864,352	0	0	0	218,724
000000-00-0	Acore Opportunistic Credit II, LP	Wilmington	DE	ACORE Opportunistic Credit II GP, LP	04/01/2026	06/01/2026	0	0	0	0	0	0	0	2,814,685	2,814,685	0	0	0	0
2499999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - affiliated							0	0	0	0	0	0	0	2,814,685	2,814,685	0	0	0	0
000000-00-0	ARES SSG SECURED LENDING OPPORTUNITIES III, L.P.	George Town	CYM	ARES SSG SECURED LENDING OPPORTUNITIES I	08/11/2021	06/26/2026	1,475,805	0	0	0	0	0	0	1,475,805	1,475,805	0	0	0	111,334
000000-00-0	Catalio Inflection Fund II, LLC	New Castle	DE	Catalio Inflection Manager I, LLC	04/01/2026	06/26/2026	0	0	0	0	0	0	0	52,343	52,343	0	0	0	0
000000-00-0	Catalio Structured Opportunities Fund II, LP	Wilmington	DE	Catalio Inflection Manager I, LLC	03/01/2025	06/26/2026	531,540	0	0	0	0	0	0	531,540	531,540	0	0	0	11,149
000000-00-0	Edgewater - EGCP Investment Partners V, L.P.	Chicago	IL	EGCP INVESTMENT PARTNERS V, L.P.	12/20/2016	06/15/2026	2,007,576	0	0	0	0	0	0	2,007,576	2,007,576	0	0	0	0
000000-00-0	SABA Capital Partners L.P.	New York	NY	Saba Capital, LLC	03/30/2025	04/23/2026	5,477,554	0	0	0	0	0	0	5,477,554	5,477,554	0	0	0	42,174
000000-00-0	Aligned Solar Partners 6 LP	Wilmington	DE	Aligned Solar Partners 6 LP	05/01/2025	06/29/2026	410,744	0	0	0	0	0	0	410,744	410,744	0	0	0	0
2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated							9,903,218	0	0	0	0	0	0	9,955,561	9,955,561	0	0	0	164,657
000000-00-0	PEMZ 1 LLC	Wilmington	DE	Prophet Asset Management, LLC.	10/01/2023	06/22/2026	1,360,301	0	0	0	0	0	0	1,360,301	1,360,301	0	0	0	65,788
000000-00-0	PEMZ 2, LLC	Wilmington	DE	Prophet Asset Management, LLC.	10/01/2023	06/25/2026	1,346,886	0	0	0	0	0	0	1,346,886	1,346,886	0	0	0	77,155
2699999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - affiliated							2,707,186	0	0	0	0	0	0	2,707,186	2,707,186	0	0	0	142,943
000000-00-0	DFG REVOLVING LOAN	Wilmington	DE	DIRECT	04/12/2019	04/01/2026	0	0	0	0	0	0	0	40,000,000	40,000,000	0	0	0	85,861
4599999. Non-collateral loans - affiliated loans							0	0	0	0	0	0	0	40,000,000	40,000,000	0	0	0	85,861
000000-00-0	ODEON RESIDUAL - RMBS	Grand Cayman	CYM	DIRECT	01/23/2020	04/23/2026	5,200,000	212,583	0	0	0	212,583	0	5,412,583	6,275,000	0	862,417	862,417	0
000000-00-0	RRME 2 SUB - CDO	Grand Cayman	CYM	DIRECT	11/09/2021	04/15/2026	48,825	0	0	0	0	0	0	48,825	48,825	0	0	0	2,549
000000-00-0	TCW Rescue Equity Notes - ABS	Los Angeles	CA	DIRECT	03/03/2025	04/30/2026	514,388	0	0	0	0	0	0	514,388	514,388	0	0	0	3,806

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	Certificates - ABS	Wilmington	DE	DIRECT	03/25/2026	06/23/2026	0	0	0	0	0	0	0	1,155,396	1,155,396	0	0	0	0
03290B-AE-8	ANCHF 13 SUB - CDO	Grand Cayman	CYM	DIRECT	05/25/2021	04/28/2026	4,374	0	0	0	0	0	0	4,374	4,374	0	0	0	87
03769J-AC-7	APID XXXVI SUB - CDO	George Town	CYM	DIRECT	07/28/2021	04/20/2026	591,311	0	0	0	0	0	0	855,808	855,808	0	0	0	40,432
03769N-AC-8	APID XXXIX SUB - CDO	Grand Cayman	CYM	DIRECT	02/25/2022	04/21/2026	134,624	0	0	0	0	0	0	134,624	134,624	0	0	0	8,502
03770X-AE-9	APID XLVIII SUB - CDO	St. Helier	JEY	DIRECT	11/25/2025	04/27/2026	60,881	0	0	0	0	0	0	60,881	60,881	0	0	0	0
03771G-AE-5	APID LIII SUB - CDO	George Town	CYM	DIRECT	04/17/2025	04/21/2026	258,014	0	0	0	0	0	0	258,014	258,014	0	0	0	1,093
04017L-AA-4	ARES 51 IN - CDO	Los Angeles	CA	DIRECT	01/25/2019	04/15/2026	16,523	0	0	0	0	0	0	16,523	16,523	0	0	0	1,406
04965E-AC-8	ATRM XV SUB - CDO	Grand Cayman	CYM	DIRECT	11/16/2018	04/16/2026	12,095	0	0	0	0	0	0	12,095	12,095	0	0	0	682
06760T-AA-1	BABSN 191 IN - CDO	Grand Cayman	CYM	DIRECT	02/12/2019	04/15/2026	3,713	0	0	0	0	0	0	3,713	3,713	0	0	0	382
06762G-AA-7	BABSN 2022-II IN - CDO	Grand Cayman	CYM	DIRECT	06/21/2022	04/15/2026	65,703	0	0	0	0	0	0	65,703	65,703	0	0	0	8,152
06762N-AA-2	BABSN 2020-I IN - CDO	Grand Cayman	CYM	DIRECT	09/04/2020	04/15/2026	24,064	0	0	0	0	0	0	24,064	24,064	0	0	0	2,143
07134B-AA-7	BATLN XIX IN - CDO	George Town	CYM	DIRECT	03/11/2021	04/15/2026	10,013	0	0	0	0	0	0	10,013	10,013	0	0	0	2,962
07134T-AA-8	BATLN 18 IN - CDO	George Town	CYM	DIRECT	08/25/2020	04/15/2026	68,801	0	0	0	0	0	0	68,801	68,801	0	0	0	11,867
07136Q-AA-2	BATLN XXIII IN - CDO	George Town	CYM	DIRECT	05/19/2022	04/15/2026	43,378	0	0	0	0	0	0	43,378	43,378	0	0	0	3,245
087592-AA-9	BETHP 1 IN - CDO	Grand Cayman	CYM	DIRECT	09/24/2021	04/15/2026	157,692	0	0	0	0	0	0	157,692	157,692	0	0	0	19,787
12551X-AC-9	CIFC 185 SUB - CDO	George Town	CYM	DIRECT	11/20/2018	04/15/2026	2,445	0	0	0	0	0	0	2,445	2,445	0	0	0	198
12554S-AA-1	CIFC 221 IN - CDO/CMO	Grand Cayman	CYM	DIRECT	01/27/2022	04/17/2026	80,085	0	0	0	0	0	0	80,085	80,085	0	0	0	7,798
12554U-AC-2	CIFC 2019-III SUB - CDO	Grand Cayman	CYM	DIRECT	04/18/2019	04/16/2026	4,421	0	0	0	0	0	0	4,421	4,421	0	0	0	320
12561R-AA-4	CIFC 2020-I IN - CDO	Grand Cayman	CYM	DIRECT	06/12/2020	05/15/2026	863,515	0	0	0	0	0	0	56,073	56,073	0	0	0	3,747
12562X-AA-0	CIFC 2020-IV IN - CDO	Grand Cayman	CYM	DIRECT	12/11/2020	04/15/2026	20,610	0	0	0	0	0	0	20,610	20,610	0	0	0	2,277
12567G-AA-2	CIFC 2021-VI IN - CDO	Grand Cayman	CYM	DIRECT	09/22/2021	05/15/2026	29,892	15,818	0	10,901	0	4,917	0	34,808	34,808	0	0	0	5,741
14315Q-AC-7	CGMS 184 SUB - CDO	George Town	CYM	DIRECT	02/18/2021	04/20/2026	24,903	0	0	0	0	0	0	24,903	24,903	0	0	0	2,390
14316U-AC-7	CGMS 2021-4 SUB - CDO	New York	NY	DIRECT	11/17/2021	05/15/2026	1,093,181	0	0	0	0	0	0	1,093,181	1,093,181	0	0	0	83,415
14316X-AE-7	CGMS 2021-7 IN - CDO	New York	NY	DIRECT	08/11/2021	04/15/2026	6,134	0	0	0	0	0	0	6,134	6,134	0	0	0	712
14318P-AA-0	CGMS 2023-3 IN - CDO	Grand Cayman	CYM	DIRECT	07/06/2023	04/15/2026	14,534	0	0	0	0	0	0	14,534	14,534	0	0	0	1,389
149421-AC-3	CATSK 1 SN - CDO	George Town	CYM	DIRECT	11/20/2020	04/01/2026	230	3,462	0	0	0	3,462	0	3,692	0	0	(3,692)	(3,692)	0
17182J-AA-0	CIFC 194 IN - CDO	Grand Cayman	CYM	DIRECT	06/07/2019	04/15/2026	15,910	0	0	0	0	0	0	15,910	15,910	0	0	0	1,181
26243F-AA-6	DRSLF 53 IN - CDO	Grand Cayman	CYM	DIRECT	11/28/2017	04/15/2026	11,289	0	0	0	0	0	0	11,289	11,289	0	0	0	1,691
26246D-AA-8	DRSLF 85 IN - CDO	Grand Cayman	CYM	DIRECT	09/17/2020	06/10/2026	1,132,414	466,158	0	0	0	466,158	0	1,598,572	1,262,044	0	(336,528)	(336,528)	131,959
26248G-AA-9	DRSLF 94 IN - CDO	George Town	CYM	DIRECT	04/28/2022	04/15/2026	43,014	0	0	0	0	0	0	43,014	43,014	0	0	0	3,760
26252U-AA-1	DRSLF 68 IN - CDO	George Town	CYM	DIRECT	05/30/2019	04/15/2026	49,535	0	0	0	0	0	0	49,535	49,535	0	0	0	6,468
278301-AC-0	EATON 2020-1 SUB - CDO	George Town	CYM	DIRECT	08/08/2023	04/15/2026	10,523	0	0	0	0	0	0	10,523	10,523	0	0	0	1,909
55819V-AC-0	MDPK XXII SUB - CDO	Wilmington	DE	DIRECT	10/30/2018	04/15/2026	1,333	0	0	0	0	0	0	1,333	1,333	0	0	0	190
61999A-DY-5	MHL 2005-2 R - MBS	George Town	CYM	DIRECT	11/22/2022	06/25/2026	28,322	0	0	0	0	0	0	28,322	28,322	0	0	0	1,041
628849-AA-9	NCFT 1999-I D - RMBS	New York	NY	DIRECT	01/29/2015	06/29/2026	112,510	0	0	0	0	0	0	112,510	112,510	0	0	0	5,543
64133X-AC-7	NEUB 42 SUB - CDO	George Town	CYM	DIRECT	05/13/2021	04/16/2026	223,074	0	0	0	0	0	0	223,074	223,074	0	0	0	17,445
64134K-AC-4	NEUB 40 SUB - CDO	George Town	CYM	DIRECT	11/13/2025	04/16/2026	15,629	0	0	0	0	0	0	15,629	15,629	0	0	0	0
64135K-AC-3	NEUB 49 SUB - CDO	Grand Cayman	CYM	DIRECT	05/03/2022	04/27/2026	143,881	0	0	0	0	0	0	143,881	143,881	0	0	0	8,371
65443R-AA-6	MUZ88 1 IN - CDO	Grand Cayman	CYM	DIRECT	09/23/2022	04/15/2026	506,463	0	0	0	0	0	0	506,463	506,463	0	0	0	3,654
65444D-AA-6	MUZ88 3 IN - CDO	Grand Cayman	CYM	DIRECT	09/12/2023	04/15/2026	628,599	0	0	0	0	0	0	628,599	628,599	0	0	0	6,960
67111P-AA-7	OFSBS 8 IN - CDO	Grand Cayman	CYM	DIRECT	07/18/2017	04/16/2026	8,120	0	0	0	0	0	0	8,120	8,120	0	0	0	723
67112N-AC-7	OFSBS IX SN - CDO	Grand Cayman	CYM	DIRECT	06/21/2018	05/12/2026	104	43,424	0	0	0	43,424	0	43,528	670	0	(42,858)	(42,858)	0
67126C-AC-5	OCP 2545 SUB - CDO	George Town	CYM	DIRECT	09/17/2025	04/16/2026	408,968	0	0	0	0	0	0	408,968	408,968	0	0	0	7,648
67591K-AC-3	OCT29 29 SN - CDO	Grand Cayman	CYM	DIRECT	05/05/2021	04/21/2026	19,546	0	0	0	0	0	0	19,546	19,546	0	0	0	2,667
67592J-AA-9	OCT46 46 IN - CDO	Grand Cayman	CYM	DIRECT	06/26/2020	04/23/2026	91,821	0	0	0	0	0	0	91,821	91,821	0	0	0	0
67592Q-AA-3	OCT50 50 IN - CDO	Grand Cayman	CYM	DIRECT	10/06/2020	04/15/2026	104,644	0	0	0	0	0	0	104,644	104,644	0	0	0	12,060
675934-AA-1	OCT58 58 INC - CDO	Grand Cayman	CYM	DIRECT	04/21/2022	04/15/2026	65,009	0	0	0	0	0	0	65,009	65,009	0	0	0	4,871
75887T-AC-0	REGT7 VII SN - CDO	Grand Cayman	CYM	DIRECT	10/01/2021	05/06/2026	373,363	472,507	0	0	0	472,507	0	845,871	337,750	0	(508,121)	(508,121)	50,857
75887T-AS-5	REGT7 VII R1A - CDO/MBS	Grand Cayman	CYM	DIRECT	10/01/2021	06/22/2026	1,317	0	0	0	0	0	0	1,317	1,317	0	0	0	441
87250K-AA-7	WINDR 2019-2 IN - CDO	Grand Cayman	CYM	DIRECT	09/20/2019	04/15/2026	121,205	0	0	0	0	0	0	121,205	121,205	0	0	0	8,854
87284P-AA-6	WINDR 2017-3 IN - CDO	Grand Cayman	CYM	DIRECT	08/09/2017	04/15/2026	31,561	0	0	0	0	0	0	31,561	31,561	0	0	0	2,200
97316H-AA-5	WINDR 2022-2 IN - CDO	Grand Cayman	CYM	DIRECT	06/03/2022	04/20/2026	346,565	0	0	0	0	0	0	346,565	346,565	0	0	0	150,746
BCC02W-IN-8	HGELT 1999-1 CTFS - CMO/RMBS	Grand Cayman	CYM	DIRECT	04/29/2015	06/15/2026	12,387	0	0	0	0	0	0	12,387	12,387	0	0	0	527
BCC0CJ-BI-4	NEW CENTURY HOME EQUITY LOAN TRUST - CMO/RMBS	Grand Cayman	CYM	DIRECT	03/03/2021	06/17/2026	10,791	0	0	0	0	0	0	10,791	10,791	0	0	0	547
G0488J-AB-8	APID XXXVI SUB - CDO	George Town	CYM	DIRECT	01/22/2026	04/20/2026	0	0	0	0	0	0	0	79,725	79,725	0	0	0	2,509

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
G77090-AG-6	RRME 7 SUB - CDO	Grand Cayman	CYM	DIRECT	07/22/2021	04/15/2026	16,141	0	0	0	0	0	0	16,141	16,141	0	0	0	858
5599999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated							13,888,389	1,213,952	0	10,901	0	1,203,051	0	15,783,615	15,754,834	0	(28,782)	(28,782)	650,759
7899999. Total - unaffiliated							32,937,308	1,213,952	0	10,901	0	1,203,051	0	36,295,579	36,266,797	0	(28,782)	(28,782)	1,552,711
7999999. Total - affiliated							2,707,186	0	0	0	0	0	0	45,521,871	45,521,871	0	0	0	228,804
8099999 - Totals							35,644,494	1,213,952	0	10,901	0	1,203,051	0	81,817,450	81,788,669	0	(28,782)	(28,782)	1,781,515

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
912810-TM-0	UNITED STATES TREASURY	06/04/2026	Direct		1,192,036	1,330,000	15,785	1.A
912810-UP-1	UNITED STATES TREASURY	05/12/2026	Direct		367,036	390,000	8,809	1.A
912810-UR-7	UNITED STATES TREASURY	06/24/2026	Direct		418,886	440,000	5,403	1.A
912810-UT-3	UNITED STATES TREASURY	05/13/2026	Direct		1,609,440	1,680,000	14,891	1.A
912810-UV-8	UNITED STATES TREASURY	06/26/2026	Direct		81,106	80,000	484	1.A
91282C-NT-4	UNITED STATES TREASURY	05/13/2026	BARCLAYS CAPITAL INC		379,451	385,000	3,978	1.A
91282C-PZ-8	UNITED STATES TREASURY	06/29/2026	Direct		4,484,527	4,580,000	42,845	1.A
91282C-QG-9	UNITED STATES TREASURY	04/29/2026	Direct		1,055,484	1,060,000	1,019	1.A
91282C-QJ-3	UNITED STATES TREASURY	05/12/2026	Direct		279,098	280,000	678	1.A
91282C-QK-0	UNITED STATES TREASURY	05/20/2026	Direct		561,448	570,000	1,168	1.A
91282C-QL-8	UNITED STATES TREASURY	05/05/2026	MORGAN STANLEY & COMPANY		498,203	500,000	306	1.A
91282C-QN-4	UNITED STATES TREASURY	05/14/2026	Direct		465,763	470,000	779	1.A
91282C-QQ-7	UNITED STATES TREASURY	06/30/2026	Direct		5,665,204	5,720,000	15,672	1.A
91282C-QT-1	UNITED STATES TREASURY	06/05/2026	Direct		466,784	470,000	344	1.A
91282C-QU-8	UNITED STATES TREASURY	06/26/2026	Direct		289,396	290,000	791	1.A
91282C-QW-4	UNITED STATES TREASURY	06/26/2026	BANC OF AMERICA/FIXED INCOME		190,141	190,000	0	1.A
912834-NV-6	UNITED STATES TREASURY	04/23/2026	CITADEL SECS LLC/INTERNAL		81,125	205,000	0	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					18,085,129	18,640,000	112,950	XXX
3130BA-UX-3	FEDERAL HOME LOAN BANKS	05/21/2026	RBC CAPITAL MARKETS, LLC		250,000	250,000	0	1.A
3130BA-XU-6	FEDERAL HOME LOAN BANKS	06/02/2026	CITIGROUP GLOBAL MARKETS INC.		250,000	250,000	0	1.B FE
3130BB-4S-1	FEDERAL HOME LOAN BANKS	06/11/2026	STONEX FINANCIAL INC.		250,000	250,000	0	1.A
3133EW-UK-4	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/25/2026	BANK OF AMERICA SECURITIES		250,000	250,000	0	1.A
0029999999. Subtotal - issuer credit obligations - other U.S. government obligations (not exempt from RBC)					1,000,000	1,000,000	0	XXX
040114-HU-7	ARGENTINA, REPUBLIC OF (GOVERNMENT)	04/13/2026	MORGAN STANLEY & COMPANY		39,573	50,621	651	4.C FE
040114-HV-5	ARGENTINA, REPUBLIC OF (GOVERNMENT)	06/12/2026	MORGAN STANLEY & COMPANY		19,441	26,273	394	4.C FE
25161A-AC-3	DEVELOPMENT BANK OF MONGOLIA	06/25/2026	Bank of New York Mellon		1,614,710	1,635,000	0	4.A FE
279158-AJ-8	ECOPETROL SA	06/03/2026	HSBC SECURITIES INC.		549,413	690,000	676	3.B FE
71654Q-CC-4	PETROLEOS MEXICANOS	06/18/2026	Direct		91,331	109,000	1,047	3.A FE
817477-AK-8	SERBIA, REPUBLIC OF (GOVERNMENT)	04/28/2026	Morgan Stanley		195,288	200,000	0	3.B FE
90015L-AN-7	TURKIYE IHRACAT KREDI BANKASI AS	04/21/2026	CITIBANK, NA		2,620,217	2,622,000	0	3.C FE
91087B-AG-5	UNITED MEXICAN STATES (MEXICO) (GOVERNME	04/14/2026	UBS SECURITIES LLC		1,053,904	1,389,000	13,022	2.C FE
P3143N-BE-3	CORPORACION NACIONAL DEL COBRE DE CHILE	04/10/2026	HSBC		1,417,500	1,500,000	1,625	2.B FE
P6S337-RP-2	COLOMBIA, REPUBLIC OF (GOVERNMENT)	05/29/2026	ITAU USA SECURITIES INC		1,006,686	1,127,622	46,804	3.B FE
P75735-AN-3	ARGENTINA, REPUBLIC OF (GOVERNMENT)	04/01/2026	MORGAN STANLEY & CO INC, NY		24,112	33,501	318	4.C FE
P8T60N-WJ-6	BRAZIL, FEDERATIVE REPUBLIC OF (GOVERNME	04/24/2026	Direct		9,590,638	12,005,338	374,269	3.B FE
Y7082R-JD-2	POWER FINANCE CORPORATION LTD	04/08/2026	Direct		1,604,760	1,613,000	22,582	2.C FE
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					19,827,572	23,001,355	461,387	XXX
086257-PX-4	BERWYN ILL	04/20/2026	RBC CAPITAL MARKETS		963,738	1,250,000	18,652	1.C FE
13063B-JC-7	STATE OF CALIFORNIA	04/29/2026	RAYMOND JAMES & ASSOCIATES		1,801,230	1,500,000	56,683	1.C FE
549220-6L-0	LUBBOCK TEX INDPT SCH DIST	01/23/2026	Direct		(73,009)	(7,300,875)	(41,980)	1.A FE
64966S-VQ-6	CITY OF NEW YORK, NEW YORK	04/17/2026	Jefferies		225,000	225,000	0	1.C FE
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)					2,916,959	(4,325,875)	33,355	XXX
072024-XW-7	BAY AREA TOLL AUTHORITY	04/10/2026	SIEBERT BRANDFORD SHANK & CO. LLC		2,907,616	4,355,000	4,538	1.C FE
13057E-KD-5	CALIFORNIA PUB FIN AUTH REV	05/19/2026	Direct		2,149,044	2,150,000	165	1.E FE
194248-AS-9	LAW COLLEGE SAN FRANCISCO	04/01/2026	WELLS FARGO SECURITIES		101,752	100,000	1,100	2.A FE
452227-JN-2	ILLINOIS ST SALES TAX REV	04/01/2026	MARKETAXESS CORPORATION		1	1	0	1.F FE
56681N-JD-0	MARICOPA CNTY ARIZ INDL DEV AUTH ED REV	06/05/2026	WELLS FARGO SECURITIES LLC		3,914,738	3,750,000	51,471	3.A FE
57563R-UJ-6	MASSACHUSETTS EDL FING AUTH	05/20/2026	RBC CAPITAL MARKETS		5,000,000	5,000,000	0	1.C FE
57585B-UW-6	MASSACHUSETTS ST DEV FIN AGY REV	05/01/2026	GOLDMAN		3,155,970	3,000,000	0	1.F FE
655858-AS-7	NORFOLK VA ARPT AUTH REV SR CUSTOMER FAC	05/06/2026	WELLS FARGO SECURITIES LLC		10,000,000	10,000,000	0	1.G FE
68304R-FH-8	ONTARIO PUBLIC FINANCING AUTHORITY	04/09/2026	SAMUEL A RAMIREZ & COMPANY INC		2,928,870	3,000,000	4,229	1.D FE
882667-AZ-1	TEXAS PRIVATE ACTIVITY BD SURFACE TRANSN	04/24/2026	Direct		7,952,775	10,000,000	117,551	2.A FE
95737T-FU-5	WESTCHESTER COUNTY LOCAL DEVELOPMENT COR	04/28/2026	Wells Fargo Securities, LLC		3,145,204	3,080,000	79,139	1.E FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					41,255,968	44,435,001	258,194	XXX
00108W-AH-3	AEP TEXAS INC	04/13/2026	JP MORGAN SECURITIES LLC		993,140	1,000,000	14,593	2.A FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
00115A-AT-6	AEP TRANSMISSION COMPANY LLC	05/26/2026	PNC CAPITAL MKTS		619,808	620,000	0	1.F FE
00131M-AQ-6	AIA GROUP LTD	04/08/2026	AUSTRALIA & NZ BANKING GROUP		612,670	596,000	356	1.F FE
00206R-GL-0	AT&T INC	04/13/2026	TRADEWEB DIRECT LLC		798,008	800,000	5,376	2.B FE
00206R-NC-2	AT&T INC	04/15/2026	STATE STREET GLOBAL MARKETS, L		609,782	620,000	17,047	2.B FE
00206R-NG-3	AT&T INC	04/23/2026	JP MORGAN SECURITIES LLC		595,296	600,000	6,729	2.B FE
00206R-NN-8	AT&T INC	04/23/2026	Various		5,290,088	5,310,000	0	2.B FE
00206R-NP-3	AT&T INC	04/27/2026	DAVIDSON (D.A.) & CO. INC.		501,020	500,000	0	2.B FE
00206R-NQ-1	AT&T INC	04/23/2026	JP MORGAN SECURITIES LLC		373,365	375,000	0	2.B FE
002824-BH-2	ABBOTT LABORATORIES	06/17/2026	MERRILL LYNCH PIERCE FENNER & SMITH INC.		142,855	155,000	365	1.E FE
009066-AC-5	AIRBNB INC	04/13/2026	BANK OF AMERICA SEC LLC		700,749	700,000	2,396	2.A FE
00971Y-AP-5	AKBANK TAS	06/01/2026	MIDLGB22 HSBC BK LONDON		240,000	240,000	0	4.B FE
013822-AG-6	ALCOA NEDERLAND HOLDING BV	04/10/2026	J P MORGAN SECURITIES		292,986	300,000	447	3.A FE
019579-AA-9	ALLIED UNIVERSAL HOLDCO LLC	04/08/2026	Citigroup (SSB)		197,000	200,000	3,289	4.C FE
03790N-AA-5	APLD COMPUTECO 3 LLC	06/09/2026	GS		20,000	20,000	0	3.C FE
03938L-BC-7	ARCELORMITTAL SA	04/10/2026	MORGAN STANLEY CO		799,664	800,000	8,217	2.B FE
03939A-AC-1	ARCH CAPITAL GROUP LTD	06/02/2026	Wells Fargo Securities, LLC		249,233	250,000	0	1.G FE
05257T-AA-3	AUSTRALIAN METCOAL FINANCING PTY LTD	04/15/2026	BANC OF AMERICA/FIXED INCOME		199,990	200,000	0	2.C FE
05257T-AB-1	AUSTRALIAN METCOAL FINANCING PTY LTD	04/16/2026	BARCLAYS CAPITAL INC		206,060	200,000	0	2.C FE
05369Y-AE-9	AVIANCA MIDCO 2 PLC	06/24/2026	CITIBANK, NA		2,110,000	2,110,000	0	4.A FE
05508W-AC-9	B&G FOODS INC	06/04/2026	DEUTSCHE BANK SECURITIES, INC.		2,924,563	2,960,000	52,242	4.B FE
05508W-AD-7	B&G FOODS INC	06/03/2026	BCAP		48,835	50,000	0	5.B FE
05571A-BF-1	BPCE SA	04/08/2026	DAVIDSON (D.A.) & CO. INC.		1,980,000	2,000,000	25,881	2.A FE
05571A-BG-9	BPCE SA	04/07/2026	DAVIDSON (D.A.) & CO. INC.		4,846,500	5,000,000	74,930	2.B FE
05571A-BH-7	BPCE SA	05/26/2026	CITIGROUP GLOBAL MARKETS, INC		10,000,000	10,000,000	0	2.A FE
05571A-BJ-3	BPCE SA	06/30/2026	Direct		7,492,598	7,490,000	1,163	2.A FE
05602X-QR-2	BNP PARIBAS SA	06/30/2026	DAVIDSON (D.A.) & CO. INC.		1,000,000	1,000,000	3,056	2.C FE
05602X-QS-0	BNP PARIBAS SA	06/25/2026	MIZUHO SECURITIES USA/FIXED INCOME		3,011,250	3,000,000	41,400	2.C FE
05969B-AF-0	BANCO SANTDR MX SA INSTITUCIN DE BANCA M	04/02/2026	BARCLAYS BCAP		1,235,993	1,206,000	21,843	2.A FE
05971K-AY-5	BANCO SANTANDER, S.A	05/27/2026	SANTANDER		5,000,000	5,000,000	0	3.A FE
05975F-AA-4	BANCO NACIONAL DE MEXICO SA INTEGRANTE D	04/30/2026	Direct		3,857,000	3,857,000	0	3.B FE
06051G-MY-2	BANK OF AMERICA CORP	04/16/2026	BANK OF AMERICA SEC LLC		690,000	690,000	0	1.E FE
06051G-NC-9	BANK OF AMERICA CORP	04/24/2026	Direct		2,141,532	2,140,000	323	1.G FE
062269-AC-9	SAKARTVELOS BANK'I SS	05/27/2026	DIRECT		493,396	496,000	0	3.B FE
064058-AR-1	BANK OF NEW YORK MELLON CORP	04/01/2026	Direct		8,052,500	8,000,000	0	2.A FE
064058-AR-1	BANK OF NEW YORK MELLON CORP	04/15/2026	DAVIDSON (D.A.) & CO. INC.		3,056,400	3,000,000	57,517	2.A FE
07367A-AA-7	BEACON POINT DC LLC	06/05/2026	Direct		5,421,730	5,410,000	0	2.B FE
07556Q-BV-6	BEAZER HOMES USA INC	06/15/2026	JPM		25,000	25,000	0	4.C FE
09216N-AA-8	BLACK PEARL COMPUTE LLC	06/26/2026	MORGAN STANLEY & COMPANY		50,625	50,000	1,174	3.C FE
09659T-2D-2	BNP PARIBAS SA	06/25/2026	JP MORGAN SECURITIES LLC		4,097,800	4,000,000	24,280	2.A FE
09659W-3G-7	BNP PARIBAS SA	06/25/2026	BNP PARIBAS, S.A.		5,000,000	5,000,000	0	1.G FE
097023-BX-2	BOEING CO	04/14/2026	JANE STREET EXECUTION SERVICES LLC		1,042,107	1,060,000	4,211	2.C FE
097751-CE-9	BOMBARDIER INC	05/04/2026	RBC		60,000	60,000	0	3.C FE
09857L-BN-7	BOOKING HOLDINGS INC	05/05/2026	J.P. Morgan Securities LLC		99,901	100,000	0	1.G FE
105340-AP-8	BRANDYWINE OPERATING PARTNERSHIP LP	05/19/2026	CANTOR FITZGERALD + CO.		92,500	100,000	619	3.B FE
11133T-AF-0	BROADRIDGE FINANCIAL SOLUTIONS INC	05/04/2026	J.P. Morgan Securities LLC		99,700	100,000	0	2.B FE
11135F-BV-2	BROADCOM INC	06/04/2026	BNP SECURITIES		823,276	850,000	2,326	1.G FE
125276-AA-3	CFE FIBRA E	05/14/2026	Jane Street		460,332	468,255	3,974	2.C FE
12602L-AA-8	CHPE LLC	06/01/2026	SG AMERICAS SECURITIES, LLC		189,998	190,000	0	2.A FE
12602L-AB-6	CHPE LLC	06/01/2026	SG AMERICAS SECURITIES, LLC		189,837	190,000	0	2.A FE
12602L-AC-4	CHPE LLC	06/01/2026	SG AMERICAS SECURITIES, LLC		209,754	210,000	0	2.A FE
12602L-AD-2	CHPE LLC	06/01/2026	SG AMERICAS SECURITIES, LLC		3,996,800	4,000,000	0	2.A FE
126650-CX-6	CVS HEALTH CORP	04/14/2026	MORGAN STANLEY CO		1,558,300	1,560,000	3,727	2.B FE
126650-EL-0	CVS HEALTH CORP	04/21/2026	Direct		1,136,919	1,130,000	7,082	2.B FE
12803R-AN-4	CAIXABANK SA	04/14/2026	BANC OF AMERICA/FIXED INCOME		200,000	200,000	0	1.G FE
12803R-AP-9	CAIXABANK SA	04/14/2026	BANK OF AMERICA SEC LLC		200,000	200,000	0	1.G FE
143658-CB-6	CARNIVAL CORPORATION LTD	06/04/2026	JP MORGAN SECURITIES LLC		750,030	750,000	3,630	3.A FE
151290-CD-3	CEMEX SAB DE CV	06/02/2026	BANC OF AMERICA/FIXED INCOME		995,720	1,000,000	0	2.C FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
15132H-AK-7	CENCOSUD SA	04/08/2026	SANTANDER US CAPITAL MARKETS LLC		446,193	450,000	0	2.C FE
16411Q-AX-9	CHENIERE ENERGY PARTNERS LP	05/26/2026	Direct		2,670,525	2,680,000	0	2.B FE
16411Q-AZ-4	CHENIERE ENERGY PARTNERS LP	05/26/2026	Direct		5,002,020	5,000,000	0	2.B FE
171239-AN-6	CHUBB INA HOLDINGS LLC	05/18/2026	Wells Fargo Securities, LLC		379,327	380,000	0	1.F FE
17325F-BV-9	CITIBANK NA	06/11/2026	Citigroup (SSB)		500,000	500,000	0	1.D FE
18972E-AD-7	CLYDESDALE ACQUISITION HOLDINGS INC	05/14/2026	UBS SECURITIES LLC		4,713	5,000	28	4.A FE
19828B-AA-3	COLUMBIA PIPELINES OPERATING COMPANY LLC	05/28/2026	Direct		1,091,961	1,090,000	203	2.A FE
198643-AE-8	TRUSTEES OF COLUMBIA UNIVERSITY IN CITY	05/06/2026	GOLDMAN		180,000	180,000	0	1.A FE
198643-AF-5	TRUSTEES OF COLUMBIA UNIVERSITY IN CITY	05/06/2026	GOLDMAN		200,000	200,000	0	1.A FE
202795-KD-1	COMMONWEALTH EDISON CO	05/07/2026	RBC CAPITAL MARKETS		179,815	180,000	0	1.F FE
205768-AT-1	COMSTOCK RESOURCES INC	06/17/2026	BARCLAYS CAPITAL INC		117,656	125,000	3,121	4.C FE
20753P-AD-3	CONNECT HOLDING II LLC	06/08/2026	BARCLAYS CAPITAL INC		24,813	25,000	1,152	5.A FE
209111-GR-8	CONSOLIDATED EDISON COMPANY OF NEW YORK	06/01/2026	Mizuho Securities USA, Inc.		249,293	250,000	0	1.G FE
210385-AU-4	CONSTELLATION ENERGY GENERATION LLC	05/12/2026	RBC CAPITAL MARKETS		169,458	170,000	0	2.A FE
21688A-BZ-4	COOPERATIEVE RABOBANK UA (NEW YORK BRANC	06/01/2026	MORGAN STANLEY & COMPANY		260,000	260,000	0	1.D FE
21867F-AC-8	CORE & MAIN LP	06/26/2026	Direct		2,046,500	2,039,000	0	4.A FE
21873S-AG-3	COREWEAVE INC	04/16/2026	J P MORGAN SECURITIES		10,200	10,000	19	4.A FE
21873S-AK-4	COREWEAVE INC	06/11/2026	JPM		15,000	15,000	0	4.A FE
21979L-AB-2	CORONADO FINANCE PTY LTD	05/21/2026	Direct		72,163	80,000	908	5.B FE
22389A-AA-0	COX ASSET MEXICO SA DE CV	05/05/2026	CITIBANK, NA		872,764	873,000	0	3.A FE
229917-AA-7	CUMBERLAND COMBINED CYCLE GENERATION LLC	05/13/2026	Direct		540,000	540,000	0	1.C FE
23307F-AA-6	DB TERRA CHILE HOLDCO SPA	04/13/2026	GOLDMAN SACHS AND CO. LLC		719,867	725,000	0	3.C FE
23311V-AK-3	DCP MIDSTREAM OPERATING LP	06/12/2026	MERRILL LYNCH PIERCE FENNER & SMITH INC.		274,134	300,000	3,250	2.B FE
24703D-BV-2	DELL INTERNATIONAL LLC	06/11/2026	GOLDMAN		1,991,260	2,000,000	0	2.A FE
24703D-BX-8	DELL INTERNATIONAL LLC	06/11/2026	JP MORGAN SECURITIES LLC		1,488,885	1,500,000	0	2.A FE
25746U-DT-3	DOMINION ENERGY INC	06/11/2026	BNP PARIBAS, S.A.		1,291,250	1,250,000	31,272	2.C FE
25746U-EB-1	DOMINION ENERGY INC	06/03/2026	Direct		777,867	780,000	0	2.B FE
25746U-EC-9	DOMINION ENERGY INC	06/11/2026	Direct		2,006,000	2,000,000	0	2.C FE
25746U-ED-7	DOMINION ENERGY INC	06/08/2026	Direct		750,000	750,000	0	2.C FE
26442C-BS-2	DUKE ENERGY CAROLINAS LLC	06/02/2026	RBC CAPITAL MARKETS		129,987	130,000	0	1.F FE
26442C-BT-0	DUKE ENERGY CAROLINAS LLC	06/02/2026	RBC CAPITAL MARKETS		109,732	110,000	0	1.F FE
26442U-AS-3	DUKE ENERGY PROGRESS LLC	04/10/2026	DEUTSCHE BANK SECURITIES, INC.		2,561,225	2,500,000	9,917	1.F FE
26874R-AW-8	ENI SPA	05/11/2026	BARCLAYS CAPITAL INC		495,860	500,000	0	1.G FE
26874R-AY-4	ENI SPA	05/11/2026	BARCLAYS CAPITAL INC		2,158,310	2,200,000	0	1.G FE
27889P-AD-5	ECOBANK TRANSNATIONAL INCORPORATED	05/12/2026	CITIBANK, NA		3,350,126	3,384,000	0	5.B GI
279158-AS-8	ECOPETROL SA	06/08/2026	Direct		2,707,500	2,500,000	88,134	3.B FE
279158-AV-1	ECOPETROL SA	04/23/2026	MERRILL LYNCH INTERNATIONAL		277,230	265,000	5,857	3.B FE
281020-BE-6	EDISON INTERNATIONAL	04/30/2026	Direct		569,419	570,000	0	2.B FE
289178-AA-3	ELLUCIAN HOLDINGS INC	05/28/2026	Jefferies		1,977,500	2,000,000	64,278	4.C FE
29359U-AF-6	ENSTAR GROUP LTD	06/23/2026	WELLS FARGO SECURITIES		100,000	100,000	0	2.C FE
29642E-AA-0	ESENTIA ENERGY DEVELOPMENT SA DE CV	05/15/2026	Direct		3,592,229	3,610,000	340	2.C FE
29642E-AB-8	ESENTIA ENERGY DEVELOPMENT SA DE CV	05/20/2026	Direct		1,837,103	1,864,000	677	2.C FE
302491-BA-2	FMC CORP	05/21/2026	Citigroup (SSB)		30,000	30,000	0	2.C FE
30303M-AG-7	META PLATFORMS INC	04/30/2026	Citigroup (SSB)		589,782	590,000	0	1.D FE
30303M-AH-5	META PLATFORMS INC	04/30/2026	Citigroup (SSB)		368,964	370,000	0	1.D FE
30303M-AJ-1	META PLATFORMS INC	05/04/2026	Direct		869,949	870,000	9	1.D FE
30303M-AK-8	META PLATFORMS INC	04/30/2026	Direct		259,644	260,000	0	1.D FE
30303M-AL-6	META PLATFORMS INC	04/30/2026	Morgan Stanley		104,847	105,000	0	1.D FE
314352-AC-9	FEDEX FREIGHT HOLDING COMPANY, INC	04/10/2026	JP MORGAN SECURITIES LLC		1,485,300	1,500,000	13,175	2.C FE
335934-AW-5	FIRST QUANTUM MINERALS LTD	04/07/2026	Direct		449,781	429,000	3,527	4.B FE
33767D-AF-2	FIRSTCASH INC	04/28/2026	Jefferies		3,000,000	3,000,000	0	3.B FE
341081-HC-4	FLORIDA POWER & LIGHT CO	05/26/2026	PERSHING DIV OF DLJ SEC LNDING		210,000	210,000	0	1.D FE
341081-HD-2	FLORIDA POWER & LIGHT CO	05/26/2026	Direct		1,055,643	1,060,000	0	1.D FE
34354P-AG-0	FLOWSERVE CORP	05/05/2026	Direct		219,701	220,000	0	2.C FE
345397-J2-0	FORD MOTOR CREDIT COMPANY LLC	05/20/2026	Stifel Nicolaus & Co.		1,979,800	2,000,000	12,425	2.C FE
345397-J3-8	FORD MOTOR CREDIT COMPANY LLC	05/20/2026	Stifel Nicolaus & Co.		2,960,100	3,000,000	21,574	2.C FE
34967G-AB-0	FORTITUDE GLOBAL FUNDING	06/09/2026	BNP PARIBAS SECURITIES CORP.		149,619	150,000	0	1.G FE

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

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36828A-AA-9	GE VERNOVA INC	04/10/2026	DEUTSCHE BANK SECURITIES, INC.		497,590	500,000	4,073	2.B FE
36828A-AB-7	GE VERNOVA INC	04/10/2026	STATE STREET GLOBAL MARKETS, L		498,655	500,000	4,672	2.B FE
36828A-AC-5	GE VERNOVA INC	04/10/2026	MORGAN STANLEY CO		487,725	500,000	5,271	2.B FE
36875R-AB-2	GENERADORA DE GATUN SA	05/14/2026	Direct		4,499,425	4,487,000	191	2.C FE
37331N-AY-7	GEORGIA-PACIFIC LLC	04/30/2026	Wells Fargo Securities, LLC		289,197	290,000	0	1.G FE
375558-CM-3	GILEAD SCIENCES, INC	05/14/2026	BANC OF AMERICA/FIXED INCOME		569,926	570,000	0	1.G FE
375916-AG-8	GILDAN ACTIVEWEAR INC	06/30/2026	GOLDMAN		170,483	175,000	2,205	2.C FE
38141G-F2-5	GOLDMAN SACHS GROUP INC	04/13/2026	GOLDMAN		1,355,000	1,355,000	0	1.F FE
38141G-F4-1	GOLDMAN SACHS GROUP INC	05/28/2026	Direct		915,904	915,000	0	1.F FE
38145G-AS-9	GOLDMAN SACHS GROUP INC	04/29/2026	MORGAN STANLEY & COMPANY		567,112	580,000	8,079	1.F FE
381930-AB-2	GOLOMT BANK JSC	05/19/2026	BNYM/DBAG LONDON GLOBAL MARKET		1,203,637	1,208,000	631	4.A FE
38239B-AA-6	GOODMAN US FINANCE SEVEN LLC	04/21/2026	JP MORGAN CHASE BANK/HSBCSI		268,364	270,000	0	2.A FE
38239M-AA-2	GOODMAN US FINANCE EIGHT LLC	04/21/2026	JP MORGAN CHASE BANK/HSBCSI		266,347	270,000	0	2.A FE
38528U-AE-6	GRAND CANYON UNIVERSITY	06/12/2026	WELLS FARGO SECURITIES LLC		1,978,240	2,000,000	21,069	3.A FE
387328-AG-2	GRANITE CONSTRUCTION INC	05/19/2026	Direct		2,110,000	2,100,000	0	4.A FE
39321L-AA-1	GREEN PALM BIDCO SARL	06/02/2026	CITIGROUP GLOBAL MARKETS INC.		250,000	250,000	0	1.E FE
39321L-AC-7	GREEN PALM BIDCO SARL	06/26/2026	Direct		1,364,435	1,355,000	1,648	1.E FE
40052J-AA-9	GRUPO NUTRESA SA	04/15/2026	GOLDMAN SACHS AND CO. LLC		447,534	450,000	0	3.C FE
40435W-AD-2	HTA GROUP LTD	04/23/2026	Direct		395,398	387,000	1,669	3.C FE
42824C-BU-2	HEWLETT PACKARD ENTERPRISE CO	06/18/2026	STATE STREET GLOBAL MARKETS, L		696,423	700,000	6,318	2.B FE
428291-AQ-1	HEXCEL CORP	04/27/2026	Direct		319,709	320,000	0	2.C FE
431116-AF-9	HIGHMARK INC	04/23/2026	Direct		350,438	350,000	0	1.G FE
440929-AA-5	HORSESHOE FUNDING TRUST I	05/05/2026	GOLDMAN		380,000	380,000	0	2.B FE
440930-AA-3	HORSESHOE FUNDING TRUST II	05/05/2026	Direct		470,000	470,000	0	2.B FE
44332P-AJ-0	HUB INTERNATIONAL LTD	05/20/2026	SMBC SECURITIES INC		2,035,000	2,000,000	45,479	5.A FE
443510-AN-2	HUBBELL INC	06/02/2026	J P MORGAN SECURITIES		308,072	310,000	0	2.A FE
446413-BB-1	HUNTINGTON INGALLS INDUSTRIES INC	04/10/2026	MORGAN STANLEY CO		624,984	600,000	8,432	2.C FE
44813D-AA-4	HUT 8 DC LLC	05/21/2026	Direct		759,285	760,000	492	2.C FE
44964H-AB-0	IIFL FINANCE LTD	06/04/2026	Direct		823,883	823,000	0	4.A FE
449691-AF-1	ILIAD HOLDING SAS	05/11/2026	BARCLAYS CAPITAL INC		210,500	200,000	1,275	4.A FE
45262B-AM-5	IMPERIAL BRANDS FINANCE PLC	06/29/2026	GOLDMAN		458,441	460,000	0	2.B FE
45262B-AN-3	IMPERIAL BRANDS FINANCE PLC	06/29/2026	BANC OF AMERICA/FIXED INCOME		219,597	220,000	0	2.B FE
45434M-2C-5	INDIAN RAILWAY FINANCE CORP LTD	04/08/2026	Direct		579,378	631,000	2,896	2.C FE
456837-BV-4	ING GROEP NV	04/29/2026	Deutsche Bank Securities Inc		199,654	200,000	1,114	2.A FE
458140-BH-2	INTEL CORP	06/18/2026	MORGAN STANLEY CO		697,853	750,000	1,889	2.B FE
458140-CJ-7	INTEL CORP	04/02/2026	CITADEL SECURITIES LLC		55,832	60,000	532	2.B FE
458140-CQ-1	INTEL CORP	04/27/2026	JP MORGAN SECURITIES LLC		1,995,600	2,000,000	0	2.B FE
458140-CR-9	INTEL CORP	04/27/2026	JP MORGAN SECURITIES LLC		1,998,700	2,000,000	0	2.B FE
458140-CS-7	INTEL CORP	04/27/2026	Direct		1,964,484	1,970,000	0	2.B FE
458140-CU-2	INTEL CORP	04/28/2026	Direct		1,595,392	1,600,000	0	2.B FE
458140-CV-0	INTEL CORP	04/28/2026	Direct		1,239,745	1,250,000	0	2.B FE
46590X-BA-3	JBS NV	06/30/2026	Direct		405,405	405,000	2,438	2.C FE
466281-AA-0	KASPI.KZ AO	04/23/2026	Direct		945,611	929,000	4,516	2.C FE
46647P-FP-6	JPMORGAN CHASE & CO	04/15/2026	Direct		560,000	560,000	0	1.E FE
46653N-AB-8	UZAUTO MOTORS AO	04/23/2026	Direct		830,788	811,000	25,752	3.C FE
46656P-AD-6	JABIL INC	06/18/2026	MARKETAXESS CORPORATION		3,896,280	4,000,000	78,639	2.C FE
46982L-AB-4	JACOBS SOLUTIONS INC	05/28/2026	J P MORGAN SECURITIES		303,279	310,000	3,980	2.C FE
48128B-AR-2	JPMORGAN CHASE & CO	04/30/2026	JP MORGAN SECURITIES LLC		5,000,000	5,000,000	0	2.A FE
48251U-AQ-1	K HOVNANIAN ENTERPRISES INC	05/29/2026	DAVIDSON (D.A.) & CO. INC.		1,011,250	1,000,000	13,958	4.C FE
48581R-AA-4	KASPI.KZ AO	04/22/2026	Direct		914,110	913,000	0	2.C FE
489170-AG-5	KENNAMETAL INC	05/19/2026	BANC OF AMERICA/FIXED INCOME		129,542	130,000	0	2.B FE
489399-AR-6	KENNEDY WILSON INC	05/14/2026	J P MORGAN SECURITIES		20,000	20,000	0	4.B FE
505742-AP-1	LADDER CAPITAL FINANCE HOLDINGS LLLP	04/22/2026	IMPERIAL CAPITAL LLC		196,258	200,000	3,378	2.C FE
527298-CQ-4	LEVEL 3 FINANCING INC	05/06/2026	CITIGROUP GLOBAL MARKETS, INC		2,152,500	2,000,000	63,278	4.C FE
527298-CR-2	LEVEL 3 FINANCING INC	05/06/2026	Direct		1,515,000	1,500,000	0	4.C FE
53079E-BR-4	LIBERTY MUTUAL GROUP INC	04/20/2026	CITIGROUP GLOBAL MARKETS, INC		497,835	500,000	0	2.B FE
531542-AD-0	LIBERTY UTILITIES CO	05/12/2026	TD SECURITIES (USA) LLC		149,514	150,000	0	2.B FE

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

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53219L-BA-6	LIFEPOINT HEALTH INC	04/14/2026	Citigroup (SSB)		30,000	30,000	0	4.B FE
532457-DL-9	ELI LILLY AND CO	05/06/2026	Citigroup (SSB)		109,882	110,000	0	1.D FE
532457-DP-0	ELI LILLY AND CO	05/06/2026	Direct		1,994,520	2,000,000	0	1.D FE
548916-AA-3	LSF12 HELIX PARENT LLC	04/23/2026	GOLDMAN		24,625	25,000	391	4.B FE
55375G-AA-3	MSU GREEN ENERGY SA	06/08/2026	Bank of New York Mellon		2,942,397	2,942,397	0	4.C FE
57636Q-BM-5	MASTERCARD INC	06/04/2026	J P MORGAN SECURITIES		399,844	400,000	0	1.E FE
58506D-AB-4	MEDLINE BORROWER LP	05/13/2026	J P MORGAN SECURITIES		379,905	380,000	0	2.C FE
58506D-AC-2	MEDLINE BORROWER LP	05/13/2026	Direct		2,874,647	2,880,000	0	2.C FE
58933Y-CF-0	MERCK & CO INC	05/18/2026	BANC OF AMERICA/FIXED INCOME		179,874	180,000	0	1.E FE
58933Y-CG-8	MERCK & CO INC	05/18/2026	BANC OF AMERICA/FIXED INCOME		69,843	70,000	0	1.E FE
58933Y-CH-6	MERCK & CO INC	05/18/2026	GOLDMAN		408,840	410,000	0	1.E FE
58933Y-CJ-2	MERCK & CO INC	05/18/2026	J P MORGAN SECURITIES		189,546	190,000	0	1.E FE
58990C-AA-1	MERIDIAN ARC HOLDCO LLC	05/28/2026	Direct		130,553	130,000	304	3.B FE
603051-AE-3	MINERAL RESOURCES LTD	04/21/2026	GOLDMAN		10,425	10,000	54	3.C FE
603051-AF-0	MINERAL RESOURCES LTD	04/20/2026	J P MORGAN SECURITIES		15,619	15,000	58	3.C FE
603051-AG-8	MINERAL RESOURCES LTD	04/20/2026	Direct		20,009	20,000	0	3.C FE
603374-AK-5	MINERVA LUXEMBOURG SA	04/15/2026	MORGAN STANLEY & COMPANY		3,750,315	3,783,000	0	3.B FE
606822-DV-3	MITSUBISHI UFJ FINANCIAL GROUP INC	04/08/2026	MITSUBISHI		2,500,000	2,500,000	0	1.G FE
606822-DY-7	MITSUBISHI UFJ FINANCIAL GROUP INC	05/20/2026	Direct		4,496,700	4,500,000	7,335	1.G FE
60687Y-DW-6	MIZUHO FINANCIAL GROUP INC	06/29/2026	MIZUHO SECURITIES USA/FIXED INCOME		3,500,000	3,500,000	0	1.G FE
60687Y-DX-4	MIZUHO FINANCIAL GROUP INC	06/29/2026	MIZUHO SECURITIES USA/FIXED INCOME		4,000,000	4,000,000	0	1.G FE
60688X-BP-4	MIZUHO BANK LTD	04/08/2026	MIZUHO SECURITIES USA/FIXED INCOME		3,000,000	3,000,000	0	1.F FE
60688X-BQ-2	MIZUHO BANK LTD	04/08/2026	MIZUHO SECURITIES USA/FIXED INCOME		4,210,000	4,210,000	0	1.F FE
60688X-BR-0	MIZUHO BANK LTD	04/08/2026	MIZUHO SECURITIES USA/FIXED INCOME		1,000,000	1,000,000	0	1.F FE
60744M-AC-0	MOBILITY GLOBAL INC	05/20/2026	Direct		7,118,176	7,100,000	0	2.C FE
60871R-AT-7	MOLSON COORS BEVERAGE CO	05/20/2026	Citigroup (SSB)		179,347	180,000	0	2.B FE
61748U-AX-0	MORGAN STANLEY	04/15/2026	Direct		690,000	690,000	0	1.E FE
629377-DC-3	NRG ENERGY INC	06/23/2026	DAVIDSON (D.A.) & CO. INC.		1,972,500	2,000,000	81,778	3.B FE
629377-DE-9	NRG ENERGY INC	04/14/2026	Direct		790,000	790,000	0	2.C FE
62954W-BF-1	NTT FINANCE CORP	06/24/2026	Direct		6,200,000	6,200,000	0	2.A FE
62954W-BG-9	NTT FINANCE CORP	06/25/2026	Direct		3,201,640	3,200,000	0	2.A FE
631005-BL-8	NARRAGANSETT ELECTRIC CO	05/13/2026	BARCLAYS CAPITAL INC		99,945	100,000	0	1.G FE
63549W-AB-1	NC QAZAQGAZ JSC	04/29/2026	Direct		2,363,952	2,409,000	0	3.A FE
63938C-AJ-7	NAVIENT CORP	02/12/2026	GOLDMAN		75,360	75,000	816	3.C FE
65339K-EF-3	NEXTERA ENERGY CAPITAL HOLDINGS INC	06/18/2026	Direct		2,999,500	3,000,000	0	2.B FE
65339K-EG-1	NEXTERA ENERGY CAPITAL HOLDINGS INC	06/16/2026	JP MORGAN SECURITIES LLC		1,500,000	1,500,000	0	2.B FE
65339K-EH-9	NEXTERA ENERGY CAPITAL HOLDINGS INC	06/16/2026	Direct		9,259,500	9,250,000	0	2.B FE
670001-AE-6	NOVELIS CORP	06/10/2026	Jefferies		48,063	50,000	864	4.A FE
67066G-AT-1	NVIDIA CORP	06/15/2026	GOLDMAN		339,391	340,000	0	1.C FE
67091T-AL-9	OCP SA	04/17/2026	BNYM/DBAG LONDON GLOBAL MARKET		732,250	725,000	0	3.B FE
67124C-AA-1	OAK-EAGLE ACQUIRECO INC	05/06/2026	BANC OF AMERICA/FIXED INCOME		1,038,750	1,000,000	5,840	3.C FE
67124C-AB-9	OAK-EAGLE ACQUIRECO INC	05/06/2026	MORGAN STANLEY & COMPANY, INC.		2,097,500	2,000,000	14,097	4.C FE
674599-DE-2	OCCIDENTAL PETROLEUM CORP	05/15/2026	Santander US Capital Markets		226,212	200,000	2,756	2.C FE
681639-AA-8	OLYMPUS WATER US HOLDING CORP	05/04/2026	GOLDMAN		194,500	200,000	803	4.C FE
68370X-AA-4	ELDIK BANK OAO	04/16/2026	Citigroup (SSB)		1,857,334	1,876,000	0	4.B FE
68389X-BV-6	ORACLE CORP	04/14/2026	SUSQUEHANNA FIN. GRP.		739,024	800,000	918	2.B FE
68389X-CP-8	ORACLE CORP	04/14/2026	WELLS FARGO SECURITIES LLC		673,785	700,000	6,574	2.B FE
68389X-DR-3	ORACLE CORP	06/01/2026	BARCLAYS CAPITAL INC		218,518	250,000	2,727	2.B FE
685218-AG-4	ORANGE SA	05/20/2026	DAVIDSON (D.A.) & CO. INC.		983,300	1,000,000	20,444	2.A FE
69393G-AA-2	PLS GROUP LTD	04/15/2026	J P MORGAN SECURITIES		5,000	5,000	0	3.C FE
69393L-AA-1	PR RNO PROPERTY OWNER 1 LLC	05/13/2026	Direct		108,994	110,000	59	3.B FE
694308-LC-9	PACIFIC GAS AND ELECTRIC CO	06/01/2026	Direct		489,069	490,000	0	2.A FE
694308-LD-7	PACIFIC GAS AND ELECTRIC CO	06/01/2026	Direct		568,780	570,000	0	2.A FE
697660-AG-3	PAMPA ENERGIA SA	05/14/2026	ITAU BANK LIMITED		449,441	445,000	671	4.B FE
69946Q-AC-8	PAREX RESOURCES INC (ALBERTA)	05/06/2026	BNYM/DBAG LONDON GLOBAL MARKET		652,000	652,000	0	4.A FE
703481-AE-1	PATTERSON-UTI ENERGY INC	05/05/2026	GOLDMAN		129,809	130,000	0	2.C FE
70450Y-AW-3	PAYPAL HOLDINGS INC	05/12/2026	GOLDMAN, SACHS & CO.		249,743	250,000	0	1.G FE

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71568Q-AX-5	PERUSAHAAN LISTRIK NEGARA (PERSERO) PT	04/23/2026	CITIGROUP GLOBAL MARKETS INC.		686,000	700,000	8,584	2.B FE
71654Q-DC-3	PETROLEOS MEXICANOS	04/30/2026	Direct		4,088,600	4,000,000	69,160	3.A FE
72941K-AA-4	PLUSPETROL CAMISEA SA	04/23/2026	Direct		1,132,950	1,079,000	20,760	2.B FE
72942B-AC-9	PLUSPETROL SA	06/24/2026	BANCO SANTANDER SA		1,125,423	1,152,000	0	4.A FE
74112B-AN-5	PRESTIGE BRANDS INC	06/30/2026	CITIGROUP GLOBAL MARKETS, INC		1,000,000	1,000,000	0	4.A FE
74340X-CV-1	PROLOGIS LP	04/29/2026	MORGAN STANLEY & COMPANY		429,893	440,000	419	1.F FE
74350W-AA-8	PROMIGAS SA ESP	06/23/2026	Direct		4,549,811	4,543,000	0	3.B FE
744320-BQ-4	PRUDENTIAL FINANCIAL INC	06/01/2026	WELLS FARGO SECURITIES		100,000	100,000	0	2.A FE
745332-CJ-3	PUGET SOUND ENERGY INC	04/07/2026	PERSHING DIV OF DLJ SEC LNDING		670,400	1,000,000	2,076	1.F FE
74751A-AA-1	QTS FAYETTEVILLE I DC1-2 LLC	04/22/2026	Direct		429,217	430,000	89	2.B FE
74941Y-AA-0	RD MICHIGAN PROPERTY OWNER 1 LLC	04/29/2026	Direct		297,713	300,000	0	2.B FE
75281A-BK-4	RANGE RESOURCES CORP	04/08/2026	BARCLAYS CAPITAL INC		48,813	50,000	356	3.A FE
76009N-AL-4	UPBOUND GROUP INC	04/30/2026	MORGAN STANLEY & COMPANY, INC.		736,875	750,000	10,094	4.B FE
76711A-AB-3	RIO GRANDE LNG LLC	06/25/2026	J P MORGAN SECURITIES		219,820	220,000	0	2.C FE
76711A-AD-9	RIO GRANDE LNG LLC	06/25/2026	Direct		3,150,000	3,150,000	0	2.C FE
76711A-AE-7	RIO GRANDE LNG LLC	06/25/2026	J P MORGAN SECURITIES		90,000	90,000	0	2.C FE
77311W-AA-9	ROCKET COMPANIES INC	06/09/2026	GOLDMAN		25,188	25,000	549	3.A FE
77311W-AE-1	ROCKET COMPANIES INC	06/09/2026	GS		40,000	40,000	0	3.A FE
77311W-AF-8	ROCKET COMPANIES INC	06/09/2026	GOLDMAN		510,000	510,000	0	3.A FE
775109-DL-2	ROGERS COMMUNICATIONS INC	06/30/2026	MIZUHO SECURITIES USA/FIXED INCOME		1,015,000	1,000,000	17,951	3.B FE
77583A-AA-8	QXO BUILDING PRODUCTS INC	06/04/2026	Direct		1,015,000	1,010,000	0	4.B FE
77583A-AB-6	QXO BUILDING PRODUCTS INC	06/04/2026	Direct		1,522,500	1,510,000	0	4.B FE
780153-AW-2	ROYAL CARIBBEAN CRUISES LTD	04/14/2026	Direct		1,729,655	1,750,000	5,324	2.B FE
78518P-AA-3	SAAVI ENERGIA LUXEMBOURG SARL	05/06/2026	Direct		1,581,560	1,430,000	30,353	3.C FE
79588Y-AA-7	SAMARCO MINERACAO SA - EM RECUPERACAO JU	06/30/2026	Direct		95,383	95,383	0	4.B FE
80386W-AG-0	SASOL FINANCING USA LLC	04/08/2026	BANK OF NEW YORK/BARCLAYS LONDON, NY		579,150	572,000	0	3.A FE
808513-CR-4	CHARLES SCHWAB CORP	05/18/2026	GOLDMAN		410,000	410,000	0	1.F FE
81762P-AH-5	SERVICENOW INC	05/12/2026	BARCLAYS CAPITAL INC		109,093	110,000	0	1.F FE
81762P-AJ-1	SERVICENOW INC	05/12/2026	BARCLAYS CAPITAL INC		89,226	90,000	0	1.F FE
81762P-AK-8	SERVICENOW INC	05/12/2026	BARCLAYS CAPITAL INC		118,661	120,000	0	1.F FE
83056P-AA-1	SKEENA RESOURCES LTD	06/17/2026	Direct		130,263	125,000	1,330	5.A FE
83419Y-AA-4	SOLARIS ENERGY INFRASTRUCTURE LLC	06/30/2026	Direct		106,313	105,000	797	3.C FE
8426EP-AL-2	SOUTHERN COMPANY GAS CAPITAL CORP	05/20/2026	BARCLAYS CAPITAL INC		130,000	130,000	0	2.B FE
84615Q-AA-1	SPACE EXPLORATION TECHNOLOGIES CORP	06/23/2026	Direct		969,195	970,000	0	2.A FE
84615Q-AC-7	SPACE EXPLORATION TECHNOLOGIES CORP	06/23/2026	Direct		1,158,144	1,160,000	0	2.A FE
84615Q-AE-3	SPACE EXPLORATION TECHNOLOGIES CORP	06/23/2026	Direct		449,235	450,000	0	2.A FE
85571B-BJ-3	STARWOOD PROPERTY TRUST INC (MARYLAND)	06/25/2026	Direct		5,505,000	5,500,000	0	3.C FE
85855F-AD-5	STELLANTIS FINANCIAL SERVICES US CORP	05/27/2026	Citigroup (SSB)		329,660	330,000	0	2.C FE
86562M-EN-6	SUMITOMO MITSUI FINANCIAL GROUP, INC	06/29/2026	SMBC SECURITIES INC		1,000,000	1,000,000	0	1.G FE
86562M-EP-1	SUMITOMO MITSUI FINANCIAL GROUP, INC	06/29/2026	SMBC SECURITIES INC		1,750,000	1,750,000	0	1.G FE
86562M-EQ-9	SUMITOMO MITSUI FINANCIAL GROUP, INC	06/29/2026	SMBC SECURITIES INC		2,500,000	2,500,000	0	1.G FE
86765K-AJ-8	SUNOCO LP	05/20/2026	Wells Fargo Securities, LLC		48,500	50,000	313	3.A FE
86964W-AJ-1	SUZANO AUSTRIA GMBH	04/14/2026	EUROCLEAR		4,490,148	4,784,000	43,631	2.C FE
87422V-AP-3	TALEN ENERGY SUPPLY LLC	05/28/2026	Direct		2,047,225	2,050,000	5,224	4.A FE
87945B-AB-6	TELEKOM SRBIJA AD BEOGRAD	05/12/2026	Direct		1,930,358	1,930,000	0	3.C FE
881937-AA-4	TEVA PHARMACEUTICAL FINANCE NETHERLANDS	06/04/2026	MILLENNIUM ADVISORS LLC		665,587	650,000	415	3.A FE
89055F-AD-5	TOPBUILD CORP	05/19/2026	Direct		136,938	135,000	4,541	3.B FE
89941A-AA-0	TULLOW HOLDCO 2 LTD	05/19/2026	BANK OF NEW YORK/BARCLAYS LONDON, NY		844,284	820,912	5,972	5.A FE
914906-AV-4	UNIVISION COMMUNICATIONS INC	05/20/2026	MORGAN STANLEY & COMPANY, INC.		950,000	1,000,000	2,500	4.B FE
91836L-AB-8	VSP OPTICAL GROUP INC	05/05/2026	BANC OF AMERICA/FIXED INCOME		109,836	110,000	0	2.B FE
91836L-AC-6	VSP OPTICAL GROUP INC	05/05/2026	BANC OF AMERICA/FIXED INCOME		109,595	110,000	0	2.B FE
92243X-AP-6	VEDANTA RESOURCES FINANCE II PLC	06/25/2026	CITIGROUP GLOBAL MARKETS INC.		1,293,000	1,293,000	0	3.C FE
92243X-AQ-4	VEDANTA RESOURCES FINANCE II PLC	06/25/2026	CITIGROUP GLOBAL MARKETS INC.		1,293,000	1,293,000	0	3.C FE
922966-AE-6	VENTURE GLOBAL PLAQUEMINES LNG LLC	05/14/2026	Citigroup (SSB)		5,156	5,000	133	3.B FE
922966-AF-3	VENTURE GLOBAL PLAQUEMINES LNG LLC	05/12/2026	BARCLAYS CAPITAL INC		10,450	10,000	278	3.B FE
92328M-AF-0	VENTURE GLOBAL CALCASIEU PASS LLC	04/20/2026	Direct		285,000	285,000	0	3.A FE
92337D-AB-8	VEON MIDCO BV	05/19/2026	Direct		1,710,000	1,710,000	0	3.C FE

SCHEDULE D - PART 3

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

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92343V-FE-9	VERIZON COMMUNICATIONS INC	04/10/2026	STATE STREET GLOBAL MARKETS, L		955,860	1,000,000	1,838	2.A FE
92343V-HF-4	VERIZON COMMUNICATIONS INC	04/13/2026	GOLDMAN		794,936	800,000	14,778	2.A FE
92343V-HN-7	VERIZON COMMUNICATIONS INC	06/26/2026	Direct		7,752,250	7,740,000	7,750	2.B FE
92343V-HP-2	VERIZON COMMUNICATIONS INC	05/11/2026	MIZUHO SECURITIES USA/FIXED INCOME		5,000,000	5,000,000	0	2.B FE
92840V-AU-6	VISTRA OPERATIONS COMPANY LLC	04/10/2026	MORGAN STANLEY CO		813,176	800,000	13,047	2.C FE
92840V-BA-9	VISTRA OPERATIONS COMPANY LLC	04/08/2026	CITIGROUP GLOBAL MARKETS, INC		2,999,700	3,000,000	0	2.C FE
92840V-BB-7	VISTRA OPERATIONS COMPANY LLC	04/08/2026	CITIGROUP GLOBAL MARKETS, INC		2,994,390	3,000,000	0	2.C FE
92840V-BC-5	VISTRA OPERATIONS COMPANY LLC	04/08/2026	Direct		2,415,717	2,420,000	0	2.C FE
92841H-AB-8	VISTA MANAGEMENT HOLDING INC	04/29/2026	Direct		9,750	10,000	0	4.C FE
92841R-AC-4	VISTA ENERGY ARGENTINA SAU	04/22/2026	MORGAN STANLEY & CO. LLC		456,300	450,000	1,477	3.C FE
976656-CX-4	WISCONSIN ELECTRIC POWER CO	06/01/2026	J P MORGAN SECURITIES		89,942	90,000	0	1.F FE
976656-CY-2	WISCONSIN ELECTRIC POWER CO	06/01/2026	J P MORGAN SECURITIES		279,538	280,000	0	1.F FE
982911-AA-7	WULF COMPUTE LLC	04/14/2026	Direct		52,915	50,000	0	3.B FE
983133-AA-7	WYNN RESORTS FINANCE LLC	05/14/2026	Wells Fargo Securities, LLC		123,906	125,000	783	3.C FE
98419M-AP-5	XYLEM INC	05/19/2026	BNP PARIBAS, S.A.		4,998,850	5,000,000	0	2.B FE
98919V-AD-7	ZAYO GROUP HOLDINGS INC	06/22/2026	BARCLAYS CAPITAL INC		24,594	25,000	411	5.B FE
A35155-AB-5	KLABIN AUSTRIA GMBH	05/18/2026	Merril Lynch Pierce Fenner Smith		547,038	535,000	4,785	3.A FE
BGHASJ-T4-3	CASA DOS VENTOS SA	04/02/2026	GOLDMAN, SACHS & CO.		500,000	500,000	0	1.D PL
BGHAVS-6H-5	POWERSOUTH ENERGY COOP	04/27/2026	BANK OF AMERICA SECURITIES		100,000	100,000	0	5.B GI
BGHAWP-R3-8	NORTH AMERICAN TRANSMISSION COMPAN	05/13/2026	RBC CAPITAL MARKETS, LLC		250,000	250,000	0	5.B GI
BGHAXG-7Y-1	SOUTH TEXAS ELECTRIC COOP INC	05/20/2026	BANK OF AMERICA SECURITIES		300,000	300,000	0	5.B GI
BGHAZE-8P-2	GA CONCORD INVESTCO LLC	06/05/2026	MUFG SECURITIES AMERICAS INC.		100,000	100,000	0	5.B GI
BGHB0A-N7-9	STONEPEAK WALLABY I HOLDINGS LP	06/11/2026	RBC CAPITAL MARKETS, LLC		300,000	300,000	0	5.B GI
BGHB12-LZ-6	EAST KENTUCKY POWER COOPERATIVE	06/15/2026	BANK OF AMERICA SECURITIES		100,000	100,000	0	5.B GI
BPM6ZW-LX-3	MELCO RESORTS FINANCE LTD	05/11/2026	BNYM/DBAG LONDON GLOBAL MARKET		362,688	350,000	1,853	3.C FE
E0R75R-AB-2	AI CANDELARIA SPAIN SA	05/21/2026	Direct		538,532	595,000	14,457	4.C FE
G0399B-AB-3	ANTOFAGASTA PLC	04/28/2026	UBS AG LONDON BRANCH		528,017	495,000	15,211	2.B FE
G0755Y-AB-1	AZULE ENERGY FINANCE PLC	04/09/2026	BNYM/DBAG LONDON GLOBAL MARKET		202,140	200,000	3,713	4.B FE
G2440J-AG-0	GTL TRADE FINANCE INC	05/29/2026	MARKETAXESS CORPORATION		460,984	410,000	3,716	2.B FE
G2964#-AA-7	AP GRANGE HOLDINGS	03/20/2026	Direct		637	637	0	2.A PL
G40365-AB-7	GOLD FIELDS OROGEN HOLDINGS (BVI) LTD	04/08/2026	BARCLAYS CAPITAL SECS, LONDON		1,555,525	1,507,000	37,178	2.C FE
G4701H-AC-3	IHS HOLDING LTD	04/08/2026	DEUTSCHE BANK AG DK		283,946	274,000	8,226	4.A FE
G59669-AJ-3	MEITUAN	06/04/2026	CREDIT AGRICOLE CIB		913,454	940,000	4,416	2.A FE
G8664B-AD-0	TALKTALK TELECOM GROUP LTD	04/01/2026	CITIGROUP GLOBAL MARKETS LIMITED		12,312	6,156	0	5.C FE
G9317U-AD-7	VALE OVERSEAS LTD	04/01/2026	HSBC SECURITIES		1,490,625	1,500,000	9,250	3.A FE
G95448-AC-3	WE SODA INVESTMENTS HOLDING PLC	04/10/2026	JEFFERIES INTERNATIONAL LTD		200,750	200,000	3,073	3.C FE
L4R02Q-AA-8	GUARA NORTE SARL	05/26/2026	BNYM/DBAG LONDON GLOBAL MARKET		143,794	147,330	3,446	2.C FE
L67359-AB-2	NEXA RESOURCES SA	06/09/2026	BARCLAYS CAP/FIXED INCOME, NEW YORK		420,800	400,000	4,575	2.C FE
L67359-AC-0	NEXA RESOURCES SA	05/21/2026	BARCLAYS CAPITAL SECURITIES LIMITED		900,200	875,000	6,898	2.C FE
L9412A-AB-3	ULTRAPAR INTERNATIONAL SA	05/27/2026	MORGAN STANLEY & COMPANY		701,750	700,000	17,558	2.C FE
M04797-AA-0	ALDAR PROPERTIES PJSC	06/22/2026	CITIGROUP GLOBAL MARKETS LIMITED		190,460	200,000	2,285	2.C FE
M1586M-AY-3	BANK HAPOALIM BM	05/20/2026	MIDLGB22 HSBC BK LONDON		888,660	900,000	15,583	2.A FE
M1R786-BX-5	BANK LEUMI LE ISRAEL BM	06/02/2026	GOLDMAN SACHS & CO, NY		1,260,000	1,260,000	0	2.C FE
M2851H-AA-2	D P WORLD AL MAHDOODAH	04/10/2026	UBS AG LONDON BRANCH		174,488	160,000	3,105	2.B FE
M4289F-DZ-6	FIRST ABU DHABI BANK PJSC	04/09/2026	Standard Chartered Bank		444,664	440,000	6,172	1.F FE
M4R2A7-AC-2	ENERGEAN ISRAEL FINANCE LTD	05/26/2026	CITIGROUP GLOBAL MARKETS LIMITED		360,073	365,000	3,106	3.C FE
M7031A-BF-7	MIZRAHI TEFAHOT BANK LTD	05/14/2026	Jane Street		298,832	295,000	1,627	2.C FE
N15516-AB-8	BRASKEM NETHERLANDS FINANCE BV	06/02/2026	GOLDMAN SACHS AND CO. LLC		269,325	405,000	7,239	5.C FE
N15516-AJ-1	BRASKEM NETHERLANDS FINANCE BV	06/02/2026	GOLDMAN SACHS AND CO. LLC		179,800	310,000	3,307	5.C FE
N53766-AA-4	MV24 CAPITAL BV	04/23/2026	GOLDMAN SACHS AND CO NY		702,011	694,030	18,603	3.A FE
N57445-AA-1	MINEJESA CAPITAL BV	05/27/2026	UBS SECURITIES LLC		205,707	207,680	2,882	2.C FE
P0091L-AA-4	AES ANDES SA	06/24/2026	HSBC		1,023,000	1,000,000	17,500	2.C FE
P01703-AC-4	ALPEK SAB DE CV	04/13/2026	BARCLAYS BANK PLC, NEW YORK BRANCH		270,425	290,000	890	3.A FE
P13435-AG-0	BANCO INTERNACIONAL DEL PERU SAA	04/10/2026	SANTANDER INV		1,025,500	1,000,000	28,964	3.A FE
P16259-AN-6	BBVA MEXICO SA (HOUSTON BRANCH)	05/15/2026	CITIGROUP GLOBAL MARKETS INC.		989,500	1,000,000	10,608	3.A FE
P29853-AA-9	COMETA ENERGIA SA DE CV	05/01/2026	HSBC SECURITIES INC.		457,568	433,200	767	2.C FE
P3762T-AE-1	ENGIE ENERGIA CHILE SA	05/26/2026	SANTANDER US CAPITAL MARKETS LLC		208,900	200,000	1,417	2.B FE

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P3984L-AA-8	FALABELLA SA	05/29/2026	HSBC SECURITIES INC.		907,500	1,000,000	12,750	2.C FE
P47718-AE-4	GLOBAL BANK CORP	06/24/2026	Direct		1,778,150	1,800,000	17,733	2.C FE
P4R21K-AA-4	GRUPO NUTRESA SA	04/01/2026	Merril Lynch Pierce Fenner Smith		281,563	265,000	8,244	3.A FE
P5625X-AC-8	INTERCORP PERU LTD	04/08/2026	CITIBANK, NA		1,106,542	1,141,000	6,632	2.C FE
P58072-AT-9	INVERSIONES CMPC SA	04/28/2026	JANE STREET		217,572	245,000	470	2.C FE
P66208-AA-0	MEXICO GENERADORA DE ENERGIA S DE RL DE	06/02/2026	Merril Lynch Pierce Fenner Smith		443,575	444,275	11,899	2.A FE
P6680P-AB-7	COMPANIA DE MINAS BUENAVENTURA SAA	05/13/2026	Direct		538,593	525,000	9,855	3.C FE
P8405Q-AA-7	SAMARCO MINERACAO SA - EM RECUPERACAO JU	06/30/2026	Direct		57,341	57,341	0	4.B FE
P8718A-AP-1	SOCIEDAD QUIMICA Y MINERA DE CHILE SA	04/08/2026	UBS SECURITIES LLC		1,149,720	1,073,000	29,448	2.A FE
P90375-AV-1	TELEFONICA MOVILES CHILE SA	04/24/2026	MORGAN STANLEY&CO. LLC/INTERNATIONAL PLC		542,863	685,000	10,836	3.C FE
P9308R-BB-8	TRANSPORTADORA DE GAS DEL SUR SA	05/11/2026	Direct		706,921	685,000	25,155	4.B FE
U5007T-AE-5	KOSMOS ENERGY LTD	05/08/2026	BNYM/DBAG LONDON GLOBAL MARKET		184,400	200,000	1,944	5.B FE
V2754P-AA-2	DANGOTE FERTILISER LTD	04/20/2026	U.S. BANK, N.A.		1,998,000	1,998,000	0	5.B GI
Y249DU-AA-3	FORTEBANK AO	05/15/2026	UBS AG London		1,170,855	1,134,000	24,319	3.C FE
Y5S5CG-AP-7	LG ENERGY SOLUTION LTD	04/08/2026	CITIBANK, NA		522,565	515,000	538	2.B FE
Y6S99A-AM-1	NANYANG COMMERCIAL BANK LTD	04/08/2026	Australia & NZ Bank		1,063,883	1,029,000	10,976	2.B FE
Y7457Q-AD-0	BANK NEGARA INDONESIA (PERSERO) TBK PT	04/15/2026	Direct		1,112,000	1,112,000	0	3.C FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					416,106,638	416,814,596	1,812,557	XXX
02379K-AA-2	AMERICAN AIRLINES PASS THROUGH TRUST 202	04/14/2026	GOLDMAN		930,276	1,036,519	7,781	1.E FE
02379V-AA-8	AAL A - ABS	04/27/2026	GOLDMAN		1,700,000	1,700,000	0	1.G FE
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					2,630,276	2,736,519	7,781	XXX
464287-44-0	ISHARES:7-10 TRS BD	05/19/2026	Piper Jaffray Co.	0.000	2,479,154	0	0	1. Z
0149999999. Subtotal - issuer credit obligations - SVO-identified bond exchange traded funds - fair value					2,479,154	0	0	XXX
000000-00-0	HG SATURN 2 SUMOCO LIMITED - ACCORDION F	04/02/2026	DIRECT		40,616	40,616	0	5.B GI
000000-00-0	ARBORWORKS, LLC - REVOLVING LOAN 2/2024	06/30/2026	DIRECT		10,547	10,547	0	5.B GI
000000-00-0	AVANTI COMMUNICATIONS GROUP PLC - SUPER	06/01/2026	DIRECT		1,416,851	1,407,962	0	6.
000000-00-0	CHICKEN SOUP FOR THE SOUL, LLC - TL	06/01/2026	DIRECT		66,749	66,749	0	6.
000000-00-0	CHICKEN SOUP FOR THE SOUL, LLC - D&O INS	06/01/2026	DIRECT		4,051	4,051	0	6.
000000-00-0	TWIN-STAR INTERNATIONAL, INC. - SIXTEENT	03/31/2026	DIRECT		100,558	112,011	0	5.B GI
000000-00-0	TWIN-STAR INTERNATIONAL, INC. - SEVENTEE	06/30/2026	DIRECT		923,589	1,050,829	0	5.B GI
000000-00-0	STREAMLAND MEDIA MIDCO LLC - FIRST OUT D	04/28/2026	DIRECT		22,207	22,207	0	5.B GI
000000-00-0	7CE CAPITAL RESOURCES, LLC - DLOC A LOAN	05/05/2026	DIRECT		108,980	108,980	0	5.B GI
000000-00-0	MBS SERVICES HOLDINGS, LLC - FOURTEENTH	02/17/2026	DIRECT		137,674	137,674	0	5.B GI
000000-00-0	D&D BUYER, LLC - DELAYED DRAW TERM 3 LOA	05/28/2026	DIRECT		460,289	461,443	0	5.B GI
000000-00-0	FRANCHISE EQUITY PARTNERS, LP, SERIES 3	06/30/2026	DIRECT		174,243	174,243	0	5.B GI
000000-00-0	FRANCHISE EQUITY PARTNERS, LP, SERIES 3	06/30/2026	DIRECT		174,518	174,518	0	5.B GI
000000-00-0	FRALOCK LLC - NINTH AMENDMENT TERM A LOA	04/01/2026	DIRECT		(138,774)	(139,107)	0	5.B GI
000000-00-0	RADWELL PARENT, LLC - 2024 DELAYED DRAW	04/02/2026	DIRECT		549,302	549,302	0	5.B GI
000000-00-0	RADWELL PARENT, LLC - FIRST AMENDMENT IN	04/02/2026	DIRECT		2,362,239	2,362,239	0	5.B GI
000000-00-0	GOLDEN STATE BUYER, INC. - TERM LOAN	04/30/2026	Direct		5,403,537	5,555,201	0	5.B GI
000000-00-0	SMTC CORPORATION - SPONSOR BACKED GUARAN	04/13/2026	DIRECT		1,008,488	1,008,488	0	5.B GI
000000-00-0	HYDROSOURCE LOGISTICS, LLC - FIFTH AMEND	04/01/2026	DIRECT		1,983,151	2,044,486	0	5.B GI
000000-00-0	AERITEK GLOBAL US ACQUISITION INC. - 202	04/09/2026	DIRECT		3,550,695	3,593,821	0	5.B GI
000000-00-0	EVAARO US BIDCO, INC. - TERM LOAN (USD)	04/17/2026	DIRECT		3,405,078	3,445,212	0	4.B PL
000000-00-0	TWIN-STAR INTERNATIONAL, INC. - ADMINIST	05/19/2026	DIRECT		355,938	355,938	0	5.B GI
000000-00-0	SUITED CONNECTOR, LLC - TERM LOAN (2026)	04/01/2026	DIRECT		363,065	367,242	0	5.B GI
000000-00-0	SUITED CONNECTOR, LLC - DELAYED DRAW TER	04/01/2026	Direct		226,694	226,694	0	5.B GI
000000-00-0	SALT DENTAL COLLECTIVE, LLC - APRIL 2026	04/30/2026	DIRECT		3,056,475	3,098,345	0	5.B GI
000000-00-0	FISHBOWL, INC. - 2026 PROMISSORY NOTE	04/01/2026	Direct		453,306	674,563	0	5.B GI
000000-00-0	TOGETHERWORK HOLDINGS, LLC - DDTL-1	04/15/2026	DIRECT		56,294	56,294	0	5.B GI
000000-00-0	WCHG BUYER, INC. - SECOND AMENDMENT INCR	04/30/2026	DIRECT		3,302,271	3,328,902	0	5.B GI
000000-00-0	QUATRO PARENT, INC. - INITIAL TERM LOAN	04/30/2026	DIRECT		2,992,463	3,021,021	0	5.B GI
000000-00-0	HYDROSOURCE MIDSTREAM, LLC - DELAYED DRA	05/15/2026	DIRECT		626,419	626,419	0	5.B GI
000000-00-0	HYDROSOURCE MIDSTREAM, LLC - BRIDGE TERM	04/30/2026	DIRECT		270,056	278,408	0	5.B GI
000000-00-0	HYDROSOURCE MIDSTREAM, LLC - REVOLVING C	04/30/2026	DIRECT		83,523	83,523	0	5.B GI
000000-00-0	BLUE RIVER PET CARE LLC - 2025 DDTL-11	04/28/2026	DIRECT		131,842	131,842	0	5.B GI

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
000000-00-0	7CE CAPITAL RESOURCES, LLC - DLOC B LOAN	05/29/2026	DIRECT		104,414	107,943	0	5.B GI
000000-00-0	FEMUR BUYER, INC. - REVOLVING CREDIT LOA	05/07/2026	DIRECT		89,100	89,100	0	5.B GI
000000-00-0	AUTOALERT, LLC - UNSECURED SUBORDINATED	05/01/2026	DIRECT		273,447	273,447	0	5.B GI
000000-00-0	2U, LLC - FIRST OUT TERM LOAN (SECOND LI	05/29/2026	DIRECT		1,496,100	486,050	0	5.B GI
000000-00-0	DRS HOLDINGS III, INC. - 2026 TERM LOAN	05/15/2026	DIRECT		786,777	794,724	0	5.B GI
000000-00-0	REDWOOD MSO, LLC - ORIGINAL TERM LOAN	05/14/2026	DIRECT		518,807	524,048	0	5.B GI
000000-00-0	HY CITE ENTERPRISES, LLC - TL	05/21/2026	DIRECT		3,289,945	3,300,000	0	5.B GI
000000-00-0	TRAFERA, LLC - DELAYED DRAW TERM LOAN	05/15/2026	DIRECT		118,491	119,688	0	5.B GI
000000-00-0	FORTRESS BRAND HOLDING CORPORATION - THI	06/03/2026	DIRECT		979,335	999,322	0	5.B GI
000000-00-0	SENSIENCE, INC. (F/K/A TOKEN BUYER, INC.	06/02/2026	DIRECT		1,325,604	1,721,564	0	5.A FE
000000-00-0	CANYONLANDS PURCHASER, LLC - SECOND ADDI	06/04/2026	DIRECT		4,412,355	4,456,924	0	5.B GI
000000-00-0	SGA DENTAL PARTNERS SUB HOLDINGS, LLC -	06/11/2026	DIRECT		2,528,209	2,579,805	0	5.B GI
000000-00-0	SENSIENCE, INC. (F/K/A TOKEN BUYER, INC.	06/02/2026	DIRECT		223,319	231,280	0	5.B GI
000000-00-0	CLEARWATER ANALYTICS HOLDINGS, INC. - TE	06/25/2026	DIRECT		1,460,427	1,467,766	0	5.B GI
000000-00-0	ASTRO SHAPES BUYER, LLC - ADDITIONAL TER	06/24/2026	DIRECT		666,610	680,214	0	5.B GI
00034#-AD-8	AAH TOPCO, LLC - CLASS C DELAYED DRAW TE	06/17/2026	DIRECT		103,829	103,829	0	3.B PL
00155*-AA-1	AGY HOLDING CORP. - CLOSING DATE TERM LO	06/30/2026	DIRECT		20,538	20,538	0	5.B GI
00155*-AB-9	AGY HOLDING CORP. - DELAYED DRAW TERM LO	06/30/2026	DIRECT		19,031	19,031	0	5.B GI
00164C-AD-7	AMC Entertainment Holdings Inc | Initial	06/12/2026	Direct		85,288	85,000	0	4.C FE
00230*-AA-0	REVALIZE, INC. - TRANCHE 1 DELAYED DRAW	06/30/2026	DIRECT		934	934	0	3.C PL
00230*-AB-8	REVALIZE, INC. - REVOLVING LOAN	06/30/2026	DIRECT		7,799	7,799	0	3.C PL
00230*-AC-6	REVALIZE, INC. - INITIAL TERM LOAN	06/30/2026	DIRECT		1,596	1,596	0	3.C PL
00240@-AA-6	A.M. CASTLE & CO. - INITIAL TERM LOAN	06/01/2026	DIRECT		14,687	14,687	0	5.B PL
00453*-AA-0	ACCUMEN INC. - INITIAL TERM LOAN	04/29/2026	DIRECT		18,538	18,538	0	4.B PL
00453*-AB-8	ACCUMEN INC. - DELAYED DRAW TERM LOAN	04/29/2026	DIRECT		10,417	10,417	0	4.B PL
00506@-AG-2	ACTIVE DAY, INC. - DELAYED DRAW TERM LOA	04/01/2026	DIRECT		123,564	123,564	0	3.B PL
00863*-AB-2	MACHINE SPECIALTIES, LLC - REVOLVING LOA	06/29/2026	DIRECT		135,135	135,135	0	4.B PL
01370@-AA-6	ALCAMI CORPORATION - INITIAL TERM LOAN	04/28/2026	DIRECT		1,500,022	1,512,119	0	4.B PL
01370@-AB-4	ALCAMI CORPORATION - DELAYED DRAW TERM L	04/28/2026	DIRECT		2,944,711	2,968,459	0	4.B PL
01664G-A@-8	ADAN-B, LLC - REVOLVING CREDIT LOAN	06/29/2026	DIRECT		73,372	73,372	0	4.B FE
029680-AA-2	AMERICAN SOCCER COMPANY, INCORPORATED -	06/30/2026	DIRECT		(56,057)	43,001	0	3.C PL
03086*-AG-6	AMERILIFE HOLDINGS LLC - 2024 REVOLVING	06/12/2026	DIRECT		26,515	26,515	0	5.B GI
03636*-AB-2	ANOVA BUYER, INC. - DDTL	06/25/2026	DIRECT		48,576	48,576	0	5.B GI
03636*-AC-0	ANOVA BUYER, INC. - REVOLVER	06/29/2026	DIRECT		34,005	34,005	0	5.B GI
03782*-AF-5	APPFIRE TECHNOLOGIES, LLC - INITIAL TERM	06/24/2026	DIRECT		13,347	13,347	0	3.C PL
03851@-AD-4	APTIVE ENVIRONMENTAL, LLC - INITIAL REVO	04/10/2026	DIRECT		23,743	23,743	0	3.A PL
05285*-AA-3	AUTOALERT, LLC - LOAN (SECOND LIEN)	04/01/2026	DIRECT		80,498	80,498	0	5.B GI
05470#-AC-0	BOBCAT PURCHASER, LLC - REVOLVING CREDIT	04/10/2026	DIRECT		142,472	142,472	0	4.A PL
05597@-AB-2	BJH HOLDINGS III CORP. - INITIAL REVOLVI	06/30/2026	DIRECT		139,896	139,896	0	3.B PL
07314#-AA-0	BAYSIDE PARENT, LLC - INITIAL TERM LOAN	06/30/2026	DIRECT		74,942	74,942	0	4.B PL
07587*-AA-4	BECO HOLDING COMPANY, INC. - REVOLVING C	06/29/2026	DIRECT		389,428	389,428	0	3.C PL
07735#-AD-5	BEL USA LLC - ADMINISTRATIVE ADVANCE	05/14/2026	DIRECT		553,226	553,226	0	5.B GI
09582#-AA-1	PABST (BLUE RIBBON) 1ST OUT TL	05/11/2026	Direct		1,385	1,385	0	5.C FE
09582E-AG-1	BLUE RIBBON, LLC TERM LOAN B (04/21) 1LI	05/11/2026	Direct		2,521	2,521	0	5.A FE
10680#-AC-6	BREG, INC. - TERM LOAN R	04/29/2026	DIRECT		3,526,480	3,526,480	0	5.B GI
10921#-AA-9	BRIGHT INTERNATIONAL, LLC - REVOLVING LO	06/23/2026	DIRECT		1,351,591	2,140,900	0	6. PL
10947@-AE-3	BRIGHTVIEW, LLC - DELAYED DRAW TERM A LO	06/05/2026	DIRECT		1,244,881	1,254,288	0	5.B GI
12510M-AB-5	CORR PARENT, INC.	05/27/2026	Direct		1,946	1,946	0	6. FE
1255M#-AD-3	CI (MG) GROUP, LLC - DELAYED DRAW TERM L	04/24/2026	DIRECT		123,619	123,619	0	4.C
12721#-AG-4	CVP HOLDCO, INC. - DELAYED DRAW TERM LOA	06/16/2026	DIRECT		131,510	132,067	0	3.B PL
12736*-AA-4	CCSL HOLDINGS, LLC - REVOLVING LOAN	06/29/2026	DIRECT		38,572	38,572	0	3.A PL
12738*-AA-2	CADENCE INTERMEDIATE II LLC - REVOLVING	06/30/2026	DIRECT		314,413	314,413	0	4.B PL
12738*-AB-0	CADENCE INTERMEDIATE II LLC - INITIAL TE	04/15/2026	DIRECT		1,863,416	1,863,416	0	4.B PL
12745@-AA-1	CG GROUP HOLDINGS, LLC - INITIAL REVOLVI	06/17/2026	DIRECT		130,960	130,960	0	3.B PL
12745@-AB-9	CG GROUP HOLDINGS, LLC - INITIAL TERM LO	06/12/2026	DIRECT		3,007	3,007	0	3.B PL
12747#-AA-7	CBI-GATOR ACQUISITION, LLC - REVOLVING C	05/29/2026	DIRECT		3,725	3,725	0	5.B GI
12748#-AF-5	CI (QUERCUS) INTERMEDIATE HOLDINGS, LLC	06/30/2026	DIRECT		13,096	13,096	0	3.A PL

SCHEDULE D - PART 3

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

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12752#-AA-9	CGI AUTOMATED MANUFACTURING, LLC - TERM	05/29/2026	DIRECT		22,145	22,145	0	3.A PL
12752#-AB-7	CGI AUTOMATED MANUFACTURING, LLC - DDTL	05/29/2026	DIRECT		4,618	4,618	0	3.A PL
12752#-AF-8	CGI AUTOMATED MANUFACTURING, LLC - 2022	05/29/2026	DIRECT		1,928	1,928	0	3.A PL
12752#-AG-6	CGI AUTOMATED MANUFACTURING, LLC - FOURT	05/29/2026	DIRECT		12,331	12,331	0	3.A PL
12783#-AA-2	CSAT SOLUTIONS HOLDINGS LLC - TERM LOAN	03/31/2026	DIRECT		15,772	15,772	0	5.A
12783#-AB-0	CSAT SOLUTIONS HOLDINGS LLC - REVOLVING	04/27/2026	DIRECT		67,070	67,070	0	5.B GI
12783*-AA-6	CB NEPTUNE HOLDINGS, LLC - TERM LOAN A	06/01/2026	DIRECT		12,933	12,933	0	4.C PL
12783*-AB-4	CB NEPTUNE HOLDINGS, LLC - TERM LOAN B	06/01/2026	DIRECT		6,351	6,351	0	4.C PL
14171W-C*-2	CAREMAX, INC. - REVOLVING LOAN	06/03/2026	DIRECT		158,842	158,842	0	5.B GI
14727@-AH-4	CASCADE ENVIRONMENTAL LLC - REVOLVING LO	05/04/2026	DIRECT		73,336	73,336	0	4.B PL
14727@-AJ-0	CASCADE ENVIRONMENTAL LLC - TERM LOAN	03/03/2026	DIRECT		1,562	1,562	0	4.B PL
14727@-AK-7	CASCADE ENVIRONMENTAL LLC - ADDITIONAL T	03/03/2026	DIRECT		201	201	0	4.B PL
15645#-AB-1	CENTRIC BRANDS TOPCO, LLC - TERM A-2 LOA	05/06/2026	DIRECT		118,383	118,383	0	5.B PL
16453@-AC-0	CHERRY BEKAERT ADVISORY LLC - REVOLVING	06/29/2026	DIRECT		272,785	272,785	0	5.B GI
17240@-AA-0	CINELEASE, LLC - REVOLVING LOAN	06/26/2026	DIRECT		254,601	254,601	0	5.B GI
17288Y-AP-7	CITADEL SECURITIES LP 1L TLB CL	06/05/2026	GOLDMAN, SACHS & CO.		149,813	150,000	0	2.C FE
17886#-AE-9	CIVICPLUS, LLC - AMENDMENT NO. 5 INCREME	05/29/2026	DIRECT		17,228	17,228	0	4.B PL
17886#-AF-6	CIVICPLUS, LLC - AMENDMENT NO. 5 INCREME	02/27/2026	DIRECT		5,196	5,196	0	5.B GI
17886#-AF-6	CIVICPLUS, LLC - AMENDMENT NO. 5 INCREME	05/29/2026	DIRECT		8,188	8,188	0	5.B GI
18504*-AC-7	CLEARLY CLEAN HOLDINGS LLC - REVOLVING C	04/27/2026	DIRECT		53,318	53,318	0	4.B PL
19076*-AC-3	COBALT BUYER SUB, INC. - REVOLVING CREDI	04/08/2026	DIRECT		26,510	26,510	0	3.B PL
19105*-AA-2	COBRA PURCHASER, LLC - REVOLVING CREDIT	05/08/2026	DIRECT		173,697	173,697	0	4.B PL
20752@-AC-0	CONNECT AMERICA.COM, LLC - TERM LOAN B	06/30/2026	DIRECT		56,849	78,039	0	4.C
20752@-AC-0	CONNECT AMERICA.COM, LLC - TERM LOAN B	06/30/2026	DIRECT		97,534	133,888	0	4.C
20752K-AP-8	CONNECT HOLDING II LLC TL	06/05/2026	Direct		104,372	110,000	0	5.A FE
22564@-AA-8	CREO GROUP INC. - INITIAL TERM LOAN	04/10/2026	DIRECT		29,898	29,898	0	3.B PL
23946*-AD-1	DAXKO ACQUISITION CORPORATION - DDTL-1 (	04/20/2026	Direct		10,942	11,222	0	3.C PL
25057*-AB-5	DESIGNS FOR HEALTH, INC. - INITIAL REVOL	06/26/2026	DIRECT		236,842	236,842	0	5.B GI
25248@-AB-3	DIAGNOSTIC SERVICES HOLDINGS, INC. - REV	05/01/2026	DIRECT		538,337	538,337	0	4.B PL
25388@-A*-5	DIGITAL RIVER, INC. - AGENT ADVANCE	06/30/2026	DIRECT		1,469	1,550	0	5.B GI
25403#-BB-1	DILIGENT CORPORATION - REVOLVING LOAN	05/21/2026	DIRECT		164,340	164,340	0	3.C PL
26862*-AA-0	EIS OPERATING ENTERPRISES, LLC - REVOLVI	04/01/2026	DIRECT		230,607	230,607	0	4.B PL
26862*-AB-8	EIS OPERATING ENTERPRISES, LLC - INITIAL	03/10/2026	DIRECT		390,559	390,559	0	4.B PL
26909*-AA-5	ESN VENTURE HOLDINGS, LLC - INITIAL TERM	06/30/2026	DIRECT		6,698	6,698	0	3.B PL
26909*-AB-3	ESN VENTURE HOLDINGS, LLC - DELAYED DRAW	06/30/2026	DIRECT		774	774	0	3.B PL
26909*-AF-4	ESN VENTURE HOLDINGS, LLC - FIRST AMENDM	06/22/2026	DIRECT		73,156	73,156	0	3.B PL
26909*-AJ-6	ESN VENTURE HOLDINGS, LLC - DDTL-5	06/30/2026	DIRECT		886	886	0	5.B GI
26910#-AA-8	ESO SOLUTIONS, INC. - REVOLVING LOAN	04/29/2026	DIRECT		12,995	12,995	0	5.B GI
27672*-AA-8	EASTERN METAL SUPPLY INTERMEDIATE HOLDIN	05/12/2026	DIRECT		371,804	377,466	0	5.B GI
29102U-AB-5	EMERALD TECHNOLOGIES (U.S.) ACQUISITIONC	06/30/2026	DIRECT		12,491	29,084	0	5.B FE
2UFATL-25-4	2U, LLC - FIRST AMENDMENT INCREMENTAL TE	05/29/2026	DIRECT		76,176	78,899	0	5.B GI
30066@-AA-4	EXADEL, INC. - REVOLVING LOAN	06/09/2026	DIRECT		857,512	857,512	0	5.B PL
30294#-AA-6	FS SQUARED HOLDING CORP. - A&R REVOLVING	06/29/2026	DIRECT		156,472	159,259	0	5.B GI
30297*-AK-5	FPG INTERMEDIATE HOLDCO, LLC - PRIORITY	04/30/2026	DIRECT		4,630	4,926	0	5.B GI
30311#-AC-1	CHA VISION HOLDINGS, INC. - REVOLVING CR	06/29/2026	DIRECT		16,348	16,348	0	3.B PL
30318*-AA-2	FC COMPASSUS, LLC - INITIAL TERM LOAN	05/29/2026	DIRECT		13,792	13,792	0	4.C PL
30318*-AB-0	FC COMPASSUS, LLC - DELAYED DRAW TERM LO	05/29/2026	DIRECT		142	167	0	4.C PL
31446@-AD-7	FEMUR BUYER, INC. - TERM LOAN R	04/23/2026	DIRECT		115,226	115,226	0	5.B GI
31452*-AC-2	FENIX INTERMEDIATE LLC - TERM LOAN B	03/31/2026	DIRECT		10,022	10,022	0	5.B GI
33888*-AA-6	FLATIRON ENERGY HOLDCO LLC - INITIAL TER	03/18/2026	DIRECT		(4,695)	(4,695)	0	5.B GI
33888*-AC-2	FLATIRON ENERGY HOLDCO LLC - DELAYED DRA	03/31/2026	DIRECT		(217)	(217)	0	5.B GI
33888*-AC-2	FLATIRON ENERGY HOLDCO LLC - 2025 UPSIZE	06/18/2026	DIRECT		377,494	384,218	0	5.B GI
33900@-AD-2	FLEET FARM GROUP LLC - 2025 DELAYED DRAW	05/29/2026	DIRECT		4,977	4,977	0	4.A PL
34955*-AK-0	FORTIS SOLUTIONS GROUP, LLC - REVOLVING	06/30/2026	DIRECT		30,482	30,482	0	3.B PL
34964#-AB-5	FORTRESS BRAND HOLDING CORPORATION - REV	06/30/2026	DIRECT		603,474	603,474	0	4.B PL
34964#-AD-1	FORTRESS BRAND HOLDING CORPORATION - SEC	04/27/2026	Direct		1,102,337	1,123,411	0	4.B PL
35047#-AA-5	FOUNDATION AUTOMOTIVE US CORP. - REVOLVI	06/11/2026	DIRECT		59,342	60,397	0	5.B GI

SCHEDULE D - PART 3

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35180*-AA-6	FRANCHISE EQUITY PARTNERS, LP, SERIES 2	06/25/2026	DIRECT		179,592	179,592	0	5.B GI
35180*-AB-4	FRANCHISE EQUITY PARTNERS, LP, SERIES 2	06/30/2026	DIRECT		173,830	173,830	0	5.B GI
35180@-AA-4	FRANCHISE EQUITY PARTNERS, LP, SERIES 1	04/13/2026	DIRECT		36,672	36,672	0	5.B GI
35180@-AB-2	FRANCHISE EQUITY PARTNERS, LP, SERIES 1	06/30/2026	DIRECT		29,636	29,636	0	5.B GI
36116@-AC-7	FINALSITE HOLDINGS, INC. - TERM LOAN	04/30/2026	DIRECT		3,012	16,469	0	4.B PL
36259*-AM-4	GS ACQUISITIONCO, INC. - REVOLVING LOAN	04/27/2026	DIRECT		75,600	75,600	0	4.C PL
36457W-AB-7	GALWAY BORROWER LLC - FIFTH AMENDMENT RE	06/29/2026	DIRECT		87,690	87,690	0	4.C PL
38036@-AC-0	GOETTL HOME SERVICES, LLC - TERM LOAN A	06/30/2026	DIRECT		6,159	6,159	0	3.B PL
38036@-AD-8	GOETTL HOME SERVICES, LLC - DDTL-1	06/30/2026	DIRECT		395	395	0	3.B PL
38036@-AE-6	GOETTL HOME SERVICES, LLC - DDTL-2	06/30/2026	DIRECT		452	452	0	3.B PL
38036@-AF-3	GOETTL HOME SERVICES, LLC - DDTL-3	06/30/2026	DIRECT		339	339	0	3.B PL
39037*-AB-1	GREAT DAY IMPROVEMENTS, LLC - REVOLVING	04/08/2026	DIRECT		125,006	125,006	0	4.B PL
39954*-AG-9	GROUND PENETRATING RADAR SYSTEMS, LLC -	06/29/2026	DIRECT		104,510	104,510	0	5.B GI
40054N-A*-1	GTY TECHNOLOGY HOLDINGS INC. - CLOSING D	06/03/2026	DIRECT		16,709	16,709	0	3.B PL
40156@-AC-0	GUAVA BUYER LLC - RC FACILITY LOAN	05/18/2026	DIRECT		50,631	50,631	0	4.A PL
40377*-AA-9	GYMPASS US, LLC - INITIAL TERM LOAN	06/30/2026	DIRECT		18,933	18,933	0	5.B GI
42257*-AB-8	HEALTHPRO HOLDINGS INC. - REVOLVING LOAN	04/03/2026	DIRECT		285,184	305,078	0	5.B PL
42260#-AA-1	PEACHES ACQUISITION CORPORATION (THE HC	06/30/2026	DIRECT		7,871	7,871	0	5.C PL
42958#-AL-4	HIG OPERATIONS HOLDINGS, INC. - AMENDMEN	06/01/2026	DIRECT		60,279	60,518	0	3.B PL
42958#-AM-2	HIG OPERATIONS HOLDINGS, INC. - AMENDMEN	06/01/2026	DIRECT		13,440	13,440	0	3.B PL
44804@-AB-0	HUSKIES PARENT, INC. - CLOSING DATE TERM	06/30/2026	DIRECT		1,610	1,610	0	4.A PL
44917*-AA-8	HYDROSOURCE MIDSTREAM, LLC - INITIAL TER	06/30/2026	DIRECT		3,585,089	3,711,417	0	5.B GI
44938*-AB-1	ICIMS, INC. - REVOLVING LOAN	04/22/2026	DIRECT		225,975	225,975	0	4.B PL
44938*-AB-1	ICIMS, INC. - REVOLVING LOAN	04/22/2026	DIRECT		74,405	74,405	0	4.B PL
45074#-AA-0	IXM HOLDINGS, INC. - REVOLVING LOAN	06/15/2026	DIRECT		80,852	80,852	0	4.A PL
45182*-AB-1	IFIT INC. - REVOLVING FACILITY	06/29/2026	DIRECT		68,029	70,864	0	5.A PL
45338U-A*-2	INCORA TOP HOLDCO LLC (WOLVERINE) - TAKE	05/01/2026	DIRECT		1,973	1,973	0	5.B GI
45684S-AB-2	INGENOVIS HEALTH(CCRR)TAKEBACK TL	05/27/2026	Direct		81,889	32,308	0	5.B FE
45838@-AB-7	INTEGRATE.COM, INC. - DELAYED DRAW TERM	06/30/2026	DIRECT		885	885	0	5.B GI
45838@-AC-5	INTEGRATE.COM, INC. - FIRST AMENDMENT TE	04/14/2026	DIRECT		2,997	2,997	0	5.B GI
45838@-AD-3	INTEGRATE.COM, INC. - REVOLVING LOAN	06/30/2026	DIRECT		1,279	1,279	0	5.B GI
46663P-A*-6	JACK COOPER VENTURES, INC. - NEW MONEY T	06/01/2026	DIRECT		8,189	143,660	0	5.B GI
47009@-AC-4	JAGUAR PARENT, INC. - REVOLVING LOAN	06/30/2026	DIRECT		172,162	172,162	0	5.B PL
47190*-AC-5	JAWBREAKER PARENT, INC. - DELAYED DRAW T	04/20/2026	DIRECT		609,327	609,327	0	5.B GI
47770@-AA-5	JOBANDTALENT USA, INC. - INITIAL FACILIT	06/30/2026	DIRECT		36,248	36,248	0	5.B GI
47770@-AB-3	JOBANDTALENT USA, INC. - THIRD INCREMENT	05/29/2026	DIRECT		19,558	19,558	0	5.B GI
50011#-AB-4	KODIAK BUYER, LLC - DELAYED DRAW TERM LO	05/18/2026	DIRECT		33,633	33,633	0	5.B GI
52474*-AA-6	LEGACY COMPANIES, THE - FIRST OUT TERM L	05/20/2026	DIRECT		156,250	156,250	0	5.B GI
54624@-AA-9	LOUISIANA FISH FRY PRODUCTS, LTD. - REVO	06/30/2026	DIRECT		15,600	15,600	0	3.C PL
54959#-AA-2	LUCKY US BUYERCO LLC - TERM B LOAN	06/16/2026	DIRECT		10,220	10,220	0	5.B GI
54959#-AB-0	LUCKY US BUYERCO LLC - REVOLVING CREDIT	06/16/2026	DIRECT		1,788	1,788	0	5.B GI
55392*-AC-4	MBS SERVICES HOLDINGS, LLC - FIRST AMEND	06/24/2026	DIRECT		31,537	42,958	0	5.B GI
55392*-AD-2	MBS SERVICES HOLDINGS, LLC - FIRST AMEND	05/12/2026	DIRECT		20,872	56,293	0	5.B GI
55392*-AE-0	MBS SERVICES HOLDINGS, LLC - FIFTH AMEND	05/12/2026	DIRECT		175,977	474,771	0	5.B GI
55392*-AF-7	MBS SERVICES HOLDINGS, LLC - THIRTEENTH	06/30/2026	DIRECT		220,056	237,349	0	5.B GI
55392*-AG-5	MBS SERVICES HOLDINGS, LLC - FIFTEENTH A	04/29/2026	DIRECT		68,853	68,853	0	5.B GI
55406@-AE-2	MAPF HOLDINGS, INC. - FOURTH AMENDMENT D	05/01/2026	DIRECT		3,569	0	0	3.A PL
55408@-AA-8	MBS SERVICES HOLDINGS, LLC - REVOLVING L	05/11/2026	DIRECT		17,286	46,988	0	5.B GI
55773#-AA-3	MADISON LOGIC HOLDINGS, INC. - INITIAL T	06/30/2026	DIRECT		20,048	20,048	0	5.B GI
56629@-AA-9	MSUPPLY, INC. - INITIAL TERM LOAN	04/02/2026	DIRECT		2,935	2,935	0	4.A PL
56629@-AB-7	MSUPPLY, INC. - DELAYED DRAW TERM LOAN	04/02/2026	DIRECT		967	967	0	4.A PL
56629@-AC-5	MSUPPLY, INC. - FIRST AMENDMENT INCREMEN	04/02/2026	DIRECT		3,044	3,044	0	4.A PL
56629@-AF-8	MSUPPLY, INC. - THIRD AMENDMENT INCREMEN	04/02/2026	DIRECT		1,752	1,752	0	4.A PL
56855*-AA-6	MARIO PURCHASER, LLC - DELAYED DRAW TERM	04/09/2026	DIRECT		1,864	1,864	0	4.A PL
56855*-AC-2	MARIO PURCHASER, LLC - INITIAL TERM LOAN	04/09/2026	DIRECT		2,330	2,330	0	4.A PL
56855*-AD-0	MARIO PURCHASER, LLC - AMENDMENT NO. 1 D	04/09/2026	DIRECT		100	150	0	4.A PL
57045*-AA-5	MARK' ANDY, INC. - INITIAL TERM LOAN	06/30/2026	DIRECT		60,555	60,555	0	5.B GI

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
58450D-A*-5	MEDIACO HOLDING INC. - TERM LOAN (SECOND	03/31/2026	DIRECT		3,507	3,507	0	5.B GI
58450D-A*-5	MEDIACO HOLDING INC. - TERM LOAN	06/01/2026	DIRECT		10,709	10,709	0	5.B GI
58450D-A*-5	MEDIACO HOLDING INC. - TERM LOAN	06/01/2026	DIRECT		5,477	5,477	0	5.B GI
62996#-AB-8	NMA HOLDINGS, LLC - INITIAL DELAYED DRAW	06/08/2026	DIRECT		91,690	92,500	0	4.B PL
65489@-AC-5	NOBLE SUPPLY & LOGISTICS, LLC - TERM LOA	06/01/2026	DIRECT		2,086	0	0	5.B GI
65500#-AA-2	NOBLE YOU GROUP HOLDING, LLC - REVOLVING	04/21/2026	DIRECT		103,494	103,494	0	5.A PL
67176@-AC-9	OAK PURCHASER, INC. - REVOLVING CREDIT L	06/26/2026	DIRECT		32,381	32,381	0	5.B GI
68372*-AC-1	OPENING DAY BORROWER 111 LLC - REVOLVING	04/30/2026	DIRECT		12,391	12,391	0	5.B GI
69436*-AA-7	PPV INTERMEDIATE HOLDINGS, LLC - REVOLVI	05/22/2026	DIRECT		310,608	310,608	0	4.A PL
69462@-AA-2	PLA BUYER, LLC - TERM LOAN	06/01/2026	DIRECT		3,068	3,068	0	4.C PL
69462@-AB-0	PLA BUYER, LLC - REVOLVING LOAN	06/05/2026	DIRECT		67,240	67,240	0	4.C PL
69527@-AA-5	PADI HOLDCO, INC. - REVOLVING CREDIT LOA	06/30/2026	DIRECT		8,489	8,489	0	3.B PL
70382#-AA-5	SYSTEM PAVERS, LLC - REVOLVING LOAN	04/10/2026	DIRECT		82,039	82,039	0	5.C PL
70561*-AB-0	PEGASUS ME BUYER, INC. (MYTHICS) - REVOL	06/30/2026	DIRECT		625,682	625,682	0	4.B PL
70618#-AC-7	PELTRAM PLUMBING HOLDINGS, LLC - REVOLVI	04/08/2026	DIRECT		70,877	70,877	0	4.A PL
73924*-AA-8	POWER ACQUISITION LLC - TRANCHE B TERM L	03/30/2026	DIRECT		9,697	9,697	0	4.C PL
75007@-AA-1	RW AM HOLDCO LLC - REVOLVER	05/05/2026	DIRECT		16,340	16,340	0	4.A PL
75025K-AM-0	RADIATE HOLDCO LLC 2025 FLFO TERM LOAN	05/06/2026	Direct		274,771	300,707	0	5.A FE
75063@-AD-6	RADWELL PARENT, LLC - 2026 DELAYED DRAW	05/07/2026	DIRECT		179,228	179,228	0	5.B GI
75063@-AE-4	RADWELL PARENT, LLC - REVOLVING LOAN	06/30/2026	DIRECT		158,334	158,334	0	5.B GI
75063D-AD-9	RADWELL PARENT, LLC - INITIAL TERM LOAN	04/02/2026	DIRECT		4,317,970	4,317,970	0	5.B GI
75339@-AB-8	RAPID DISPLAYS, INC. - REVOLVING LOAN	06/17/2026	DIRECT		620,120	718,799	0	5.C PL
75529#-AF-7	REACTION BIOLOGY CORPORATION - 2024 REVO	06/30/2026	DIRECT		1,783	1,047	0	5.B GI
75529#-AG-5	REACTION BIOLOGY CORPORATION - FOURTH AM	06/30/2026	DIRECT		1,576	2,313	0	5.B GI
75724#-AC-7	CHICKEN SOUP FOR THE SOUL ENTERTAINMENT	06/01/2026	DIRECT		1,184	51,421	0	6.
75806*-AF-5	SMILE PARTNERS - DELAYED DRAW TERM LOAN	05/14/2026	DIRECT		51,925	51,925	0	3.B PL
75985*-AA-9	RELIAQUEST HOLDINGS, LLC - AMENDMENT NO.	04/30/2026	DIRECT		8,627	8,627	0	3.C PL
76133@-AA-6	REVALIZE, INC. - TRANCHE 2 DELAYED DRAW	06/30/2026	DIRECT		586	586	0	3.C PL
76133@-AB-4	REVALIZE, INC. - TRANCHE 3 DELAYED DRAW	06/30/2026	DIRECT		229	229	0	3.C PL
76133@-AC-2	REVALIZE, INC. - TRANCHE 4 DELAYED DRAW	06/30/2026	DIRECT		55	55	0	3.C PL
78434*-AB-8	SMILEDIRECTCLUB, INC. (FKA SDC U.S. SMIL	06/26/2026	DIRECT		567,297	925,543	0	6. *
78496*-AA-5	SUPPORT SERVICES GROUP, INC. - INITIAL T	06/30/2026	DIRECT		15,052	15,052	0	6. PL
78496*-AB-3	SUPPORT SERVICES GROUP, INC. - REVOLVING	06/03/2026	DIRECT		118,406	118,406	0	6. PL
78496*-AC-1	SUPPORT SERVICES GROUP, INC. - REVOLVING	06/30/2026	DIRECT		53,449	53,448	0	6. PL
78498#-AA-9	SPF BORROWER LLC - FIRST OUT TERM LOAN	03/31/2026	DIRECT		11,985	36,027	0	5.A PL
78498#-AB-7	SPF BORROWER LLC - SECOND OUT TERM LOAN	06/30/2026	DIRECT		37,565	37,565	0	5.B PL
79526#-AF-2	SALISBURY HOUSE, LLC - DELAYED DRAW TERM	06/01/2026	DIRECT		46,691	46,691	0	3.B PL
79548#-AC-3	SALON LOFTS GROUP, LLC - REVOLVING LOAN	04/07/2026	DIRECT		15,204	15,204	0	3.C PL
79548#-AC-3	SALON LOFTS GROUP, LLC - REVOLVING LOAN	06/29/2026	DIRECT		24,327	24,327	0	3.C PL
79558#-AD-8	SALT DENTAL COLLECTIVE, LLC - APRIL 2026	06/05/2026	DIRECT		2,135,346	2,135,346	0	5.B GI
81744#-AA-5	SEPARATION SOLUTIONS ENTERPRISES MEMBRAN	05/01/2026	DIRECT		3,780	3,780	0	4.B PL
81744#-AB-3	SEPARATION SOLUTIONS ENTERPRISES MEMBRAN	06/18/2026	DIRECT		76,122	76,122	0	4.B PL
82303#-AA-6	SHELTERLOGIC GROUP, INC. (AKA SLOGIC HOL	05/01/2026	DIRECT		10,915	0	0	5.C PL
83125#-AF-9	SLEEP OPCO LLC - INITIAL TERM LOAN	06/11/2026	DIRECT		734,594	742,014	0	4.A PL
83605Q-A*-8	SOULCYCLE INC. - INITIAL TERM LOAN	06/30/2026	DIRECT		2,470,414	2,658,556	0	6. PL
84302R-B*-9	SOUTHERN GRAPHICS LLC - TERM A LOAN (FIR	05/29/2026	DIRECT		33,442	33,442	0	5.B GI
84302R-B@-7	SOUTHERN GRAPHICS LLC - TERM B LOAN (FIR	05/29/2026	DIRECT		11,866	11,866	0	5.B GI
84677*-AB-2	SPARTAN BUYER ACQUISITION CO. - TRANCHE	03/31/2026	DIRECT		679	679	0	4.A PL
84677*-AC-0	SPARTAN BUYER ACQUISITION CO. - INCREMEN	03/31/2026	DIRECT		47	47	0	4.A PL
85286@-AA-2	STANADYNE OPERATING COMPANY LLC - REVOLV	04/01/2026	DIRECT		1,114	1,114	0	4.C PL
86933@-AB-5	JACKSON PAPER MANUFACTURING COMPANY - IN	05/01/2026	DIRECT		168,752	169,600	0	5.A PL
86955#-AB-6	SUVETO BUYER, LLC - REVOLVING LOAN	06/29/2026	DIRECT		113,431	113,431	0	3.A PL
86955#-AC-4	SUVETO BUYER, LLC - 2024 DELAYED DRAW TE	06/22/2026	DIRECT		92,956	92,956	0	3.A PL
87258W-AW-5	TMK HAWK PARENT, CORP. - TERM LOAN (PIK)	04/01/2026	DIRECT		12,973	12,973	0	5.B GI
87349#-AA-1	TPG IX CARDIFF DEBT HOLDCO I, LLC - ADVA	04/06/2026	DIRECT		323,434	323,434	0	4.B PL
87354#-AA-3	TLB HOLDINGS I, LLC - CLOSING DATE TERM	03/24/2026	DIRECT		144,320	144,320	0	2.B PL
87878#-AA-0	TECOSTAR HOLDINGS, INC. - CLOSING DATE T	06/01/2026	DIRECT		3,563,982	3,563,982	0	5.A PL

SCHEDULE D - PART 3

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

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88724*-AD-2	TIME MANUFACTURING HOLDINGS, LLC - REVOL	06/18/2026	DIRECT		656,887	656,887	0	5.C PL
88874*-AA-6	TNT CRANE & RIGGING, INC. - LAST OUT TER	04/01/2026	DIRECT		4,360	17,221	0	5.B GI
88912#-AB-4	TOGETHERWORK HOLDINGS, LLC - INITIAL DDT	05/14/2026	DIRECT		36,104	36,104	0	3.B PL
893980-AB-7	TRANSOM BLOOM BUYER, LLC - REVOLVING LOA	06/26/2026	DIRECT		35,490	35,490	0	4.C PL
89440*-AB-7	TRAVEL LEADERS GROUP, LLC - INITIAL TERM	04/30/2026	DIRECT		38,551	38,551	0	4.C PL
89686#-AA-8	TRIWIZARD HOLDINGS, INC. - REVOLVING CRE	05/18/2026	DIRECT		270,139	277,778	0	4.C
90212T-AL-5	2U, LLC - INITIAL LOAN (SECOND LIEN)	05/29/2026	DIRECT		306,479	317,435	0	5.B GI
91275@-AA-3	U.S. ZINC CORP. - REVOLVER	06/30/2026	DIRECT		445,874	525,394	0	5.B GI
91710#-AC-0	URBAN FARMER LLC - REVOLVING LOAN	06/18/2026	DIRECT		93,341	93,341	0	5.B GI
91865@-AE-1	VSG ACQUISITION CORP. - AMENDMENT NO. 3	06/29/2026	DIRECT		628,413	628,413	0	3.B PL
91865@-AF-8	VSG ACQUISITION CORP. - REVOLVER 2025	06/29/2026	DIRECT		58,698	58,698	0	3.B PL
91865@-AG-6	VSG ACQUISITION CORP. - TERM LOAN 2025	04/30/2026	Direct		628,413	628,413	0	3.B PL
91921@-AC-7	VALENCE SURFACE TECHNOLOGIES LLC - DELAY	04/24/2026	DIRECT		5,506	5,506	0	4.C PL
92025*-AA-6	POLYMER ADDITIVES HOLDINGS, INC. - TERM	06/01/2026	DIRECT		45,525	45,525	0	5.B PL
92025*-AB-4	POLYMER ADDITIVES HOLDINGS, INC. - REVOL	06/18/2026	DIRECT		318,315	318,315	0	5.B PL
92178#-AA-7	VANDER-BEND MANUFACTURING, INC. - REVOLV	04/30/2026	DIRECT		112,571	112,571	0	5.A PL
92269*-AC-7	VELOCITY AUTO CARE, LLC - DLOC	06/05/2026	DIRECT		19,549	19,549	0	5.B GI
92862@-AB-8	GROWVE - REVOLVER	06/30/2026	DIRECT		457,441	457,441	0	4.B PL
92967#-AJ-3	WIRE HOLDING CORP. - REVOLVING LOAN	06/26/2026	DIRECT		104,538	104,538	0	3.C PL
94950E-AG-7	WELLFUL INC. - TRANCHE B TERM LOAN (FIRS	03/31/2026	DIRECT		2,267	2,267	0	5.C FE
96062*-AA-1	WESTLANDS ELECTRIC POWER COMPANY INVESTO	04/14/2026	DIRECT		1,364,589	1,364,589	0	5.B GI
98395*-AC-1	XS TECHNOLOGIES HOLDINGS, INC. (XIRGO) -	06/18/2026	DIRECT		71,209	71,209	0	4.C PL
98723#-AA-4	YORKSHIRE PARENT, INC. - REVOLVING LOAN	06/30/2026	DIRECT		15,833	15,833	0	3.B PL
98887#-AA-6	AMERICAN SOCCER COMPANY, INCORPORATED -	05/29/2026	DIRECT		189,936	189,936	0	5.B GI
98988#-AC-0	ZULLAS, L.C. - REVOLVING LOAN	06/30/2026	DIRECT		76,309	76,309	0	5.B GI
000000-00-0	AVANTI COMMUNICATIONS GROUP PLC - SUPER	06/01/2026	Direct		268,014	370,185	0	6. *
000000-00-0	AVANTI COMMUNICATIONS GROUP PLC - SUPER	06/01/2026	Direct		107,206	148,074	0	6. *
C3606@-AF-4	GATEWAY US HOLDINGS, INC. - FIFTEENTH AM	04/21/2026	DIRECT		5,932	5,932	0	3.B PL
000000-00-0	DAXKO ACQUISITION CORPORATION - TERM LOA	04/08/2026	DIRECT		129,855	133,185	0	5.B GI
000000-00-0	DAXKO ACQUISITION CORPORATION - DELAYED	04/08/2026	DIRECT		654	671	0	5.B GI
F2006*-AA-2	BOREAL BIDCO - ACQUISITION NOTES	06/30/2026	DIRECT		30,070	30,068	0	5.B PL
G1892#-AA-6	CAPRIPACK DEBTCO PLC - FACILITY B1	04/07/2026	DIRECT		8,704	8,664	0	4.B PL
G1892#-AB-4	CAPRIPACK DEBTCO PLC - FACILITY B2	04/07/2026	DIRECT		46,854	46,640	0	4.B PL
G1892#-AC-2	CAPRIPACK DEBTCO PLC - ACQUISITION TERM	05/29/2026	DIRECT		28,769	28,750	0	4.B PL
G1892#-AD-0	CAPRIPACK DEBTCO PLC - ACQUISITION TERM	05/29/2026	DIRECT		25,173	25,156	0	4.B PL
G4219#-AA-6	HG SATURN 2 SUMOCO LIMITED - TERM LOAN F	04/22/2026	DIRECT		216,299	216,299	0	5.B GI
G6779@-AA-5	ORTHRUS LIMITED - SENIOR TERM FACILITY (	06/05/2026	DIRECT		36,448	36,448	0	5.A PL
G6779@-AB-3	ORTHRUS LIMITED - SENIOR TERM FACILITY (	06/05/2026	DIRECT		15,891	16,015	0	5.A PL
G6779@-AC-1	ORTHRUS LIMITED - SENIOR TERM FACILITY (	06/05/2026	DIRECT		20,316	20,439	0	5.A PL
G6779@-AD-9	ORTHRUS LIMITED - ACQUISITION/CAPEX FACI	06/05/2026	DIRECT		5,275	5,275	0	5.A PL
G8473#-AA-8	STERLING MIDCO 1 LTD. - AMENDMENT NO.2 R	05/12/2026	DIRECT		72,128	72,128	0	5.B GI
G8473#-AB-6	STERLING MIDCO 1 LTD. - AMENDMENT NO. 2	05/12/2026	DIRECT		22,490	22,577	0	5.B GI
000000-00-0	IP OPERATING PORTFOLIO I, LLC - TRANCHE	04/10/2026	DIRECT		5,694,287	5,695,320	0	5.B GI
000000-00-0	TILLEY DISTRIBUTION, INC. - TERM LOAN	06/30/2026	DIRECT		6,351,979	6,481,611	0	5.B GI
000000-00-0	GOLDEN STATE BUYER, INC. - REVOLVING LOA	04/30/2026	Direct		102,970	119,041	0	5.B GI
000000-00-0	BLUE RIVER PET CARE LLC - 2025 DDTL-10	03/10/2026	DIRECT		171,394	171,394	0	5.B GI
Q3859*-AC-2	FITNESS AND LIFESTYLE GROUP BIDCO PTY LT	06/01/2026	DIRECT		39,930	40,742	0	5.B PL
Q3863#-AA-6	FITNESS AND LIFESTYLE GROUP BIDCO PTY LT	06/01/2026	DIRECT		97,562	99,546	0	5.A PL
Q3863#-AA-6	FITNESS AND LIFESTYLE GROUP BIDCO PTY LT	06/01/2026	DIRECT		175,611	179,183	0	5.A PL
Q3863#-AB-4	FITNESS AND LIFESTYLE GROUP BIDCO PTY LT	06/01/2026	DIRECT		19,954	20,360	0	5.A PL
Q6630H-A*-0	NAVITAS MIDSTREAM MIDLAND BASIN, LLC - T	05/06/2026	DIRECT		27,416	27,447	0	5.B GI
000000-00-0	RW AM HOLDCO LLC - 8TH AMENDMENT REVOLVE	06/16/2026	DIRECT		57,358	57,358	0	5.B GI
000000-00-0	RW AM HOLDCO LLC - 8TH AMENDMENT TERM LO	06/01/2026	DIRECT		54,253	68,675	0	5.B GI
000000-00-0	SUPERIOR INDUSTRIES INTERNATIONAL, INC.	06/11/2026	DIRECT		30,017	30,017	0	5.B GI
00155*-AC-7	AGY HOLDING CORP. - INCREMENTAL DELAYED	06/30/2026	DIRECT		4,542	4,542		5.B GI
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					119,267,546	122,443,231	0	XXX

SCHEDULE D - PART 3

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

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0489999999. Total - issuer credit obligations (unaffiliated)					623,569,241	624,744,826	2,686,224	XXX
0499999999. Total - issuer credit obligations (affiliated)					0	0	0	XXX
0509999997. Total - issuer credit obligations - Part 3					623,569,241	624,744,826	2,686,224	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					623,569,241	624,744,826	2,686,224	XXX
3618N6-HT-7	G2 MB1141 - RMBS	04/29/2026	PIPER & JAFFRAY & CO		14,472,656	15,000,000	0	1.A
3618N6-HU-4	G2 MB1142 - RMBS	05/15/2026	PIPER & JAFFRAY & CO		14,791,406	15,000,000	37,500	1.A
3618N6-K6-3	G2 MB1216 - RMBS	06/05/2026	PIPER & JAFFRAY & CO		14,772,656	15,000,000	16,667	1.A
38383V-MM-7	GNR 2023-003 EZ - CMO/RMBS	06/01/2026	Direct		1,470	1,470	0	1.A
38385H-4W-4	GNR 2025-203 Z - CMO/RMBS	06/01/2026	Direct		3,485	3,485	0	1.A
38385J-KY-8	GNR 2025-188 AM - CMO/RMBS	05/15/2026	PIPER & JAFFRAY & CO		17,086,597	17,462,449	46,081	1.A
38385R-6R-1	GNR 2026-093 DL - CMO/RMBS	06/15/2026	SANTANDER		6,935,951	7,618,000	16,188	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					68,064,222	70,085,404	116,436	XXX
01F022-65-9	FNCL-2.5N-MAY-2026 - MBS	04/15/2026	CGMI		422,188	500,000	417	1.A
01F032-65-8	FNCL-3.5N-MAY-2026 - MBS	04/07/2026	GOLDMAN SACHS AND CO.		(10,054,688)	(11,000,000)	0	1.A
01F032-66-6	FNCL-3.5N-JUN-2026 - MBS	05/07/2026	Direct		(10,032,988)	(11,000,000)	0	1.A
01F032-67-4	FNCL-3.5N-JUL-2026 - MBS	06/04/2026	GOLDMAN SACHS AND CO.		(7,255,625)	(8,000,000)	0	1.A
3133TD-SX-5	FHR 2060 Z - CMO/RMBS	06/01/2026	Direct		429	429	0	1.A
3133TG-ZW-2	FHR 2107 Z - CMO/RMBS	06/01/2026	Direct		309	309	0	1.A
31359U-G6-6	FNR 1998-57 ZE - CMO/RMBS	06/01/2026	Direct		176	176	0	1.A
3136BN-HB-5	FNR 2022-44 EZ - CMO/RMBS	06/01/2026	Direct		7,567	7,567	0	1.A
3136BP-NP-2	FNR 2022-87 BZ - CMO/RMBS	06/01/2026	Direct		4,146	4,146	0	1.A
3136BQ-EH-8	FNR 2023-37 BZ - CMO/RMBS	06/01/2026	Direct		7,995	7,995	0	1.A
3136BR-UG-0	FNR 2024-21 LZ - CMO/RMBS	06/01/2026	Direct		4,604	4,604	0	1.A
3136BS-US-2	FNR 2024-53 AZ - CMO/RMBS	06/01/2026	Direct		4,164	4,164	0	1.A
3136BT-EH-2	FNR 2024-71 AZ - CMO/RMBS	06/01/2026	Direct		3,382	3,382	0	1.A
3136BT-ZC-0	FNR 2024-91 BZ - CMO/RMBS	06/01/2026	Direct		4,025	4,025	0	1.A
3136BW-EU-6	FNR 2025-45 TZ - CMO/RMBS	06/01/2026	Direct		796	796	0	1.A
3137AF-UM-2	FHR 3942 JZ - CMO/RMBS	06/01/2026	Direct		2,574	2,574	0	1.A
3137H8-AD-3	FHR 5236 BZ - CMO/RMBS	06/01/2026	Direct		7,567	7,567	0	1.A
3137H9-RC-5	FHR 5295 ZA - CMO/RMBS	06/01/2026	Direct		3,660	3,660	0	1.A
3137HB-XZ-2	FHR 5386 HZ - CMO/RMBS	06/01/2026	Direct		3,872	3,872	0	1.A
3137HD-GZ-7	FHR 5419 EZ - CMO/RMBS	06/01/2026	Direct		4,206	4,206	0	1.A
3137HD-QK-9	FHR 5427 EZ - CMO/RMBS	06/01/2026	Direct		4,185	4,185	0	1.A
3137HJ-PH-4	FHR 5507 EZ - CMO/RMBS	06/01/2026	Direct		2,425	2,425	0	1.A
3137HK-WX-8	FHR 5524 NZ - CMO/RMBS	06/01/2026	Direct		2,401	2,401	0	1.A
3137HM-PC-8	FHR 5565 WZ - CMO/RMBS	06/01/2026	Direct		2,314	2,314	0	1.A
31393D-JL-6	FNR 0364B ZG - CMO/RMBS	06/01/2026	Direct		3,876	3,876	0	1.A
31396E-3H-7	FHR 3053 Z - CMO/RMBS	06/01/2026	Direct		7,539	7,539	0	1.A
31396N-RF-5	FHRR R007 ZA - CMO/RMBS	06/01/2026	Direct		11,053	11,053	0	1.A
31396W-D8-6	FNR 2007-65B ZE - CMO/RMBS	06/01/2026	Direct		755	755	0	1.A
31396Y-F7-2	FNR 2008-29 ZA - CMO/RMBS	06/01/2026	Direct		1,499	1,499	0	1.A
31397A-RJ-4	FHR 3203 Z - CMO/RMBS	06/01/2026	Direct		5,837	5,837	0	1.A
31398F-ER-8	FNR 2009-77 ZA - CMO/RMBS	06/01/2026	Direct		6,200	6,200	0	1.A
31398S-KG-7	FNR 2010-142 ZB - CMO/RMBS	06/01/2026	Direct		9,569	9,569	0	1.A
3142J6-CA-9	FH RQ0064 - RMBS	05/21/2026	Wells Fargo Securities, LLC		83,341	83,681	268	1.A
3142J6-DY-6	FH RQ0118 - RMBS	04/13/2026	WELLS FARGO SECURITIES		248,066	250,000	486	1.A
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					(26,472,581)	(29,049,194)	1,171	XXX
000000-00-0	WH Int NEUB 64 - CMO	06/10/2026	DIRECT		12,656,250	12,656,250	0	6.
000000-00-0	WH Int APID 57 - CMO	06/11/2026	DIRECT		21,015,000	21,015,000	0	6.
00193H-AG-4	ADMT 2026-NQM4 A3 - RMBS	05/19/2026	MORGAN STANLEY & COMPANY, INC.		5,499,916	5,500,000	24,445	1.F FE
00703R-AE-0	ARMT 2007-3 2A1 - CMO/RMBS	05/01/2026	Direct		2,097	2,097	0	3.A FM
02147B-AH-8	CWALT 2007-7T2 A8 - CMO/RMBS	06/01/2026	Direct		2,368	2,368	0	1.A FM
02147J-AH-1	CWALT 2006-46 A8 - CMO/RMBS	06/01/2026	Direct		3,019	3,019	0	1.A FM
02149V-AJ-8	CWALT 2007-3T1 1A9 - CMO/RMBS	06/01/2026	Direct		1,780	1,780	0	1.A FM

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
02150G-AX-6	CWALT 2007-11T1 A21 - CMO/RMBS	06/01/2026	Direct		94	94	0	1.A FM
02150G-BM-9	CWALT 2007-11T1 A35 - CMO/RMBS	06/25/2026	Direct		167	167	0	1.A FM
02150M-AD-7	CWALT 2007-13 A4 - CMO/RMBS	06/01/2026	Direct		47	47	0	1.A FM
02151F-AH-2	CWALT 2007-21CB 2A2 - CMO/RMBS	06/25/2026	Direct		30	30	0	3.A FM
02151G-AB-3	CWALT 2007-24 A2 - CMO/RMBS	06/25/2026	Direct		491	491	0	2.B FM
02151G-AD-9	CWALT 2007-24 A4 - CMO/RMBS	06/25/2026	Direct		2,374	2,374	0	1.A FM
02660T-BV-4	AHM 2004-3 MH1 - RMBS	05/26/2026	Direct		11	11	0	1.A FM
02660W-AD-8	AHMA 2006-1 2A2 - CMO/RMBS	05/26/2026	Direct		63,444	63,444	0	3.B FM
05533W-AF-1	BCAP 2011-RR3 1A6 - CMO/RMBS	04/01/2026	Direct		4,025	4,025	0	6.
05569Q-AF-1	BNCMT 2007-2 M1 - RMBS	06/25/2026	Direct		177,772	177,772	0	6. FM
07386H-HW-4	BALTA 2004-4 B - RMBS	06/25/2026	Direct		1,000	1,000	0	1.A FM
073879-LR-7	BSABS 2004-AC6 M1 - RMBS	05/25/2026	Direct		51,468	51,468	0	6. FM
12642J-DG-9	CSMC 2009-11R 4A2 - CMO/RMBS	06/01/2026	Direct		281	281	0	1.A FM
12667F-6D-2	CWALT 2005-J2 1A8 - CMO/RMBS	04/25/2026	Direct		31	31	0	6. FM
12668A-RH-0	CWALT 2005-59 A2C - CMO/RMBS	04/21/2026	Direct		16,411	16,411	0	6. FM
126694-2H-0	CWHL 2006-10 A11 - CMO/RMBS	06/01/2026	Direct		12	12	0	1.A FM
126694-EG-9	CWHL 2005-21 A40 - CMO/RMBS	06/01/2026	Direct		87	87	0	1.A FM
144527-AE-8	CARR 2007-FRE1 M1 - RMBS	06/25/2026	Direct		15,418	15,418	0	6. FM
16162W-LF-4	CHASE 2005-S1 M - CMO/RMBS	05/01/2026	Direct		7,157	7,157	0	1.A FM
16163E-AE-8	CHASE 2007-S2 1A5 - CMO/RMBS	06/01/2026	Direct		1,298	1,298	0	1.A FM
17313N-AD-7	CMLTI 2007-9 1A4 - CMO/RMBS	05/01/2026	STIFEL NICOLAUS & COMPANY		17	17	0	1.A FM
19648G-8Q-8	COLORADO HOUSING AND FINANCE AUTHORITY,	04/22/2026	JEFFERIES FIRST ALBANY		2,500,000	2,500,000	0	1.A FE
19689H-AK-6	COLT 265 M1 - RMBS	06/17/2026	MORGAN STANLEY & COMPANY, INC.		3,119,959	3,120,000	11,637	2.A FE
22759B-AH-5	CROSS 26NQM5 M1 - RMBS	04/16/2026	GOLDMAN		2,999,994	3,000,000	13,489	2.C FE
22759C-AG-5	CROSS 26NQM6 A3 - RMBS	05/08/2026	GOLDMAN		2,749,981	2,750,000	18,040	1.E FE
22759C-AH-3	CROSS 26NQM6 M1 - RMBS	05/08/2026	GOLDMAN		2,514,961	2,515,000	17,326	2.C FE
22944B-AL-2	CSMC 2007-5 111 - CMO/RMBS	06/01/2026	Direct		29	29	0	1.A FM
23332Q-AS-2	DSLA 2006AR2 2A3 - RMBS	05/19/2026	Direct		11,479	11,479	0	1.A FM
25150Q-AB-3	DBALT 2006-OA1 A2 - RMBS	05/26/2026	Direct		2,403	2,403	0	1.A FM
26847B-AK-3	EFMT-26NQM5-A3 - RMBS	05/19/2026	BARCLAYS CAPITAL INC		4,335,927	4,336,000	18,357	1.F FE
32051G-L3-7	FHAMS 2005-FA11 1A1 - CMO/RMBS	06/25/2026	Direct		3	3	0	1.A FM
36173U-AF-5	GCAT 2026-NQM3 A2 - RMBS	05/21/2026	BANK OF AMERICA SECURITIES		249,996	250,000	1,052	1.C FE
36173U-AG-3	GCAT 2026-NQM3 A3 - RMBS	05/21/2026	BANC OF AMERICA/FIXED INCOME		4,749,948	4,750,000	20,345	1.F FE
39539K-AE-3	GPMF 2007-AR1 21B - RMBS	04/22/2026	STIFEL NICOLAUS & COMPANY		1,372,953	1,559,066	5,341	6. FE
403973-AH-3	HOMES 26NQM3 M1 - RMBS	05/08/2026	MORGAN STANLEY & COMPANY, INC.		3,249,990	3,250,000	23,474	2.B FE
41161X-AM-8	HVMLT 2006-9 AC1 - RMBS	04/22/2026	REDWINE AND COMPANY		3,034,033	4,226,777	1,541	5.B GI
41162D-AG-4	HVMLT 2006-12 2AB - RMBS	04/22/2026	REDWINE AND COMPANY		2,940,111	1,689,719	1,405	6. FM
437938-AG-8	HOMES 26NQM4 A3 - RMBS	06/09/2026	NOMURA SECURITIES/FIXED INCOME		999,996	1,000,000	7,097	1.F FE
437938-AH-6	HOMES 26NQM4 M1 - RMBS	06/09/2026	NOMURA SECURITIES/FIXED INCOME		999,994	1,000,000	7,390	2.B FE
45254N-JW-8	IMM 2004-6 2A - RMBS	06/29/2026	BREAN CAPITAL, LLC		732,178	584,282	2,852	3.B FE
45660L-3R-8	RAST 2005-A15 2A1 - CMO/RMBS	05/25/2026	Direct		1	1	0	1.A FM
46629A-AJ-0	JPMMT 2006-S3 A9 - CMO/RMBS	05/01/2026	Direct		66	66	0	1.A FM
46632T-AB-1	JPMMT 2008-R2 1A2 - CMO/RMBS	06/01/2026	Direct		19,173	19,173	0	1.A FM
482937-AS-8	KKR D-1-R2 - RMBS	06/12/2026	BANC OF AMERICA/FIXED INCOME		1,000,000	1,000,000	0	2.C
491309-SM-3	KENTUCKY HSG CORP SINGLE FAMILY MTG REV	06/10/2026	RAYMOND JAMES/FI		2,000,000	2,000,000	0	1.B FE
52520Q-AB-0	LMT 2006-7 1A2 - CMO/RMBS	04/25/2026	Direct		216	216	0	1.A FM
52521H-BS-1	LMT 2006-9 3A1 - CMO/RMBS	04/25/2026	Direct		19	19	0	1.A FM
52521R-AQ-4	LMT 2007-5 2A1 - CMO/RMBS	04/25/2026	Direct		64	64	0	1.A FM
52521R-AS-0	LMT 2007-5 2A3 - CMO/RMBS	04/25/2026	Direct		219	219	0	1.A FM
52522Q-AE-2	LMT 2007-10 2A2 - CMO/RMBS	04/01/2026	Direct		33	33	0	2.C FM
59020U-ZM-0	MLMI 2005-A6 M2 - RMBS	06/25/2026	Direct		5,607	5,607	0	3.C FM
594654-V6-9	MICHIGAN STATE HOUSING DEVELOPMENT AUTHO	04/01/2026	RBC CAPITAL MARKETS		4,000,000	4,000,000	0	1.C FE
60416U-K8-7	MINNESOTA HOUSING FINANCE AGENCY	05/08/2026	RBC CAPITAL MARKETS		4,500,000	4,500,000	0	1.B FE
60637G-RW-1	MISSOURI HOUSING DEVELOPMENT COMMISSION	06/10/2026	Stifel, Nicolaus & Co., Inc.		1,000,000	1,000,000	0	1.B FE
647913-AH-5	NRZT 26NQM5 M1 - RMBS	04/21/2026	NOMURA SECURITIES/FIXED INCOME		2,999,960	3,000,000	13,802	2.C FE
64832N-AG-4	NRZT 26NQM7 A3 - RMBS	06/01/2026	MORGAN STANLEY & COMPANY, INC.		2,749,989	2,723,009	18,081	1.F FE
64832Q-AH-5	NRZT 26NQM6 M1 - RMBS	05/06/2026	GOLDMAN		3,499,916	3,500,000	23,060	2.C FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
65535V-HK-7	NAA 2005-AP1 2M1 - RMBS	05/01/2026	Direct		19,505	19,505	0	1.A FM
65539C-BH-8	NMRR 2011-4R 310 - CMO/RMBS	06/01/2026	Direct		3,460	3,460	0	1.A FM
67124E-AK-5	OBX 26NQM6 M1 - RMBS	04/24/2026	MORGAN STANLEY & COMPANY, INC.		3,564,980	3,565,000	16,697	2.C FE
67124H-AK-8	OBX 26NQM7 M1 - RMBS	05/07/2026	BMO CAPITAL MARKETS		3,499,891	3,500,000	23,247	2.C FE
67449P-AH-5	OBXT-26NQM9-M1 - RMBS	06/26/2026	GOLDMAN		3,999,980	4,000,000	20,033	2.C FE
69384E-AH-3	PRPM 26NQM2 M1A - RMBS	04/21/2026	BARCLAYS CAPITAL INC		9,999,908	10,000,000	45,780	2.A FE
69384G-AB-1	PMTLT 26CNF5 A2 - RMBS	06/15/2026	PIPER & JAFFRAY & CO		9,824,219	10,000,000	20,833	1.A FE
74388K-AC-6	PFMT 262 A3 - RMBS	06/11/2026	BANK OF AMERICA SECURITIES		250,130	250,000	611	1.A FE
74388K-AN-2	PFMT 262 A13 - RMBS	06/11/2026	BANK OF AMERICA SECURITIES		99,031	100,000	244	1.B FE
74958X-AE-4	RFMSI 2007-SA2 3A - CMO/RMBS	05/01/2026	Direct		1,180	1,180	0	1.A FM
75115Y-AB-5	RALI 2007-QO1 A2 - RMBS	04/27/2026	Direct		26,171	26,171	0	1.A FM
761119-AS-5	RAST 2006-A8 3A4 - CMO/RMBS	05/01/2026	Direct		204	204	0	4.A FM
761119-AV-8	RAST 2006-A8 3A7 - CMO/RMBS	05/01/2026	Direct		34	34	0	1.A FM
761143-AE-6	RAST 2007-A9 A5 - CMO/RMBS	05/01/2026	Direct		1	1	0	1.A FM
76114D-AE-4	RAST 2006-A15 A5 - CMO/RMBS	05/01/2026	Direct		4,111	4,111	0	4.C FM
76114H-AM-7	RAST 2007-A5 2A5 - CMO/RMBS	04/01/2026	Direct		565	565	0	5.C FM
83712G-EN-5	SOUTH CAROLINA STATE HOUSING FINANCE AND	06/25/2026	BANK OF AMERICA SECURITIES		100,000	100,000	0	1.A FE
86360P-AH-0	SASC 2006-NC1 M1 - RMBS	06/25/2026	Direct		7,915	7,915	0	6. FM
86364R-AB-5	SAMI 2007-AR6 A2 - RMBS	06/01/2026	Direct		18,391	18,391	0	6. FM
86800R-AE-1	STALT 2006-1F 2A - CMO/RMBS	06/01/2026	Direct		237	237	0	1.A FM
882750-W4-0	TEXAS ST DEPT HSG & CMNTY AFFAIRS RESIDE	05/05/2026	RBC CAPITAL MARKETS, LLC		100,000	100,000	0	1.B FE
92541N-AM-4	VERUS 265 M1 - RMBS	06/03/2026	JP MORGAN SECURITIES LLC		2,999,898	3,000,000	5,419	2.B FE
92812X-ZB-1	VIRGINIA HOUSING DEVELOPMENT AUTHORITY	06/16/2026	MERRILL LYNCH FIXED INCOME		5,000,000	5,000,000	0	1.A FE
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					137,381,075	137,512,089	361,599	XXX
04002D-AJ-0	AREIT 25CR11 D - CMBS	06/30/2026	GOLDMAN		1,003,438	1,000,000	2,484	2.B FE
05494N-AL-5	BBCMS 2025-5C37 D - CMBS	04/01/2026	BARCLAYS CAPITAL INC		3,524,844	4,000,000	500	2.B FE
05494W-AL-5	BDS 26FL17 C - CMBS	04/24/2026	Direct		3,650,000	3,650,000	0	1.G FE
05494W-AS-0	BDS 26FL17 D - CMBS	04/24/2026	WELLS FARGO SECURITIES LLC		8,500,000	8,500,000	0	2.B FE
05495B-AJ-5	BANK 2026-BNK52 D - CMBS	06/12/2026	Direct		1,101,479	1,500,000	1,125	2.B
05495B-CA-2	BANK 2026-BNK52 C - CMBS	06/12/2026	MORGAN STANLEY & COMPANY, INC.		1,538,991	1,539,000	1,615	1.F
055292-AE-6	BBCMS 2026-5C41 D - CMBS	05/07/2026	BARCLAYS CAPITAL INC		4,805,834	5,540,000	13,850	2.B FE
055292-AY-2	BBCMS 2026-5C41 C - CMBS	04/30/2026	BARCLAYS CAPITAL INC		3,282,365	3,250,000	10,808	1.G FE
05556R-AM-9	BBCMS 2025-5C38 D - CMBS	04/29/2026	BARCLAYS CAPITAL INC		1,838,156	2,100,000	7,613	2.B FE
05593M-AQ-6	BMO 2024-C9 D - CMBS	04/14/2026	BMO CAPITAL MARKETS		251,355	312,000	576	2.B FE
05593Q-AL-8	BMO 2024-5C6 D - CMBS	04/07/2026	BMO CAPITAL MARKETS		292,810	329,000	288	2.B FE
05594V-AL-6	BSPDF 26FL3 E - CMBS	06/11/2026	PERFORMANCE TRUST CAP		5,050,000	5,000,000	24,740	2.C FE
05615B-AL-5	BMO 2025-5C10 D - CMBS	04/17/2026	MORGAN STANLEY & COMPANY		4,817,341	5,430,000	12,896	2.B FE
05620G-AL-7	BSPRT 26FL13 E - CMBS	06/24/2026	PERFORMANCE TRUST CAP		837,315	828,000	1,230	2.C
05620H-AG-6	BX 26LP3 D - CMBS	04/07/2026	CITIGROUP GLOBAL MARKETS, INC		4,000,000	4,000,000	0	2.C FE
05620L-AE-2	BSPDF 26FL4 B - CMBS	05/11/2026	WELLS FARGO SECURITIES		100,000	100,000	0	1.D FE
05620L-AG-7	BSPDF 26FL4 C - CMBS	05/11/2026	WELLS FARGO SECURITIES		100,000	100,000	0	1.G FE
05620T-AJ-4	BX 26VL10 E - CMBS	06/09/2026	Direct		13,021,864	13,500,000	62,460	2.C
06211K-AL-1	BANK5 265Y23 D - CMBS	06/26/2026	MORGAN STANLEY & COMPANY, INC.		1,862,595	2,250,000	3,656	2.B
06211K-CE-5	BANK5 265Y23 C - CMBS	06/26/2026	MORGAN STANLEY & COMPANY, INC.		1,999,980	2,000,000	4,372	1.G
072935-AJ-8	BBCMS 265C42 D - CMBS	06/02/2026	BARCLAYS CAPITAL INC		5,870,332	6,949,000	19,978	2.C FE
072935-BA-6	BBCMS 265C42 C - CMBS	06/02/2026	BARCLAYS CAPITAL INC		5,049,853	5,000,000	19,908	1.G FE
07337A-AT-3	BBCMS 2025-C32 D - CMBS	04/13/2026	BARCLAYS CAPITAL INC		2,104,188	2,570,000	4,176	2.B FE
08164A-BJ-0	BMARK 2025-V13 HCB - CMBS	05/14/2026	BARCLAYS CAPITAL INC		5,151,563	5,000,000	14,026	1.D FE
08164E-AJ-3	BMARK 2025-V18 D - CMBS	05/21/2026	BARCLAYS CAPITAL INC		597,789	700,000	1,838	2.C FE
08164H-AL-1	BMARK 2026-V21 D - CMBS	06/02/2026	PERSHING DIV OF DLJ SEC LNDING		413,359	500,000	125	2.C FE
08164J-AG-8	BMARK 2026-B43 C - CMBS	04/30/2026	CITIGROUP GLOBAL MARKETS, INC		3,999,998	4,000,000	12,851	1.G FE
081927-AM-7	BMARK 2024-V6 D - CMBS	06/16/2026	PERSHING DIV OF DLJ SEC LNDING		1,102,140	1,210,000	2,151	2.B FE
081927-AP-0	BMARK 2024-V6 E - CMBS	05/27/2026	PERSHING DIV OF DLJ SEC LNDING		924,807	1,043,000	3,129	2.C FE
09660W-AC-5	BMO 2024-5C7 D - CMBS	04/09/2026	BMO CAPITAL MARKETS		4,452,344	5,000,000	5,625	2.B FE
09663V-AN-0	BMO 2025-5C12 D - CMBS	04/15/2026	BMO CAPITAL MARKETS		507,783	584,000	1,095	2.B FE
09664L-AL-5	BMO 265C15 D - CMBS	06/12/2026	BMO CAPITAL MARKETS		5,376,537	6,373,000	19,119	2.C FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
12434J-AG-4	BX 26ORBT D - CMBS	06/29/2026	DEUTSCHE BANK SECURITIES, INC.		2,750,000	2,750,000	0	2.C
23347L-AE-7	D2 2026-FL1 B - CMBS	06/03/2026	Direct		150,121	150,000	216	1.D FE
23347L-AG-2	D2 26FL1 C - CMBS	04/16/2026	WELLS FARGO SECURITIES		100,000	100,000	0	1.G FE
23347L-AJ-6	D2 26FL1 D - CMBS	04/16/2026	WELLS FARGO SECURITIES LLC		3,500,000	3,500,000	0	2.B FE
23347L-AL-1	D2 26FL1 E - CMBS	04/16/2026	WELLS FARGO SECURITIES LLC		1,300,000	1,300,000	0	2.C FE
233641-AA-7	DWIGHT 26FL2 A - CMBS	06/26/2026	JP MORGAN SECURITIES LLC		5,000,000	5,000,000	0	1.A
233641-AG-4	DWIGHT 26FL2 C - CMBS	06/26/2026	JP MORGAN SECURITIES LLC		10,000,000	10,000,000	0	1.G
233641-AJ-8	DWIGHT 26FL2 D - CMBS	06/26/2026	JP MORGAN SECURITIES LLC		3,000,000	3,000,000	0	2.B
233641-AL-3	DWIGHT 26FL2 E - CMBS	06/26/2026	JP MORGAN SECURITIES LLC		1,713,000	1,713,000	0	2.C
266895-AG-6	DURST 25151 D - CMBS	04/30/2026	BANC OF AMERICA/FIXED INCOME		3,110,625	3,000,000	0	1.G FE
26916M-AE-9	ESTN 26TOWN C - CMBS	05/01/2026	GOLDMAN		2,000,000	2,000,000	3,629	1.G FE
26916M-AG-4	ESTN 26TOWN D - CMBS	06/17/2026	GOLDMAN		4,855,277	4,783,000	14,333	2.C FE
30272O-AE-7	FS 26PALM C - CMBS	06/30/2026	CITIGROUP GLOBAL MARKETS, INC		1,000,000	1,000,000	0	1.F
30272O-AG-2	FS 26PALM D - CMBS	06/30/2026	CITIGROUP GLOBAL MARKETS, INC		2,000,000	2,000,000	0	2.B
30340K-AG-6	FSRIA 2025-FL10 C - CMBS	05/28/2026	GOLDMAN		5,012,500	5,000,000	7,999	1.G FE
40446R-AE-8	HLTN 26DPLO C - CMBS	04/10/2026	JP MORGAN SECURITIES LLC		3,000,000	3,000,000	0	1.G FE
40446R-AG-3	HLTN 26DPLO D - CMBS	04/10/2026	Direct		6,900,000	6,900,000	0	2.C FE
44989V-AA-2	INCREF 26FL2 A - CMBS	05/29/2026	CITIGROUP GLOBAL MARKETS, INC		7,500,000	7,500,000	0	1.A FE
44989V-AG-9	INCREF 26FL2 C - CMBS	05/29/2026	CITIGROUP GLOBAL MARKETS, INC		5,000,000	5,000,000	0	1.G FE
44989V-AJ-3	INCRF-26FL2-D - CMBS	05/29/2026	CITIGROUP GLOBAL MARKETS, INC		1,250,000	1,250,000	0	2.B FE
44989V-AL-8	INCREF 26FL2 E - CMBS	05/29/2026	CITIGROUP GLOBAL MARKETS, INC		3,000,000	3,000,000	0	2.C FE
46594V-AF-3	JPMF1 26FX1 A3 - CMBS	05/26/2026	J P MORGAN SECURITIES		252,500	250,000	332	1.A FE
46594V-AR-7	JPMF1 26FX1 C - CMBS	05/26/2026	JP MORGAN SECURITIES LLC		2,513,395	2,522,000	3,542	5.B GI
46594V-AY-2	JPMF1 26FX1 D - CMBS	05/26/2026	JP MORGAN SECURITIES LLC		1,770,282	2,000,000	2,000	5.B GI
46665L-AE-2	JPMCC 26FUN C - CMBS	06/05/2026	JP MORGAN SECURITIES LLC		1,500,000	1,500,000	0	1.G FE
481948-AG-2	JW 26MRCO D - CMBS	04/30/2026	Wells Fargo Securities, LLC		2,750,000	2,750,000	0	2.C FE
48269A-AE-2	KSL 26HT3 C - CMBS	05/21/2026	WELLS FARGO SECURITIES LLC		2,300,000	2,300,000	0	1.G FE
48269A-AG-7	KSL 26HT3 D - CMBS	05/21/2026	WELLS FARGO SECURITIES LLC		3,000,000	3,000,000	0	2.C FE
59319C-AL-9	MF1 25FL20 E - CMBS	05/28/2026	GOLDMAN		2,763,750	2,750,000	5,861	2.C FE
624944-AE-4	MTN 26LPFX C - CMBS	04/21/2026	WELLS FARGO SECURITIES LLC		1,500,000	1,500,000	2,879	1.G FE
624944-AG-9	MTN 26LPFX D - CMBS	04/21/2026	WELLS FARGO SECURITIES LLC		1,500,000	1,500,000	3,029	1.G FE
624944-AJ-3	MTN 26LPFX E - CMBS	04/21/2026	WELLS FARGO SECURITIES LLC		2,000,000	2,000,000	4,373	2.C FE
62881K-AG-4	NATL 1 D - CMBS	05/20/2026	CITIGROUP GLOBAL MARKETS, INC		4,000,000	4,000,000	0	2.C FE
69292D-AA-1	PFP 2026-14 A - CMBS	05/15/2026	MORGAN STANLEY & COMPANY, INC.		6,750,000	6,750,000	0	1.A FE
69292D-AG-8	PFP 2026-14 C - CMBS	05/15/2026	MORGAN STANLEY & COMPANY, INC.		4,250,000	4,250,000	0	1.G FE
69292D-AJ-2	PFP 2026-14 D - CMBS	05/15/2026	Direct		10,000,000	10,000,000	0	2.B FE
69292D-AL-7	PFP 2026-14 E - CMBS	05/15/2026	MORGAN STANLEY & COMPANY, INC.		2,000,000	2,000,000	0	2.C FE
74334K-AG-2	PROG 26SFR2 D - CMBS	04/15/2026	WELLS FARGO SECURITIES LLC		5,181,122	5,500,000	0	2.B FE
74334L-AG-0	PROG 26SFR3 D - CMBS	06/10/2026	GOLDMAN		2,781,028	3,000,000	0	2.C FE
74391F-AA-6	PRPM 26CRE1 A - CMBS	05/26/2026	CITIGROUP GLOBAL MARKETS, INC		3,009,375	3,000,000	3,525	1.A FE
74391F-AG-3	PRPM 26CRE1 C - CMBS	05/29/2026	Deutsche Bank Securities Inc		7,252,266	7,250,000	16,245	1.G FE
817935-AA-7	GMACN TR-1 A - CMBS	01/10/2026	STIFEL NICOLAUS & COMPANY INC.		520	0	516	1.F
847946-AD-2	SPGN 2026-TFLM D - CMBS	04/14/2026	PERFORMANCE TRUST CAP		5,015,625	5,000,000	0	2.C FE
89617R-AD-0	TCN 26SFR2 D - CMBS	05/29/2026	SCOTIA CAPITAL (USA) INC.		4,000,000	4,000,000	0	2.C FE
91835Y-AE-5	VMC 2026-FL6 B - CMBS	05/04/2026	WELLS FARGO SECURITIES		100,000	100,000	0	1.D FE
94990L-AK-4	WFCM 2026-5C9 D - CMBS	05/08/2026	Wells Fargo Securities, LLC		3,388,040	4,000,000	13,500	2.C FE
95004J-AQ-7	WFCM 2025-5C3 E - CMBS	04/15/2026	ACADEMY SECURITIES, INC.		440,586	500,000	885	2.C FE
95004M-AH-0	WFCM 2025-5C5 C - CMBS	05/04/2026	WELLS FARGO SECURITIES LLC		1,543,965	1,537,000	1,027	1.G FE
95004X-AL-7	WFCM 2025-5C7 D - CMBS	04/15/2026	BARCLAYS CAPITAL INC		2,148,438	2,500,000	4,427	2.C FE
95005B-AH-3	WFCM 2026-5C8 C - CMBS	04/30/2026	WELLS FARGO SECURITIES LLC		696,395	707,000	0	1.G FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					253,677,866	261,969,000	340,551	XXX
000000-00-0	JUBIL 1617R3 C - CDO	04/02/2026	CITIGROUP GLOBAL MARKETS, INC		10,960,150	11,008,600	0	1.F FE
000000-00-0	JUBIL 1617R3 D - CDO	04/02/2026	CITIGROUP GLOBAL MARKETS, INC		9,806,450	9,849,800	0	2.C FE
000000-00-0	SNDPE 17 C - CDO	05/21/2026	CITIGROUP GLOBAL MARKETS, INC		4,531,020	4,534,530	0	1.F
000000-00-0	SNDPE 17 D - CDO	05/21/2026	CITIGROUP GLOBAL MARKETS, INC		2,439,780	2,441,670	0	2.C
000000-00-0	AVOCA XXVIII DR - CDO	05/29/2026	DIRECT		1,169,398	1,165,100	8,761	2.C FE

SCHEDULE D - PART 3

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

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000000-00-0	BECLO 2XR D3R - CDO	06/05/2026	Bank of America Merrill Lynch		3,455,700	3,482,700	0	2.C FE
000000-00-0	CADOG 11R B - CDO	06/18/2026	MORGAN STANLEY & COMPANY, INC.		11,112,320	11,154,030	0	1.D
00119A-AW-5	AGL 24R D2R - CDO	05/21/2026	DEUTSCHE BANK SECURITIES, INC.		1,475,250	1,500,000	10,169	2.C FE
00119F-AS-3	AGL 21 CR - CDO	06/30/2026	MORGAN STANLEY & COMPANY, INC.		6,000,000	6,000,000	66,529	1.E FE
00120B-BA-7	AGL 12 D3R - CDO	04/15/2026	SMBC SECURITIES INC		2,601,500	2,750,000	96,075	2.C FE
00120V-AU-0	AGL 30R D1R - CDO	05/22/2026	MIZUHO SECURITIES USA/FIXED INCOME		7,500,000	7,500,000	0	2.A FE
00120V-AW-6	AGL 30R D2R - CDO	05/22/2026	MIZUHO SECURITIES USA/FIXED INCOME		2,000,000	2,000,000	0	2.A FE
00177J-CE-3	AMMC 23 D23 - CDO	04/14/2026	BAY CREST PARTNERS LLC		1,000,000	1,000,000	20,229	2.C FE
00901A-BN-6	AIMCO 10R3 D1R - CDO	05/22/2026	NOMURA SECURITIES/FIXED INCOME		600,000	600,000	0	2.C FE
03328T-CG-8	ANCHC 7R4 DR4 - CDO	04/22/2026	JP MORGAN SECURITIES LLC		15,600,000	15,600,000	0	2.C FE
03330E-AJ-3	ANCHF 3 A1R - CDO	06/09/2026	SMBC SECURITIES INC		1,614,165	1,689,340	5,658	1.A FE
03330X-AL-6	ANCHC 16RR ER2 - CDO	03/30/2026	Bank of New York Mellon		459,225	500,000	9,107	3.C FE
03332Q-BC-8	ANCHC 29R DR - CDO	04/29/2026	CIBC WORLD MARKETS CORP.		4,400,000	4,400,000	0	2.C FE
03756B-AJ-4	APEXC 2020 ERR - CDO	04/15/2026	PERFORMANCE TRUST CAP		607,783	767,500	20,127	3.C FE
03768C-AW-9	APID XXX CR - CDO	06/03/2026	HUNTER SECURITIES CORP.		1,880,000	1,880,000	15,687	1.E FE
03768U-AL-3	APID 35R BR - CDO	06/08/2026	WELLS FARGO SECURITIES LLC		9,000,000	9,000,000	0	1.C FE
03768U-AQ-2	APID 35R D1R - CDO	06/08/2026	WELLS FARGO SECURITIES LLC		250,000	250,000	0	2.C FE
039948-AL-8	ARES LXXV D2 - CDO	04/20/2026	SMBC SECURITIES INC		980,000	1,000,000	1,287	2.C FE
039953-AS-3	ARES 69R CR - CDO	05/06/2026	BARCLAYS CAPITAL INC		13,000,000	13,000,000	0	1.F FE
04016K-AJ-8	ARES 41R3 ER3 - CDO	05/08/2026	BANC OF AMERICA/FIXED INCOME		1,325,000	1,325,000	0	3.C FE
04019D-BC-5	ARES 61R2 BR2 - CDO	05/15/2026	NOMURA SECURITIES/FIXED INCOME		10,000,000	10,000,000	62,565	1.C FE
04019D-BE-1	ARES 61R2 CR2 - CDO	05/15/2026	NOMURA SECURITIES/FIXED INCOME		15,000,000	15,000,000	101,972	1.F FE
04019D-BG-6	ARES 61R2 D1R - CDO	05/15/2026	NOMURA SECURITIES/FIXED INCOME		10,000,000	10,000,000	82,065	2.C FE
04019D-BJ-0	ARES 61R2 D2R - CDO	05/15/2026	NOMURA SECURITIES/FIXED INCOME		3,000,000	3,000,000	24,620	2.C FE
04019N-AE-0	ARES 64R ER - CDO	03/13/2026	Bank of New York Mellon		331,538	350,000	5,934	3.C FE
04021X-AJ-3	ARES 81 D - CDO	04/30/2026	BANC OF AMERICA/FIXED INCOME		5,000,000	5,000,000	0	2.C
050931-AA-2	AUDAX 9 A1 - CDO	06/03/2026	SG AMERICAS SECURITIES, LLC		21,008,400	21,000,000	151,600	1.A FE
05557X-AL-7	BBAM 4R D1R - CDO	06/17/2026	NOMURA SECURITIES/FIXED INCOME		350,000	350,000	0	2.C FE
05591S-AJ-1	BBAMUC-7-D1 - CDO	05/20/2026	CIBC WORLD MARKETS CORP.		850,000	850,000	0	2.C
05683V-BQ-6	BCC 2019-1 DR3 - CDO	05/08/2026	Direct		9,334,033	9,360,000	32,167	2.C FE
067939-AG-3	BABSN 262 D1 - CDO	06/04/2026	DEUTSCHE BANK SECURITIES, INC.		250,000	250,000	0	2.C
07090A-AY-9	BATLN 14R DR - CDO	06/01/2026	DEUTSCHE BANK SECURITIES, INC.		962,500	1,000,000	8,811	2.C FE
07090B-AG-6	BATLN 32 D1 - CDO	05/29/2026	BNP PARIBAS, S.A.		2,000,000	2,000,000	0	2.C FE
08181J-BD-3	BSP 5BRRR D1R - CDO	06/05/2026	RBC CAPITAL MARKETS		250,000	250,000	0	2.C FE
08182D-AN-4	BSP VI-B A1R - CDO	04/17/2026	Direct		27,000,175	27,050,000	235,635	1.A FE
08182F-BJ-7	BSP XX D2R - CDO	04/22/2026	BAY CREST PARTNERS LLC		993,510	1,000,000	1,683	2.C FE
08187W-AG-2	BSP 50 D1 - CDO	05/01/2026	SCOTIA CAPITAL (USA) INC.		250,000	250,000	0	2.C FE
09629T-AL-2	BLUEM 2018-1 D - CDO	04/30/2026	PERSHING DIV OF DLJ SEC LNDING		250,000	250,000	48	2.C FE
09630G-BE-2	BLUEM 26RR D12 - CDO	06/04/2026	BMO CAPITAL MARKETS		1,000,000	1,000,000	0	2.B FE
10549H-AL-3	BRTPT 2610 D1A - CDO	06/25/2026	WELLS FARGO SECURITIES LLC		1,950,000	1,950,000	0	2.C
10549H-AN-9	BRTPT 2610 D1B - CDO	06/25/2026	WELLS FARGO SECURITIES LLC		1,500,000	1,500,000	0	2.C
11124T-AL-8	BDRVR 201R BR - CDO	06/03/2026	HUNTER SECURITIES CORP.		1,450,000	1,450,000	10,217	1.C FE
12516L-AL-9	CBAMR 2018-5 D1R - CDO	06/24/2026	DEUTSCHE BANK SECURITIES, INC.		3,995,000	4,000,000	51,031	2.C FE
12517R-AJ-0	CBAMR 173R2 D1R - CDO	06/09/2026	BANC OF AMERICA/FIXED INCOME		2,000,000	2,000,000	0	2.C
12547G-AE-9	CIFC 214R ER - CDO	04/20/2026	MORGAN STANLEY & COMPANY, INC.		250,000	250,000	6,032	3.C FE
12570L-AS-7	CIFC 221R D1R - CDO	06/23/2026	SMBC SECURITIES INC		250,000	250,000	0	2.C
12570Y-AE-0	CIFC 241R ER - CDO	06/16/2026	BARCLAYS CAPITAL INC		2,800,000	2,800,000	0	3.C FE
13887A-AW-8	CANYC 232R D1R - CDO	05/22/2026	MITSUBISHI		4,000,000	4,000,000	0	2.C FE
13887T-BA-4	CANYC 2019-1 D1R - CDO	04/15/2026	CITIGROUP GLOBAL MARKETS, INC		738,750	750,000	153	2.B FE
14016F-AG-4	C4US 5 C - CDO	06/08/2026	MORGAN STANLEY & COMPANY, INC.		1,250,000	1,250,000	0	1.F
14074F-AA-6	CPTPK 1 E - CDO	04/16/2026	GOLDMAN		93,950	100,000	2,336	3.C FE
142940-AJ-4	CGMS 264 D1 - CDO	06/18/2026	BANC OF AMERICA/FIXED INCOME		300,000	300,000	0	2.C
14311N-BL-7	CGMS 2015-4 CR - CDO	04/17/2026	HUNTER SECURITIES CORP.		1,000,000	1,000,000	0	1.F FE
14315J-BS-7	CGMS 172R3 CR3 - CDO	06/29/2026	NOMURA SECURITIES/FIXED INCOME		2,000,000	2,000,000	26,664	1.G
14317V-BL-3	CGMS 194R2 DR2 - CDO	06/08/2026	Direct		1,600,000	1,600,000	0	2.C FE
14318T-AG-9	CGMS 233R ER - CDO	04/10/2026	WELLS FARGO SECURITIES LLC		143,813	150,000	3,326	3.C FE
14319Q-AA-7	CGMS 246 E - CDO	04/10/2026	BANC OF AMERICA/FIXED INCOME		997,500	1,000,000	20,144	3.C FE

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14987M-AA-7	CBAMR 2017-1 ER2 - CDO	04/07/2026	BAY CREST PARTNERS LLC		975,200	1,000,000	22,962	3.C FE
149931-AL-1	CBAMR 172RR D1R - CDO	05/08/2026	BANC OF AMERICA/FIXED INCOME		150,000	150,000	0	2.C FE
15032G-AJ-3	CEDF VIII ERR - CDO	04/08/2026	Bank of New York Mellon		182,000	200,000	4,427	3.C FE
15675A-AN-9	CERB 40R CR - CDO	04/14/2026	Bank of New York/Natixis, New		250,000	250,000	0	1.E FE
171950-AJ-7	CIFC 262 D1 - CDO	05/26/2026	J P MORGAN SECURITIES		2,350,000	2,350,000	0	2.C
18914G-BE-0	CLVR 181RRR CR3 - CDO	04/22/2026	RBC CAPITAL MARKETS		5,000,000	5,000,000	9,358	1.F FE
19739R-AE-8	CECLO 35 B - CDO	06/01/2026	DEUTSCHE BANK SECURITIES, INC.		3,673,800	3,670,863	19,884	1.C FE
223929-AU-4	CQS 233R D1R - CDO	05/08/2026	SG AMERICAS SECURITIES, LLC		2,149,570	2,150,000	6,119	2.C FE
25256X-AG-0	DCLO 14 D1 - CDO	05/29/2026	J P MORGAN SECURITIES		250,000	250,000	0	2.C
26244Y-CA-2	DRSLF 42R3 BR3 - CDO	06/02/2026	BNP PARIBAS, S.A.		11,500,000	11,500,000	0	1.C FE
26244Y-CE-4	DRSLF 42R3 D13 - CDO	06/02/2026	BNP PARIBAS, S.A.		4,500,000	4,500,000	0	2.C FE
26246F-AE-5	DRSLF 83 ER - CDO	03/04/2026	Bank of New York Mellon		315,000	350,000	4,272	3.C FE
262484-AN-8	DRSLF 90 A1R - CDO	04/17/2026	MORGAN STANLEY & COMPANY, INC.		3,250,000	3,250,000	27,441	1.A FE
26253L-BG-6	DRSLF 78RR BR1 - CDO	05/06/2026	MITSUBISHI		5,000,000	5,000,000	0	1.B FE
289910-AL-5	ELM39 39 D1 - CDO	04/28/2026	BARCLAYS CAPITAL INC		1,500,000	1,500,000	3,090	2.C FE
289913-AS-4	ELM29 29R2 BR2 - CDO	06/05/2026	RBC CAPITAL MARKETS		7,500,000	7,500,000	62,664	1.C FE
289913-AU-9	ELM29 29R2 D1R - CDO	06/05/2026	RBC CAPITAL MARKETS		5,000,000	5,000,000	52,450	2.C FE
289918-AJ-3	ELM49 49 D1 - CDO	05/14/2026	BNP Paribas		350,000	350,000	0	2.C FE
29001B-AU-7	ELM25 25 DR - CDO	05/08/2026	MORGAN STANLEY & COMPANY, INC.		9,500,000	9,500,000	0	2.C FE
33883P-AY-3	FLAT 21 D1 - CDO	05/18/2026	GOLDMAN		590,000	590,000	3,442	2.C FE
34966E-AQ-3	FCBSL 21R BR - CDO	04/23/2026	BNP PARIBAS, S.A.		5,000,000	5,000,000	0	1.C
34966E-AS-9	FCBSL 21R CR - CDO	04/23/2026	BNP PARIBAS, S.A.		10,000,000	10,000,000	0	1.F FE
34967M-AG-6	FCBSL 27 C - CDO	06/17/2026	GOLDMAN		4,000,000	4,000,000	0	1.F
34967M-AJ-0	FCBSL 27 D1 - CDO	06/17/2026	GOLDMAN		3,500,000	3,500,000	0	2.C
38181A-AG-3	GCBSL 66(B)-R DR - CDO	06/01/2026	DEUTSCHE BANK SECURITIES, INC.		1,494,750	1,500,000	10,000	2.C FE
38182P-AG-9	GCBSL 52BR2 DR2 - CDO	06/10/2026	J P MORGAN SECURITIES		300,000	300,000	0	2.B FE
38190M-AA-9	GCBSL 88 A1 - CDO	05/01/2026	DEUTSCHE BANK SECURITIES, INC.		30,000,000	30,000,000	28,761	1.A FE
41755W-AU-4	HARUS 241R DR - CDO	04/17/2026	SANTANDER		1,995,000	2,000,000	1,817	2.C FE
442912-AG-6	HPS LOAN MANAGEMENT 2024-19 LTD. - CDO	04/29/2026	MORGAN STANLEY & COMPANY, INC.		2,000,000	2,000,000	0	3.C FE
442924-AU-0	HLM 2419R A1R - CDO	04/29/2026	MORGAN STANLEY & COMPANY, INC.		4,000,000	4,000,000	0	1. Z
442924-AY-2	HLM 2419R BR - CDO	04/29/2026	MORGAN STANLEY & COMPANY, INC.		3,000,000	3,000,000	0	1. Z
442924-BE-5	HLM 2419R D2R - CDO	04/29/2026	MORGAN STANLEY & COMPANY, INC.		6,000,000	6,000,000	0	2.C FE
46091X-AU-4	INVCO 2023-4 D1R - CDO	04/28/2026	BARCLAYS CAPITAL INC		3,473,750	3,500,000	5,710	2.C FE
46091X-AU-4	INVCO 2023-4 D1R - CDO	04/30/2026	BARCLAYS CAPITAL INC		3,982,000	4,000,000	7,975	2.C FE
46148A-AU-7	INVCO 242R DR - CDO	06/24/2026	GOLDMAN		1,000,000	1,000,000	0	2.C
46148A-AW-3	INVCO 242R D2R - CDO	06/24/2026	GOLDMAN		1,000,000	1,000,000	0	2.C
46148H-AJ-7	INVCO 243R DR - CDO	05/15/2026	BANC OF AMERICA/FIXED INCOME		8,000,000	8,000,000	0	2.C FE
46149M-AE-6	INVCO 2021-2 D - CDO	05/06/2026	HUNTER SECURITIES CORP.		243,125	250,000	1,044	2.C FE
46151V-AJ-0	INVCO 2021-3 DR - CDO	06/01/2026	DEUTSCHE BANK SECURITIES, INC.		1,323,250	1,340,000	10,322	2.C FE
48173*-AB-6	JUNE LANE CLO VI LLC ? CLASS B - CDO	05/15/2026	Direct		1,113,540	1,113,540	0	1.G PL
481950-AY-9	KKR 44 D2R - CDO	04/16/2026	DEUTSCHE BANK SECURITIES, INC.		976,250	1,000,000	24,880	2.C FE
481952-AY-5	KKR 50R D2R - CDO	05/19/2026	SMBC SECURITIES INC		500,000	500,000	1,562	2.C FE
48254K-AG-2	KKR 29 ER - CDO	04/08/2026	Bank of New York Mellon		277,500	300,000	7,527	3.C FE
48257C-AE-2	KKR 61 B - CDO	06/01/2026	DEUTSCHE BANK SECURITIES, INC.		2,152,721	2,151,000	16,127	1.C FE
48257W-AJ-7	KKR 67 D1 - CDO	05/15/2026	MIZUHO SECURITIES USA/FIXED INCOME		3,000,000	3,000,000	0	2.B FE
48259B-BE-1	KKR 38R D3 - CDO	06/01/2026	DEUTSCHE BANK SECURITIES, INC.		3,500,000	3,500,000	152,926	2.C FE
48936F-AG-9	KLLM 14R DR - CDO	04/27/2026	CITIGROUP GLOBAL MARKETS, INC		5,000,000	5,000,000	12,777	2.C FE
540364-AL-0	LODI 1 D1 - CDO	04/22/2026	BARCLAYS CAPITAL INC		5,417,500	5,500,000	2,039	2.C FE
55817E-AW-6	MDPK 37RR AR2 - CDO	04/08/2026	NATIXIS-FI		3,750,000	3,750,000	45,519	1.A FE
55819J-AY-9	MDPK 33RR CR2 - CDO	05/05/2026	NATIXIS-FI		15,000,000	15,000,000	0	1.F FE
55820B-AY-3	MDPK XLV DRR - CDO	04/23/2026	BANC OF AMERICA/FIXED INCOME		236,563	250,000	411	2.C FE
55823K-AJ-3	MDPK 77 D1 - CDO	06/25/2026	BARCLAYS CAPITAL INC		999,900	1,000,000	16,221	2.C FE
55952A-AL-3	MAGNE 37R A1R - CDO	04/07/2026	SCOTIA CAPITAL (USA) INC.		6,214,106	6,225,000	60,607	1.A FE
55952E-AU-5	MAGNE 38R D1R - CDO	05/22/2026	NOMURA SECURITIES/FIXED INCOME		250,000	250,000	0	2.C FE
55952H-AE-4	MAGNE 38R ER - CDO	05/22/2026	NOMURA SECURITIES/FIXED INCOME		2,000,000	2,000,000	0	3.C FE
55954E-BQ-1	MAGNE 17RRR D13 - CDO	05/14/2026	Citigroup (SSB)		250,000	250,000	0	2.C FE
55954H-BC-5	MAGNE XXII DRR - CDO	04/15/2026	DEUTSCHE BANK SECURITIES, INC.		1,050,000	1,050,000	192	2.C FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
55956R-AA-6	MAGNE 55 A1 - CDO	04/20/2026	SG AMERICAS SECURITIES, LLC		4,991,500	5,000,000	7,364	1.A FE
56607B-BF-0	Class D1R2 Notes - CDO	06/08/2026	Jefferies		400,000	400,000	0	2.C FE
59319G-AG-1	MF1 2026-FL22 LLC - CDO	04/30/2026	JP MORGAN SECURITIES LLC		5,000,000	5,000,000	0	1.F
59319G-AJ-5	W MF1 2026-FL22 0.00 18NOV43 144A FRN -	04/30/2026	JP MORGAN SECURITIES LLC		15,000,000	15,000,000	0	2.B FE
59319G-AL-0	MF1 2026-FL22 LLC - CDO	04/30/2026	JP MORGAN SECURITIES LLC		500,000	500,000	0	2.B FE
617936-AQ-2	MSEV 2320R BR - CDO	04/10/2026	SCOTIA CAPITAL (USA) INC.		10,000,000	10,000,000	0	1.B FE
617936-AS-8	MSEV 2320R CR - CDO	04/10/2026	SCOTIA CAPITAL (USA) INC.		2,000,000	2,000,000	0	1.E FE
62481W-BA-4	MP8 8RRR DR3 - CDO	04/24/2026	Jefferies		7,950,000	7,950,000	0	2.C FE
640969-AW-1	NEUB 55R D1R - CDO	05/13/2026	WELLS FARGO SECURITIES LLC		300,000	300,000	0	2.C FE
640984-AA-8	NEUB 64 E - CDO	04/30/2026	BANC OF AMERICA/FIXED INCOME		1,500,000	1,500,000	0	3.C FE
64129U-DA-0	NEUBERGER BERMAN CLO XVII, LTD. - CDO	06/15/2026	BANC OF AMERICA/FIXED INCOME		2,200,000	2,200,000	0	2.C FE
64134G-BE-8	NBLA-39R2-DR2 - CDO	05/15/2026	CITIGROUP GLOBAL MARKETS, INC		5,000,000	5,000,000	0	2.C FE
64135P-AQ-1	NBLA-54R-DR - CDO	05/22/2026	WELLS FARGO SECURITIES LLC		13,500,000	13,500,000	0	2.C FE
64135R-AL-8	NEUB 54R ER - CDO	05/22/2026	WELLS FARGO SECURITIES LLC		1,100,000	1,100,000	0	3.C FE
64135X-AJ-0	NEUB 32R D2 - CDO	06/02/2026	MORGAN STANLEY & COMPANY, INC.		1,368,313	1,375,000	11,998	2.C FE
66858H-BW-5	WOODS 22 D1R - CDO	04/16/2026	JP MORGAN SECURITIES LLC		1,993,500	2,000,000	12,576	2.A FE
66860J-BL-1	WOODS 11BR2 CR2 - CDO	06/23/2026	SANTANDER		3,000,000	3,000,000	0	1.F
670859-BL-0	OCP 2020RR D1R - CDO	04/15/2026	BNP PARIBAS, S.A.		3,600,000	3,600,000	0	2.B FE
671080-AW-9	OCP 2433R D1R - CDO	05/27/2026	Citigroup (SSB)		750,000	750,000	0	2.C FE
67115C-BJ-2	OCP 2225RR D1R - CDO	06/11/2026	BANC OF AMERICA/FIXED INCOME		450,000	450,000	0	2.C
67402C-CA-2	OAKCL 194R3 DR3 - CDO	06/30/2026	NOMURA SECURITIES/FIXED INCOME		10,500,000	10,500,000	0	2.C
67402G-AG-2	OAKCL 201RR ERR - CDO	04/21/2026	BAIRD, ROBERT W., & COMPANY IN		144,143	150,000	253	3.C FE
67570F-AG-0	OCP 2025-40 D1 - CDO	04/28/2026	BARCLAYS CAPITAL INC		500,000	500,000	1,116	2.C FE
67577X-AJ-8	OCT66 66RR ER2 - CDO	03/16/2026	Bank of New York Mellon		432,653	450,000	14,206	3.C FE
67579C-AN-3	OCT71 71R A1R - CDO	04/02/2026	WELLS FARGO SECURITIES LLC		15,000,000	15,000,000	0	1.A FE
67579C-AW-3	OCT71 71R D1R - CDO	04/02/2026	WELLS FARGO SECURITIES LLC		2,500,000	2,500,000	0	2.B FE
67579C-AY-9	OCT71 71R D2R - CDO	04/02/2026	WELLS FARGO SECURITIES LLC		2,000,000	2,000,000	0	2.C FE
67591E-CC-5	OCT28 28RRR CR3 - CDO	04/22/2026	Jefferies		5,000,000	5,000,000	4,764	1.F FE
67591E-CE-1	OCT28 28RRR DR3 - CDO	04/22/2026	Jefferies		10,200,000	10,200,000	11,674	2.B FE
67591E-CG-6	OCT28 28RRR JR3 - CDO	04/22/2026	Jefferies		10,000,000	10,000,000	15,020	2.C FE
675937-BJ-4	OCT62 62R D2R - CDO	06/16/2026	CITIGROUP GLOBAL MARKETS, INC		1,447,500	1,500,000	17,912	2.C FE
68563K-AA-9	ORCHPK 1 E - CDO	04/16/2026	GOLDMAN		186,465	200,000	4,428	3.C FE
68628H-AA-9	ANTOR 267 A1 - CDO	04/14/2026	MORGAN STANLEY & COMPANY, INC.		59,667,500	60,000,000	145,830	1.A FE
69382D-AJ-3	PPMC 8 D1 - CDO	05/18/2026	MIZUHO SECURITIES USA INC.		100,000	100,000	538	2.A FE
69704N-AG-8	PLMRS 262 D - CDO	06/01/2026	SMBC SECURITIES INC		250,000	250,000	0	2.C FE
70470M-AW-5	PCEPK 1R D1R - CDO	06/23/2026	DEUTSCHE BANK SECURITIES, INC.		238,750	250,000	2,878	2.C FE
72133M-AE-0	PIPK 12 ER - CDO	05/28/2026	GOLDMAN		95,695	100,000	940	3.C FE
73743E-AW-8	POST 241R D1R - CDO	05/06/2026	WELLS FARGO SECURITIES LLC		250,000	250,000	0	2.C FE
74936C-AE-7	RAD 22 DR - CDO	03/04/2026	Bank of New York Mellon		230,000	250,000	5,915	3.C FE
75009A-BE-9	RAD 18 D2R - CDO	05/11/2026	SMBC SECURITIES INC		5,472,500	5,500,000	33,714	2.C FE
75009C-BG-0	RAD 23R C2R - CDO	06/16/2026	CIBC WORLD MARKETS CORP.		1,000,000	1,000,000	0	2.C FE
75620T-AZ-1	RCTTE 1RR DRR - CDO	05/27/2026	SG AMERICAS SECURITIES, LLC		1,708,000	1,750,000	13,276	2.C FE
75884H-AE-5	REG18 XVIII ER - CDO	06/09/2026	Citigroup (SSB)		234,688	250,000	3,256	3.C FE
758973-AE-1	REG27 27R ER - CDO	05/26/2026	SG AMERICAS SECURITIES, LLC		241,250	250,000	0	3.C FE
77340L-BB-5	ROCKT 2022-2 DR2 - CDO	04/15/2026	JP MORGAN SECURITIES LLC		2,977,500	3,000,000	48,860	2.B FE
77341B-AA-9	ROCKT 2025-1 E - CDO	04/23/2026	Direct		266,625	300,000	3,632	3.C FE
77342B-AY-6	ROCKT 241R D1R - CDO	06/29/2026	CITIGROUP GLOBAL MARKETS, INC		10,000,000	10,000,000	0	2.C
77342C-AA-6	ROCKT 2024-1 E - CDO	04/21/2026	BAY CREST PARTNERS LLC		1,233,750	1,250,000	775	3.C FE
82808C-AA-3	SPCLO 15 A - CDO	04/17/2026	MORGAN STANLEY & COMPANY, INC.		9,990,000	10,000,000	109,290	1.A FE
82809E-AN-0	SPCLO 4RR A1R - CDO	04/24/2026	MORGAN STANLEY & COMPANY, INC.		5,000,000	5,000,000	0	1.A FE
82809E-AS-9	SPCLO 4RR BR - CDO	04/24/2026	MORGAN STANLEY & COMPANY, INC.		4,750,000	4,750,000	0	1.B FE
82809E-AW-0	SPCLO 4RR DR - CDO	04/24/2026	MORGAN STANLEY & COMPANY, INC.		3,000,000	3,000,000	0	2.B FE
83607E-AG-7	SNDPT V-R D - CDO	05/04/2026	HUNTER SECURITIES CORP.		1,500,000	1,500,000	4,398	2.C FE
83616K-AG-2	SNDPT XXXIII D - CDO	04/27/2026	DEUTSCHE BANK SECURITIES, INC.		238,125	250,000	48	2.C FE
87167G-CR-9	SYMP 22R DR - CDO	04/24/2026	SG AMERICAS SECURITIES, LLC		2,006,000	2,000,000	2,713	2.C FE
87167Q-AY-4	SYMP 24RR D1R - CDO	06/24/2026	DEUTSCHE BANK SECURITIES, INC.		2,150,000	2,150,000	24,329	2.B FE
87169B-BE-8	SYMP 2023-30AR BR2 - CDO	06/23/2026	SCOTIA CAPITAL (USA) INC.		5,000,000	5,000,000	0	5.B GI

SCHEDULE D - PART 3

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

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87169J-AU-6	SYMP XXXIII D2R - CDO	04/07/2026	NOMURA SECURITIES/FIXED INCOME		1,890,000	2,000,000	30,272	2.C FE
87170B-AY-2	SYMP 2024-43AR BR - CDO	05/15/2026	SCOTIA CAPITAL (USA) INC.		4,000,000	4,000,000	0	5.B GI
87170B-BA-3	SYMP 43R D1R - CDO	05/15/2026	SCOTIA CAPITAL (USA) INC.		6,600,000	6,600,000	0	2.B FE
87170B-BC-9	SYMP 43R D2R - CDO	05/15/2026	SCOTIA CAPITAL (USA) INC.		2,000,000	2,000,000	0	2.C FE
87191L-AJ-8	SYMPHONY CLO 54 LTD. - CDO	05/22/2026	SCOTIA CAPITAL (USA) INC.		2,000,000	2,000,000	0	2.C FE
88240J-AW-3	TCIFC 241R D1R - CDO	06/10/2026	BANC OF AMERICA/FIXED INCOME		400,000	400,000	0	2.C FE
89533D-BA-7	TREST 8R D1R - CDO	05/21/2026	RBC CAPITAL MARKETS		650,000	650,000	0	2.B FE
89641H-BN-9	TRNTS 11R3 D1 - CDO	05/21/2026	RBC CAPITAL MARKETS		6,000,000	6,000,000	0	2.B FE
89641X-AJ-4	TRNTS XV D - CDO	05/13/2026	HUNTER SECURITIES CORP.		3,439,450	3,500,000	16,417	2.C FE
89642D-AU-2	TRNTS XVI C1R - CDO	05/18/2026	HUNTER SECURITIES CORP.		1,000,000	1,000,000	4,572	1.F FE
92212C-AA-2	VARAGON IFN TR II - CMO	06/26/2026	DIRECT		5,632,618	5,632,618	0	2.B PL
92212Y-AB-2	VARAGON SR NOTE AAA - CMO	06/26/2026	DIRECT		33,526,673	33,526,673	0	1.A PL
92212Y-AC-0	VARAGON SR NOTE AA - CMO	06/26/2026	DIRECT		6,705,335	6,705,335	0	1.C PL
92212Y-AD-8	VARAGON SR NOTE A - CMO	06/26/2026	DIRECT		4,470,223	4,470,223	0	1.F PL
92563M-AW-7	VIBR 10RR C1A - CDO	06/18/2026	BNP Paribas		250,000	250,000	0	1.F
92892M-AJ-8	VOYA 262 D1 - CDO	05/15/2026	SCOTIA CAPITAL (USA) INC.		350,000	350,000	0	2.C FE
93656K-AA-5	WWICK 7 E - CDO	04/02/2026	Bank of New York Mellon		475,725	500,000	24,155	3.C FE
97316D-AW-6	WINDR 2021-3 D1A - CDO	06/30/2026	Direct		3,000,000	3,000,000	29,668	2.A FE
97317A-AQ-4	WINDR 241R DR - CDO	04/24/2026	RBC CAPITAL MARKETS		2,000,000	2,000,000	0	2.C
G2094R-AN-6	CFOUR 3R DR - CDO	06/24/2026	BARCLAYS BANK PLC, LONDON BRANCH		5,678,500	5,690,500	0	2.C
G20956-AG-6	CFOUR 12 D - CDO	06/05/2026	JPMORGAN CHASE BANK		1,882,251	1,894,589	0	4.C FE
G2612Z-BW-0	CORDA 4R4 C - CDO	05/22/2026	BANC OF AMERICA/FIXED INCOME		15,082,600	15,103,400	0	1.F FE
G4404D-AM-0	HNLY 10R D - CDO	05/15/2026	Deutsche Bank London		3,270,113	3,282,208	0	2.C FE
G6435M-AJ-5	NEWBR 1 D - CDO	02/18/2026	BNP PARIBAS PARIS		(4,632,682)	(4,741,200)	0	2.C FE
G6981*-AA-1	PEGASUS FUNDING CORPORATION - ABS	06/30/2026	Direct		183,993,483	183,993,483	0	1.E
G6S27X-BK-1	OCPE 172RR CRR - CDO	06/24/2026	HSBC SECURITIES		3,691,025	3,698,825	35,397	1.F FE
G6S29S-AC-9	OCPE 2616 C - CDO	06/05/2026	CITIGROUP GLOBAL MARKETS, INC		9,042,415	9,113,065	0	1.F
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					1,012,414,615	1,014,393,392	2,345,336	XXX
00075X-AG-2	ABFC 2006-OPT2 M1 - RMBS	06/25/2026	Direct		19,192	19,192	0	6. FM
004421-WR-0	ACE 2006-HE1 M1 - RMBS	04/27/2026	Direct		166	166	0	1.A FM
00442V-AF-4	ACE 2006-ASAP3 M1 - RMBS	06/25/2026	Direct		84,619	84,619	0	1.B FM
03072S-T4-7	AMSI 2005-R10 M7 - RMBS	06/25/2026	Direct		1,166	1,166	0	6. FM
03072S-V6-9	AMSI 2005-R11 M6 - RMBS	06/25/2026	Direct		137	137	0	6. FM
03072S-X7-5	AMSI 2006-R1 M4 - RMBS	04/27/2026	BREAN CAPITAL		5,713,627	4,193,488	12,413	6. FE
03072S-ZP-3	QUEST 2005-X1 M6 - RMBS	06/25/2026	Direct		599	599	0	1.A FM
040104-MM-0	ARSI 2004-W11 M7 - RMBS	06/25/2026	Direct		9	9	0	6. FM
04541G-XD-9	ABSHE 2006-HE3 M1 - RMBS	05/26/2026	Direct		484	484	0	1.A FM
04542B-HN-5	ABFC 2004-FF1 M2 - RMBS	05/26/2026	Direct		106	106	0	1.A FM
07384Y-TJ-5	BSABS 2004-SD2 2A - RMBS	04/30/2026	BREAN CAPITAL		226,853	215,027	0	3.A FE
07389M-AF-4	BSABS 2006-HE9 M1 - RMBS	06/25/2026	Direct		409	409	0	1.A FM
07389R-AR-7	BSABS 2006-HE10 22A - RMBS	04/30/2026	PERSHING DIV OF DLJ SEC LNDING		1,801,089	1,757,160	790	5.A FE
12489W-QJ-6	CBASS 2005-CB8 M2 - RMBS	05/26/2026	Direct		16,750	16,750	0	1.A FM
12559Q-AK-8	CITM 071 1M3 - RMBS	04/22/2026	MERRILL LYNCH PIERCE FENNER & SMITH INC.		3,495,637	3,321,271	16,356	6. FM
12559Q-AL-6	CITM 071 2M3 - RMBS	04/23/2026	Direct		1,998,575	1,926,337	9,524	6. FE
126673-PW-6	CWL 2004-BC5 B - RMBS	06/25/2026	Direct		228	228	0	6. FE
12669T-AA-1	CWL 2007-SD1 A1 - RMBS	06/25/2026	Direct		222	222	0	1.A FM
144538-AE-5	CARR 2006-FRE1 M1 - RMBS	04/22/2026	BAY CREST PARTNERS LLC		1,862,500	2,500,000	8,243	6. FE
15231A-AJ-5	CXHE 2006-A M5 - RMBS	06/25/2026	Direct		13,201	13,201	0	5.C FM
17307G-EV-6	CBASS 2004-CB3 B4 - RMBS	05/26/2026	Direct		372	372	0	1.A FM
17307G-JS-8	CMLTI 2004-OPT1 M10 - RMBS	06/25/2026	Direct		13,355	13,355	0	5.B GI
17307G-Z7-6	CMLTI 2006-WMC1 M2 - RMBS	06/25/2026	BREAN CAPITAL		3,687,430	4,551,749	8,355	6. FE
17309Q-AJ-3	CMLTI 2006-WFHE3 M5 - RMBS	06/25/2026	Direct		156,076	156,076	0	6. FE
173109-AH-2	CRMSI 2007-1 M2 - RMBS	04/01/2026	Direct		3,609	3,609	0	4.B FM
29445F-CF-3	EMLT 2004-3 M9 - RMBS	06/25/2026	Direct		88	88	0	6. FM
31685A-AA-2	FIGRE-26HE5-A - RMBS	05/20/2026	J.P. Morgan Securities LLC		249,995	250,000	1,246	1.A FE
32027G-AF-3	FFML 2006-FF12 M1 - RMBS	05/28/2026	MERRILL LYNCH PIERCE FENNER & SMITH INC.		832,331	331,606	110	6. FM

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
32027N-DV-0	FFML 2003-FF4 M2 - RMBS	05/26/2026	Direct		2,061	2,061	0	3.B FM
32027N-GF-2	FFML 2004-FF1 B2 - RMBS	06/25/2026	Direct		15,832	15,832	0	6. FM
32027N-UQ-2	FFML 2005-FF7 M5 - RMBS	06/25/2026	Direct		85	85	0	1.A FM
32028P-AG-0	FFML 2006-FF11 M1 - RMBS	05/26/2026	Direct		1,007	1,007	0	5.B FM
32029A-AF-4	FFML 2006-FF18 M1 - RMBS	06/25/2026	Direct		198	198	0	5.B GI
35729P-BL-3	FHLT 2003-A M1 - RMBS	06/02/2026	BREAN CAPITAL		3,380,992	3,116,121	3,236	5.B FE
35729P-KV-1	FHLT 2005-C M5 - CMO/RMBS	05/26/2026	Direct		783	783	0	6. FM
36228F-WL-6	GSRPM 2003-2 B1 - RMBS	04/15/2026	BAIRD, ROBERT W., & COMPANY IN		991,071	1,248,594	7,472	5.B FE
362334-LL-6	GSAMP 2006-HE2 M3 - RMBS	05/26/2026	Direct		566	566	0	6. FM
36245E-AG-3	GSAMP 2006-HE7 M2 - RMBS	05/26/2026	Direct		24,176	24,176	0	6. FM
40431J-AF-0	HASC 2007-OPT1 M1 - RMBS	04/27/2026	Direct		61,808	61,808	0	6. FM
437084-AJ-5	HEAT 2003-7 B2 - RMBS	06/29/2026	STIFEL NICOLAUS & COMPANY		445,645	258,298	298	6. FE
437084-GA-8	HEAT 2004-7 B3 - RMBS	06/25/2026	Direct		219	219	0	1.A FM
437084-QZ-2	HEAT 2005-9 M2 - RMBS	05/26/2026	Direct		830	830	0	1.A FM
437084-UU-8	HEAT 2006-3 M3 - RMBS	06/29/2026	PERSHING DIV OF DLJ SEC LNDING		3,037,245	907,103	2,895	6. FE
437084-VR-4	HEAT 2006-4 M1 - RMBS	06/25/2026	Direct		1,025	1,025	0	1.A FM
43709B-AG-4	INABS INABS 2006-C M1 - CMO/RMBS	04/27/2026	Direct		9,875	9,875	0	5.A FM
43710L-AE-4	HEAT 2007-1 2A4 - RMBS	04/01/2026	Direct		5,185,000	15,250,000	14,413	6. FE
52603K-AA-5	LFT 261 A - ABS	04/28/2026	PERSHING DIV OF DLJ SEC LNDING		199,962	200,000	0	1.A FE
542514-NF-7	LBMLT 2005-WL2 M5 - RMBS	04/27/2026	Direct		125	125	0	1.A FM
57643L-DN-3	MABS 2004-WMC2 M5 - RMBS	06/25/2026	Direct		2,392	2,392	0	1.A FM
57643L-HB-5	MABS 2005-WMC1 M6 - RMBS	06/25/2026	Direct		12	12	0	2.C FM
59020U-3Z-6	MLMI 2006-WMC1 M1 - RMBS	05/26/2026	Direct		898	898	0	1.A FM
59024V-AK-5	FFMER 2007-3 M12 - RMBS	06/25/2026	Direct		25	25	0	1.A FM
61744C-TA-4	MSAC 2005-WMC6 M6 - RMBS	05/26/2026	Direct		1,250	1,250	0	6. FM
61744C-XP-6	MSAC 2006-WMC1 M2 - RMBS	06/25/2026	Direct		129,580	129,580	0	6. FM
61755F-AE-5	MSST 2007-1 M1 - RMBS	06/25/2026	Direct		24,565	24,565	0	1.A FM
64352V-JN-2	NCHET 2004-4 M5 - RMBS	04/27/2026	Direct		202	202	0	6. FM
64352V-LQ-2	NCHET 2005-3 M7 - RMBS	06/25/2026	Direct		43	43	0	5.C FM
64352V-MZ-1	NCHET 2005-4 M6 - RMBS	04/07/2026	BMO CAPITAL MARKETS		5,676,347	5,606,269	10,722	6. FE
68389F-JZ-8	OOMLT 2005-5 M2 - RMBS	03/25/2026	CREDIT SUISSE SECURITIES (USA)		4,070	4,070	0	1.A FM
68389F-KB-9	OOMLT 2005-5 M4 - RMBS	06/25/2026	Direct		7,275	7,275	0	6. FM
73316M-AF-4	POPLR 2006-C M2 - RMBS	06/25/2026	Direct		17,289	17,289	0	6. FE
753910-AH-1	RASC 2005-KS12 M5 - RMBS	06/25/2026	Direct		5,825	5,825	0	6. FE
80557B-AH-7	SAST 2007-3 1M2 - RMBS	06/30/2026	BREAN CAPITAL, LLC		8,388,121	4,793,212	3,725	6. FE
83612M-AH-0	SVHE 2006-WF2 M3 - RMBS	06/25/2026	Direct		56	56	0	1.A FM
86358E-HX-7	SAIL 2004-4 M7 - RMBS	06/25/2026	Direct		12,544	12,544	0	5.C FM
86358E-WZ-5	SAIL 2005-HE3 M3 - RMBS	05/26/2026	Direct		117	117	0	6. FE
86359D-VY-0	SASC 2005-AR1 M3 - RMBS	06/25/2026	Direct		176	176	0	1.C FM
86363W-AJ-8	SASC 2007-BC3 1M1 - RMBS	04/27/2026	Direct		30,091	30,091	0	6. FM
92925C-EV-0	WMABS 2006-HE1 M2 - RMBS	04/02/2026	BREAN CAPITAL		3,732,514	2,332,822	3,369	6. FE
9497EU-AN-7	WFHET 2006-1 M6 - RMBS	05/26/2026	Direct		1,164	1,164	0	2.B FM
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					51,571,890	53,426,010	103,168	XXX
14988#-AA-1	CEAMER FINANCE LLC - ABS	05/15/2026	Direct		39,262	39,262	0	2.B PL
1319999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (unaffiliated)					39,262	39,262	0	XXX
01983K-AU-8	ALLO-261-A2 - ABS	05/19/2026	Morgan Stanley & Co. LLC		250,000	250,000	0	1.G FE
02090E-AA-4	ALTDE 261 A - ABS	04/17/2026	BANK OF AMERICA SECURITIES		249,998	250,000	0	1.F FE
12575A-AE-7	CIMNL 211 A5 - ABS	05/01/2026	CREDIT SUISSE SECURITIES (USA)		282,322	300,000	0	1.F FE
12575A-AF-4	CIMNL 211 A6 - ABS	05/01/2026	CREDIT SUISSE SECURITIES (USA)		90,045	100,000	0	1.F FE
126650-BV-1	CVSPAS 2010 CTF - ABS	05/01/2026	Direct		4,041,633	3,898,569	0	2.B
14855U-AA-8	CLAST 262 A - ABS	04/17/2026	Deutsche Bank Securities Inc		249,997	250,000	0	1.F FE
27888V-AA-9	ECLIPSE 261 A - ABS	05/14/2026	GOLDMAN, SACHS & CO.		249,996	250,000	0	1.F FE
494600-AA-7	UNITK 262 A2 - ABS	06/05/2026	BARCLAYS CAPITAL INC		250,000	250,000	0	1.G FE
831005-AA-1	SLAM 261 A - ABS	05/01/2026	CITIGROUP GLOBAL MARKETS INC.		249,994	250,000	0	1.E FE
89679Q-AD-7	TCF 2026-1 A - ABS	05/06/2026	WELLS FARGO SECURITIES		249,945	250,000	0	1.C FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					6,163,928	6,048,569	0	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
000000-00-0	Certificates - ABS	03/25/2026	Direct		(1,344,613)	(1,344,613)	0	6.
233046-BA-8	DNKN 2026-1 A1I - ABS	05/29/2026	BARCLAYS CAPITAL INC		250,000	250,000	0	2.B FE
56564Q-AA-0	MAPS 2026-2A A - ABS	06/25/2026	GOLDMAN, SACHS & CO.		249,999	250,000	0	5.B GI
6S0113-34-3	HOME IMPROVEMENT BORROWER 2026-1G, LLC C	06/09/2026	Direct		197,121	197,121	0	5.B GI
6S0113-35-0	HOME IMPROVEMENT BORROWER 2026-1G, LLC C	06/09/2026	Direct		30,045	30,045	0	5.B GI
6S0113-36-8	HOME IMPROVEMENT BORROWER 2026-1G, LLC C	06/09/2026	Direct		18,320	18,320	0	5.B GI
6S0113-37-6	HOME IMPROVEMENT BORROWER 2026-1G, LLC C	06/09/2026	Direct		9,233	9,233	0	5.B GI
6S0113-38-4	HOME IMPROVEMENT BORROWER 2026-1G, LLC C	06/09/2026	Direct		16,708	16,708	0	5.B GI
6S0113-39-2	HOME IMPROVEMENT BORROWER 2026-1G, LLC C	06/09/2026	Direct		9,233	9,233	0	5.B GI
83022@-AB-4	SIXTH STREET PABI NOTE - CLASS A-2 - ABS	06/24/2026	Direct		1,433,559	1,433,559	0	2.A PL
83022@-AD-0	SIXTH STREET PABI NOTE - CLASS B-2 - ABS	06/24/2026	Direct		477,853	477,853	0	2.C PL
83022@-AF-5	SIXTH STREET PABI NOTE - CLASS C-2 - ABS	06/24/2026	Direct		298,658	298,658	0	3.B PL
86316@-AA-4	STRATUS MH FUNDING I LLC - ABS	06/15/2026	DIRECT		4,004,272	4,004,272	0	1.D PL
86316@-AB-2	STRATUS MH FUNDING I LLC - ABS	06/15/2026	DIRECT		345,727	345,727	0	1.G PL
86316@-AC-0	STRATUS MH FUNDING I LLC - ABS	06/15/2026	DIRECT		265,215	265,215	0	2.C PL
86316@-AD-8	STRATUS MH FUNDING I LLC - ABS	06/15/2026	DIRECT		269,951	269,951	0	3.C PL
87253C-AA-2	TCW Rescue Class A-2 Notes - ABS	06/08/2026	Direct		1,921,382	1,921,382	0	2.B PL
87253C-AB-0	TCW Rescue Class B-2 Notes - ABS	06/08/2026	Direct		1,152,829	1,152,829	0	3.C PL
872968-AA-0	TPG TBDL FUND VI - Class A Notes	04/07/2026	Direct		3,920,000	3,920,000	0	1.G PL
BGHAWU-JT-9	PROJECT INDIGO - ABS	05/28/2026	MUFG SECURITIES AMERICAS INC.		57,199	57,199	0	5.B GI
P2550M-AA-2	CHIPEC 2021-1 S - ABS	04/23/2026	Direct		895,573	901,801	0	2.C FE
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					14,478,263	14,484,492	0	XXX
1889999999. Total - asset-backed securities (unaffiliated)					1,517,318,541	1,528,909,025	3,268,263	XXX
1899999999. Total - asset-backed securities (affiliated)					0	0	0	XXX
1909999997. Total - asset-backed securities - Part 3					1,517,318,541	1,528,909,025	3,268,263	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					1,517,318,541	1,528,909,025	3,268,263	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					2,140,887,782	2,153,653,851	5,954,487	XXX
000000-00-0	AUTOALERT, LLC - PREFERRED AA2	05/01/2026	DIRECT	837.980	678,764	0	0	5.B GI
000000-00-0	AUTOALERT, LLC - PREFERRED C3	05/01/2026	DIRECT	255.430	206,898	0	0	5.B GI
000000-00-0	AUTOALERT, LLC - PREFERRED A2	05/01/2026	DIRECT	672.400	544,644	0	0	5.B GI
000000-00-0	HERB PARTNERSHIP, LP - PREFERRED EQUITY	06/01/2026	Direct	2,026,365.249	1,852,950	0	0	5.B GI
064058-AR-1	BANK OF NEW YORK MELLON CORP	04/01/2026	Jefferies	(3,000,000.000)	(3,052,500)	0	0	2.A FE
48128B-AR-2	JPMORGAN CHASE & CO	04/30/2026	JP MORGAN SECURITIES LLC	2,500,000.000	2,500,000	0	0	2.B FE
4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred					2,730,757	XXX	0	XXX
4509999997. Total - preferred stocks - Part 3					2,730,757	XXX	0	XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks					2,730,757	XXX	0	XXX
000000-00-0	HPS FEP AGGREGATOR, L.P. - LIMITED PARTN	06/15/2026	DIRECT	2,058.090	2,058		0	
000000-00-0	HPS FEP AGGREGATOR, L.P. - 2024 AGGREGAT	06/12/2026	DIRECT	72,146.850	72,147		0	
000000-00-0	HPS FEP AGGREGATOR, L.P. SERIES 3 - 2026	06/17/2026	DIRECT	24,653.700	24,654		0	
000000-00-0	RW AM HOLDCO LLC - CLASS B UNITS	06/01/2026	Direct	1,442.170	29,608		0	
000000-00-0	RW AM HOLDCO LLC - CLASS A UNITS	06/01/2026	Direct	5,425.300	111,381		0	
000000-00-0	EAGLEROCK LAND LLC - CLASS B UNITS	06/17/2026	Direct	410,690.000	4,890,951		0	
000000-00-0	SUITED CONNECTOR, LLC - COMMON EQUITY	04/01/2026	Direct	958,491.460	26,425		0	
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other					5,157,223	XXX	0	XXX
5989999997. Total - common stocks - Part 3					5,157,223	XXX	0	XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - common stocks					5,157,223	XXX	0	XXX
5999999999. Total - preferred and common stocks					7,887,980	XXX	0	XXX
6009999999 - Totals					2,148,775,762	XXX	5,954,487	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
912810-TC-2	UNITED STATES TREASURY	05/07/2026	Direct		458,671	665,000	491,554	500,569	0	2,495	0	2,495	0	503,064	0	(44,393)	(44,393)	6,216	11/15/2041	1.A
912810-TM-0	UNITED STATES TREASURY	06/25/2026	Direct		520,896	575,000	528,129	349,760	0	724	0	724	0	528,924	0	(8,027)	(8,027)	12,444	11/15/2042	1.A
912810-UN-6	UNITED STATES TREASURY	04/01/2026	BARCLAYS CAPITAL INC		647,969	650,000	664,803	664,730	0	(102)	0	(102)	0	664,629	0	(16,660)	(16,660)	19,870	08/15/2045	1.A
912810-UP-1	UNITED STATES TREASURY	05/18/2026	Direct		1,529,964	1,620,000	1,545,991	0	0	138	0	138	0	1,546,128	0	(16,164)	(16,164)	35,193	11/15/2055	1.A
912810-UR-7	UNITED STATES TREASURY	05/18/2026	BARCLAYS CAPITAL INC		386,185	410,000	389,402	0	0	2	0	2	0	389,404	0	(3,219)	(3,219)	5,003	02/15/2056	1.A
912810-UT-3	UNITED STATES TREASURY	06/02/2026	Direct		1,597,957	1,680,000	1,609,440	0	0	90	0	90	0	1,609,530	0	(11,572)	(11,572)	17,912	02/15/2046	1.A
912810-UV-8	UNITED STATES TREASURY	06/25/2026	GOLDMAN		20,325	20,000	20,103	0	0	0	0	0	0	20,103	0	222	222	122	05/15/2046	1.A
91282C-NT-4	UNITED STATES TREASURY	05/27/2026	Direct		723,034	730,000	733,127	227,730	0	(71)	0	(71)	0	733,026	0	(9,993)	(9,993)	22,961	08/15/2035	1.A
91282C-NW-7	UNITED STATES TREASURY	04/01/2026	GOLDMAN		29,618	30,000	29,851	29,857	0	5	0	5	0	29,862	0	(244)	(244)	686	08/31/2032	1.A
91282C-NX-5	UNITED STATES TREASURY	04/06/2026	Direct		61,421	62,000	61,414	0	0	7	0	7	0	61,421	0	0	0	226	08/31/2030	1.A
91282C-PJ-4	UNITED STATES TREASURY	04/29/2026	J P MORGAN SECURITIES		1,414,831	1,460,000	1,446,802	0	0	288	0	288	0	1,447,090	0	(32,258)	(32,258)	26,780	11/15/2035	1.A
91282C-PT-2	UNITED STATES TREASURY	04/01/2026	BARCLAYS CAPITAL INC		495,566	500,000	498,995	0	0	56	0	56	0	499,051	0	(3,485)	(3,485)	3,722	01/15/2029	1.A
91282C-PZ-8	UNITED STATES TREASURY	06/12/2026	Direct		4,746,308	4,845,000	4,778,004	0	0	128	0	128	0	4,778,131	0	(31,823)	(31,823)	41,485	02/15/2036	1.A
91282C-QA-2	UNITED STATES TREASURY	04/01/2026	BARCLAYS CAPITAL INC		287,372	290,000	288,053	0	0	31	0	31	0	288,084	0	(712)	(712)	1,290	02/15/2029	1.A
91282C-QC-8	UNITED STATES TREASURY	04/15/2026	BMO CAPITAL MARKETS		245,162	250,000	243,978	0	0	47	0	47	0	244,024	0	1,137	1,137	1,197	02/28/2033	1.A
91282C-QD-6	UNITED STATES TREASURY	04/01/2026	GOLDMAN		695,800	710,000	694,439	0	0	54	0	54	0	694,493	0	1,307	1,307	2,228	02/28/2031	1.A
91282C-QG-9	UNITED STATES TREASURY	04/30/2026	Direct		1,058,332	1,060,000	1,055,484	0	0	22	0	22	0	1,055,506	0	2,826	2,826	2,214	03/31/2031	1.A
91282C-QJ-3	UNITED STATES TREASURY	05/27/2026	BMO CAPITAL MARKETS		278,414	280,000	279,098	0	0	17	0	17	0	279,115	0	(701)	(701)	1,304	04/15/2029	1.A
91282C-QK-0	UNITED STATES TREASURY	05/27/2026	Direct		562,549	570,000	561,448	0	0	21	0	21	0	561,470	0	1,079	1,079	1,454	04/30/2031	1.A
91282C-QL-8	UNITED STATES TREASURY	06/01/2026	GOLDMAN		496,953	500,000	498,203	0	0	65	0	65	0	498,268	0	(1,315)	(1,315)	1,681	04/30/2028	1.A
91282C-QN-4	UNITED STATES TREASURY	06/01/2026	Direct		462,692	470,000	465,763	0	0	6	0	6	0	465,769	0	(3,077)	(3,077)	1,005	04/30/2033	1.A
91282C-QQ-7	UNITED STATES TREASURY	06/29/2026	Direct		4,483,188	4,530,000	4,476,029	0	0	33	0	33	0	4,476,062	0	7,126	7,126	10,815	05/15/2036	1.A
91282C-QT-1	UNITED STATES TREASURY	06/23/2026	Direct		467,346	470,000	466,784	0	0	11	0	11	0	466,795	0	551	551	771	05/31/2033	1.A
91282C-QU-8	UNITED STATES TREASURY	06/29/2026	J P MORGAN SECURITIES		289,305	290,000	289,396	0	0	5	0	5	0	289,401	0	(96)	(96)	950	05/31/2031	1.A
912834-LX-4	UNITED STATES TREASURY	04/23/2026	CITADEL SECS LLC/INTERNAL		89,956	205,000	125,071	142,024	0	959	0	959	0	142,983	0	(53,027)	(53,027)	0	11/15/2042	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					22,049,814	22,872,000	22,241,361	1,914,670	0	5,029	0	5,029	0	22,272,332	0	(222,518)	(222,518)	217,532	XXX	XXX
3130AE-HA-1	FEDERAL HOME LOAN BANKS	05/08/2026	FHN FINANCIAL SECURITIES CORP		840,160	1,000,000	1,277,106	1,219,999	0	(3,739)	0	(3,739)	0	1,216,259	0	(376,099)	(376,099)	13,997	06/22/2043	1.A
3130B6-G9-1	FEDERAL HOME LOAN BANKS	06/05/2026	Direct		432,143	432,143	432,143	432,143	0	0	0	0	0	432,143	0	0	0	13,156	06/02/2045	1.B FE
3130B6-KP-0	FEDERAL HOME LOAN BANKS	06/11/2026	Direct		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	4,500	06/11/2040	1.B FE
3133EL-KE-3	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/08/2026	FHN FINANCIAL SECURITIES CORP		70,610	100,000	112,998	110,684	0	(165)	0	(165)	0	110,519	0	(39,909)	(39,909)	2,108	01/30/2045	1.B FE
0029999999. Subtotal - issuer credit obligations - other U.S. government obligations (not exempt from RBC)					1,492,913	1,682,143	1,972,247	1,912,826	0	(3,904)	0	(3,904)	0	1,908,921	0	(416,009)	(416,009)	33,760	XXX	XXX
105756-CN-8	BRAZIL, FEDERATIVE REPUBLIC OF (GOVERNME	04/29/2026	SMBC SECURITIES INC		1,000,000	1,000,000	975,000	0	0	78	0	78	0	975,078	0	24,922	24,922	21,750	01/12/2056	3.B FE
105756-CQ-1	BRAZIL, FEDERATIVE REPUBLIC OF (GOVERNME	06/16/2026	BARCLAYS BANK PLC, LONDON BRANCH		297,525	300,000	297,825	0	0	15	0	15	0	297,840	0	(315)	(315)	6,146	05/22/2036	3.B FE
50066C-AT-6	KOREA GAS CORP	04/27/2026	AUSTRALIA & NZ BANKING GROUP		859,224	862,000	834,329	851,601	0	2,153	0	2,153	0	853,754	0	5,470	5,470	26,536	07/13/2027	1.C FE
MOR08Q-AE-1	AFRICAN EXPORT IMPORT BANK	05/28/2026	MERRILL LYNCH INTERNATIONAL		2,436,252	2,568,000	2,300,933	2,384,353	0	17,668	0	17,668	0	2,402,021	0	34,231	34,231	69,976	09/21/2029	2.B FE
MOR08Q-AH-4	AFRICAN EXPORT IMPORT BANK	05/17/2026	Direct		2,040,000	2,040,000	1,917,206	2,016,798	0	23,202	0	23,202	0	2,040,000	0	0	0	26,867	05/17/2026	5.B GI
P37110-AK-2	EMPRESA NACIONAL DEL PETROLEO	06/18/2026	Direct		800,000	800,000	786,000	793,030	0	6,970	0	6,970	0	800,000	0	0	0	26,083	08/05/2026	2.C FE
P4R07X-U5-3	UNITED MEXICAN STATES (MEXICO) (GOVERNME	04/14/2026	JP MORGAN SECURITIES PLC		10,864,128	11,560,025	9,746,293	10,422,683	0	18,950	0	18,950	(516,312)	9,925,321	965,377	(26,570)	938,807	321,077	05/26/2033	2.A FE
P6S337-RP-2	COLOMBIA, REPUBLIC OF (GOVERNMENT)	06/03/2026	ITAU USA SECURITIES INC		1,079,087	1,149,264	1,006,686	0	0	169	0	169	0	1,006,855	27,810	44,422	72,232	47,834	01/24/2035	3.B FE
V0055B-AJ-4	AFRICA FINANCE CORP	04/17/2026	Direct		1,060,000	1,060,000	1,019,419	1,054,737	0	5,263	0	5,263	0	1,060,000	0	0	0	23,188	04/17/2026	5.B GI
X8T0HC-AB-7	SERBIA, REPUBLIC OF (GOVERNMENT)	04/30/2026	Direct		117,300	116,770	117,426	118,494	0	(253)	0	(253)	(3,753)	114,488	3,570	(758)	2,812	3,611	05/15/2027	3.B FE
Y003PK-AB-1	NATIONAL BANK FOR FOREIGN ECONOMIC ACTIV	05/13/2026	Direct		2,354,991	2,203,000	2,272,824	2,263,134	0	(6,057)	0	(6,057)	0	2,257,077	0	97,914	97,914	158,749	07/05/2029	3.B FE
Y2056P-AH-9	DEVELOPMENT BANK OF MONGOLIA	06/25/2026	Direct		1,400,000	1,400,000	1,377,250	1,380,595	0	3,653	0	3,653	0	1,384,248	0	15,752	15,752	59,500	07/03/2028	5.B GI
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					24,308,507	25,059,060	22,651,191	21,285,425	0	71,811	0	71,811	(520,065)	23,116,683	996,757	195,067	1,191,824	791,318	XXX	XXX
160075-VK-0	CHARLESTON CNTY S C SCH DIST	06/15/2026	Direct		16,957	16,957	11,529	16,652	0	305	0	305	0	16,957	0	0	0	0	06/15/2026	5.B GI
343400-FR-3	FLOUR BLUFF TEX INDPT SCH DIST	05/26/2026	MESIROW FINANCIAL INC.		15,061,550	15,000,000	14,613,900	14,616,915	0	2,964	0	2,964	0	14,619,879	0	441,671	441,671	531,736	08/15/2050	1.A FE
346425-LD-1	FORNEY TEX INDPT SCH DIST	06/03/2026	RAYMOND JAMES & ASSOCIATES		2,755,033	6,305,000	2,520,991	2,678,629	0	52,846	0	52,846	0	2,731,475	0	23,558	23,558	0	08/15/2044	1.C FE
452151-LF-8	STATE OF ILLINOIS	04/30/2026	MORGAN STANLEY & COMPANY, INC.		6,647,318	6,544,118	6,420,325	6,442,279	0	1,233	0	1,233	0	6,443,511	0	203,807	203,807	139,063	06/01/2033	1.G FE
452152-BM-2	STATE OF ILLINOIS	04/01/2026	MORGAN STANLEY & COMPANY, INC.		7,273,038	6,923,077	7,311,115	7,203,517	0	(6,078)	0	(6,078)	0	7,203,377	0	69,661	69,661	307,275	02/01/2035	1.G FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
452152-FA-4	STATE OF ILLINOIS	04/01/2026	Direct		2,523,077	2,523,077	2,644,288	2,625,106	0	(102,029)	0	(102,029)	0	2,523,077	0	0	0	84,838	04/01/2035	1.G FE
452152-FP-1	ILLINOIS ST	06/01/2026	Direct		239,771	239,771	242,526	239,771	0	0	0	0	0	239,771	0	0	0	6,114	06/01/2033	1.E FE
452153-DB-2	ILLINOIS ST	06/10/2026	Direct		576,136	550,000	579,645	570,265	0	(1,131)	0	(1,131)	0	569,134	0	7,002	7,002	22,176	03/01/2047	1.G FE
452153-PE-3	STATE OF ILLINOIS	04/02/2026	JP MORGAN SECURITIES LLC		10,263,850	10,000,000	9,939,200	9,939,699	0	448	0	448	0	9,940,146	0	323,704	323,704	281,944	09/01/2044	1.G FE
549220-6L-0	LUBBOCK TEX INDPT SCH DIST	05/26/2026	WELLS FARGO SECURITIES LLC		9,678,850	10,000,000	9,349,400	9,355,392	0	4,153	0	4,153	0	9,357,455	0	321,395	321,395	340,000	02/15/2055	1.A FE
64966H-YW-4	NEW YORK N Y	06/01/2026	Direct		1,420,000	1,420,000	1,418,694	1,420,000	0	0	0	0	0	1,420,000	0	0	0	40,087	06/01/2027	1.C FE
64966S-GN-0	NEW YORK CITY	05/11/2026	Direct		7,268,500	7,268,500	7,268,500	7,268,500	0	0	0	0	0	7,268,500	0	0	0	203,689	09/01/2037	1.C FE
717883-KK-7	PHILADELPHIA PA SCH DIST	04/17/2026	Direct		90,000	90,000	102,672	90,421	0	(421)	0	(421)	0	90,000	0	0	0	541	06/01/2030	1.D FE
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)					63,814,081	66,880,500	62,422,785	62,467,146	0	(47,710)	0	(47,710)	0	62,423,283	0	1,390,798	1,390,798	1,957,463	XXX	XXX
067054-AA-4	BARAGA CNTY MICH MEM HOSP REV	06/22/2026	Direct		63,000	63,000	63,000	63,000	0	0	0	0	0	63,000	0	0	0	1,720	09/20/2036	1.B FE
120827-CV-0	BURBANK GLENDALE PASADENA ARPT AUTH CALI	06/02/2026	Direct		125,000	125,000	125,000	125,000	0	0	0	0	0	125,000	0	0	0	3,476	07/01/2032	1.F FE
13017H-AP-1	CALIFORNIA EARTHQUAKE AUTH REV	05/22/2026	Direct		325,000	325,000	325,000	325,000	0	0	0	0	0	325,000	0	0	0	9,105	07/01/2027	1.G FE
130795-AU-1	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV	06/01/2026	Direct		1,305,000	1,305,000	1,347,413	1,306,904	0	(1,904)	0	(1,904)	0	1,305,000	0	0	0	35,783	06/01/2026	1.D FE
13080S-L9-3	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV	06/25/2026	Direct		45,000	45,000	49,041	45,280	0	(280)	0	(280)	0	45,000	0	0	0	1,607	08/15/2047	1.C FE
187145-XK-8	CLIFTON TEX HIGHER ED FIN CORP ED REV	05/26/2026	MORGAN STANLEY & COMPANY, INC.		4,505,332	4,600,000	4,458,964	4,459,580	0	1,192	0	1,192	0	4,460,772	0	44,560	44,560	131,196	04/01/2050	1.A FE
187145-XL-6	CLIFTON TEX HIGHER ED FIN CORP ED REV	05/06/2026	RAYMOND JAMES & ASSOCIATES		4,022,288	4,125,000	3,961,444	3,961,950	0	840	0	840	0	3,962,791	0	59,497	59,497	107,049	04/01/2055	1.A FE
251135-FD-6	DETROIT MICH DOWNTOWN DEV AUTH TAX INCRE	05/22/2026	Direct		780,000	780,000	759,408	779,028	0	972	0	972	0	780,000	0	0	0	26,052	07/01/2028	2.C FE
267045-NL-2	DUTCHESS COUNTY LOCAL DEVELOPMENT CORPOR	06/02/2026	Direct		320,000	320,000	306,544	319,641	0	359	0	359	0	320,000	0	0	0	9,469	07/01/2039	2.A FE
34073T-KY-2	FLORIDA HIGHER EDL FACS FING AUTH REV	04/16/2026	Direct		1,125,000	1,125,000	1,125,000	1,125,000	0	0	0	0	0	1,125,000	0	0	0	30,544	06/01/2027	5.B GI
45203B-AA-3	ILLINOIS FINANCE AUTHORITY	04/03/2026	Direct		90,000	90,000	73,872	74,952	0	124	0	124	0	75,075	0	14,925	14,925	33	11/01/2044	5.B GI
452227-JN-2	ILLINOIS ST SALES TAX REV	06/15/2026	Direct		99,667	99,668	95,797	96,220	0	3,445	0	3,445	0	99,665	0	2	2	2,302	06/15/2038	1.F FE
45470E-DH-5	INDIANA FIN AUTH EDL FACS REV	04/15/2026	GOLDMAN		1,066,980	1,000,000	1,054,370	1,045,184	0	(1,354)	0	(1,354)	0	1,043,829	0	23,151	23,151	21,563	06/01/2048	1.G FE
49130N-HA-0	KENTUCKY HIGHER ED STUDENT LN CORP STUDE	05/28/2026	Direct		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	112	06/01/2040	1.F FE
521005-BN-7	LAWTON INDUSTRIAL DEVELOPMENT AUTHORITY	05/29/2026	MORGAN STANLEY & COMPANY, INC.		2,050,700	2,000,000	2,051,780	0	0	(1,250)	0	(1,250)	0	2,050,530	0	170	170	22,222	07/01/2051	1.E FE
56453R-BJ-2	MANTECA CALIF REDEV AGY SUCCESSOR AGY TA	05/06/2026	J.P. Morgan Securities LLC		255,492	300,000	300,000	300,000	0	0	0	0	0	300,000	0	(44,508)	(44,508)	4,973	10/01/2034	1.C FE
57585B-UW-6	MASSACHUSETTS ST DEV FIN AGY REV	05/07/2026	GOLDMAN		3,173,100	3,000,000	3,155,970	0	0	0	0	0	0	3,155,970	0	17,130	17,130	0	12/01/2056	1.F FE
626207-V6-8	MUNICIPAL ELECTRIC AUTHORITY OF GEORGIA	04/01/2026	Direct		68,000	68,000	87,176	68,059	0	(59)	0	(59)	0	68,000	0	0	0	2,263	04/01/2057	1.E FE
646066-2P-4	NEW JERSEY ST EDL FACS AUTH REV	06/15/2026	Direct		990,000	990,000	960,221	970,285	0	793	0	793	0	971,078	0	18,923	18,923	18,988	09/01/2036	1.G FE
653541-BH-4	NIAGARA AREA DEVELOPMENT CORPORATION	04/23/2026	RBC CAPITAL MARKETS		742,410	1,000,000	998,450	998,668	0	11	0	11	0	998,678	0	(256,268)	(256,268)	20,342	05/01/2049	2.B FE
67178K-AA-8	OAK RIDGE TENN INDL DEV BRD LEASE REV	06/15/2026	Direct		434,251	434,251	498,846	464,369	0	(30,118)	0	(30,118)	0	434,251	0	0	0	12,550	12/15/2032	1.D FE
70870J-JY-5	PENNSYLVANIA ECONOMIC DEV FING AUTH UPMC	06/12/2026	PERSHING DIV OF DLJ SEC LNDING		227,318	235,000	217,140	0	0	42	0	42	0	217,182	0	10,136	10,136	735	12/15/2051	1.F FE
74442P-RQ-0	PUBLIC FIN AUTH WIS REV	05/27/2026	Direct		12,654	125,000	10,708	12,216	0	438	0	438	0	12,654	0	0	0	0	01/01/2061	5.A
74443D-DU-2	PUBLIC FINANCE AUTHORITY, WISCONSIN	04/10/2026	Direct		195,000	195,000	195,000	195,000	0	0	0	0	0	195,000	0	0	0	5,002	06/01/2028	2.C FE
752123-JH-3	RANCHO CUCAMONGA REDEVELOPMENT AGENCY	04/29/2026	PERSHING DIV OF DLJ SEC LNDING		2,044,731	1,960,000	2,169,700	2,045,194	0	(4,209)	0	(4,209)	0	2,040,985	0	3,746	3,746	81,142	09/01/2031	2.C FE
762323-CW-1	RHODE IS ST STUDENT LN AUTH ED LN REV	06/26/2026	Direct		135,000	135,000	135,000	135,000	0	0	0	0	0	135,000	0	0	0	1,574	12/01/2043	1.C FE
795576-LE-5	SALT LAKE CITY UTAH ARPT REV	06/03/2026	Direct		4,885,840	5,000,000	4,405,350	4,462,613	0	10,147	0	10,147	0	4,465,510	0	420,330	420,330	184,333	07/01/2041	1.E FE
795576-MA-2	SALT LAKE CITY UTAH ARPT REV	06/03/2026	MESIROW FINANCIAL INC.		1,480,215	1,375,000	1,506,216	1,476,404	0	(5,015)	0	(5,015)	0	1,473,940	0	6,275	6,275	66,773	07/01/2043	1.E FE
83704A-AP-7	SOUTH CAROLINA JOBS-ECONOMIC DEV AUTH LE	06/25/2026	Direct		990,000	990,000	990,000	990,000	0	0	0	0	0	990,000	0	0	0	19,429	08/15/2029	1.F FE
882667-BX-5	TEXAS PRIVATE ACTIVITY BD SURFACE TRANSN	04/30/2026	BANKERS TRUST CO/FIRST MIAMI SECS		6,169,380	6,000,000	6,043,620	6,042,404	0	(1,429)	0	(1,429)	0	6,040,975	0	128,405	128,405	110,917	12/31/2058	2.A FE
92428C-MW-1	VERMONT ST STUDENT ASSISTANCE CORP ED LN	05/08/2026	Direct		80,000	80,000	78,388	79,969	0	31	0	31	0	80,000	0	0	0	337	06/15/2040	1.F FE
924397-CU-4	VERNON CALIF ELEC SYS REV	06/08/2026	Direct		330,000	330,000	440,138	331,887	0	(1,887)	0	(1,887)	0	330,000	0	0	0	14,174	07/01/2038	1.E FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					38,196,357	38,279,919	38,048,554	32,358,804	0	(29,111)	0	(29,111)	0	37,749,885	0	446,472	446,472	945,764	XXX	XXX
00115A-AT-6	AEP TRANSMISSION COMPANY LLC	05/28/2026	Direct		621,370	620,000	619,808	0	0	0	0	0	0	619,808	0	1,562	1,562	0	06/01/2036	1.F FE
00193B-AA-0	ATP TOWER HOLDINGS LLC	06/18/2026	Jane Street		206,914	200,000	198,800	198,985	0	102	0	102	0	199,087	0	7,827	7,827	13,956	02/03/2030	3.C FE
00206R-KF-8	AT&T INC	04/15/2026	DEUTSCHE BANK SECURITIES, INC.		632,960	1,000,000	934,840	938,810	0	243	0	243	0	939,053	0	(306,093)	(306,093)	24,792	02/01/2061	2.B FE
00206R-NN-8	AT&T INC	05/13/2026	Direct		2,293,111	2,310,000	2,301,338	0	0	3	0	3	0	2,301,341	0	(8,230)	(8,230)	633	10/30/2036	2.B FE
00249*-AA-9	EQUITABLE FINANCIAL LIFE INSURANCE COMPA	06/04/2026	Direct		1,950	1,950	818	1,911	0	39	0	39	0	1,950	0	0	0	0	03/01/2032	1.E
00249*-AD-3	EQUITABLE FINANCIAL LIFE INSURANCE COMPA	06/08/2026	Direct		2,032	2,032	1,405	1,984	0	47	0	47	0	2,032	0	0	0	0	12/05/2026	1.E

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
00249*-AE-1	EQUITABLE FINANCIAL LIFE INSURANCE COMPA	06/08/2026	Direct		2,740	2,740	1,605	2,675	0	65	0	65	0	2,740	0	0	0	0	12/05/2026	1.E
00252@-AA-1	CTL - AZ BATTERY PROPERTY LLC	06/20/2026	Direct		404	404	404	404	0	0	0	0	0	404	0	0	0	14	02/20/2046	2.B PL
00253X-AA-9	AADVANTAGE LOYALTY IP LTD	04/20/2026	Direct		166,667	166,667	165,000	166,429	0	238	0	238	0	166,667	0	0	0	4,583	04/20/2026	3.A FE
00253X-AB-7	AADVANTAGE LOYALTY IP LTD	04/06/2026	SMBC SECURITIES INC		1,492,500	1,500,000	1,440,450	1,468,142	0	2,319	0	2,319	0	1,470,462	0	22,038	22,038	40,010	04/20/2029	3.A FE
00289L-AA-3	ATLANTICA TRANSMISION SUR SA	04/30/2026	Direct		13,520	13,520	13,806	13,717	0	(197)	0	(197)	0	13,520	0	0	0	465	04/30/2043	2.C FE
004961-AA-6	ACRISURE LLC	05/14/2026	Direct		5,423,870	5,500,000	5,542,500	5,540,518	0	(1,840)	0	(1,840)	0	5,538,679	0	(114,809)	(114,809)	324,750	07/01/2032	4.B FE
00775C-AB-2	AEGEA FINANCE SARL	04/22/2026	Jefferies		1,434,818	1,693,000	1,682,419	0	0	726	0	726	0	1,683,145	0	(248,327)	(248,327)	48,568	05/20/2029	4.A FE
00775C-AE-6	AEGEA FINANCE SARL	04/10/2026	Direct		2,822,113	3,725,000	3,664,234	2,998,705	0	1,512	0	1,512	0	3,666,311	0	(844,198)	(844,198)	146,056	01/20/2036	4.A FE
007866-AE-6	AEROPUERTOS DOMINICANOS SIGLO XXI SA	04/17/2026	JEFFERIES INTERNATIONAL LTD		211,299	203,000	203,000	203,000	0	0	0	0	0	203,000	0	8,299	8,299	4,342	06/30/2034	3.A FE
009066-AE-1	AIRBNB INC	05/27/2026	BANC OF AMERICA/FIXED INCOME		160,221	160,000	159,790	0	0	2	0	2	0	159,793	0	429	429	1,267	03/16/2036	2.A FE
01400E-AC-7	ALCON FINANCE CORP	04/14/2026	JANE STREET EXECUTION SERVICES LLC		450,984	600,000	598,932	599,068	0	7	0	7	0	599,075	0	(148,091)	(148,091)	12,793	09/23/2049	2.A FE
015271-AW-9	ALEXANDRIA REAL ESTATE EQUITIES INC	04/29/2026	Direct		192,040	230,000	229,289	229,576	0	21	0	21	0	229,596	0	(37,556)	(37,556)	2,067	05/18/2032	2.A FE
01609W-AY-8	ALIBABA GROUP HOLDING LTD	05/01/2026	BANC OF AMERICA/FIXED INCOME		147,864	200,000	193,640	194,869	0	92	0	92	0	194,961	0	(47,097)	(47,097)	3,975	02/09/2041	1.E FE
020010-AH-6	ALLSTATE LIFE INSURANCE COMPANY OF NEW Y	06/22/2026	Direct		855	855	382	840	0	15	0	15	0	855	0	0	0	0	07/30/2033	2.B
020010-AJ-2	ALLSTATE LIFE INSURANCE COMPANY OF NEW Y	06/22/2026	Direct		900	900	565	878	0	22	0	22	0	900	0	0	0	0	12/22/2027	2.B
020010-AM-5	ALLSTATE LIFE INSURANCE COMPANY OF NEW Y	06/17/2026	Direct		2,710	2,710	1,441	2,649	0	61	0	61	0	2,710	0	0	0	0	09/15/2028	2.B
020010-AQ-6	ALLSTATE LIFE INSURANCE COMPANY OF NEW Y	06/10/2026	Direct		3,009	3,009	1,195	2,972	0	37	0	37	0	3,009	0	0	0	0	01/09/2043	2.B
020010-AR-4	ALLSTATE LIFE INSURANCE COMPANY OF NEW Y	06/18/2026	Direct		1,650	1,650	993	1,618	0	32	0	32	0	1,650	0	0	0	0	10/17/2031	2.B
020010-AT-0	ALLSTATE LIFE INSURANCE COMPANY OF NEW Y	06/22/2026	Direct		7,339	7,339	3,448	7,185	0	154	0	154	0	7,339	0	0	0	0	11/19/2030	2.B
020010-AX-1	ALLSTATE LIFE INSURANCE COMPANY OF NEW Y	06/09/2026	Direct		797	797	485	779	0	18	0	18	0	797	0	0	0	1	01/07/2029	2.B
020010-AY-9	ALLSTATE LIFE INSURANCE COMPANY OF NEW Y	06/08/2026	Direct		3,446	3,446	1,675	3,389	0	57	0	57	0	3,446	0	0	0	0	03/12/2035	2.B
020030-AG-6	EVERLAKE LIFE INSURANCE COMPANY - CMO	06/24/2026	Direct		2,359	2,359	838	2,314	0	45	0	45	0	2,359	0	0	0	0	08/27/2035	1.E
020030-AN-1	EVERLAKE LIFE INSURANCE COMPANY - CMO	06/30/2026	Direct		1,122	1,122	618	1,091	0	31	0	31	0	1,122	0	0	0	0	12/01/2028	1.E
020030-AT-8	EVERLAKE LIFE INSURANCE COMPANY - CMO	06/22/2026	Direct		1,532	1,532	848	1,493	0	39	0	39	0	1,532	0	0	0	0	04/22/2028	1.E
020030-AU-5	EVERLAKE LIFE INSURANCE COMPANY - CMO	06/15/2026	Direct		2,402	2,402	1,144	2,351	0	51	0	51	0	2,402	0	0	0	0	02/15/2030	1.E
020030-AV-3	EVERLAKE LIFE INSURANCE COMPANY - CMO	06/24/2026	Direct		300	300	100	295	0	5	0	5	0	300	0	0	0	0	11/26/2039	1.E
020030-BA-8	EVERLAKE LIFE INSURANCE COMPANY - CMO	06/08/2026	Direct		900	900	471	883	0	17	0	17	0	900	0	0	0	0	06/01/2033	1.E
020030-BB-6	EVERLAKE LIFE INSURANCE COMPANY - CMO	06/30/2026	Direct		1,050	1,050	643	1,019	0	31	0	31	0	1,050	0	0	0	0	05/01/2027	1.E
020030-BE-0	EVERLAKE LIFE INSURANCE COMPANY - CMO	06/22/2026	Direct		1,031	1,031	568	1,008	0	23	0	23	0	1,031	0	0	0	0	07/18/2031	1.E
020030-BF-7	EVERLAKE LIFE INSURANCE COMPANY - CMO	06/30/2026	Direct		1,050	1,050	652	1,020	0	30	0	30	0	1,050	0	0	0	0	08/01/2027	1.E
020030-BG-5	EVERLAKE LIFE INSURANCE COMPANY - CMO	05/14/2026	Direct		31,629	31,629	14,585	30,821	0	808	0	808	0	31,629	0	0	0	0	05/14/2026	1.E
020030-BH-3	EVERLAKE LIFE INSURANCE COMPANY - CMO	06/30/2026	Direct		6,720	6,720	3,235	6,559	0	161	0	161	0	6,720	0	0	0	0	06/01/2031	1.E
020030-BJ-9	EVERLAKE LIFE INSURANCE COMPANY - CMO	06/23/2026	Direct		5,944	5,944	2,302	5,829	0	115	0	115	0	5,944	0	0	0	0	05/25/2033	1.E
020030-BK-6	EVERLAKE LIFE INSURANCE COMPANY - CMO	06/15/2026	Direct		2,400	2,400	1,169	2,344	0	56	0	56	0	2,400	0	0	0	0	03/16/2028	1.E
020030-BM-2	EVERLAKE LIFE INSURANCE COMPANY - CMO	06/22/2026	Direct		1,235	1,235	719	1,205	0	30	0	30	0	1,235	0	0	0	0	12/01/2027	1.E
020030-BR-1	EVERLAKE LIFE INSURANCE COMPANY - CMO	06/15/2026	Direct		1,500	1,500	920	1,469	0	31	0	31	0	1,500	0	0	0	0	01/13/2028	1.E
020030-BU-4	EVERLAKE LIFE INSURANCE COMPANY - CMO	06/30/2026	Direct		450	450	263	438	0	12	0	12	0	450	0	0	0	0	01/01/2029	1.E
020030-BX-8	EVERLAKE LIFE INSURANCE COMPANY - CMO	06/05/2026	Direct		1,455	1,455	809	1,425	0	30	0	30	0	1,455	0	0	0	0	05/05/2031	1.E
020030-BY-6	EVERLAKE LIFE INSURANCE COMPANY - CMO	06/09/2026	Direct		1,723	1,723	784	1,689	0	34	0	34	0	1,723	0	0	0	0	01/10/2031	1.E
020030-CC-3	EVERLAKE LIFE INSURANCE COMPANY - CMO	06/01/2026	Direct		3,600	3,600	1,426	3,550	0	50	0	50	0	3,600	0	0	0	0	10/02/2036	1.E
020030-CN-9	EVERLAKE LIFE INSURANCE COMPANY - CMO	06/30/2026	Direct		2,400	2,400	1,336	2,340	0	60	0	60	0	2,400	0	0	0	0	12/01/2030	1.E
020030-CQ-2	EVERLAKE LIFE INSURANCE COMPANY - CMO	06/15/2026	Direct		1,825	1,825	1,083	1,790	0	35	0	35	0	1,825	0	0	0	0	12/10/2031	1.E
020030-CS-8	EVERLAKE LIFE INSURANCE COMPANY - CMO	06/30/2026	Direct		6,727	6,727	4,096	6,575	0	152	0	152	0	6,727	0	0	0	0	03/01/2031	1.E
020030-CU-3	EVERLAKE LIFE INSURANCE COMPANY - CMO	06/02/2026	Direct		1,050	1,050	569	1,032	0	18	0	18	0	1,050	0	0	0	0	04/03/2031	1.E
020030-CV-1	EVERLAKE LIFE INSURANCE COMPANY - CMO	06/30/2026	Direct		2,154	2,154	1,171	2,104	0	50	0	50	0	2,154	0	0	0	0	04/01/2031	1.E
020030-CW-9	EVERLAKE LIFE INSURANCE COMPANY - CMO	06/30/2026	Direct		1,500	1,500	539	1,469	0	31	0	31	0	1,500	0	0	0	0	11/01/2037	1.E
020030-CX-7	EVERLAKE LIFE INSURANCE COMPANY - CMO	06/22/2026	Direct		2,096	2,096	921	2,062	0	34	0	34	0	2,096	0	0	0	0	12/18/2039	1.E
020030-DD-0	EVERLAKE LIFE INSURANCE COMPANY - CMO	06/30/2026	Direct		4,440	4,440	1,680	4,360	0	80	0	80	0	4,440	0	0	0	0	09/01/2038	1.E
020030-DG-3	EVERLAKE LIFE INSURANCE COMPANY - CMO	06/30/2026	Direct		1,500	1,500	866	1,462	0	38	0	38	0	1,500	0	0	0	0	12/01/2030	1.E
020030-DH-1	EVERLAKE LIFE INSURANCE COMPANY - CMO	06/02/2026	Direct		544	544	249	536	0	8	0	8	0	544	0	0	0	0	12/03/2034	1.E
020030-DN-8	EVERLAKE LIFE INSURANCE COMPANY - CMO	06/30/2026	Direct		2,586	2,586	1,512	2,521	0	65	0	65	0	2,586	0	0	0	0	12/01/2029	1.E
020030-DU-2	EVERLAKE LIFE INSURANCE COMPANY - CMO	06/17/2026	Direct		18,750	18,750	7,529	18,328	0	422	0	422	0	18,750	0	0	0	0	08/18/2030	1.E
020030-DV-0	EVERLAKE LIFE INSURANCE COMPANY - CMO	06/30/2026	Direct		2,148	2,148	763	2,110	0	38	0	38	0	2,148	0	0	0	0	12/01/2041	1.E

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
02003@-DZ-1	EVERLAKE LIFE INSURANCE COMPANY - CMO	06/10/2026	Direct		1,802	1,802	916	1,773	0	29	0	29	0	1,802	0	0	0	0	12/09/2043	1.E
02003@-EA-5	EVERLAKE LIFE INSURANCE COMPANY - CMO	06/15/2026	Direct		7,957	7,957	4,141	7,764	0	193	0	193	0	7,957	0	0	0	0	07/15/2027	1.E
02003@-EC-1	EVERLAKE LIFE INSURANCE COMPANY - CMO	06/30/2026	Direct		1,737	1,737	1,012	1,678	0	59	0	59	0	1,737	0	0	0	0	07/01/2026	1.E
02003@-EG-2	EVERLAKE LIFE INSURANCE COMPANY - CMO	06/24/2026	Direct		1,280	1,280	767	1,251	0	29	0	29	0	1,280	0	0	0	0	08/28/2028	1.E
02003@-EK-3	EVERLAKE LIFE INSURANCE COMPANY - CMO	06/30/2026	Direct		600	600	351	585	0	15	0	15	0	600	0	0	0	0	12/01/2030	1.E
02003@-ES-6	EVERLAKE LIFE INSURANCE COMPANY - CMO	05/28/2026	Direct		1,223	1,223	813	1,187	0	36	0	36	0	1,223	0	0	0	0	06/01/2026	1.E
02003@-ET-4	EVERLAKE LIFE INSURANCE COMPANY - CMO	06/01/2026	Direct		1,350	1,350	768	1,328	0	22	0	22	0	1,350	0	0	0	0	12/02/2030	1.E
02003@-EU-1	EVERLAKE LIFE INSURANCE COMPANY - CMO	06/30/2026	Direct		3,603	3,603	1,202	3,552	0	51	0	51	0	3,603	0	0	0	0	06/01/2037	1.E
02003@-EV-9	EVERLAKE LIFE INSURANCE COMPANY - CMO	06/30/2026	Direct		3,450	3,450	2,331	3,369	0	81	0	81	0	3,450	0	0	0	0	01/01/2028	1.E
02003@-FA-4	EVERLAKE LIFE INSURANCE COMPANY - CMO	05/28/2026	Direct		1,000	1,000	633	973	0	27	0	27	0	1,000	0	0	0	0	07/01/2026	1.E
02003@-FB-2	EVERLAKE LIFE INSURANCE COMPANY - CMO	06/30/2026	Direct		11,307	11,307	6,561	11,083	0	224	0	224	0	11,307	0	0	0	0	11/01/2033	1.E
02003@-FC-0	EVERLAKE LIFE INSURANCE COMPANY - CMO	06/02/2026	Direct		3,520	3,520	1,452	3,484	0	37	0	37	0	3,520	0	0	0	0	01/03/2040	1.E
02003@-FF-3	EVERLAKE LIFE INSURANCE COMPANY - CMO	06/05/2026	Direct		132,963	132,963	84,622	131,676	0	1,287	0	1,287	0	132,963	0	0	0	0	05/06/2031	1.E
02003K-36-3	ALLSTATE LIFE INSURANCE COMPANY OF NEW Y	06/30/2026	Direct		17,250	17,250	8,705	0	0	638	0	638	0	17,250	0	0	0	0	06/30/2026	1.D
02124T-AA-1	ALT-2 STRUCTURED TRUST	05/14/2026	Direct		12,409	12,409	12,332	12,365	0	44	0	44	0	12,409	0	0	0	183	05/14/2031	1.C PL
02128L-AC-0	ALTA EQUIPMENT GROUP INC	04/17/2026	Direct		47,569	50,000	46,882	47,417	0	190	0	190	0	47,608	0	(39)	(39)	1,730	06/01/2029	5.A FE
023135-DF-0	AMAZON.COM INC	04/13/2026	BARCLAYS CAPITAL INC		104,507	105,000	104,794	0	0	1	0	1	0	104,796	0	(289)	(289)	431	03/13/2036	1.E FE
02364W-BE-4	AMERICA MOVIL SAB DE CV	05/14/2026	Susquehanna Fin. Grp. MORGAN STANLEY & COMPANY, INC.		355,306	410,000	361,825	365,913	0	624	0	624	0	366,536	0	(11,230)	(11,230)	14,898	07/16/2042	2.A FE
023771-T3-2	AMERICAN AIRLINES INC	04/01/2026			806,000	800,000	786,000	789,425	0	1,155	0	1,155	0	790,580	0	15,420	15,420	36,572	02/15/2028	3.B FE
02406P-BA-7	AMERICAN AXLE & MANUFACTURING INC	04/29/2026	Direct		39,000	39,000	39,390	39,000	0	0	0	0	0	39,000	0	0	0	1,814	07/01/2028	4.A FE
02639#-AE-1	AMERICAN GENERAL LIFE INSURANCE COMPANY	06/29/2026	Direct		1,500	1,500	746	1,460	0	40	0	40	0	1,500	0	0	0	0	12/01/2029	1.F
02639#-AG-6	AMERICAN GENERAL LIFE INSURANCE COMPANY	04/01/2026	Direct		2,059	2,059	904	2,006	0	52	0	52	0	2,059	0	0	0	0	04/01/2026	1.F
02639#-AK-7	AMERICAN GENERAL LIFE INSURANCE COMPANY	06/29/2026	Direct		3,000	3,000	1,110	2,932	0	68	0	68	0	3,000	0	0	0	0	01/01/2033	1.F
02639#-AM-3	AMERICAN GENERAL LIFE INSURANCE COMPANY	06/24/2026	Direct		1,892	1,892	939	1,844	0	48	0	48	0	1,892	0	0	0	0	07/25/2027	1.F
02639#-AN-1	AMERICAN GENERAL LIFE INSURANCE COMPANY	06/29/2026	Direct		551	551	285	540	0	11	0	11	0	551	0	0	0	0	03/28/2033	1.F
02639#-AP-6	AMERICAN GENERAL LIFE INSURANCE COMPANY	06/29/2026	Direct		1,650	1,650	567	1,621	0	29	0	29	0	1,650	0	0	0	0	04/01/2038	1.F
02639#-AS-0	AMERICAN GENERAL LIFE INSURANCE COMPANY	06/29/2026	Direct		1,269	1,269	672	1,240	0	29	0	29	0	1,269	0	0	0	0	04/30/2030	1.F
02639#-AU-5	AMERICAN GENERAL LIFE INSURANCE COMPANY	06/29/2026	Direct		3,000	3,000	1,350	2,930	0	70	0	70	0	3,000	0	0	0	0	08/01/2030	1.F
02639#-AW-1	AMERICAN GENERAL LIFE INSURANCE COMPANY	06/29/2026	Direct		28,144	28,144	14,393	27,356	0	788	0	788	0	28,144	0	0	0	0	11/01/2026	1.F
02639#-AY-7	AMERICAN GENERAL LIFE INSURANCE COMPANY	06/09/2026	Direct		11,014	11,014	6,046	10,773	0	241	0	241	0	11,014	0	0	0	0	07/10/2029	1.F
02639#-AZ-4	AMERICAN GENERAL LIFE INSURANCE COMPANY	06/16/2026	Direct		900	900	578	881	0	19	0	19	0	900	0	0	0	0	12/15/2029	1.F
02639#-BE-0	AMERICAN GENERAL LIFE INSURANCE COMPANY	06/24/2026	Direct		3,360	3,360	1,831	3,280	0	80	0	80	0	3,360	0	0	0	0	07/25/2027	1.F
02639#-BF-7	AMERICAN GENERAL LIFE INSURANCE COMPANY	06/29/2026	Direct		1,237	1,237	464	1,214	0	23	0	23	0	1,237	0	0	0	0	04/30/2036	1.F
02639#-BG-5	AMERICAN GENERAL LIFE INSURANCE COMPANY	06/16/2026	Direct		1,200	1,200	651	1,174	0	26	0	26	0	1,200	0	0	0	0	09/15/2031	1.F
02639#-BH-3	AMERICAN GENERAL LIFE INSURANCE COMPANY	06/16/2026	Direct		225	225	113	220	0	5	0	5	0	225	0	0	0	0	12/15/2029	1.F
02639#-BJ-9	AMERICAN GENERAL LIFE INSURANCE COMPANY	06/22/2026	Direct		1,253	1,253	700	1,225	0	27	0	27	0	1,253	0	0	0	0	06/22/2029	1.F
02639#-BM-2	AMERICAN GENERAL LIFE INSURANCE COMPANY	06/09/2026	Direct		3,500	3,500	1,812	3,446	0	54	0	54	0	3,500	0	0	0	0	11/08/2034	1.F
02639#-BQ-3	AMERICAN GENERAL LIFE INSURANCE COMPANY	06/29/2026	Direct		1,275	1,275	389	1,256	0	19	0	19	0	1,275	0	0	0	0	01/01/2039	1.F
02639#-BS-9	AMERICAN GENERAL LIFE INSURANCE COMPANY	06/16/2026	Direct		1,800	1,800	796	1,766	0	34	0	34	0	1,800	0	0	0	0	09/15/2031	1.F
02639#-BT-7	AMERICAN GENERAL LIFE INSURANCE COMPANY	06/30/2026	Direct		8,376	8,376	4,359	8,190	0	186	0	186	0	8,376	0	0	0	0	12/01/2034	1.F
02639#-BV-2	AMERICAN GENERAL LIFE INSURANCE COMPANY	06/29/2026	Direct		939	939	579	910	0	29	0	29	0	939	0	0	0	0	06/01/2027	1.F
02639#-BX-8	AMERICAN GENERAL LIFE INSURANCE COMPANY	06/09/2026	Direct		2,700	2,700	1,559	2,639	0	61	0	61	0	2,700	0	0	0	0	10/08/2027	1.F
02639#-BY-6	AMERICAN GENERAL LIFE INSURANCE COMPANY	06/29/2026	Direct		2,031	2,031	1,262	1,978	0	53	0	53	0	2,031	0	0	0	0	12/01/2028	1.F
02639#-BZ-3	AMERICAN GENERAL LIFE INSURANCE COMPANY	06/29/2026	Direct		6,600	6,600	3,881	6,438	0	162	0	162	0	6,600	0	0	0	0	12/01/2030	1.F
02639#-CB-5	AMERICAN GENERAL LIFE INSURANCE COMPANY	06/29/2026	Direct		765	765	483	742	0	23	0	23	0	765	0	0	0	0	06/01/2027	1.F
02639#-CC-3	AMERICAN GENERAL LIFE INSURANCE COMPANY	06/29/2026	Direct		1,127	1,127	685	1,092	0	34	0	34	0	1,127	0	0	0	0	06/01/2027	1.F
02639#-CF-6	AMERICAN GENERAL LIFE INSURANCE COMPANY	06/29/2026	Direct		1,787	1,787	1,134	1,734	0	52	0	52	0	1,787	0	0	0	0	06/01/2027	1.F
02639#-CH-2	AMERICAN GENERAL LIFE INSURANCE COMPANY	06/29/2026	Direct		3,287	3,287	1,559	3,194	0	93	0	93	0	3,287	0	0	0	0	12/01/2027	1.F
02639#-CJ-8	AMERICAN GENERAL LIFE INSURANCE COMPANY	06/16/2026	Direct		150	150	66	147	0	3	0	3	0	150	0	0	0	0	03/15/2030	1.F
02639#-CK-5	AMERICAN GENERAL LIFE INSURANCE COMPANY	06/29/2026	Direct		8,067	8,067	3,521	7,930	0	137	0	137	0	8,067	0	0	0	0	09/01/2041	1.F
02639#-CL-3	AMERICAN GENERAL LIFE INSURANCE COMPANY	06/30/2026	Direct		2,220	2,220	1,356	2,159	0	62	0	62	0	2,220	0	0	0	0	02/01/2027	1.F
02639#-CM-1	AMERICAN GENERAL LIFE INSURANCE COMPANY	06/29/2026	Direct		1,139	1,139	731	1,106	0	32	0	32	0	1,139	0	0	0	0	06/01/2027	1.F
02639#-CP-4	AMERICAN GENERAL LIFE INSURANCE COMPANY	06/16/2026	Direct		9,000	9,000	4,475	8,857	0	143	0	143	0	9,000	0	0	0	0	09/15/2036	1.F

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
02639#-CQ-2	AMERICAN GENERAL LIFE INSURANCE COMPANY	06/22/2026	Direct		2,550	2,550	902	2,512	0	39	0	39	0	2,550	0	0	0	0	12/21/2039	1.F
02639#-CR-0	AMERICAN GENERAL LIFE INSURANCE COMPANY	06/30/2026	Direct		1,372	1,372	894	1,333	0	40	0	40	0	1,372	0	0	0	0	02/01/2027	1.F
02639#-CT-6	AMERICAN GENERAL LIFE INSURANCE COMPANY	06/16/2026	Direct		4,620	4,620	1,802	4,564	0	56	0	56	0	4,620	0	0	0	0	10/15/2042	1.F
02639#-CU-3	AMERICAN GENERAL LIFE INSURANCE COMPANY	06/24/2026	Direct		1,140	1,140	665	1,112	0	28	0	28	0	1,140	0	0	0	0	07/25/2027	1.F
02639#-CV-1	AMERICAN GENERAL LIFE INSURANCE COMPANY	06/16/2026	Direct		1,650	1,650	1,028	1,613	0	37	0	37	0	1,650	0	0	0	0	12/15/2027	1.F
02639#-CW-9	AMERICAN GENERAL LIFE INSURANCE COMPANY	06/16/2026	Direct		1,050	1,050	676	1,025	0	25	0	25	0	1,050	0	0	0	0	02/15/2027	1.F
02639#-DB-4	AMERICAN GENERAL LIFE INSURANCE COMPANY	06/16/2026	Direct		300	300	121	294	0	6	0	6	0	300	0	0	0	0	02/15/2033	1.F
02639#-DE-8	AMERICAN GENERAL LIFE INSURANCE COMPANY	06/16/2026	Direct		2,400	2,400	1,127	2,361	0	39	0	39	0	2,400	0	0	0	0	03/15/2033	1.F
02639#-DF-5	AMERICAN GENERAL LIFE INSURANCE COMPANY	05/29/2026	Direct		5,000	5,000	2,719	4,893	0	107	0	107	0	5,000	0	0	0	0	10/01/2027	1.F
02639#-DK-4	AMERICAN GENERAL LIFE INSURANCE COMPANY	06/17/2026	Direct		1,200	1,200	632	1,180	0	20	0	20	0	1,200	0	0	0	0	01/18/2036	1.F
02639#-DL-2	AMERICAN GENERAL LIFE INSURANCE COMPANY	06/16/2026	Direct		7,496	7,496	4,096	7,370	0	126	0	126	0	7,496	0	0	0	0	04/15/2033	1.F
02639#-DQ-1	AMERICAN GENERAL LIFE INSURANCE COMPANY	06/22/2026	Direct		5,668	5,668	3,561	5,562	0	106	0	106	0	5,668	0	0	0	0	10/20/2030	1.F
02640*-AA-0	AMERICAN GENERAL LIFE INSURANCE COMPANY	06/16/2026	Direct		6,566	6,566	2,703	6,451	0	115	0	115	0	6,566	0	0	0	0	10/16/2036	1.F
02645@-AB-1	AMERICAN GENERAL LIFE INSURANCE COMPANY	06/16/2026	Direct		980	980	424	959	0	21	0	21	0	980	0	0	0	0	12/15/2029	1.F
02645@-AC-9	AMERICAN GENERAL LIFE INSURANCE COMPANY	06/16/2026	Direct		980	980	496	960	0	20	0	20	0	980	0	0	0	0	12/15/2029	1.F
02645@-AD-7	AMERICAN GENERAL LIFE INSURANCE COMPANY	06/29/2026	Direct		738	738	487	720	0	18	0	18	0	738	0	0	0	0	07/01/2029	1.F
03073E-AU-9	CENCORA INC	05/06/2026	BANK OF AMERICA SEC LLC		604,212	600,000	582,894	585,259	0	505	0	505	0	585,764	0	18,448	18,448	22,379	02/15/2034	2.A FE
030981-AL-8	AMERIGAS PARTNERS LP	05/12/2026	Direct		96,062	95,000	105,213	96,840	0	(610)	0	(610)	0	96,229	0	(167)	(167)	2,731	05/20/2027	4.A FE
031162-DS-6	AMGEN INC	06/17/2026	MERRILL LYNCH PIERCE FENNER & SMITH INC.		154,233	155,000	154,134	154,206	0	13	0	13	0	154,219	0	14	14	6,879	03/02/2043	2.A FE
03512T-AF-8	ANGLOGOLD ASHANTI HOLDINGS PLC	04/09/2026	Direct		185,606	200,000	199,576	199,818	0	18	0	18	0	199,835	0	(14,229)	(14,229)	13,094	11/01/2028	2.C FE
03523T-BV-9	ANHEUSER-BUSCH INBEV WORLDWIDE INC	04/14/2026	JANE STREET EXECUTION SERVICES LLC		2,200,153	2,220,000	2,212,607	2,213,425	0	41	0	41	0	2,213,466	0	(13,312)	(13,312)	89,670	01/23/2049	1.G FE
036752-AH-6	ELEVANCE HEALTH INC	04/14/2026	MORGAN STANLEY CO		929,038	1,100,000	1,096,249	1,096,856	0	24	0	24	0	1,096,879	0	(167,841)	(167,841)	31,142	03/01/2048	2.A FE
03769M-AG-1	APOLLO GLOBAL MANAGEMENT INC	04/15/2026	JP MORGAN CHASE BANK/HSBCSI		544,595	540,000	539,919	0	0	0	0	0	0	539,919	0	4,676	4,676	1,368	03/30/2036	1.F FE
03837A-AB-6	APTIV SWISS HOLDINGS LTD	03/18/2026	Direct		3,223,388	3,245,000	3,237,472	3,238,250	0	163	0	163	0	3,238,414	0	(15,025)	(15,025)	192,050	09/13/2034	2.B FE
03837A-AC-4	APTIV SWISS HOLDINGS LTD	03/18/2026	Direct		1,880,840	2,000,000	1,989,520	1,989,699	0	38	0	38	0	1,989,736	0	(108,896)	(108,896)	125,167	09/13/2054	2.B FE
03837A-AD-2	APTIV SWISS HOLDINGS LTD	04/07/2026	DAVIDSON (D.A.) & CO. INC.		1,219,500	1,200,000	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	19,500	19,500	25,896	12/15/2054	3.A FE
04010L-BK-8	ARES CAPITAL CORP	05/20/2026	JP MORGAN CHASE BANK/HSBCSI		540,205	550,000	543,318	543,918	0	441	0	441	0	544,359	0	(4,155)	(4,155)	21,847	09/01/2030	2.B FE
04040Y-AB-5	ARIS MINING CORP	04/29/2026	Jefferies		365,439	352,000	352,000	352,000	0	0	0	0	0	352,000	0	13,439	13,439	14,080	10/31/2029	4.A FE
04686J-AH-4	ATHENE HOLDING LTD	05/20/2026	Direct		2,074,338	2,240,000	2,273,069	2,272,654	0	(172)	0	(172)	0	2,272,481	0	(198,143)	(198,143)	87,517	04/01/2054	2.A FE
04686J-AM-3	ATHENE HOLDING LTD	06/25/2026	Direct		134,408	140,000	140,000	140,000	0	0	0	0	0	140,000	0	(5,592)	(5,592)	4,224	06/28/2055	2.B FE
048677-AB-4	ATLANTIC MARINE CORPS CMNTYS LLC	06/01/2026	Direct		830	830	753	757	0	73	0	73	0	830	0	0	0	22	12/01/2050	1.G FE
05384#-AA-9	AVIVA LIFE INSURANCE COMPANY - CMO	06/18/2026	Direct		1,500	1,500	770	1,465	0	35	0	35	0	1,500	0	0	0	0	10/10/2028	1.E
05384@-AC-7	ATHENE ANNUITY AND LIFE COMPANY - CMO	06/24/2026	Direct		675	675	303	660	0	15	0	15	0	675	0	0	0	0	05/19/2030	1.E
05384@-AD-5	ATHENE ANNUITY AND LIFE COMPANY - CMO	06/05/2026	Direct		1,053	1,053	562	1,032	0	21	0	21	0	1,053	0	0	0	0	05/01/2032	1.E
05384@-AE-3	ATHENE ANNUITY AND LIFE COMPANY - CMO	06/05/2026	Direct		747	747	289	734	0	13	0	13	0	747	0	0	0	0	01/01/2034	1.E
05384@-AH-6	ATHENE ANNUITY AND LIFE COMPANY - CMO	06/18/2026	Direct		5,700	5,700	3,340	5,566	0	134	0	134	0	5,700	0	0	0	0	10/10/2028	1.E
05384@-AL-7	ATHENE ANNUITY AND LIFE COMPANY - CMO	06/09/2026	Direct		2,025	2,025	1,149	1,985	0	40	0	40	0	2,025	0	0	0	0	03/02/2032	1.E
05384@-AP-8	ATHENE ANNUITY AND LIFE COMPANY - CMO	06/24/2026	Direct		1,125	1,125	555	1,100	0	25	0	25	0	1,125	0	0	0	0	05/19/2030	1.E
05384@-AQ-6	ATHENE ANNUITY AND LIFE COMPANY - CMO	06/22/2026	Direct		1,200	1,200	518	1,180	0	20	0	20	0	1,200	0	0	0	0	04/15/2036	1.E
05384@-AS-2	ATHENE ANNUITY AND LIFE COMPANY - CMO	06/05/2026	Direct		4,277	4,277	2,371	4,194	0	83	0	83	0	4,277	0	0	0	0	12/01/2029	1.E
05384@-AT-0	ATHENE ANNUITY AND LIFE COMPANY - CMO	06/18/2026	Direct		1,800	1,800	1,064	1,756	0	44	0	44	0	1,800	0	0	0	0	10/10/2028	1.E
05384@-AV-5	ATHENE ANNUITY AND LIFE COMPANY - CMO	06/05/2026	Direct		2,720	2,720	1,288	2,670	0	50	0	50	0	2,720	0	0	0	0	12/01/2030	1.E
05386@-AB-7	ATHENE LIFE INSURANCE COMPANY OF NEW YOR	06/22/2026	Direct		14,392	14,392	6,720	14,108	0	284	0	284	0	14,392	0	0	0	0	11/13/2032	1.E
05401A-AG-6	AVOLON HOLDINGS FUNDING LTD	05/01/2026	Direct		470,000	470,000	467,768	469,880	0	120	0	120	0	470,000	0	0	0	10,281	05/01/2026	2.B FE
054536-AA-5	AXA FINANCIAL INC.	06/15/2026	Direct		4,609,448	4,032,000	5,498,860	4,650,330	0	(50,452)	0	(50,452)	0	4,599,879	0	(567,879)	(567,879)	750,824	12/15/2030	1.F FE
05501W-AJ-1	AZUL SECURED FINANCE LLP	06/25/2026	GOLDMAN SACHS INTL		466,386	482,000	477,315	0	0	299	0	299	0	477,614	0	(11,227)	(11,227)	18,069	02/15/2031	4.C FE
05526D-CC-7	BAT CAPITAL CORP	05/13/2026	Direct		77,193	75,000	75,150	75,138	0	(4)	0	(4)	0	75,134	0	2,059	2,059	3,088	08/15/2035	2.A FE
05571A-BF-1	BPCE SA	04/08/2026	DAVIDSON (D.A.) & CO. INC.		1,979,400	2,000,000	2,000,000	0	0	0	0	0	0	2,000,000	0	(20,600)	(20,600)	25,881	01/13/2037	2.A FE
05571A-BG-9	BPCE SA	04/07/2026	DAVIDSON (D.A.) & CO. INC.		4,845,000	5,000,000	5,000,000	0	0	0	0	0	0	5,000,000	0	(155,000)	(155,000)	74,930	01/13/2047	2.B FE
05571A-BH-7	BPCE SA	05/28/2026	Direct		7,007,000	7,000,000	7,000,000	0	0	0	0	0	0	7,000,000	0	7,000	7,000	0	06/02/2032	2.A FE
05571A-BJ-3	BPCE SA	06/15/2026	Direct		4,503,008	4,490,000	4,490,000	0	0	0	0	0	0	4,490,000	0	13,008	13,008	1,100	06/02/2037	2.A FE
05964H-AN-5	BANCO SANTANDER SA	06/12/2026	PERSHING DIV OF DLJ SEC LNDING		397,316	400,000	400,000	400,000	0	0	0	0	0	400,000	0	(2,684)	(2,684)	5,185	09/14/2027	1.G FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
05971K-AY-5	BANCO SANTANDER, S.A	05/28/2026	BARCLAYS CAPITAL INC		5,012,500	5,000,000	5,000,000	0	0	0	0	0	0	5,000,000	0	12,500	12,500	0	12/29/2049	3.A FE
05974E-AA-8	BANCO ACTINVER SA INSTITUCION DE BANCA M	04/30/2026	Direct		2,648,726	2,630,788	2,668,121	1,907,640	0	(453)	0	(453)	0	2,667,111	0	(18,385)	(18,385)	140,850	01/31/2041	2.C FE
06000B-AC-6	BANGKOK BANK PUBLIC CO LTD (HONG KONG BR	05/14/2026	DBS BANK LTD, SINGAPORE		1,112,940	1,080,000	1,074,632	1,075,253	0	163	0	163	0	1,075,416	0	37,524	37,524	52,545	07/05/2034	2.A FE
06051G-KC-2	BANK OF AMERICA CORP	06/16/2026	JP MORGAN SECURITIES LLC		5,232,000	6,000,000	5,051,700	5,191,861	0	50,848	0	50,848	0	5,242,709	0	(10,709)	(10,709)	110,035	09/21/2036	2.A FE
06051G-MB-2	BANK OF AMERICA CORP	04/30/2026	JP MORGAN SECURITIES LLC		8,024,720	8,000,000	8,028,120	8,025,074	0	(764)	0	(764)	0	8,024,310	0	410	410	308,622	08/15/2035	1.G FE
06051G-MD-8	BANK OF AMERICA CORP	06/29/2026	BANC OF AMERICA/FIXED INCOME		403,136	400,000	400,000	400,000	0	0	0	0	0	400,000	0	3,136	3,136	15,021	10/25/2035	1.G FE
06051G-MQ-9	BANK OF AMERICA CORP	04/24/2026	RBC CAPITAL MARKETS		590,634	575,000	594,904	271,861	0	(420)	0	(420)	0	594,483	0	(3,849)	(3,849)	23,395	02/12/2036	1.G FE
06051G-NC-9	BANK OF AMERICA CORP	05/28/2026	HSBC SECURITIES		992,710	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	(7,290)	(7,290)	5,489	04/23/2037	1.G FE
064058-AR-1	BANK OF NEW YORK MELLON CORP	05/01/2026	Direct		3,113,017	3,000,000	3,000,000	0	30,552	0	0	30,552	0	3,000,000	0	113,017	113,017	0		2.A FE
076912-AA-2	BEIGNET INVESTOR LLC	06/04/2026	MORGAN STANLEY & COMPANY		76,823	75,000	75,000	75,000	0	0	0	0	0	75,000	0	1,823	1,823	2,111	05/30/2049	1.E FE
08468#-AA-2	BERKSHIRE HATHAWAY LIFE INSURANCE COMPAN	06/29/2026	Direct		4,000	4,000	1,854	3,911	0	89	0	89	0	4,000	0	0	0	0	03/27/2031	1.B
08468#-AB-0	BERKSHIRE HATHAWAY LIFE INSURANCE COMPAN	06/29/2026	Direct		2,400	2,400	1,318	2,339	0	61	0	61	0	2,400	0	0	0	0	01/29/2028	1.B
08468#-AC-8	BERKSHIRE HATHAWAY LIFE INSURANCE COMPAN	06/29/2026	Direct		5,400	5,400	2,617	5,287	0	113	0	113	0	5,400	0	0	0	0	12/29/2030	1.B
08468#-AD-6	BERKSHIRE HATHAWAY LIFE INSURANCE COMPAN	06/29/2026	Direct		3,200	3,200	1,812	3,126	0	74	0	74	0	3,200	0	0	0	0	12/29/2028	1.B
08468#-AE-4	BERKSHIRE HATHAWAY LIFE INSURANCE COMPAN	06/25/2026	Direct		4,612	4,612	2,823	4,500	0	112	0	112	0	4,612	0	0	0	0	01/23/2028	1.B
08468#-AF-1	BERKSHIRE HATHAWAY LIFE INSURANCE COMPAN	06/29/2026	Direct		4,000	4,000	1,551	3,919	0	81	0	81	0	4,000	0	0	0	0	12/29/2032	1.B
08468#-AG-9	BERKSHIRE HATHAWAY LIFE INSURANCE COMPAN	06/29/2026	Direct		1,800	1,800	603	1,774	0	26	0	26	0	1,800	0	0	0	0	04/28/2037	1.B
08468#-AH-7	BERKSHIRE HATHAWAY LIFE INSURANCE COMPAN	06/25/2026	Direct		1,937	1,937	1,201	1,888	0	49	0	49	0	1,937	0	0	0	0	01/23/2028	1.B
08468#-AJ-3	BERKSHIRE HATHAWAY LIFE INSURANCE COMPAN	06/22/2026	Direct		1,425	1,425	512	1,404	0	21	0	21	0	1,425	0	0	0	0	04/20/2043	1.B
08468#-AK-0	BERKSHIRE HATHAWAY LIFE INSURANCE COMPAN	06/29/2026	Direct		4,244	4,244	2,066	4,184	0	60	0	60	0	4,244	0	0	0	0	10/28/2035	1.B
08468#-AL-8	BERKSHIRE HATHAWAY LIFE INSURANCE COMPAN	06/15/2026	Direct		1,890	1,890	959	1,853	0	37	0	37	0	1,890	0	0	0	0	07/10/2032	1.B
08468#-AM-6	BERKSHIRE HATHAWAY LIFE INSURANCE COMPAN	06/29/2026	Direct		1,600	1,600	430	1,576	0	24	0	24	0	1,600	0	0	0	0	01/29/2038	1.B
08468#-AN-4	BERKSHIRE HATHAWAY LIFE INSURANCE COMPAN	06/04/2026	Direct		1,965	1,965	1,234	1,917	0	48	0	48	0	1,965	0	0	0	0	12/01/2026	1.B
08468#-AP-9	BERKSHIRE HATHAWAY LIFE INSURANCE COMPAN	06/22/2026	Direct		3,000	3,000	1,448	2,941	0	59	0	59	0	3,000	0	0	0	0	04/20/2033	1.B
08468#-AQ-7	BERKSHIRE HATHAWAY LIFE INSURANCE COMPAN	06/25/2026	Direct		2,687	2,687	1,681	2,619	0	68	0	68	0	2,687	0	0	0	0	01/23/2028	1.B
08468#-AR-5	BERKSHIRE HATHAWAY LIFE INSURANCE COMPAN	06/16/2026	Direct		762	762	435	746	0	16	0	16	0	762	0	0	0	0	12/12/2028	1.B
08468#-AS-3	BERKSHIRE HATHAWAY LIFE INSURANCE COMPAN	06/15/2026	Direct		3,300	3,300	2,357	3,236	0	64	0	64	0	3,300	0	0	0	0	12/11/2029	1.B
08468#-AT-1	BERKSHIRE HATHAWAY LIFE INSURANCE COMPAN	06/16/2026	Direct		1,374	1,374	885	1,349	0	25	0	25	0	1,374	0	0	0	0	08/15/2033	1.B
08468#-AU-8	BERKSHIRE HATHAWAY LIFE INSURANCE COMPAN	06/15/2026	Direct		1,200	1,200	754	1,178	0	22	0	22	0	1,200	0	0	0	0	07/10/2032	1.B
08468#-AV-6	BERKSHIRE HATHAWAY LIFE INSURANCE COMPAN	06/25/2026	Direct		2,687	2,687	1,669	2,627	0	60	0	60	0	2,687	0	0	0	0	01/23/2028	1.B
08468#-AW-4	BERKSHIRE HATHAWAY LIFE INSURANCE COMPAN	06/22/2026	Direct		1,050	1,050	496	1,034	0	16	0	16	0	1,050	0	0	0	0	05/20/2038	1.B
08576B-AB-8	BERRY GLOBAL INC	06/17/2026	JP MORGAN SECURITIES LLC		3,113,250	3,000,000	3,062,340	3,051,622	0	(3,924)	0	(3,924)	0	3,047,697	0	65,553	65,553	88,450	06/15/2031	2.B FE
09659W-3G-7	BNP PARIBAS SA	06/29/2026	BANC OF AMERICA/FIXED INCOME		5,005,800	5,000,000	5,000,000	0	0	0	0	0	0	5,000,000	0	5,800	5,800	0	06/30/2030	1.G FE
097023-CW-3	BOEING CO	05/20/2026	MERRILL LYNCH PIERCE FENNER & SMITH INC.		130,873	135,000	127,290	127,441	0	52	0	52	0	127,494	0	3,380	3,380	4,354	05/01/2050	2.C FE
097023-DB-8	BOEING CO	06/05/2026	MORGAN STANLEY & COMPANY		577,569	590,000	589,870	589,954	0	9	0	9	0	589,963	0	(12,394)	(12,394)	16,352	02/01/2028	2.C FE
097751-BZ-3	BOMBARDIER INC	05/19/2026	Direct		46,688	45,000	45,000	45,000	0	0	0	0	0	45,000	0	1,688	1,688	2,700	02/01/2029	3.C FE
11135F-BV-2	BROADCOM INC	06/18/2026	Direct		1,378,742	1,404,000	1,363,750	541,498	0	444	0	444	0	1,365,217	0	13,525	13,525	19,985	05/15/2037	1.G FE
11135F-CS-8	BROADCOM INC	06/04/2026	SUSQUEHANNA FIN. GRP.		818,961	1,100,000	1,149,423	1,144,913	0	(480)	0	(480)	0	1,144,433	0	(325,472)	(325,472)	33,229	02/15/2051	1.G FE
1248EP-CS-0	CCO HOLDINGS LLC	04/30/2026	DAVIDSON (D.A.) & CO. INC.		500,625	500,000	500,000	500,000	0	0	0	0	0	500,000	0	625	625	21,250	09/01/2029	3.C FE
1248EP-CU-5	CCO HOLDINGS LLC	04/30/2026	MORGAN STANLEY & COMPANY, INC.		492,500	500,000	500,000	0	0	0	0	0	0	500,000	0	(7,500)	(7,500)	10,500	02/01/2033	3.C FE
125276-AA-3	CFE FIBRA E	06/23/2026	Direct		484,948	487,896	485,603	468,750	0	324	0	324	0	485,903	0	(955)	(955)	10,384	09/23/2040	2.C FE
125523-AH-3	CIGNA GROUP	06/17/2026	DAVIDSON (D.A.) & CO. INC.		498,455	500,000	493,940	498,065	0	304	0	304	0	498,369	0	86	86	14,766	10/15/2028	2.A FE
12602L-AA-8	CHPE LLC	06/01/2026	STATE STREET GLOBAL MARKETS, L		190,321	190,000	189,998	0	0	0	0	0	0	189,998	0	323	323	0	06/30/2031	2.A FE
12602L-AB-6	CHPE LLC	06/05/2026	GOLDMAN		188,605	190,000	189,837	0	0	0	0	0	0	189,837	0	(1,231)	(1,231)	0	06/30/2033	2.A FE
12602L-AC-4	CHPE LLC	06/05/2026	SG AMERICAS SECURITIES, LLC		208,402	210,000	209,754	0	0	0	0	0	0	209,754	0	(1,352)	(1,352)	0	06/30/2036	2.A FE
12661P-AB-5	CSL FINANCE PLC	05/12/2026	GOLDMAN		108,230	110,000	109,768	109,882	0	12	0	12	0	109,894	0	(1,664)	(1,664)	2,426	04/27/2029	1.G FE
12661P-AC-3	CSL FINANCE PLC	05/12/2026	DAIWA CAPITAL MARKETS AMERICA		96,454	100,000	99,645	99,759	0	12	0	12	0	99,771	0	(3,317)	(3,317)	2,314	04/27/2032	1.G FE
126650-AW-0	CVSPAS NOTES CTF - CMBS	06/10/2026	Direct		16,723	16,723	16,005	16,633	0	90	0	90	0	16,723	0	0	0	369	01/11/2027	2.B
126650-DZ-0	CVS HEALTH CORP	04/14/2026	MORGAN STANLEY CO		484,550	500,000	483,445	483,688	0	67	0	67	0	483,755	0	795	795	10,934	06/01/2053	2.B FE
126659-AA-9	CVSPAS 2009-6 CTF - CMBS	06/10/2026	Direct		26,435	26,435	30,069	29,009	0	(2,574)	0	(2,574)	0	26,435	0	0	0	921	07/10/2031	2.B FE
134429-BR-9	CAMPBELL'S CO	04/21/2026	Direct		6,663,531	8,005,000	7,503,023	7,509,590	0	1,921	0	1,921	0	7,511,511	0	(847,980)	(847,980)	208,716	10/13/2054	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
151290-CA-9	CEMEX SAB DE CV	06/26/2026	Direct		1,000,000	1,000,000	985,000	985,268	0	152	0	152	0	985,420	0	14,580	14,580	41,000	12/29/2049	3.B FE
151290-CC-5	CEMEX SAB DE CV	04/01/2026	MIDLGB22 HSBC BK LONDON		1,329,650	1,310,000	1,310,000	1,310,000	0	0	0	0	0	1,310,000	0	19,650	19,650	52,924	12/29/2049	3.B FE
15853B-AA-9	CHAMPION IRON CANADA INC	04/13/2026	Deutsche Bank Securities Inc		5,300	5,000	5,000	5,000	0	0	0	0	0	5,000	0	300	300	308	07/15/2032	3.C FE
161175-AZ-7	CHARTER COMMUNICATIONS OPERATING LLC	05/04/2026	MORGAN STANLEY & COMPANY		20,238	20,000	23,485	22,211	0	(64)	0	(64)	0	22,146	0	(1,909)	(1,909)	681	10/23/2035	2.C FE
161175-BC-7	CHARTER COMMUNICATIONS OPERATING LLC	04/27/2026	GOLDMAN		2,491,741	2,630,000	2,410,267	2,413,466	0	642	0	642	0	2,414,109	0	77,632	77,632	92,363	10/23/2055	2.C FE
161175-BJ-2	CHARTER COMMUNICATIONS OPERATING LLC	05/05/2026	GOLDMAN		589,956	600,000	609,424	604,544	0	(950)	0	(950)	0	603,594	0	(13,638)	(13,638)	16,313	02/15/2028	2.C FE
161175-BN-3	CHARTER COMMUNICATIONS OPERATING LLC	04/27/2026	GOLDMAN		848,340	1,000,000	1,131,270	1,115,221	0	(967)	0	(967)	0	1,114,254	0	(265,914)	(265,914)	33,063	04/01/2048	2.C FE
161175-BZ-6	CHARTER COMMUNICATIONS OPERATING LLC	05/06/2026	MORGAN STANLEY & COMPANY		35,071	50,000	49,772	49,811	0	3	0	3	0	49,814	0	(14,744)	(14,744)	758	06/01/2041	2.C FE
161175-CD-4	CHARTER COMMUNICATIONS OPERATING LLC	05/04/2026	MERRILL LYNCH PIERCE FENNER & SMITH INC.		205,300	220,000	219,637	219,839	0	18	0	18	0	219,857	0	(14,557)	(14,557)	3,988	01/15/2029	2.C FE
161175-CE-2	CHARTER COMMUNICATIONS OPERATING LLC	05/06/2026	CITADEL SECURITIES LLC		75,606	110,000	109,178	109,301	0	11	0	11	0	109,312	0	(33,706)	(33,706)	2,631	03/01/2042	2.C FE
164110-AX-9	CHENIERE ENERGY PARTNERS LP	05/29/2026	BANC OF AMERICA/FIXED INCOME		180,016	180,000	179,120	0	0	0	0	0	0	179,120	0	896	896	0	11/30/2036	2.B FE
165167-DG-9	EXPAND ENERGY CORP	04/17/2026	Direct		1,525,000	1,525,000	1,519,375	1,521,397	0	314	0	314	0	1,521,711	0	3,289	3,289	63,711	02/01/2029	2.C FE
171239-AN-6	CHUBB INA HOLDINGS LLC	05/20/2026	Direct		380,609	380,000	379,327	0	0	0	0	0	0	379,328	0	1,281	1,281	56	05/20/2036	1.F FE
17216*-AB-0	CINCINNATI LIFE INSURANCE COMPANY - CMO	06/22/2026	Direct		903	903	367	890	0	13	0	13	0	903	0	0	0	0	08/24/2041	1.E
172967-MD-0	CITIGROUP INC	05/11/2026	CORPORATE ACTION		476,107	540,000	539,741	539,790	0	2	0	2	0	539,792	0	(63,685)	(63,685)	20,088	07/23/2048	1.G FE
172967-PG-0	CITIGROUP INC	05/08/2026	JP MORGAN SECURITIES LLC		4,608,000	4,500,000	4,582,940	4,574,233	0	(2,627)	0	(2,627)	0	4,571,606	0	36,394	36,394	195,205	02/13/2035	2.B FE
17888H-AA-1	SM ENERGY CO	04/03/2026	Direct		24,544	25,000	26,031	25,746	0	(113)	0	(113)	0	25,633	0	(1,089)	(1,089)	2,832	07/01/2028	3.B FE
18912U-AA-0	CLOUD SOFTWARE GROUP INC	06/11/2026	JP MORGAN SECURITIES LLC		980,000	1,000,000	815,000	874,851	0	11,896	0	11,896	0	886,747	0	93,253	93,253	63,000	09/30/2029	4.C FE
20030N-CL-3	COMCAST CORP	04/13/2026	SUSQUEHANNA FIN. GRP.		2,300,050	2,500,000	2,498,350	2,498,945	0	17	0	17	0	2,498,962	0	(198,912)	(198,912)	57,181	10/15/2038	1.G FE
20030N-EG-2	COMCAST CORP	06/29/2026	GOLDMAN		3,902,895	4,500,000	4,345,150	4,346,447	0	558	0	558	0	4,347,005	0	(444,110)	(444,110)	154,688	05/15/2064	1.G FE
201281-AA-0	AGROBANK AKB	06/26/2026	BANK OF NEW YORK/BARCLAYS LONDON, NY		3,134,544	2,899,000	2,926,435	2,921,443	0	(2,564)	0	(2,564)	0	2,918,879	0	215,665	215,665	198,883	10/02/2029	3.C FE
201723-AV-5	COMMERCIAL METALS CO	05/19/2026	BANC OF AMERICA/FIXED INCOME		4,944	5,000	5,000	5,000	0	0	0	0	0	5,000	0	(56)	(56)	145	12/15/2035	3.A FE
202795-KD-1	COMMONWEALTH EDISON CO	05/12/2026	CITADEL SECURITIES LLC		178,940	180,000	179,815	0	0	0	0	0	0	179,815	0	(875)	(875)	0	06/01/2056	1.F FE
21121#-AD-8	CONTINENTAL CASUALTY COMPANY - CMO	06/16/2026	Direct		1,280	1,280	552	1,255	0	25	0	25	0	1,280	0	0	0	0	09/15/2033	1.E
21121#-AF-3	CONTINENTAL CASUALTY COMPANY - CMO	06/16/2026	Direct		1,000	1,000	437	981	0	19	0	19	0	1,000	0	0	0	0	09/15/2033	1.E
21121#-AG-1	CONTINENTAL CASUALTY COMPANY - CMO	06/16/2026	Direct		500	500	257	490	0	10	0	10	0	500	0	0	0	0	09/15/2033	1.E
21121#-AH-9	CONTINENTAL CASUALTY COMPANY - CMO	06/08/2026	Direct		4,200	4,200	2,167	4,119	0	81	0	81	0	4,200	0	0	0	0	10/12/2032	1.E
21121#-AK-2	CONTINENTAL CASUALTY COMPANY - CMO	06/22/2026	Direct		1,500	1,500	936	1,461	0	39	0	39	0	1,500	0	0	0	0	03/20/2028	1.E
21121#-AL-0	CONTINENTAL CASUALTY COMPANY - CMO	06/08/2026	Direct		3,000	3,000	1,591	2,946	0	54	0	54	0	3,000	0	0	0	0	10/12/2032	1.E
21867F-AC-8	CORE & MAIN LP	06/30/2026	Wells Fargo Securities, LLC		10,038	10,000	10,000	0	0	0	0	0	0	10,000	0	38	38	0	07/01/2034	4.A FE
22389A-AA-0	COX ASSET MEXICO SA DE CV	06/04/2026	MIDLGB22 HSBC BK LONDON		888,312	873,000	872,764	0	0	0	0	26	0	872,790	0	15,522	15,522	4,532	01/08/2032	3.A FE
225401-BT-4	UBS GROUP AG	06/25/2026	BANC OF AMERICA/FIXED INCOME		266,825	270,000	270,000	0	0	0	0	0	0	270,000	0	(3,175)	(3,175)	5,303	08/10/2037	1.F FE
228027-AB-4	MARATHON BLUE WATER HOLDINGS LLC	05/20/2026	Direct		11,000	11,000	11,229	11,144	0	(6)	0	(6)	0	11,138	0	(138)	(138)	191	01/16/2037	1.A
229917-AA-7	CUMBERLAND COMBINED CYCLE GENERATION LLC	05/13/2026	Direct		294,097	290,000	290,000	0	0	0	0	0	0	290,000	0	4,097	4,097	0	05/15/2056	1.C FE
23311V-AH-0	DCP MIDSTREAM OPERATING LP	06/12/2026	MERRILL LYNCH PIERCE FENNER & SMITH INC.		303,789	300,000	294,051	296,756	0	404	0	404	0	297,160	0	6,629	6,629	8,969	05/15/2029	2.B FE
23636A-BB-6	DANSKE BANK A/S	05/20/2026	PERSHING DIV OF DLJ SEC LNDING		198,238	200,000	200,000	200,000	0	0	0	0	0	200,000	0	(1,762)	(1,762)	2,160	09/10/2027	1.E FE
23918K-AW-8	DAVITA INC	06/22/2026	PERSHING DIV OF DLJ SEC LNDING		30,975	30,000	30,000	30,000	0	0	0	0	0	30,000	0	975	975	1,673	09/01/2032	3.C FE
24703D-BV-2	DELL INTERNATIONAL LLC	06/22/2026	DAVIDSON (D.A.) & CO. INC.		1,983,480	2,000,000	1,991,260	0	0	32	0	32	0	1,991,292	0	(7,812)	(7,812)	1,847	07/15/2031	2.A FE
25277E-AB-8	DIAMOND SPORTS NET, LLC	06/03/2026	Direct		3,871	3,871	3,537	3,538	0	52	0	52	0	3,871	0	0	0	261	01/03/2028	5.B GI
25278X-AQ-2	DIAMONDBACK ENERGY INC	04/10/2026	Direct		569,664	690,000	779,411	771,202	0	(571)	0	(571)	0	770,631	0	(200,967)	(200,967)	16,782	03/24/2051	2.B FE
25389J-AT-3	DIGITAL REALTY TRUST LP	06/16/2026	GOLDMAN		997,870	1,000,000	990,220	997,062	0	509	0	509	0	997,571	0	299	299	41,039	07/15/2028	2.B FE
25470X-BD-6	DISH DBS CORP	06/30/2026	Citigroup (SSB)		90,250	100,000	98,500	99,278	0	97	0	97	0	99,375	0	(9,125)	(9,125)	2,996	06/01/2029	5.C FE
26443T-AB-2	DUKE ENERGY INDIANA LLC	06/26/2026	MERRILL LYNCH PIERCE FENNER & SMITH INC.		167,644	245,000	171,238	171,383	0	763	0	763	0	172,146	0	(4,502)	(4,502)	5,928	10/01/2049	1.F FE
268733-AA-0	ENN CLEAN ENERGY INTERNATIONAL INVESTMEN	05/12/2026	Direct		200,000	200,000	199,316	199,947	0	53	0	53	0	200,000	0	0	0	3,375	05/12/2026	2.B FE
26874R-AW-8	ENI SPA	05/28/2026	BANC OF AMERICA/FIXED INCOME		494,455	500,000	495,860	0	0	10	0	10	0	495,870	0	(1,415)	(1,415)	802	05/18/2036	1.G FE
26874R-AY-4	ENI SPA	05/12/2026	Wells Fargo Securities, LLC		197,646	200,000	196,210	0	0	0	0	0	0	196,210	0	1,436	1,436	0	05/18/2056	1.G FE
27034R-AA-1	PERMIAN RESOURCES OPERATING LLC	04/15/2026	Direct		50,000	50,000	51,750	50,290	0	(290)	0	(290)	0	50,000	0	0	0	2,000	04/15/2027	2.C FE
279158-AV-1	ECOPETROL SA	05/19/2026	BARCLAYS CAPITAL INC.		181,908	180,000	178,562	178,681	0	33	0	33	0	178,714	0	3,194	3,194	12,604	01/19/2036	3.B FE
28228P-AC-5	EG GLOBAL FINANCE PLC	05/22/2026	Direct		212,320	200,000	200,000	200,000	0	0	0	0	0	200,000	0	12,320	12,320	11,467	11/30/2028	4.B FE
286181-AH-5	ELEMENT FLEET MANAGEMENT CORP	05/26/2026	Direct		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	130,646	06/26/2026	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
29277R-AB-1	ENERGUATE TRUST 2.0	04/17/2026	SMBC SECURITIES INC		200,620	200,000	200,740	200,737	0	(8)	0	(8)	0	200,728	0	(108)	(108)	7,232	09/15/2035	3.B FE
295242-A#-8	ERIE FAMILY LIFE INSURANCE COMPANY - CMO	06/30/2026	Direct		2,400	2,400	1,371	2,354	0	46	0	46	0	2,400	0	0	0	0	12/01/2030	1.F
302491-AT-2	FMC CORP	06/26/2026	Direct		86,000	86,000	90,175	86,400	0	(332)	0	(332)	0	86,068	0	(68)	(68)	2,026	10/01/2026	3.A FE
302491-BA-2	FMC CORP	05/22/2026	Citigroup (SSB)		30,900	30,000	30,000	0	0	0	0	0	0	30,000	0	900	900	0	06/01/2031	2.C FE
30303M-AD-4	META PLATFORMS INC	06/09/2026	J P MORGAN SECURITIES		301,016	310,000	309,944	309,947	0	6	0	6	0	309,953	0	(8,937)	(8,937)	9,109	11/15/2035	1.D FE
30303M-AE-2	META PLATFORMS INC	06/05/2026	Direct		617,002	670,000	668,821	668,829	0	19	0	19	0	668,848	0	(51,846)	(51,846)	22,180	11/15/2055	1.D FE
30303M-AG-7	META PLATFORMS INC	06/02/2026	MORGAN STANLEY & COMPANY		299,022	300,000	299,889	0	0	2	0	2	0	299,891	0	(869)	(869)	1,178	05/15/2033	1.D FE
30303M-AK-8	META PLATFORMS INC	05/01/2026	MORGAN STANLEY & COMPANY		40,197	40,000	39,945	0	0	0	0	0	0	39,945	0	252	252	0	05/15/2056	1.D FE
310225-A*-8	FARMERS NEW WORLD LIFE INSURANCE COMPANY	06/08/2026	Direct		6,000	6,000	2,615	5,870	0	130	0	130	0	6,000	0	0	0	0	08/01/2028	1.E
31488V-AA-5	FERGUSON ENTERPRISES INC	05/08/2026	JP MORGAN SECURITIES LLC		2,985,240	3,000,000	2,930,400	2,936,978	0	2,040	0	2,040	0	2,939,018	0	46,222	46,222	90,833	10/03/2034	2.A FE
31503A-AA-2	ESENTIA GAS ENTERPRISES S DE RL DE CV	05/27/2026	Direct		4,366,922	4,313,009	4,378,051	4,350,467	0	(875)	0	(875)	0	4,349,592	0	13,307	13,307	200,387	03/30/2038	2.B FE
31620M-CE-4	FIDELITY NATIONAL INFORMATION SERVICES I	04/23/2026	RBC CAPITAL MARKETS, LLC		249,923	250,000	249,825	0	0	4	0	4	0	249,829	0	94	94	1,467	03/10/2031	2.B FE
31825#-AA-2	ALLIANZ GLOBAL CORPORATE & SPECIALTY SE	06/26/2026	Direct		3,909	3,909	2,134	3,792	0	117	0	117	0	3,909	0	0	0	0	12/01/2026	1.C
31825#-AB-0	ALLIANZ GLOBAL CORPORATE & SPECIALTY SE	06/26/2026	Direct		5,814	5,814	3,369	5,679	0	135	0	135	0	5,814	0	0	0	0	11/01/2030	1.C
31825#-AC-8	ALLIANZ GLOBAL CORPORATE & SPECIALTY SE	06/26/2026	Direct		6,820	6,820	4,006	6,663	0	158	0	158	0	6,820	0	0	0	0	11/01/2030	1.C
337738-AV-0	FISERV INC	06/22/2026	Direct		3,195,226	4,006,000	3,209,751	1,642,757	0	6,214	0	6,214	0	3,217,322	0	(22,096)	(22,096)	129,684	07/01/2049	2.B FE
34354P-AG-0	FLOWSERVE CORP	05/05/2026	STIFEL NICOLAUS & COMPANY		120,360	120,000	119,837	0	0	0	0	0	0	119,837	0	523	523	0	05/15/2036	2.C FE
345397-J2-0	FORD MOTOR CREDIT COMPANY LLC	06/18/2026	Direct		3,957,700	4,000,000	3,994,705	0	0	(55)	0	(55)	0	3,994,650	0	(36,950)	(36,950)	75,931	04/06/2029	2.C FE
345397-J3-8	FORD MOTOR CREDIT COMPANY LLC	05/20/2026	Direct		3,960,830	4,000,000	3,999,920	0	0	(383)	0	(383)	0	3,999,537	0	(38,707)	(38,707)	79,423	04/06/2033	2.C FE
35906A-BF-4	FRONTIER COMMUNICATIONS HOLDINGS LLC	05/01/2026	Direct		100,000	100,000	98,844	99,215	0	785	0	785	0	100,000	0	0	0	2,500	05/01/2028	2.C FE
35906A-BG-2	FRONTIER COMMUNICATIONS HOLDINGS LLC	05/01/2026	Direct		100,000	100,000	100,470	0	0	(470)	0	(470)	0	100,000	0	0	0	3,375	05/01/2029	2.C FE
361841-AX-7	GLP CAPITAL LP	04/15/2026	Wells Fargo Securities, LLC		246,978	250,000	249,643	0	0	3	0	3	0	249,645	0	(2,668)	(2,668)	1,641	03/01/2036	2.C FE
36267Q-AA-2	CLUE OPCO LLC	05/14/2026	GOLDMAN		9,225	10,000	9,800	9,842	0	8	0	8	0	9,850	0	(625)	(625)	553	10/15/2031	4.B FE
36321P-AA-8	GALAXY PIPELINE ASSETS BIDCO LTD	04/20/2026	MIZUHO SECURITIES USA/FIXED INCOME		686,499	703,020	703,020	703,020	0	0	0	0	0	703,020	0	(16,521)	(16,521)	6,869	09/30/2027	1.C FE
369550-BH-0	GENERAL DYNAMICS CORP	05/04/2026	MERRILL LYNCH PIERCE FENNER & SMITH INC.		71,454	80,000	86,518	85,045	0	(97)	0	(97)	0	84,948	0	(13,494)	(13,494)	2,021	04/01/2040	1.F FE
369550-BJ-6	GENERAL DYNAMICS CORP	05/04/2026	BANC OF AMERICA/FIXED INCOME		41,752	50,000	51,780	51,575	0	(14)	0	(14)	0	51,562	0	(9,810)	(9,810)	1,263	04/01/2050	1.F FE
37045X-FN-1	GENERAL MOTORS FINANCIAL COMPANY INC	04/16/2026	MORGAN STANLEY & COMPANY, INC.		1,003,710	1,000,000	999,310	0	0	14	0	14	0	999,324	0	4,386	4,386	14,988	01/08/2036	2.B FE
37190A-AA-7	GENPACT LUXEMBOURG SARL	04/10/2026	Direct		215,000	215,000	214,721	214,984	0	16	0	16	0	215,000	0	0	0	1,881	04/10/2026	2.C FE
372319-AC-7	GENNEIA SA	06/09/2026	BARCLAYS BANK PLC, LONDON BRANCH		1,316,172	1,298,000	1,275,155	0	0	1,483	0	1,483	0	1,276,638	0	39,534	39,534	52,533	12/02/2033	4.C FE
37249@-AA-9	GENWORTH LIFE INSURANCE COMPANY - CMO	06/08/2026	Direct		4,500	4,500	1,308	4,434	0	66	0	66	0	4,500	0	0	0	0	12/09/2040	4.B
37249@-AE-1	GENWORTH LIFE INSURANCE COMPANY - CMO	06/23/2026	Direct		16,286	16,286	10,437	15,846	0	440	0	440	0	16,286	0	0	0	0	03/28/2027	4.B
37249@-AF-8	GENWORTH LIFE INSURANCE COMPANY - CMO	06/15/2026	Direct		2,100	2,100	598	2,067	0	33	0	33	0	2,100	0	0	0	0	02/15/2042	4.B
37249@-AH-4	GENWORTH LIFE INSURANCE COMPANY - CMO	06/22/2026	Direct		2,250	2,250	1,102	2,194	0	56	0	56	0	2,250	0	0	0	0	06/27/2027	4.B
37249@-AM-3	GENWORTH LIFE INSURANCE COMPANY - CMO	06/22/2026	Direct		1,200	1,200	644	1,169	0	31	0	31	0	1,200	0	0	0	0	06/27/2027	4.B
37249@-AR-2	GENWORTH LIFE INSURANCE COMPANY - CMO	06/23/2026	Direct		18,000	18,000	13,667	17,498	0	502	0	502	0	18,000	0	0	0	0	03/28/2027	4.B
37249@-AV-3	GENWORTH LIFE INSURANCE COMPANY - CMO	06/29/2026	Direct		1,957	1,957	1,197	1,908	0	49	0	49	0	1,957	0	0	0	0	01/01/2027	4.B
37250@-AD-9	GENWORTH LIFE AND ANNUITY INSURANCE COMP	06/22/2026	Direct		2,250	2,250	1,035	2,198	0	52	0	52	0	2,250	0	0	0	0	03/24/2028	4.B
37250@-AE-7	GENWORTH LIFE AND ANNUITY INSURANCE COMP	06/16/2026	Direct		2,400	2,400	1,267	2,344	0	56	0	56	0	2,400	0	0	0	0	11/21/2028	4.B
37250@-AF-4	GENWORTH LIFE AND ANNUITY INSURANCE COMP	06/01/2026	Direct		3,000	3,000	1,787	2,921	0	79	0	79	0	3,000	0	0	0	0	12/03/2026	4.B
37250@-AK-3	GENWORTH LIFE AND ANNUITY INSURANCE COMP	06/16/2026	Direct		3,930	3,930	1,268	3,857	0	73	0	73	0	3,930	0	0	0	0	02/21/2034	4.B
37250@-AL-1	GENWORTH LIFE AND ANNUITY INSURANCE COMP	06/22/2026	Direct		1,050	1,050	639	1,023	0	27	0	27	0	1,050	0	0	0	0	08/27/2027	4.B
37250@-AP-2	GENWORTH LIFE AND ANNUITY INSURANCE COMP	06/25/2026	Direct		4,445	4,445	1,896	4,341	0	104	0	104	0	4,445	0	0	0	0	07/01/2028	4.B
37250@-AT-4	GENWORTH LIFE AND ANNUITY INSURANCE COMP	06/10/2026	Direct		2,620	2,620	1,163	2,567	0	53	0	53	0	2,620	0	0	0	0	03/13/2031	4.B
37250@-AX-5	GENWORTH LIFE AND ANNUITY INSURANCE COMP	06/01/2026	Direct		662	662	321	651	0	11	0	11	0	662	0	0	0	0	12/02/2035	4.B
37250@-BE-6	GENWORTH LIFE AND ANNUITY INSURANCE COMP	06/10/2026	Direct		2,364	2,364	1,018	2,325	0	39	0	39	0	2,364	0	0	0	0	03/13/2034	4.B
37250@-BF-3	GENWORTH LIFE AND ANNUITY INSURANCE COMP	06/15/2026	Direct		20,000	20,000	8,534	19,748	0	252	0	252	0	20,000	0	0	0	0	06/15/2031	4.B
37250@-BL-0	GENWORTH LIFE AND ANNUITY INSURANCE COMP	06/11/2026	Direct		3,115	3,115	1,647	3,053	0	61	0	61	0	3,115	0	0	0	0	10/16/2032	4.B
37250@-BQ-9	GENWORTH LIFE AND ANNUITY INSURANCE COMP	06/25/2026	Direct		3,000	3,000	1,780	2,939	0	61	0	61	0	3,000	0	0	0	0	02/01/2031	4.B
37250@-BR-7	GENWORTH LIFE AND ANNUITY INSURANCE COMP	06/11/2026	Direct		1,445	1,445	775	1,418	0	27	0	27	0	1,445	0	0	0	0	10/16/2032	4.B
37250@-CC-9	GENWORTH LIFE AND ANNUITY INSURANCE COMP	06/04/2026	Direct		2,100	2,100	1,262	2,068	0	32	0	32	0	2,100	0	0	0	0	08/06/2031	4.B

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
37250@-CD-7	GENWORTH LIFE AND ANNUITY INSURANCE COMP	06/11/2026	Direct		1,246	1,246	724	1,224	0	22	0	22	0	1,246	0	0	0	0	10/16/2032	4.B
37250@-CF-2	GENWORTH LIFE AND ANNUITY INSURANCE COMP	06/16/2026	Direct		2,401	2,401	1,316	2,358	0	42	0	42	0	2,401	0	0	0	0	01/19/2031	4.B
37252E-A#-3	GENWORTH LIFE INSURANCE COMPANY OF NEW Y	06/15/2026	Direct		1,800	1,800	758	1,770	0	30	0	30	0	1,800	0	0	0	0	06/15/2036	4.C
37252E-A*-7	GENWORTH LIFE INSURANCE COMPANY OF NEW Y	06/15/2026	Direct		1,800	1,800	668	1,760	0	40	0	40	0	1,800	0	0	0	0	06/15/2036	4.C
37252E-B#-2	GENWORTH LIFE INSURANCE COMPANY OF NEW Y	06/25/2026	Direct		1,575	1,575	947	1,539	0	36	0	36	0	1,575	0	0	0	0	11/01/2027	4.C
37252E-C#-1	GENWORTH LIFE INSURANCE COMPANY OF NEW Y	06/25/2026	Direct		4,992	4,992	2,577	4,886	0	106	0	106	0	4,992	0	0	0	0	02/01/2031	4.C
37252E-C*-5	GENWORTH LIFE INSURANCE COMPANY OF NEW Y	06/25/2026	Direct		2,845	2,845	1,573	2,781	0	63	0	63	0	2,845	0	0	0	0	02/01/2030	4.C
37252E-E*-3	GENWORTH LIFE INSURANCE COMPANY OF NEW Y	06/25/2026	Direct		10,479	10,479	4,510	10,329	0	150	0	150	0	10,479	0	0	0	0	03/01/2043	4.C
375558-CA-9	GILEAD SCIENCES, INC	04/14/2026	JANE STREET EXECUTION SERVICES LLC		227,410	230,000	237,208	237,072	0	(33)	0	(33)	0	237,038	0	(9,628)	(9,628)	6,383	10/15/2053	1.G FE
375558-CM-3	GILEAD SCIENCES, INC	05/26/2026	Deutsche Bank Securities Inc		568,712	570,000	569,926	0	0	0	0	0	0	569,926	0	(1,214)	(1,214)	543	05/20/2034	1.G FE
37959G-AH-0	GLOBAL ATLANTIC (FIN) CO	06/25/2026	MORGAN STANLEY & COMPANY		88,277	90,000	90,000	90,000	0	0	0	0	0	90,000	0	(1,724)	(1,724)	3,806	03/01/2056	3.A FE
38141G-C3-6	GOLDMAN SACHS GROUP INC	06/24/2026	J P MORGAN SECURITIES		384,252	380,000	380,000	380,000	0	0	0	0	0	380,000	0	4,252	4,252	17,973	01/28/2031	1.F FE
38239B-AA-6	GOODMAN US FINANCE SEVEN LLC	05/13/2026	JP MORGAN CHASE BANK/HSBCSI		265,631	270,000	268,364	0	0	5	0	5	0	268,369	0	(2,738)	(2,738)	595	04/28/2036	2.A FE
38239M-AA-2	GOODMAN US FINANCE EIGHT LLC	05/13/2026	JP MORGAN CHASE BANK/HSBCSI		264,103	270,000	266,347	0	0	4	0	4	0	266,351	0	(2,248)	(2,248)	666	04/28/2046	2.A FE
40055C-AA-1	GRUPO NUTRESA SA	04/16/2026	BANC OF AMERICA/FIXED INCOME		1,057,500	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	57,500	57,500	34,444	05/12/2030	3.A FE
40055C-AB-9	GRUPO NUTRESA SA	05/26/2026	Direct		2,878,075	2,580,000	2,620,000	2,618,299	0	(1,146)	0	(1,146)	0	2,617,153	0	260,922	260,922	109,910	05/12/2035	3.A FE
400666-AA-1	GUARA NORTE SARL	06/15/2026	Direct		85,171	85,171	78,337	79,098	0	6,073	0	6,073	0	85,171	0	0	0	2,214	06/15/2034	2.C FE
404280-FM-6	HSBC HOLDINGS PLC	05/22/2026	Direct		500,622	510,000	510,000	0	0	0	0	0	0	510,000	0	(9,378)	(9,378)	5,097	03/10/2037	1.G FE
41660*-BH-7	TALCOTT RESOLUTION LIFE INSURANCE COMPAN	06/04/2026	Direct		1,350	1,350	788	1,319	0	31	0	31	0	1,350	0	0	0	0	09/01/2028	2.A
41660*-BJ-3	TALCOTT RESOLUTION LIFE INSURANCE COMPAN	06/22/2026	Direct		1,260	1,260	711	1,228	0	32	0	32	0	1,260	0	0	0	0	05/18/2028	2.A
41660*-BM-6	TALCOTT RESOLUTION LIFE INSURANCE COMPAN	06/04/2026	Direct		5,350	5,350	1,729	5,268	0	82	0	82	0	5,350	0	0	0	0	11/01/2036	2.A
41660*-BN-4	TALCOTT RESOLUTION LIFE INSURANCE COMPAN	06/22/2026	Direct		1,433	1,433	543	1,406	0	27	0	27	0	1,433	0	0	0	0	03/15/2035	2.A
41660*-BP-9	TALCOTT RESOLUTION LIFE INSURANCE COMPAN	06/04/2026	Direct		600	600	280	590	0	10	0	10	0	600	0	0	0	0	06/01/2035	2.A
41660*-BS-3	TALCOTT RESOLUTION LIFE INSURANCE COMPAN	06/04/2026	Direct		6,781	6,781	3,183	6,628	0	154	0	154	0	6,781	0	0	0	0	05/01/2027	2.A
41660*-BU-8	TALCOTT RESOLUTION LIFE INSURANCE COMPAN	06/22/2026	Direct		2,344	2,344	934	2,299	0	45	0	45	0	2,344	0	0	0	0	04/18/2033	2.A
41660*-BV-6	TALCOTT RESOLUTION LIFE INSURANCE COMPAN	06/04/2026	Direct		2,569	2,569	1,314	2,504	0	65	0	65	0	2,569	0	0	0	0	08/01/2026	2.A
41660*-BX-2	TALCOTT RESOLUTION LIFE INSURANCE COMPAN	06/22/2026	Direct		580	580	207	569	0	11	0	11	0	580	0	0	0	0	01/19/2034	2.A
41660*-BY-0	TALCOTT RESOLUTION LIFE INSURANCE COMPAN	06/04/2026	Direct		3,462	3,462	1,578	3,389	0	73	0	73	0	3,462	0	0	0	0	12/01/2028	2.A
41660*-CD-5	TALCOTT RESOLUTION LIFE INSURANCE COMPAN	06/18/2026	Direct		4,500	4,500	2,699	4,384	0	116	0	116	0	4,500	0	0	0	0	06/18/2026	2.A
41660*-CF-0	TALCOTT RESOLUTION LIFE INSURANCE COMPAN	06/04/2026	Direct		1,427	1,427	848	1,395	0	32	0	32	0	1,427	0	0	0	0	08/01/2027	2.A
41660*-CL-7	TALCOTT RESOLUTION LIFE INSURANCE COMPAN	06/22/2026	Direct		600	600	307	585	0	15	0	15	0	600	0	0	0	0	03/10/2029	2.A
41660*-CM-5	TALCOTT RESOLUTION LIFE INSURANCE COMPAN	06/22/2026	Direct		2,160	2,160	1,132	2,105	0	56	0	56	0	2,160	0	0	0	0	02/20/2028	2.A
41660*-CN-3	TALCOTT RESOLUTION LIFE INSURANCE COMPAN	06/22/2026	Direct		1,731	1,731	1,007	1,687	0	44	0	44	0	1,731	0	0	0	0	12/18/2027	2.A
41660*-CR-4	TALCOTT RESOLUTION LIFE INSURANCE COMPAN	06/04/2026	Direct		1,500	1,500	866	1,467	0	33	0	33	0	1,500	0	0	0	0	12/01/2027	2.A
41660*-CS-2	TALCOTT RESOLUTION LIFE INSURANCE COMPAN	06/22/2026	Direct		1,660	1,660	807	1,632	0	27	0	27	0	1,660	0	0	0	0	07/15/2038	2.A
41660*-CV-5	TALCOTT RESOLUTION LIFE INSURANCE COMPAN	06/15/2026	Direct		5,250	5,250	3,333	5,126	0	124	0	124	0	5,250	0	0	0	0	12/06/2027	2.A
41660*-CW-3	TALCOTT RESOLUTION LIFE INSURANCE COMPAN	06/15/2026	Direct		1,500	1,500	825	1,464	0	36	0	36	0	1,500	0	0	0	0	12/08/2033	2.A
41660*-CX-1	TALCOTT RESOLUTION LIFE INSURANCE COMPAN	06/22/2026	Direct		3,978	3,978	2,063	3,902	0	77	0	77	0	3,978	0	0	0	0	12/15/2033	2.A
41660*-CY-9	TALCOTT RESOLUTION LIFE INSURANCE COMPAN	06/04/2026	Direct		2,148	2,148	1,245	2,099	0	49	0	49	0	2,148	0	0	0	0	05/01/2027	2.A
41660*-DG-7	TALCOTT RESOLUTION LIFE INSURANCE COMPAN	06/15/2026	Direct		14,161	14,161	8,553	13,881	0	280	0	280	0	14,161	0	0	0	0	12/06/2029	2.A
41660*-DJ-1	TALCOTT RESOLUTION LIFE INSURANCE COMPAN	06/22/2026	Direct		1,500	1,500	887	1,465	0	35	0	35	0	1,500	0	0	0	0	12/15/2029	2.A
41660*-DK-8	TALCOTT RESOLUTION LIFE INSURANCE COMPAN	06/15/2026	Direct		4,277	4,277	1,590	4,213	0	65	0	65	0	4,277	0	0	0	0	03/06/2039	2.A
41660*-DL-6	TALCOTT RESOLUTION LIFE INSURANCE COMPAN	06/22/2026	Direct		2,383	2,383	1,293	2,328	0	54	0	54	0	2,383	0	0	0	0	06/15/2029	2.A
41660*-DN-2	TALCOTT RESOLUTION LIFE INSURANCE COMPAN	06/08/2026	Direct		1,520	1,520	611	1,493	0	27	0	27	0	1,520	0	0	0	0	12/02/2034	2.A
41660*-DR-3	HARTFORD LIFE INSURANCE CO - ANNUITY CCX	06/04/2026	Direct		600	600	316	587	0	13	0	13	0	600	0	0	0	0	01/31/2030	2.A
41660*-DS-1	TALCOTT RESOLUTION LIFE INSURANCE COMPAN	06/22/2026	Direct		14,497	14,497	6,871	14,211	0	286	0	286	0	14,497	0	0	0	0	11/13/2032	2.A
41660*-DV-4	TALCOTT RESOLUTION LIFE INSURANCE COMPAN	06/22/2026	Direct		10,088	10,088	4,713	9,893	0	195	0	195	0	10,088	0	0	0	0	09/15/2032	2.A
41660*-DY-8	TALCOTT RESOLUTION LIFE INSURANCE COMPAN	06/22/2026	Direct		3,934	3,934	2,065	3,853	0	81	0	81	0	3,934	0	0	0	0	09/15/2032	2.A
41660*-DZ-5	TALCOTT RESOLUTION LIFE INSURANCE COMPAN	06/04/2026	Direct		1,142	1,142	630	1,117	0	25	0	25	0	1,142	0	0	0	0	11/01/2029	2.A
41660*-EA-9	TALCOTT RESOLUTION LIFE INSURANCE COMPAN	06/22/2026	Direct		2,985	2,985	1,668	2,930	0	55	0	55	0	2,985	0	0	0	0	06/13/2033	2.A
41660*-EB-7	TALCOTT RESOLUTION LIFE INSURANCE COMPAN	06/22/2026	Direct		2,100	2,100	1,230	2,058	0	42	0	42	0	2,100	0	0	0	0	10/15/2030	2.A
41660*-EC-5	TALCOTT RESOLUTION LIFE INSURANCE COMPAN	06/15/2026	Direct		1,710	1,710	1,100	1,670	0	40	0	40	0	1,710	0	0	0	0	11/08/2026	2.A
41660*-ED-3	TALCOTT RESOLUTION LIFE INSURANCE COMPAN	06/22/2026	Direct		1,215	1,215	675	1,192	0	23	0	23	0	1,215	0	0	0	0	06/13/2033	2.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
41660*-EE-1	TALCOTT RESOLUTION LIFE INSURANCE COMPAN	06/22/2026	Direct		2,400	2,400	1,057	2,364	0	36	0	36	0	2,400	0	0	0	0	08/15/2038	2.A
41660*-EF-8	TALCOTT RESOLUTION LIFE INSURANCE COMPAN	06/04/2026	Direct		1,800	1,800	1,059	1,768	0	32	0	32	0	1,800	0	0	0	0	05/01/2032	2.A
41660*-EJ-0	TALCOTT RESOLUTION LIFE INSURANCE COMPAN	06/22/2026	Direct		2,880	2,880	1,424	2,819	0	62	0	62	0	2,880	0	0	0	0	06/15/2029	2.A
41660*-EV-3	TALCOTT RESOLUTION LIFE INSURANCE COMPAN	06/04/2026	Direct		1,800	1,800	1,122	1,770	0	30	0	30	0	1,800	0	0	0	0	05/01/2032	2.A
41660*-EX-9	TALCOTT RESOLUTION LIFE INSURANCE COMPAN	06/22/2026	Direct		3,183	3,183	1,742	3,126	0	57	0	57	0	3,183	0	0	0	0	06/15/2031	2.A
41660*-FA-8	TALCOTT RESOLUTION LIFE INSURANCE COMPAN	06/04/2026	Direct		13,182	13,182	7,629	12,954	0	229	0	229	0	13,182	0	0	0	0	05/01/2031	2.A
41660*-FB-6	TALCOTT RESOLUTION LIFE INSURANCE COMPAN	06/04/2026	Direct		3,000	3,000	1,661	3,000	0	0	0	0	0	3,000	0	0	0	0	10/01/2030	2.A
41660*-FD-2	TALCOTT RESOLUTION LIFE INSURANCE COMPAN	06/29/2026	Direct		3,020	3,020	1,385	2,974	0	46	0	46	0	3,020	0	0	0	0	05/25/2040	2.A
422704-AH-9	HECLA MINING CO	04/09/2026	Direct		14,000	14,000	13,843	13,924	0	9	0	9	0	13,933	0	67	67	555	02/15/2028	4.A FE
43849R-AG-0	HONEYWELL AEROSPACE INC	04/02/2026	BANC OF AMERICA/FIXED INCOME		4,977	5,000	5,000	0	0	0	0	0	0	5,000	0	(23)	(23)	14	03/16/2036	1.G FE
440929-AA-5	HORSESHOE FUNDING TRUST I	05/11/2026	Direct		382,444	380,000	380,000	0	0	0	0	0	0	380,000	0	2,444	2,444	0	02/15/2036	2.B FE
440930-AA-3	HORSESHOE FUNDING TRUST II	05/11/2026	Deutsche Bank Securities Inc		152,693	150,000	150,000	0	0	0	0	0	0	150,000	0	2,693	2,693	0	11/15/2055	2.C FE
443510-AN-2	HUBBELL INC	06/04/2026	Direct		307,431	310,000	308,072	0	0	0	0	0	0	308,072	0	(641)	(641)	0	06/15/2033	2.A FE
444859-CC-4	HUMANA INC	04/15/2026	JP MORGAN SECURITIES LLC		472,680	500,000	493,800	493,950	0	22	0	22	0	493,972	0	(21,292)	(21,292)	13,750	05/01/2055	2.B FE
445640-AD-7	HUNT OIL COMPANY OF PERU LLC (SAN ISIDRO	06/03/2026	MIDLGB22 HSBC BK LONDON		245,571	230,000	230,000	230,000	0	0	0	0	0	230,000	0	15,571	15,571	10,398	11/05/2038	3.A FE
44813D-AA-4	HUT 8 DC LLC	04/30/2026	GOLDMAN		15,103	15,000	15,000	0	0	0	0	0	0	15,000	0	103	103	3	11/15/2042	2.C FE
44963H-AD-7	IHS HOLDING LTD	06/02/2026	Direct		419,680	400,000	394,804	395,430	0	256	0	256	0	395,686	0	23,994	23,994	16,821	11/29/2031	4.A FE
456349-AA-7	INDUSTRIAL SUBORDINATED TRUST 2.0	06/09/2026	UBS SECURITIES LLC		2,353,414	2,333,000	2,328,194	0	0	(868)	0	(868)	0	2,327,326	0	26,088	26,088	61,549	04/15/2036	3.C FE
456472-AB-5	INDUSTRIAS PENOLES SAB DE CV	04/30/2026	UBS SECURITIES LLC, STAMFORD		1,962,000	2,000,000	1,997,240	1,998,846	0	96	0	96	0	1,998,942	0	(36,942)	(36,942)	52,797	09/12/2029	2.B FE
45684@-AA-4	VOYA RETIREMENT INSURANCE AND ANNUITY CO	06/16/2026	Direct		4,500	4,500	2,524	4,401	0	99	0	99	0	4,500	0	0	0	0	10/11/2030	1.F
45684@-AB-2	VOYA RETIREMENT INSURANCE AND ANNUITY CO	06/16/2026	Direct		2,250	2,250	1,209	2,201	0	49	0	49	0	2,250	0	0	0	0	12/11/2028	1.F
45684@-AC-0	VOYA RETIREMENT INSURANCE AND ANNUITY CO	06/16/2026	Direct		6,510	6,510	3,962	6,384	0	126	0	126	0	6,510	0	0	0	0	10/11/2030	1.F
458140-CQ-1	INTEL CORP	06/17/2026	JP MORGAN SECURITIES LLC		1,982,440	2,000,000	1,995,600	0	0	126	0	126	0	1,995,726	0	(13,286)	(13,286)	12,400	06/01/2031	2.B FE
458140-CS-7	INTEL CORP	05/01/2026	CITADEL SECURITIES LLC		169,680	170,000	169,524	0	0	1	0	1	0	169,525	0	156	156	100	05/15/2036	2.B FE
45824#-AA-3	INTEGRITY LIFE INSURANCE COMPANY - CMO	06/23/2026	Direct		3,746	3,746	2,155	3,654	0	91	0	91	0	3,746	0	0	0	0	03/25/2028	1.D
45824#-AB-1	INTEGRITY LIFE INSURANCE COMPANY - CMO	05/28/2026	Direct		3,040	3,040	1,550	2,964	0	77	0	77	0	3,040	0	0	0	0	05/28/2026	1.D
45824#-AC-9	INTEGRITY LIFE INSURANCE COMPANY - CMO	06/23/2026	Direct		1,069	1,069	464	1,049	0	21	0	21	0	1,069	0	0	0	0	03/25/2034	1.D
45824#-AE-5	INTEGRITY LIFE INSURANCE COMPANY - CMO	06/23/2026	Direct		2,618	2,618	951	2,571	0	47	0	47	0	2,618	0	0	0	0	03/25/2034	1.D
45866F-AX-2	INTERCONTINENTAL EXCHANGE INC	06/24/2026	J P MORGAN SECURITIES		36,464	40,000	39,520	39,549	0	4	0	4	0	39,553	0	(3,089)	(3,089)	1,045	06/15/2052	1.G FE
466313-AH-6	JABIL INC	06/04/2026	MORGAN STANLEY & COMPANY, INC.		1,386,364	1,400,000	1,359,011	1,389,945	0	2,047	0	2,047	0	1,391,993	0	(5,629)	(5,629)	49,616	01/12/2028	2.C FE
46647P-FP-6	JPMORGAN CHASE & CO	05/22/2026	Deutsche Bank Securities Inc		245,763	250,000	250,000	0	0	0	0	0	0	250,000	0	(4,238)	(4,238)	1,037	04/23/2037	1.E FE
46656P-AD-6	JABIL INC	06/04/2026	CITADEL-FI		1,462,890	1,500,000	1,487,970	0	0	546	0	546	0	1,488,516	0	(25,626)	(25,626)	26,125	02/01/2033	2.C FE
469815-AK-0	JACOBS ENTERTAINMENT INC	06/17/2026	BARCLAYS CAPITAL INC		24,563	25,000	22,531	23,437	0	205	0	205	0	23,642	0	921	921	1,420	02/15/2029	4.C FE
475795-AD-2	JELD-WEN INC	06/15/2026	Direct		40,515	50,000	47,625	48,745	0	242	0	242	0	48,987	0	(8,472)	(8,472)	1,081	12/15/2027	5.B FE
47808@-AD-5	JOHN HANCOCK LIFE INSURANCE COMPANY, INC	06/05/2026	Direct		1,502	1,502	587	1,477	0	25	0	25	0	1,502	0	0	0	0	12/01/2036	1.D
47808@-AE-3	JOHN HANCOCK LIFE INSURANCE COMPANY, INC	06/05/2026	Direct		9,566	9,566	5,191	9,373	0	193	0	193	0	9,566	0	0	0	0	05/01/2030	1.D
47808@-AG-8	JOHN HANCOCK LIFE INSURANCE COMPANY, INC	06/05/2026	Direct		1,050	1,050	596	1,028	0	22	0	22	0	1,050	0	0	0	0	12/01/2029	1.D
47808@-AH-6	JOHN HANCOCK LIFE INSURANCE COMPANY, INC	06/05/2026	Direct		13,055	13,055	5,842	12,863	0	192	0	192	0	13,055	0	0	0	0	12/01/2039	1.D
47808@-AJ-2	JOHN HANCOCK LIFE INSURANCE COMPANY, INC	06/08/2026	Direct		1,500	1,500	775	1,469	0	31	0	31	0	1,500	0	0	0	0	07/01/2030	1.D
47808@-AK-9	JOHN HANCOCK LIFE INSURANCE COMPANY, INC	06/05/2026	Direct		2,976	2,976	1,541	2,932	0	45	0	45	0	2,976	0	0	0	0	01/01/2039	1.D
47808@-AL-7	JOHN HANCOCK LIFE INSURANCE COMPANY, INC	06/09/2026	Direct		1,500	1,500	865	1,468	0	32	0	32	0	1,500	0	0	0	0	05/03/2028	1.D
47808@-AN-3	JOHN HANCOCK LIFE INSURANCE COMPANY, INC	06/08/2026	Direct		2,446	2,446	1,459	2,401	0	45	0	45	0	2,446	0	0	0	0	07/01/2030	1.D
47808@-AQ-6	JOHN HANCOCK LIFE INSURANCE COMPANY, INC	06/23/2026	Direct		1,855	1,855	973	1,808	0	47	0	47	0	1,855	0	0	0	0	07/18/2027	1.D
47808@-AR-4	JOHN HANCOCK LIFE INSURANCE COMPANY, INC	06/05/2026	Direct		5,000	5,000	2,924	4,897	0	103	0	103	0	5,000	0	0	0	0	01/01/2033	1.D
47808@-AW-3	JOHN HANCOCK LIFE INSURANCE COMPANY, INC	06/08/2026	Direct		900	900	496	882	0	18	0	18	0	900	0	0	0	0	08/01/2032	1.D
47808@-AX-1	JOHN HANCOCK LIFE INSURANCE COMPANY, INC	06/05/2026	Direct		1,125	1,125	444	1,108	0	17	0	17	0	1,125	0	0	0	0	12/01/2039	1.D
47808@-AY-9	JOHN HANCOCK LIFE INSURANCE COMPANY, INC	06/08/2026	Direct		6,000	6,000	2,598	5,917	0	83	0	83	0	6,000	0	0	0	0	02/01/2043	1.D
47808@-BC-6	JOHN HANCOCK LIFE INSURANCE COMPANY, INC	06/05/2026	Direct		3,000	3,000	1,620	2,944	0	56	0	56	0	3,000	0	0	0	0	12/01/2032	1.D
47808@-BD-4	JOHN HANCOCK LIFE INSURANCE COMPANY, INC	06/08/2026	Direct		1,200	1,200	688	1,171	0	29	0	29	0	1,200	0	0	0	0	11/05/2027	1.D
47808@-BF-9	JOHN HANCOCK LIFE INSURANCE COMPANY, INC	06/08/2026	Direct		600	600	252	591	0	9	0	9	0	600	0	0	0	0	11/05/2037	1.D
47808@-BH-5	JOHN HANCOCK LIFE INSURANCE COMPANY, INC	06/05/2026	Direct		1,500	1,500	605	1,481	0	19	0	19	0	1,500	0	0	0	0	12/01/2039	1.D
47808@-BJ-1	JOHN HANCOCK LIFE INSURANCE COMPANY, INC	06/05/2026	Direct		1,125	1,125	528	1,109	0	16	0	16	0	1,125	0	0	0	0	12/01/2039	1.D
47808@-BL-6	JOHN HANCOCK LIFE INSURANCE COMPANY, INC	06/15/2026	Direct		1,085	1,085	698	1,064	0	21	0	21	0	1,085	0	0	0	0	09/07/2029	1.D

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
47808@-BS-1	JOHN HANCOCK LIFE INSURANCE COMPANY, INC	06/05/2026	Direct		3,348	3,348	2,070	3,290	0	58	0	58	0	3,348	0	0	0	0	12/01/2031	1.D
47808@-BV-4	JOHN HANCOCK LIFE INSURANCE COMPANY, INC	06/15/2026	Direct		450	450	188	444	0	6	0	6	0	450	0	0	0	0	11/07/2038	1.D
47812@-AA-5	JOHN HANCOCK LIFE INSURANCE COMPANY OF N	06/26/2026	Direct		3,735	3,735	2,375	3,638	0	97	0	97	0	3,735	0	0	0	0	03/21/2027	1.D
48251U-AQ-1	K HOVNANIAN ENTERPRISES INC	04/30/2026	MARKETAXESS CORPORATION		1,004,380	1,000,000	1,023,750	1,023,178	0	(711)	0	(711)	0	1,022,467	0	(18,087)	(18,087)	50,250	10/01/2033	4.C FE
48344F-AB-6	KALLPA GENERACION SA	06/24/2026	HSBC		1,535,625	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	35,625	35,625	79,557	01/30/2032	2.C FE
489399-AM-7	KENNEDY WILSON INC	06/16/2026	Direct		101,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	1,000	1,000	3,958	03/01/2031	4.B FE
49647Q-AA-6	KINGSTON AIRPORT REVENUE FINANCE LIMITED	04/22/2026	Jefferies		361,611	354,000	353,996	354,000	0	0	0	0	0	354,000	0	7,611	7,611	8,496	12/15/2036	3.C FE
50106G-AJ-1	KRONOS ACQUISITION HOLDINGS INC	04/08/2026	BARCLAYS CAPITAL INC		8,750	25,000	23,625	11,250	12,523	35	0	12,559	0	23,809	0	(15,059)	(15,059)	739	06/30/2032	6. FE
516806-AK-2	CRESCENT ENERGY FINANCE LLC	05/19/2026	BARCLAYS CAPITAL INC		51,438	50,000	49,250	49,286	0	34	0	34	0	49,319	0	2,118	2,118	2,352	04/15/2032	3.C FE
51817R-AE-6	LATAM AIRLINES GROUP SA	04/08/2026	SMBC SECURITIES INC		1,020,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	20,000	20,000	57,611	01/07/2031	3.A FE
53072@-AD-2	LINCOLN LIFE ASSURANCE COMPANY OF BOSTON	06/09/2026	Direct		1,500	1,500	735	1,470	0	30	0	30	0	1,500	0	0	0	0	09/09/2031	1.E
53072@-AE-0	LINCOLN LIFE ASSURANCE COMPANY OF BOSTON	06/09/2026	Direct		2,250	2,250	1,267	2,202	0	48	0	48	0	2,250	0	0	0	0	12/09/2030	1.E
53072@-AF-7	LINCOLN LIFE ASSURANCE COMPANY OF BOSTON	06/09/2026	Direct		1,050	1,050	397	1,032	0	18	0	18	0	1,050	0	0	0	0	07/09/2036	1.E
53072@-AG-5	LINCOLN LIFE ASSURANCE COMPANY OF BOSTON	06/26/2026	Direct		1,291	1,291	654	1,257	0	34	0	34	0	1,291	0	0	0	0	11/27/2026	1.E
53072@-AH-3	LINCOLN LIFE ASSURANCE COMPANY OF BOSTON	06/09/2026	Direct		1,200	1,200	437	1,178	0	22	0	22	0	1,200	0	0	0	0	07/09/2036	1.E
53072@-AJ-9	LINCOLN LIFE ASSURANCE COMPANY OF BOSTON	06/08/2026	Direct		2,100	2,100	1,018	2,063	0	37	0	37	0	2,100	0	0	0	0	12/07/2035	1.E
53072@-AK-6	LINCOLN LIFE ASSURANCE COMPANY OF BOSTON	06/26/2026	Direct		2,653	2,653	1,524	2,586	0	67	0	67	0	2,653	0	0	0	0	10/27/2026	1.E
53072@-AL-4	LINCOLN LIFE ASSURANCE COMPANY OF BOSTON	06/08/2026	Direct		1,380	1,380	667	1,356	0	24	0	24	0	1,380	0	0	0	0	12/07/2035	1.E
53072@-AN-0	LINCOLN LIFE ASSURANCE COMPANY OF BOSTON	06/04/2026	Direct		2,104	2,104	1,161	2,062	0	41	0	41	0	2,104	0	0	0	0	12/01/2029	1.E
53263A-AA-6	LIMAK CIMENTO SANAYI VE TICARET AS	05/12/2026	CITIBANK, NA		1,308,013	1,289,000	1,265,344	1,270,649	0	1,592	0	1,592	0	1,272,241	0	35,772	35,772	100,542	07/25/2029	4.B FE
534221-A#-3	THE LINCOLN NATIONAL LIFE INSURANCE COMP	06/04/2026	Direct		4,841	4,841	2,099	4,725	0	116	0	116	0	4,841	0	0	0	0	10/30/2026	1.E
53944Y-BE-2	LLOYDS BANKING GROUP PLC	05/07/2026	JP MORGAN CHASE BANK/HSBCSI		436,046	450,000	450,000	450,000	0	0	0	0	0	450,000	0	(13,955)	(13,955)	11,369	11/04/2036	1.G FE
55407N-AA-0	MAADEN SUKUK LTD	04/09/2026	CITIGROUP GLOBAL MARKETS LIMITED		893,773	883,000	894,828	688,699	0	(553)	0	(553)	0	894,145	0	(373)	(373)	25,269	02/13/2030	2.A FE
571676-BA-2	MARS INC	06/23/2026	MORGAN STANLEY & COMPANY		110,040	110,000	109,808	109,818	0	7	0	7	0	109,825	0	214	214	4,655	03/01/2035	1.F FE
571676-BB-0	MARS INC	06/23/2026	GOLDMAN		29,799	30,000	29,839	29,846	0	2	0	2	0	29,849	0	(50)	(50)	1,097	05/01/2045	1.F FE
571676-BC-8	MARS INC	06/23/2026	PERSHING DIV OF DLJ SEC LNDING		78,258	80,000	80,160	80,171	0	(1)	0	(1)	0	80,170	0	(1,912)	(1,912)	2,397	05/01/2055	1.F FE
571748-CD-2	MARSH & MCLENNAN COMPANIES INC	05/14/2026	MIZUHO SECURITIES USA/FIXED INCOME		1,881,240	2,000,000	1,990,380	1,990,384	0	51	0	51	0	1,990,435	0	(109,195)	(109,195)	72,000	03/15/2055	1.G FE
58506D-AC-2	MEDLINE BORROWER LP	05/14/2026	Direct		380,044	380,000	378,902	0	0	0	0	0	0	378,902	0	1,142	1,142	0	06/15/2033	2.C FE
585270-AD-3	MEIJI YASUDA LIFE INSURANCE CO	06/25/2026	Wells Fargo Securities, LLC		218,814	220,000	220,000	220,000	0	0	0	0	0	220,000	0	(1,186)	(1,186)	10,102	09/11/2054	1.G FE
585270-AE-1	MEIJI YASUDA LIFE INSURANCE CO	06/25/2026	Wells Fargo Securities, LLC		232,300	230,000	230,000	230,000	0	0	0	0	0	230,000	0	2,300	2,300	7,600	06/11/2055	1.G FE
58933Y-CJ-2	MERCK & CO INC	06/05/2026	MERRILL LYNCH PIERCE FENNER & SMITH INC.		193,819	190,000	189,546	0	0	0	0	0	0	189,546	0	4,273	4,273	494	05/22/2056	1.E FE
59181@-AB-1	BRIGHTHOUSE LIFE INSURANCE COMPANY - CMO	06/30/2026	Direct		2,758	2,758	1,481	2,693	0	65	0	65	0	2,758	0	0	0	0	07/01/2029	1.F
59181@-AG-0	BRIGHTHOUSE LIFE INSURANCE COMPANY - CMO	06/17/2026	Direct		2,100	2,100	1,123	2,050	0	50	0	50	0	2,100	0	0	0	0	01/13/2029	1.F
59181@-AM-7	BRIGHTHOUSE LIFE INSURANCE COMPANY - CMO	06/30/2026	Direct		2,674	2,674	1,451	2,616	0	58	0	58	0	2,674	0	0	0	0	05/01/2029	1.F
59181@-AN-5	BRIGHTHOUSE LIFE INSURANCE COMPANY - CMO	06/26/2026	Direct		2,319	2,319	656	2,285	0	35	0	35	0	2,319	0	0	0	0	09/23/2038	1.F
59181@-AQ-8	BRIGHTHOUSE LIFE INSURANCE COMPANY - CMO	06/30/2026	Direct		4,600	4,600	1,989	4,531	0	69	0	69	0	4,600	0	0	0	0	09/01/2042	1.F
59181@-AS-4	BRIGHTHOUSE LIFE INSURANCE COMPANY - CMO	05/06/2026	Direct		1,500	1,500	828	1,481	0	19	0	19	0	1,500	0	0	0	0	05/01/2030	1.F
59181@-AU-9	BRIGHTHOUSE LIFE INSURANCE COMPANY - CMO	06/16/2026	Direct		6,000	6,000	3,091	5,877	0	123	0	123	0	6,000	0	0	0	0	07/18/2030	1.F
59181@-AV-7	BRIGHTHOUSE LIFE INSURANCE COMPANY - CMO	06/08/2026	Direct		9,000	9,000	3,940	8,833	0	167	0	167	0	9,000	0	0	0	0	09/12/2032	1.F
59181@-AY-1	BRIGHTHOUSE LIFE INSURANCE COMPANY - CMO	06/26/2026	Direct		825	825	231	815	0	10	0	10	0	825	0	0	0	0	09/23/2041	1.F
59181@-BG-9	BRIGHTHOUSE LIFE INSURANCE COMPANY - CMO	06/30/2026	Direct		1,350	1,350	756	1,315	0	35	0	35	0	1,350	0	0	0	0	12/29/2029	1.F
59181@-BK-0	BRIGHTHOUSE LIFE INSURANCE COMPANY - CMO	06/17/2026	Direct		2,786	2,786	1,282	2,733	0	53	0	53	0	2,786	0	0	0	0	09/13/2033	1.F
59181@-BL-8	BRIGHTHOUSE LIFE INSURANCE COMPANY - CMO	06/22/2026	Direct		9,914	9,914	3,648	9,721	0	192	0	192	0	9,914	0	0	0	0	07/15/2033	1.F
59181@-BQ-7	BRIGHTHOUSE LIFE INSURANCE COMPANY - CMO	06/16/2026	Direct		4,020	4,020	1,886	3,941	0	80	0	80	0	4,020	0	0	0	0	02/15/2032	1.F
59181@-BW-4	BRIGHTHOUSE LIFE INSURANCE COMPANY - CMO	06/08/2026	Direct		15,000	15,000	4,050	14,833	0	167	0	167	0	15,000	0	0	0	0	10/12/2042	1.F
59216@-AA-2	METROPOLITAN INSURANCE & ANNUITY CO - CM	06/17/2026	Direct		1,113	1,113	589	1,087	0	26	0	26	0	1,113	0	0	0	0	04/19/2030	1.F
592173-#A-6	METROPOLITAN LIFE INSURANCE COMPANY CO -	06/17/2026	Direct		2,337	2,337	810	2,300	0	37	0	37	0	2,337	0	0	0	0	09/18/2040	1.D
592173-*A-8	METROPOLITAN LIFE INSURANCE COMPANY - CM	06/15/2026	Direct		1,980	1,980	1,131	1,947	0	33	0	33	0	1,980	0	0	0	0	10/15/2033	1.D
592173-*B-6	METROPOLITAN LIFE INSURANCE COMPANY - CM	05/29/2026	Direct		707	707	337	694	0	13	0	13	0	707	0	0	0	0	01/01/2036	1.D
592173-*E-0	METROPOLITAN LIFE INSURANCE COMPANY - CM	06/17/2026	Direct		1,214	1,214	332	1,199	0	15	0	15	0	1,214	0	0	0	0	09/23/2040	1.D
592173-*F-7	METROPOLITAN LIFE INSURANCE COMPANY - CM	05/29/2026	Direct		8,557	8,557	3,954	8,417	0	140	0	140	0	8,557	0	0	0	0	12/01/2039	1.D

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
592173-*G-5	METROPOLITAN LIFE INSURANCE COMPANY - AN	06/15/2026	Direct		2,016	2,016	1,108	1,971	0	45	0	45	0	2,016	0	0	0	0	07/16/2027	1.D
592173-*H-3	METROPOLITAN LIFE INSURANCE COMPANY - AN	06/05/2026	Direct		1,500	1,500	822	1,469	0	31	0	31	0	1,500	0	0	0	0	12/05/2029	1.D
592173-*M-2	METROPOLITAN LIFE INSURANCE COMPANY - AN	06/23/2026	Direct		14,190	14,190	7,001	13,911	0	279	0	279	0	14,190	0	0	0	0	09/26/2033	1.D
592173-*N-0	METROPOLITAN LIFE INSURANCE COMPANY - AN	06/23/2026	Direct		2,250	2,250	1,220	2,201	0	49	0	49	0	2,250	0	0	0	0	08/27/2031	1.D
592173-*P-5	METROPOLITAN LIFE INSURANCE COMPANY - CM	06/17/2026	Direct		1,170	1,170	597	1,141	0	29	0	29	0	1,170	0	0	0	0	02/18/2028	1.D
592173-*S-9	METROPOLITAN LIFE INSURANCE COMPANY - CM	06/30/2026	Direct		1,200	1,200	638	1,173	0	27	0	27	0	1,200	0	0	0	0	12/01/2031	1.D
592173-*U-4	METROPOLITAN LIFE INSURANCE COMPANY - CM	06/23/2026	Direct		8,838	8,838	2,649	8,709	0	128	0	128	0	8,838	0	0	0	0	02/27/2041	1.D
592173-*V-2	METROPOLITAN LIFE INSURANCE COMPANY - CM	05/29/2026	Direct		688	688	416	669	0	19	0	19	0	688	0	0	0	0	12/01/2026	1.D
592173-*W-0	METROPOLITAN LIFE INSURANCE COMPANY - CM	06/15/2026	Direct		6,769	6,769	2,898	6,671	0	98	0	98	0	6,769	0	0	0	0	09/15/2040	1.D
592173-*X-8	METROPOLITAN LIFE INSURANCE COMPANY - CM	06/23/2026	Direct		1,512	1,512	592	1,490	0	22	0	22	0	1,512	0	0	0	0	03/26/2040	1.D
592173-*Z-3	METROPOLITAN LIFE INSURANCE COMPANY - CM	06/17/2026	Direct		1,534	1,534	673	1,514	0	20	0	20	0	1,534	0	0	0	0	01/23/2043	1.D
592173-@B-5	METROPOLITAN LIFE INSURANCE COMPANY - CM	06/17/2026	Direct		1,200	1,200	691	1,175	0	25	0	25	0	1,200	0	0	0	0	12/20/2030	1.D
592173-@D-1	METROPOLITAN LIFE INSURANCE COMPANY - CM	06/15/2026	Direct		1,050	1,050	638	1,027	0	23	0	23	0	1,050	0	0	0	0	11/15/2029	1.D
592173-@F-6	METROPOLITAN LIFE INSURANCE COMPANY - CM	06/15/2026	Direct		600	600	317	587	0	13	0	13	0	600	0	0	0	0	07/15/2032	1.D
592173-@H-2	METROPOLITAN LIFE INSURANCE COMPANY - CM	05/29/2026	Direct		1,986	1,986	793	1,954	0	31	0	31	0	1,986	0	0	0	0	01/01/2039	1.D
592173-@K-5	METROPOLITAN LIFE INSURANCE COMPANY - CM	06/22/2026	Direct		4,887	4,887	2,255	4,807	0	81	0	81	0	4,887	0	0	0	0	07/25/2035	1.D
592173-@L-3	METROPOLITAN LIFE INSURANCE COMPANY - CM	06/22/2026	Direct		3,333	3,333	1,603	3,277	0	55	0	55	0	3,333	0	0	0	0	07/25/2035	1.D
592173-@M-1	METROPOLITAN LIFE INSURANCE COMPANY - CM	06/23/2026	Direct		2,054	2,054	920	2,015	0	39	0	39	0	2,054	0	0	0	0	02/26/2033	1.D
592173-@N-9	METROPOLITAN LIFE INSURANCE COMPANY - CM	06/25/2026	Direct		1,505	1,505	880	1,465	0	40	0	40	0	1,505	0	0	0	0	12/28/2028	1.D
592173-@P-4	METROPOLITAN LIFE INSURANCE COMPANY - CM	06/15/2026	Direct		1,250	1,250	621	1,222	0	28	0	28	0	1,250	0	0	0	0	12/01/2031	1.D
592173-@Q-2	METROPOLITAN LIFE INSURANCE COMPANY - CM	05/29/2026	Direct		11,550	11,550	5,981	11,299	0	251	0	251	0	11,550	0	0	0	0	09/01/2030	1.D
592173-@R-0	METROPOLITAN LIFE INSURANCE COMPANY - CM	06/15/2026	Direct		13,700	13,700	7,528	13,420	0	281	0	281	0	13,700	0	0	0	0	08/16/2029	1.D
592173-@Z-2	METROPOLITAN LIFE INSURANCE COMPANY - CM	06/25/2026	Direct		2,883	2,883	1,105	2,819	0	63	0	63	0	2,883	0	0	0	0	12/28/2032	1.D
592173-D#-2	METROPOLITAN LIFE INSURANCE COMPANY - CM	06/23/2026	Direct		3,018	3,018	1,511	2,956	0	62	0	62	0	3,018	0	0	0	0	02/26/2033	1.D
592173-E#-1	METROPOLITAN LIFE INSURANCE COMPANY - CM	06/29/2026	Direct		2,370	2,370	1,225	2,299	0	71	0	71	0	2,370	0	0	0	0	05/01/2027	1.D
592173-E*-5	METROPOLITAN LIFE INSURANCE COMPANY - CM	06/04/2026	Direct		2,010	2,010	847	1,983	0	27	0	27	0	2,010	0	0	0	0	11/03/2037	1.D
592173-E@-3	METROPOLITAN LIFE INSURANCE COMPANY - CM	05/29/2026	Direct		800	800	413	779	0	21	0	21	0	800	0	0	0	0	08/01/2028	1.D
592173-F#-0	METROPOLITAN LIFE INSURANCE COMPANY - CM	06/22/2026	Direct		1,281	1,281	705	1,248	0	33	0	33	0	1,281	0	0	0	0	01/25/2028	1.D
592173-F@-2	METROPOLITAN LIFE INSURANCE COMPANY - CM	06/01/2026	Direct		1,800	1,800	985	1,764	0	36	0	36	0	1,800	0	0	0	0	12/02/2030	1.D
592173-G@-1	METROPOLITAN LIFE INSURANCE COMPANY - CM	05/29/2026	Direct		1,200	1,200	696	1,172	0	28	0	28	0	1,200	0	0	0	0	05/01/2027	1.D
592173-H*-2	METROPOLITAN LIFE INSURANCE COMPANY - CM	06/25/2026	Direct		1,394	1,394	639	1,361	0	34	0	34	0	1,394	0	0	0	0	02/28/2031	1.D
592173-J#-6	METROPOLITAN LIFE INSURANCE COMPANY - CM	05/29/2026	Direct		1,222	1,222	654	1,191	0	31	0	31	0	1,222	0	0	0	0	01/01/2028	1.D
592173-J@-8	METROPOLITAN LIFE INSURANCE COMPANY - CM	06/22/2026	Direct		8,319	8,319	3,758	8,120	0	199	0	199	0	8,319	0	0	0	0	01/25/2028	1.D
592173-K*-8	METROPOLITAN LIFE INSURANCE COMPANY - CM	05/29/2026	Direct		800	800	393	782	0	19	0	19	0	800	0	0	0	0	12/01/2029	1.D
592173-K@-6	METROPOLITAN LIFE INSURANCE COMPANY - CM	06/15/2026	Direct		1,500	1,500	829	1,465	0	35	0	35	0	1,500	0	0	0	0	12/15/2030	1.D
592173-M#-2	METROPOLITAN LIFE INSURANCE COMPANY - CM	06/15/2026	Direct		454	454	138	446	0	8	0	8	0	454	0	0	0	0	12/15/2034	1.D
592173-M@-4	METROPOLITAN LIFE INSURANCE COMPANY - CM	05/29/2026	Direct		1,341	1,341	543	1,316	0	25	0	25	0	1,341	0	0	0	0	01/01/2036	1.D
592173-N#-1	METROPOLITAN LIFE INSURANCE COMPANY - CM	06/22/2026	Direct		1,200	1,200	674	1,169	0	31	0	31	0	1,200	0	0	0	0	01/25/2028	1.D
592173-N*-5	METROPOLITAN LIFE INSURANCE COMPANY - CM	06/26/2026	Direct		3,929	3,929	1,567	3,847	0	82	0	82	0	3,929	0	0	0	0	09/23/2031	1.D
592173-P*-3	METROPOLITAN LIFE INSURANCE COMPANY - CM	06/22/2026	Direct		1,800	1,800	939	1,756	0	44	0	44	0	1,800	0	0	0	0	01/25/2028	1.D
592173-Q@-0	METROPOLITAN LIFE INSURANCE COMPANY - CM	05/29/2026	Direct		677	677	362	661	0	16	0	16	0	677	0	0	0	0	02/01/2030	1.D
592173-R*-1	METROPOLITAN LIFE INSURANCE COMPANY - CM	05/29/2026	Direct		2,012	2,012	1,004	1,967	0	45	0	45	0	2,012	0	0	0	0	01/01/2029	1.D
592173-S#-6	METROPOLITAN LIFE INSURANCE COMPANY - CM	06/05/2026	Direct		1,320	1,320	789	1,287	0	33	0	33	0	1,320	0	0	0	0	12/05/2027	1.D
592173-S*-0	METROPOLITAN LIFE INSURANCE COMPANY - CM	05/29/2026	Direct		1,450	1,450	649	1,425	0	25	0	25	0	1,450	0	0	0	0	08/01/2036	1.D
592173-T#-5	METROPOLITAN LIFE INSURANCE COMPANY - CM	06/05/2026	Direct		1,950	1,950	1,177	1,899	0	51	0	51	0	1,950	0	0	0	0	03/05/2027	1.D
592173-T@-7	METROPOLITAN LIFE INSURANCE COMPANY - CM	06/17/2026	Direct		2,700	2,700	1,389	2,637	0	64	0	64	0	2,700	0	0	0	0	12/18/2028	1.D
592173-U@-5	METROPOLITAN LIFE INSURANCE COMPANY - CM	06/15/2026	Direct		453	453	188	443	0	10	0	10	0	453	0	0	0	0	05/15/2029	1.D
592173-V*-6	METROPOLITAN LIFE INSURANCE COMPANY - CM	05/29/2026	Direct		950	950	421	933	0	17	0	17	0	950	0	0	0	0	08/01/2036	1.D
592173-V@-4	METROPOLITAN LIFE INSURANCE COMPANY - CM	05/29/2026	Direct		2,119	2,119	1,201	2,065	0	53	0	53	0	2,119	0	0	0	0	05/01/2027	1.D
592173-W*-5	METROPOLITAN LIFE INSURANCE COMPANY - CM	05/29/2026	Direct		1,350	1,350	789	1,323	0	27	0	27	0	1,350	0	0	0	0	01/01/2030	1.D
592173-W@-3	METROPOLITAN LIFE INSURANCE COMPANY - CM	06/04/2026	Direct		1,005	1,005	382	993	0	12	0	12	0	1,005	0	0	0	0	10/03/2041	1.D
592173-Z*-2	METROPOLITAN LIFE INSURANCE COMPANY - CM	05/29/2026	Direct		1,500	1,500	974	1,463	0	37	0	37	0	1,500	0	0	0	0	12/01/2026	1.D
592173-Z@-0	METROPOLITAN LIFE INSURANCE COMPANY - CM	06/04/2026	Direct		934	934	335	923	0	11	0	11	0	934	0	0	0	0	10/03/2041	1.D
59218*-AH-7	METROPOLITAN LIFE INSURANCE COMPANY - CM	06/15/2026	Direct		2,740	2,740	1,053	2,698	0	42	0	42	0	2,740	0	0	0	0	09/15/2038	1.D

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
59218*-AK-0	METROPOLITAN LIFE INSURANCE COMPANY - CM	06/04/2026	Direct		1,048	1,048	371	1,036	0	12	0	12	0	1,048	0	0	0	0	10/03/2041	1.D
59218*-AL-8	METROPOLITAN LIFE INSURANCE COMPANY - CM	06/15/2026	Direct		1,650	1,650	893	1,613	0	37	0	37	0	1,650	0	0	0	0	12/16/2028	1.D
59218*-AY-0	METROPOLITAN LIFE INSURANCE COMPANY - CM	06/17/2026	Direct		2,541	2,541	1,191	2,496	0	45	0	45	0	2,541	0	0	0	0	06/18/2036	1.D
59218*-BB-9	METROPOLITAN LIFE INSURANCE COMPANY - CM	06/15/2026	Direct		4,500	4,500	2,063	4,400	0	100	0	100	0	4,500	0	0	0	0	12/01/2031	1.D
59218*-BC-7	METROPOLITAN LIFE INSURANCE COMPANY - CM	06/10/2026	Direct		12,050	12,050	4,152	11,844	0	206	0	206	0	12,050	0	0	0	0	02/11/2037	1.D
59218*-BD-5	METROPOLITAN LIFE INSURANCE COMPANY - CM	05/12/2026	Direct		1,500	1,500	868	1,468	0	32	0	32	0	1,500	0	0	0	0	09/12/2026	1.D
59218*-BE-3	METROPOLITAN LIFE INSURANCE COMPANY - CM	06/04/2026	Direct		322	322	191	319	0	3	0	3	0	322	0	0	0	0	10/03/2041	1.D
59218*-BF-0	METROPOLITAN LIFE INSURANCE COMPANY - CM	05/29/2026	Direct		3,435	3,435	1,857	3,361	0	74	0	74	0	3,435	0	0	0	0	03/01/2031	1.D
59218*-BG-8	METROPOLITAN LIFE INSURANCE COMPANY - AN	06/17/2026	Direct		3,094	3,094	1,255	3,042	0	52	0	52	0	3,094	0	0	0	0	09/18/2036	1.D
59218*-BM-5	METROPOLITAN LIFE INSURANCE COMPANY - AN	06/15/2026	Direct		2,160	2,160	842	2,120	0	40	0	40	0	2,160	0	0	0	0	07/15/2032	1.D
59218*-BP-8	METROPOLITAN LIFE INSURANCE COMPANY - AN	06/23/2026	Direct		16,517	16,517	7,745	16,189	0	328	0	328	0	16,517	0	0	0	0	10/26/2032	1.D
59218*-BQ-6	METROPOLITAN LIFE INSURANCE COMPANY - AN	06/17/2026	Direct		2,375	2,375	835	2,338	0	37	0	37	0	2,375	0	0	0	0	12/20/2040	1.D
59218*-BR-4	METROPOLITAN LIFE INSURANCE COMPANY - AN	05/29/2026	Direct		1,550	1,550	605	1,522	0	28	0	28	0	1,550	0	0	0	0	03/01/2036	1.D
59218*-BS-2	METROPOLITAN LIFE INSURANCE COMPANY - CM	06/15/2026	Direct		3,283	3,283	1,468	3,231	0	52	0	52	0	3,283	0	0	0	0	09/15/2038	1.D
59218*-BT-0	METROPOLITAN LIFE INSURANCE COMPANY - CM	06/17/2026	Direct		1,500	1,500	619	1,475	0	25	0	25	0	1,500	0	0	0	0	01/23/2038	1.D
59218*-CA-0	METROPOLITAN LIFE INSURANCE CO - ANNUITY	06/17/2026	Direct		3,323	3,323	1,553	3,259	0	64	0	64	0	3,323	0	0	0	0	04/18/2031	1.D
59218*-CC-6	METROPOLITAN LIFE INSURANCE COMPANY - CM	06/18/2026	Direct		4,720	4,720	2,075	4,649	0	70	0	70	0	4,720	0	0	0	0	12/22/2039	1.D
59218*-CF-9	METROPOLITAN LIFE INSURANCE COMPANY - CM	06/15/2026	Direct		8,044	8,044	3,785	7,945	0	99	0	99	0	8,044	0	0	0	0	08/16/2034	1.D
59218*-CR-3	METROPOLITAN LIFE INSURANCE COMPANY - CM	06/04/2026	Direct		4,500	4,500	2,670	4,421	0	79	0	79	0	4,500	0	0	0	0	02/04/2027	1.D
59218*-CS-1	METROPOLITAN LIFE INSURANCE COMPANY - CM	06/17/2026	Direct		12,877	12,877	7,526	12,631	0	246	0	246	0	12,877	0	0	0	3	06/19/2030	1.D
59218*-CV-4	METROPOLITAN LIFE INSURANCE COMPANY - CM	04/20/2026	Direct		6,629	6,629	3,719	6,871	0	(242)	0	(242)	0	6,629	0	0	0	0	04/19/2032	1.D
59218*-CW-2	METROPOLITAN LIFE INSURANCE COMPANY - CM	05/29/2026	Direct		25,213	25,213	10,693	24,847	0	366	0	366	0	25,213	0	0	0	0	09/01/2037	1.D
59218*-DA-9	METROPOLITAN LIFE INSURANCE COMPANY - CM	06/29/2026	Direct		7,303	7,303	4,379	7,145	0	158	0	158	0	7,303	0	0	0	0	07/01/2030	1.D
59218@-AC-6	METROPOLITAN LIFE INSURANCE COMPANY - CM	06/30/2026	Direct		1,953	1,953	1,052	1,907	0	46	0	46	0	1,953	0	0	0	0	07/01/2029	1.F
603051-AE-3	MINERAL RESOURCES LTD	04/23/2026	Direct		33,480	32,000	33,725	26,013	0	(271)	0	(271)	0	33,091	0	389	389	1,565	10/01/2028	3.C FE
603374-AH-2	MINERVA LUXEMBOURG SA	04/17/2026	GOLDMAN SACHS INTL		1,017,698	945,000	951,486	951,989	0	(14)	0	(14)	0	951,975	0	65,722	65,722	50,288	09/13/2033	3.B FE
606822-DY-7	MITSUBISHI UFJ FINANCIAL GROUP INC	05/20/2026	DAVIDSON (D.A.) & CO. INC.		1,496,250	1,500,000	1,500,000	0	0	0	0	0	0	1,500,000	0	(3,750)	(3,750)	7,335	04/21/2047	1.G FE
60688X-BP-4	MIZUHO BANK LTD	05/28/2026	Direct		3,019,260	3,000,000	3,000,000	0	0	0	0	0	0	3,000,000	0	19,260	19,260	11,216	04/16/2031	1.F FE
60871R-AT-7	MOLSON COORS BEVERAGE CO	05/21/2026	Direct		179,634	180,000	179,347	0	0	0	0	0	0	179,347	0	287	287	0	07/08/2036	2.B FE
615326-B*-5	TRANSAMERICA PREMIER LIFE INSURANCE COMP	06/12/2026	Direct		2,400	2,400	1,175	2,350	0	50	0	50	0	2,400	0	0	0	0	05/13/2030	1.E
615326-C*-4	TRANSAMERICA PREMIER LIFE INSURANCE COMP	06/03/2026	Direct		3,502	3,502	1,987	3,426	0	76	0	76	0	3,502	0	0	0	0	12/01/2030	1.E
615326-D#-9	TRANSAMERICA PREMIER LIFE INSURANCE COMP	06/12/2026	Direct		468	468	203	461	0	7	0	7	0	468	0	0	0	0	01/13/2037	1.E
615326-E#-8	TRANSAMERICA PREMIER LIFE INSURANCE COMP	06/16/2026	Direct		677	677	375	662	0	15	0	15	0	677	0	0	0	0	12/17/2031	1.E
615326-F*-1	TRANSAMERICA PREMIER LIFE INSURANCE COMP	06/03/2026	Direct		400	400	230	392	0	8	0	8	0	400	0	0	0	0	10/01/2034	1.E
615326-G#-6	TRANSAMERICA PREMIER LIFE INSURANCE COMP	06/03/2026	Direct		2,973	2,973	1,386	2,923	0	50	0	50	0	2,973	0	0	0	0	02/03/2035	1.E
615326-J#-3	TRANSAMERICA PREMIER LIFE INSURANCE COMP	06/03/2026	Direct		1,745	1,745	1,026	1,713	0	32	0	32	0	1,745	0	0	0	0	04/08/2033	1.E
615326-J@-5	TRANSAMERICA PREMIER LIFE INSURANCE COMP	06/03/2026	Direct		300	300	177	294	0	6	0	6	0	300	0	0	0	0	10/01/2034	1.E
615326-K*-5	MONUMENTAL LIFE INSURANCE COMPANY - ANNU	06/16/2026	Direct		4,333	4,333	2,531	4,237	0	96	0	96	0	4,333	0	0	0	0	10/16/2029	1.E
615326-L@-2	MONUMENTAL LIFE INSURANCE COMPANY - ANNU	06/03/2026	Direct		1,497	1,497	761	1,472	0	25	0	25	0	1,497	0	0	0	0	12/07/2034	1.E
615326-N#-8	TRANSAMERICA PREMIER LIFE INSURANCE COMP	06/03/2026	Direct		300	300	162	294	0	6	0	6	0	300	0	0	0	0	10/01/2034	1.E
615326-P*-0	TRANSAMERICA PREMIER LIFE INSURANCE COMP	06/03/2026	Direct		13,390	13,390	7,093	13,122	0	267	0	267	0	13,390	0	0	0	0	02/01/2032	1.E
615326-P@-8	TRANSAMERICA PREMIER LIFE INSURANCE COMP	06/22/2026	Direct		3,000	3,000	1,542	2,941	0	59	0	59	0	3,000	0	0	0	0	10/26/2031	1.E
615329-A*-0	MONUMENTAL LIFE INSURANCE COMPANY - ANNU	06/03/2026	Direct		1,000	1,000	459	980	0	20	0	20	0	1,000	0	0	0	0	10/01/2034	1.E
61747Y-EF-8	MORGAN STANLEY	06/16/2026	BNP PARIBAS, S.A.		2,169,675	2,500,000	2,061,565	2,128,094	0	25,610	0	25,610	0	2,153,704	0	15,971	15,971	46,748	09/16/2036	2.A FE
61747Y-FY-6	MORGAN STANLEY	04/15/2026	TRUIST SECURITIES, INC.		141,599	140,000	140,000	140,000	0	0	0	0	0	140,000	0	1,599	1,599	3,573	04/12/2029	1.E FE
61748U-AX-0	MORGAN STANLEY	04/23/2026	Deutsche Bank Securities Inc		271,026	270,000	270,000	0	0	0	0	0	0	270,000	0	1,026	1,026	278	04/10/2037	1.E FE
624923-AA-6	MUANGTHAI CAPITAL PCL	05/11/2026	Merril Lynch Pierce Fenner Smith		413,146	406,000	406,000	406,000	0	0	0	0	0	406,000	0	7,146	7,146	24,778	07/21/2030	3.C FE
62828L-2E-2	MUTHOOT FINANCE LTD	05/11/2026	GOLDMAN SACHS INTL		365,765	361,000	360,986	360,987	0	1	0	1	0	360,988	0	4,778	4,778	15,982	03/02/2030	3.A FE
62877V-AA-9	NBM US HOLDINGS INC	05/14/2026	Direct		200,000	200,000	215,000	200,000	0	0	0	0	0	200,000	0	0	0	7,000	05/14/2026	3.A FE
629377-CP-5	NRG ENERGY INC	06/05/2026	MERRILL LYNCH PIERCE FENNER & SMITH INC.		309,386	320,000	318,553	319,564	0	97	0	97	0	319,660	0	(10,275)	(10,275)	4,051	12/02/2027	2.C FE
62954W-AP-0	NTT FINANCE CORP	05/20/2026	BARCLAYS CAPITAL INC		651,164	650,000	650,000	650,000	0	0	0	0	0	650,000	0	1,164	1,164	25,150	07/16/2027	1.G FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
62954W-BF-1	NTT FINANCE CORP	06/26/2026	Direct		4,205,996	4,200,000	4,200,000	0	0	0	0	0	0	4,200,000	0	5,996	5,996	0	11/01/2033	2.A FE
62954W-BG-9	NTT FINANCE CORP	06/26/2026	MIZUHO SECURITIES USA/FIXED INCOME		200,070	200,000	200,000	0	0	0	0	0	0	200,000	0	70	70	0	11/01/2036	2.A FE
63549W-AB-1	NC QAZAQGAZ JSC	05/12/2026	BANK OF NEW YORK/BARCLAYS LONDON, NY		2,181,388	2,209,000	2,167,692	0	0	42	0	42	0	2,167,734	0	13,654	13,654	1,726	05/08/2036	2.B FE
63938C-AJ-7	NAVIENT CORP	06/15/2026	Direct		75,000	75,000	75,360	0	0	(360)	0	(360)	0	75,000	0	0	0	2,531	06/15/2026	3.C FE
64952*-AQ-7	NEW YORK LIFE INSURANCE COMPANY - CMO	06/09/2026	Direct		3,511	3,511	1,362	3,455	0	56	0	56	0	3,511	0	0	0	0	12/07/2037	1.B
64952*-AS-3	NEW YORK LIFE INSURANCE COMPANY - CMO	05/26/2026	Direct		1,574	1,574	875	1,528	0	46	0	46	0	1,574	0	0	0	0	05/26/2026	1.B
64952*-AT-1	NEW YORK LIFE INSURANCE COMPANY - CMO	06/16/2026	Direct		450	450	146	440	0	10	0	10	0	450	0	0	0	0	10/15/2028	1.B
64952*-BB-9	NEW YORK LIFE INSURANCE COMPANY - CMO	06/09/2026	Direct		1,500	1,500	353	1,481	0	19	0	19	0	1,500	0	0	0	0	04/07/2042	1.B
64952*-BD-5	NEW YORK LIFE INSURANCE COMPANY - CMO	06/15/2026	Direct		2,340	2,340	1,238	2,282	0	58	0	58	0	2,340	0	0	0	0	03/10/2027	1.B
64952*-BE-3	NEW YORK LIFE INSURANCE COMPANY - CMO	06/09/2026	Direct		1,826	1,826	1,078	1,782	0	45	0	45	0	1,826	0	0	0	0	04/06/2027	1.B
64952*-BF-0	NEW YORK LIFE INSURANCE COMPANY - CMO	06/04/2026	Direct		1,200	1,200	676	1,175	0	25	0	25	0	1,200	0	0	0	0	07/01/2030	1.B
64952*-BH-6	NEW YORK LIFE INSURANCE COMPANY - CMO	06/29/2026	Direct		3,600	3,600	1,201	3,531	0	69	0	69	0	3,600	0	0	0	0	08/27/2034	1.B
64952*-BM-5	NEW YORK LIFE INSURANCE COMPANY - CMO	06/29/2026	Direct		2,100	2,100	1,307	2,051	0	49	0	49	0	2,100	0	0	0	0	10/19/2028	1.B
64952*-BQ-6	NEW YORK LIFE INSURANCE COMPANY - CMO	06/09/2026	Direct		1,957	1,957	741	1,931	0	26	0	26	0	1,957	0	0	0	0	09/07/2042	1.B
64952*-BR-4	NEW YORK LIFE INSURANCE COMPANY - CMO	06/15/2026	Direct		1,800	1,800	1,066	1,758	0	42	0	42	0	1,800	0	0	0	0	03/10/2027	1.B
64952*-BU-7	NEW YORK LIFE INSURANCE COMPANY - ANNUIT	06/09/2026	Direct		1,043	1,043	299	1,032	0	11	0	11	0	1,043	0	0	0	0	11/07/2042	1.B
64952*-BW-3	NEW YORK LIFE INSURANCE COMPANY - ANNUIT	06/04/2026	Direct		791	791	456	779	0	12	0	12	0	791	0	0	0	0	07/01/2031	1.B
64952*-BZ-6	NEW YORK LIFE INSURANCE COMPANY - CMO	06/09/2026	Direct		13,574	13,574	7,161	13,317	0	258	0	258	0	13,574	0	0	0	0	12/06/2032	1.B
64952*-CB-8	NEW YORK LIFE INSURANCE COMPANY - CMO	06/09/2026	Direct		3,850	3,850	1,568	3,790	0	60	0	60	0	3,850	0	0	0	0	03/06/2039	1.B
64952*-CC-6	NEW YORK LIFE INSURANCE COMPANY - CMO	06/16/2026	Direct		16,611	16,611	7,639	16,310	0	301	0	301	0	16,611	0	0	0	0	06/13/2035	1.B
64952*-CH-5	NEW YORK LIFE INSURANCE COMPANY - ANNUIT	06/16/2026	Direct		12,768	12,768	7,711	12,582	0	186	0	186	0	12,768	0	0	0	0	12/01/2027	1.B
64952*-CJ-1	NEW YORK LIFE INSURANCE COMPANY - CMO	06/04/2026	Direct		1,513	1,513	770	1,484	0	29	0	29	0	1,513	0	0	0	0	06/01/2031	1.B
64952*-CK-8	NEW YORK LIFE INSURANCE COMPANY - CMO	06/15/2026	Direct		6,221	6,221	3,115	6,119	0	102	0	102	0	6,221	0	0	0	0	02/09/2036	1.B
64952*-CL-6	NEW YORK LIFE INSURANCE COMPANY - CMO	06/04/2026	Direct		900	900	395	887	0	13	0	13	0	900	0	0	0	0	06/01/2037	1.B
64952*-CP-7	NEW YORK LIFE INSURANCE COMPANY - CMO	06/04/2026	Direct		1,006	1,006	670	982	0	23	0	23	0	1,006	0	0	0	0	02/01/2027	1.B
64952*-CQ-5	NEW YORK LIFE INSURANCE COMPANY - CMO	06/23/2026	Direct		1,652	1,652	968	1,623	0	29	0	29	0	1,652	0	0	0	0	12/20/2033	1.B
64952*-CR-3	NEW YORK LIFE INSURANCE COMPANY - CMO	06/04/2026	Direct		3,324	3,324	1,303	3,284	0	40	0	40	0	3,324	0	0	0	0	02/28/2043	1.B
64952V-18-8	NEW YORK LIFE INSURANCE AND ANNUITY CORP	06/22/2026	Direct		4,174	4,174	1,731	4,107	0	67	0	67	0	4,174	0	0	0	0	02/17/2040	1.B
65290D-AC-7	NEXA RESOURCES SA	04/23/2026	BARCLAYS BANK PLC, LONDON BRANCH		1,464,918	1,411,000	1,433,230	975,998	0	(27)	0	(27)	0	1,433,246	0	31,671	31,671	46,056	04/08/2037	2.C FE
65339K-CV-0	NEXTERA ENERGY CAPITAL HOLDINGS INC	06/16/2026	SG AMERICAS SECURITIES LLC		235,955	250,000	248,413	248,445	0	11	0	11	0	248,456	0	(12,501)	(12,501)	10,483	03/15/2054	2.A FE
65345Y-AA-0	NIAGARA ENERGY SAC	04/01/2026	Jefferies		271,796	270,000	268,245	268,416	0	35	0	35	0	268,451	0	3,344	3,344	7,714	10/03/2034	2.C FE
67080L-AD-7	NUVEEN LLC	05/21/2026	Morgan Stanley & Co. LLC		255,263	250,000	250,364	250,317	0	(12)	0	(12)	0	250,305	0	4,958	4,958	8,816	04/15/2034	2.A FE
67124C-AB-9	OAK-EAGLE ACQUIRECO INC	05/29/2026	GOLDMAN		15,844	15,000	15,000	0	0	0	0	0	0	15,000	0	844	844	193	07/01/2034	4.C FE
674599-CJ-2	OCCIDENTAL PETROLEUM CORP	05/18/2026	HSBC SECURITIES		85,122	105,000	83,695	84,422	0	198	0	198	0	84,620	0	502	502	2,746	04/15/2046	2.C FE
681919-BP-0	OMNICOM GROUP INC	06/17/2026	CITADEL-FI		1,998,840	2,000,000	1,993,320	1,997,886	0	309	0	309	0	1,998,195	0	645	645	66,392	10/01/2028	2.A FE
68389X-BQ-7	ORACLE CORP	05/01/2026	JANE STREET EXECUTION SERVICES LLC		178,686	270,000	221,103	222,523	0	393	0	393	0	222,916	0	(44,230)	(44,230)	5,070	11/15/2047	2.B FE
685218-AG-4	ORANGE SA	05/20/2026	DAVIDSON (D.A.) & CO. INC.		983,000	1,000,000	986,220	0	0	61	0	61	0	986,281	0	(3,281)	(3,281)	20,444	01/13/2056	2.A FE
68666U-AA-3	ORLEN SA	05/06/2026	MIDLGB22 HSBC BK LONDON		447,845	430,000	435,169	434,879	0	(146)	0	(146)	0	434,733	0	13,112	13,112	19,852	01/30/2035	2.A FE
69047Q-AB-8	OVINTIV INC	04/17/2026	Direct		180,094	175,000	174,953	174,959	0	5,135	0	5,135	0	180,094	0	0	0	4,257	05/15/2028	2.C FE
690742-AH-4	OWENS CORNING	05/13/2026	Citigroup (SSB)		121,823	150,000	159,165	157,949	0	(86)	0	(86)	0	157,864	0	(36,041)	(36,041)	5,207	01/30/2048	2.A FE
693475-CF-0	PNC FINANCIAL SERVICES GROUP INC	04/16/2026	JP MORGAN SECURITIES LLC		1,484,205	1,500,000	1,500,000	0	0	0	0	0	0	1,500,000	0	(15,795)	(15,795)	18,303	01/25/2041	1.G FE
694308-JF-5	PACIFIC GAS AND ELECTRIC CO	06/12/2026	PERSHING DIV OF DLJ SEC LNDING		116,790	120,000	119,777	119,948	0	15	0	15	0	119,963	0	(3,173)	(3,173)	2,198	08/01/2027	2.A FE
69447#-AE-2	PACIFIC LIFE INSURANCE COMPANY - CMO	06/15/2026	Direct		3,024	3,024	1,408	2,960	0	64	0	64	0	3,024	0	0	0	0	08/16/2030	1.D
69447#-AF-9	PACIFIC LIFE INSURANCE COMPANY - CMO	06/15/2026	Direct		1,035	1,035	430	1,016	0	19	0	19	0	1,035	0	0	0	0	08/16/2033	1.D
69447#-AH-5	PACIFIC LIFE INSURANCE COMPANY - CMO	06/25/2026	Direct		1,149	1,149	684	1,116	0	33	0	33	0	1,149	0	0	0	0	07/01/2027	1.D
69447#-AJ-1	PACIFIC LIFE INSURANCE COMPANY - CMO	06/25/2026	Direct		1,215	1,215	689	1,181	0	34	0	34	0	1,215	0	0	0	0	07/01/2027	1.D
69447@-AA-2	PACIFIC LIFE & ANNUITY COMPANY - CMO	06/11/2026	Direct		1,753	1,753	620	1,728	0	25	0	25	0	1,753	0	0	0	0	06/15/2041	1.D
69447@-AB-0	PACIFIC LIFE & ANNUITY COMPANY - CMO	06/25/2026	Direct		2,625	2,625	1,445	2,563	0	62	0	62	0	2,625	0	0	0	0	03/01/2030	1.D
69447@-AC-8	PACIFIC LIFE & ANNUITY COMPANY - CMO	06/11/2026	Direct		1,063	1,063	500	1,043	0	20	0	20	0	1,063	0	0	0	0	12/15/2032	1.D
69447@-AE-4	PACIFIC LIFE & ANNUITY COMPANY - CMO	06/25/2026	Direct		1,753	1,753	826	1,722	0	31	0	31	0	1,753	0	0	0	0	06/01/2041	1.D

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
69447@-AF-1	PACIFIC LIFE & ANNUITY COMPANY - CMO	06/15/2026	Direct		2,104	2,104	1,132	2,058	0	47	0	47	0	2,104	0	0	0	0	12/17/2028	1.D
69447@-AH-7	PACIFIC LIFE & ANNUITY COMPANY - CMO	06/11/2026	Direct		1,061	1,061	477	1,040	0	20	0	20	0	1,061	0	0	0	0	10/15/2033	1.D
69447@-AK-0	PACIFIC LIFE & ANNUITY COMPANY - CMO	06/25/2026	Direct		450	450	325	437	0	13	0	13	0	450	0	0	0	0	07/01/2027	1.D
69447@-AL-8	PACIFIC LIFE & ANNUITY COMPANY - CMO	06/11/2026	Direct		3,156	3,156	1,648	3,091	0	65	0	65	0	3,156	0	0	0	0	09/15/2031	1.D
69447@-AM-6	PACIFIC LIFE & ANNUITY COMPANY - CMO	05/18/2026	Direct		2,340	2,340	1,138	2,302	0	38	0	38	0	2,340	0	0	0	0	01/15/2035	1.D
69447@-AN-4	PACIFIC LIFE & ANNUITY COMPANY - CMO	06/11/2026	Direct		1,436	1,436	726	1,408	0	28	0	28	0	1,436	0	0	0	0	12/15/2032	1.D
69447@-AQ-7	PACIFIC LIFE & ANNUITY COMPANY - CMO	06/22/2026	Direct		4,076	4,076	2,342	3,987	0	89	0	89	0	4,076	0	0	0	0	02/24/2031	1.D
69447@-AS-3	PACIFIC LIFE & ANNUITY COMPANY - CMO	06/11/2026	Direct		2,574	2,574	1,129	2,535	0	38	0	38	0	2,574	0	0	0	0	01/15/2037	1.D
69447@-AW-4	PACIFIC LIFE & ANNUITY COMPANY - CMO	06/01/2026	Direct		2,083	2,083	1,141	2,051	0	33	0	33	0	2,083	0	0	0	0	01/01/2035	1.D
69447@-AX-2	PACIFIC LIFE & ANNUITY COMPANY - CMO	06/09/2026	Direct		38,801	38,801	25,246	37,765	0	1,036	0	1,036	0	38,801	0	0	0	0	06/10/2026	1.D
69447@-AY-0	PACIFIC LIFE & ANNUITY COMPANY - CMO	06/11/2026	Direct		1,828	1,828	952	1,802	0	27	0	27	0	1,828	0	0	0	0	01/15/2037	1.D
699460-AC-8	PAREX RESOURCES INC (ALBERTA)	05/12/2026	BARCLAYS BANK PLC, LONDON BRANCH		659,433	652,000	652,000	0	0	0	0	0	0	652,000	0	7,433	7,433	308	05/11/2031	4.A FE
703481-AE-1	PATTERSON-UTI ENERGY INC	05/05/2026	STIFEL NICOLAUS & COMPANY		130,633	130,000	129,809	0	0	0	0	0	0	129,809	0	824	824	0	05/15/2036	2.C FE
70462G-AA-6	PEACEHEALTH	04/20/2026	MORGAN STANLEY & COMPANY		87,371	100,000	129,813	125,565	0	(240)	0	(240)	0	125,325	0	(37,954)	(37,954)	2,074	11/15/2048	1.G FE
71654Q-DC-3	PETROLEOS MEXICANOS	04/30/2026	DAVIDSON (D.A.) & CO. INC.		2,042,000	2,000,000	2,046,000	0	0	(387)	0	(387)	0	2,045,613	0	(3,613)	(3,613)	37,240	01/23/2030	3.A FE
71654Q-DD-1	PETROLEOS MEXICANOS	04/23/2026	MORGAN STANLEY & COMPANY, INC.		3,199,000	3,500,000	2,987,750	2,992,644	0	1,843	0	1,843	0	2,994,487	0	204,513	204,513	202,610	01/23/2050	3.A FE
742718-GP-8	PROCTER & GAMBLE CO	04/15/2026	Direct		556,638	560,000	559,530	559,539	0	17	0	17	0	559,556	0	(2,918)	(2,918)	10,363	11/03/2032	1.D FE
74352@-AA-5	CTL - AMZN PROJECT DIXIE FUNDED	06/10/2026	Direct		8,138	8,138	8,138	8,138	0	0	0	0	0	8,138	0	0	0	101	10/10/2041	1.D
743917-#B-2	THE PRUDENTIAL INSURANCE COMPANY OF AMER	06/22/2026	Direct		1,500	1,500	974	1,466	0	34	0	34	0	1,500	0	0	0	0	03/20/2028	1.D
743917-#D-8	THE PRUDENTIAL INSURANCE COMPANY OF AMER	06/22/2026	Direct		4,482	4,482	2,415	4,405	0	77	0	77	0	4,482	0	0	0	0	07/20/2035	1.D
743917-#F-3	THE PRUDENTIAL INSURANCE COMPANY OF AMER	06/17/2026	Direct		9,750	9,750	6,008	9,557	0	193	0	193	0	9,750	0	0	0	0	05/15/2030	1.D
743917-#K-2	THE PRUDENTIAL INSURANCE COMPANY OF AMER	06/08/2026	Direct		9,300	9,300	5,620	9,131	0	169	0	169	0	9,300	0	0	0	0	12/10/2030	1.D
743917-#N-6	THE PRUDENTIAL INSURANCE COMPANY OF AMER	06/17/2026	Direct		5,798	5,798	2,772	5,706	0	92	0	92	0	5,798	0	0	0	0	07/15/2036	1.D
743917-#Q-9	THE PRUDENTIAL INSURANCE COMPANY OF AMER	06/23/2026	Direct		1,265	1,265	770	1,239	0	26	0	26	0	1,265	0	0	0	0	02/23/2030	1.D
743917-#S-5	THE PRUDENTIAL INSURANCE COMPANY OF AMER	06/17/2026	Direct		1,008	1,008	450	994	0	13	0	13	0	1,008	0	0	0	0	12/15/2044	1.D
743917-#T-3	THE PRUDENTIAL INSURANCE COMPANY OF AMER	06/23/2026	Direct		1,052	1,052	663	1,030	0	21	0	21	0	1,052	0	0	0	0	02/23/2030	1.D
743917-#U-0	THE PRUDENTIAL INSURANCE COMPANY OF AMER	06/04/2026	Direct		1,500	1,500	744	1,476	0	24	0	24	0	1,500	0	0	0	0	09/01/2032	1.D
743917-*A-6	THE PRUDENTIAL INSURANCE COMPANY OF AMER	06/23/2026	Direct		1,501	1,501	645	1,483	0	18	0	18	0	1,501	0	0	0	0	08/21/2042	1.D
743917-*B-4	THE PRUDENTIAL INSURANCE COMPANY OF AMER	06/08/2026	Direct		5,250	5,250	2,102	5,155	0	95	0	95	0	5,250	0	0	0	0	02/01/2031	1.D
743917-*C-2	THE PRUDENTIAL INSURANCE COMPANY OF AMER	06/17/2026	Direct		3,174	3,174	1,435	3,123	0	51	0	51	0	3,174	0	0	0	0	07/15/2039	1.D
743917-*D-0	THE PRUDENTIAL INSURANCE COMPANY OF AMER	06/08/2026	Direct		1,875	1,875	1,022	1,836	0	39	0	39	0	1,875	0	0	0	0	02/01/2029	1.D
743917-*E-8	THE PRUDENTIAL INSURANCE COMPANY OF AMER	06/09/2026	Direct		12,000	12,000	4,571	11,779	0	221	0	221	0	12,000	0	0	0	0	12/06/2031	1.D
743917-*F-5	THE PRUDENTIAL INSURANCE COMPANY OF AMER	06/17/2026	Direct		30,000	30,000	14,392	31,933	0	(1,933)	0	(1,933)	0	30,000	0	0	0	0	06/16/2031	1.D
743917-*H-1	THE PRUDENTIAL INSURANCE COMPANY OF AMER	06/08/2026	Direct		1,047	1,047	596	1,023	0	24	0	24	0	1,047	0	0	0	0	05/01/2028	1.D
743917-*J-7	THE PRUDENTIAL INSURANCE COMPANY OF AMER	06/04/2026	Direct		450	450	205	443	0	7	0	7	0	450	0	0	0	0	04/02/2039	1.D
743917-*M-0	PRUDENTIAL INSURANCE COMPANY OF AMERICA	06/04/2026	Direct		1,200	1,200	642	1,176	0	24	0	24	0	1,200	0	0	0	0	10/01/2030	1.D
743917-*P-3	PRUDENTIAL INSURANCE COMPANY OF AMERICA	06/09/2026	Direct		5,526	5,526	1,880	5,444	0	82	0	82	0	5,526	0	0	0	0	06/06/2041	1.D
743917-*Q-1	PRUDENTIAL INSURANCE COMPANY OF AMERICA	06/08/2026	Direct		2,860	2,860	1,419	2,809	0	51	0	51	0	2,860	0	0	0	0	06/01/2033	1.D
743917-*R-9	PRUDENTIAL INSURANCE COMPANY OF AMERICA	06/17/2026	Direct		3,000	3,000	1,652	2,929	0	71	0	71	0	3,000	0	0	0	0	05/15/2028	1.D
743917-*S-7	PRUDENTIAL INSURANCE COMPANY OF AMERICA	06/18/2026	Direct		2,934	2,934	1,613	2,866	0	68	0	68	0	2,934	0	0	0	0	06/18/2028	1.D
743917-*U-2	THE PRUDENTIAL INSURANCE COMPANY OF AMER	06/04/2026	Direct		1,875	1,875	872	1,837	0	38	0	38	0	1,875	0	0	0	0	02/01/2029	1.D
743917-*V-0	THE PRUDENTIAL INSURANCE COMPANY OF AMER	06/18/2026	Direct		922	922	354	908	0	15	0	15	0	922	0	0	0	0	06/18/2040	1.D
743917-*W-8	THE PRUDENTIAL INSURANCE COMPANY OF AMER	06/08/2026	Direct		888	888	506	871	0	17	0	17	0	888	0	0	0	0	07/04/2030	1.D
743917-*X-6	THE PRUDENTIAL INSURANCE COMPANY OF AMER	06/10/2026	Direct		1,650	1,650	955	1,619	0	31	0	31	0	1,650	0	0	0	0	11/09/2031	1.D
743917-*Y-4	THE PRUDENTIAL INSURANCE COMPANY OF AMER	06/12/2026	Direct		10,553	10,553	3,819	10,395	0	158	0	158	0	10,553	0	0	0	0	01/11/2038	1.D
743917-*Z-1	THE PRUDENTIAL INSURANCE COMPANY OF AMER	06/08/2026	Direct		4,100	4,100	2,459	4,024	0	76	0	76	0	4,100	0	0	0	0	06/01/2035	1.D
743917-@C-1	THE PRUDENTIAL INSURANCE COMPANY OF AMER	06/25/2026	Direct		4,776	4,776	1,907	4,702	0	74	0	74	0	4,776	0	0	0	0	06/25/2040	1.D
743917-@E-7	THE PRUDENTIAL INSURANCE COMPANY OF AMER	06/18/2026	Direct		738	738	247	727	0	11	0	11	0	738	0	0	0	0	06/18/2040	1.D
743917-@U-1	THE PRUDENTIAL INSURANCE COMPANY OF AMER	06/18/2026	Direct		738	738	145	730	0	8	0	8	0	738	0	0	0	0	11/18/2043	1.D
743917-@V-9	THE PRUDENTIAL INSURANCE COMPANY OF AMER	06/08/2026	Direct		1,950	1,950	1,140	1,912	0	38	0	38	0	1,950	0	0	0	0	06/01/2031	1.D
743917-@W-7	THE PRUDENTIAL INSURANCE COMPANY OF AMER	06/23/2026	Direct		7,061	7,061	2,687	6,925	0	136	0	136	0	7,061	0	0	0	0	04/22/2034	1.D
743917-@Y-3	THE PRUDENTIAL INSURANCE COMPANY OF AMER	06/12/2026	Direct		1,569	1,569	919	1,531	0	38	0	38	0	1,569	0	0	0	0	06/13/2027	1.D

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
743917-L#-1	THE PRUDENTIAL INSURANCE COMPANY OF AMER	06/17/2026	Direct		3,337	3,337	1,133	3,278	0	59	0	59	0	3,337	0	0	0	0	02/15/2036	1.D
743917-M*-4	THE PRUDENTIAL INSURANCE COMPANY OF AMER	06/08/2026	Direct		750	750	373	734	0	16	0	16	0	750	0	0	0	0	05/01/2030	1.D
743917-N#-9	THE PRUDENTIAL INSURANCE COMPANY OF AMER	06/08/2026	Direct		2,863	2,863	1,561	2,789	0	73	0	73	0	2,863	0	0	0	0	01/01/2027	1.D
743917-Q#-6	THE PRUDENTIAL INSURANCE COMPANY OF AMER	06/08/2026	Direct		8,100	8,100	3,041	7,972	0	128	0	128	0	8,100	0	0	0	0	08/01/2038	1.D
743917-Q*-0	THE PRUDENTIAL INSURANCE COMPANY OF AMER	06/08/2026	Direct		872	872	462	853	0	18	0	18	0	872	0	0	0	0	08/01/2030	1.D
743917-Q@-8	THE PRUDENTIAL INSURANCE COMPANY OF AMER	06/04/2026	Direct		2,400	2,400	1,308	2,351	0	49	0	49	0	2,400	0	0	0	0	06/01/2030	1.D
743917-R#-5	THE PRUDENTIAL INSURANCE COMPANY OF AMER	06/17/2026	Direct		1,950	1,950	996	1,908	0	42	0	42	0	1,950	0	0	0	0	02/15/2031	1.D
743917-R*-9	THE PRUDENTIAL INSURANCE COMPANY OF AMER	06/08/2026	Direct		3,750	3,750	1,768	3,673	0	77	0	77	0	3,750	0	0	0	0	12/01/2028	1.D
743917-S@-6	THE PRUDENTIAL INSURANCE COMPANY OF AMER	06/17/2026	Direct		1,984	1,984	1,052	1,937	0	48	0	48	0	1,984	0	0	0	0	10/15/2028	1.D
743917-T*-7	THE PRUDENTIAL INSURANCE COMPANY OF AMER	06/08/2026	Direct		3,011	3,011	1,264	2,946	0	65	0	65	0	3,011	0	0	0	0	05/01/2029	1.D
743917-U#-1	THE PRUDENTIAL INSURANCE COMPANY OF AMER	06/08/2026	Direct		2,150	2,150	872	2,120	0	30	0	30	0	2,150	0	0	0	0	05/01/2038	1.D
743917-U*-5	THE PRUDENTIAL INSURANCE COMPANY OF AMER	06/08/2026	Direct		750	750	414	734	0	16	0	16	0	750	0	0	0	0	05/01/2030	1.D
743917-V*-4	THE PRUDENTIAL INSURANCE COMPANY OF AMER	06/16/2026	Direct		40,000	40,000	22,041	38,827	0	1,173	0	1,173	0	40,000	0	0	0	0	06/16/2026	1.D
743917-V@-2	THE PRUDENTIAL INSURANCE COMPANY OF AMER	06/23/2026	Direct		1,050	1,050	458	1,031	0	19	0	19	0	1,050	0	0	0	0	12/21/2035	1.D
743917-W#-9	THE PRUDENTIAL INSURANCE COMPANY OF AMER	06/04/2026	Direct		450	450	189	444	0	6	0	6	0	450	0	0	0	0	05/02/2039	1.D
743917-X*-2	THE PRUDENTIAL INSURANCE COMPANY OF AMER	06/08/2026	Direct		600	600	272	591	0	9	0	9	0	600	0	0	0	0	01/04/2040	1.D
743917-X@-0	THE PRUDENTIAL INSURANCE COMPANY OF AMER	06/23/2026	Direct		1,779	1,779	748	1,747	0	32	0	32	0	1,779	0	0	0	0	03/21/2035	1.D
743917-Y#-7	THE PRUDENTIAL INSURANCE COMPANY OF AMER	06/04/2026	Direct		1,800	1,800	1,049	1,766	0	34	0	34	0	1,800	0	0	0	0	10/01/2030	1.D
743917-Y*-1	THE PRUDENTIAL INSURANCE COMPANY OF AMER	06/08/2026	Direct		1,350	1,350	732	1,323	0	27	0	27	0	1,350	0	0	0	0	06/01/2030	1.D
743917-Y@-9	THE PRUDENTIAL INSURANCE COMPANY OF AMER	06/08/2026	Direct		1,800	1,800	1,053	1,765	0	35	0	35	0	1,800	0	0	0	0	05/01/2030	1.D
74430Q-10-7	PRUDENTIAL ASSIGNED SETTLEMENT SERVICES	06/08/2026	Direct		2,400	2,400	740	2,361	0	39	0	39	0	2,400	0	0	0	0	01/01/2038	1.D
744320-BK-7	PRUDENTIAL FINANCIAL INC	06/01/2026	GOLDMAN, SACHS & CO.		101,875	100,000	100,000	100,000	0	0	0	0	0	100,000	0	1,875	1,875	4,517	09/01/2052	2.B FE
74941Y-AA-0	RD MICHIGAN PROPERTY OWNER 1 LLC	04/24/2026	BANC OF AMERICA/FIXED INCOME		100,000	100,000	98,750	0	0	0	0	0	0	98,750	0	1,250	1,250	0	03/30/2045	2.C FE
75102X-AB-2	RAIZEN FUELS FINANCE SA	06/22/2026	Direct		955,510	1,701,000	1,719,166	1,717,844	0	(802)	0	(802)	0	1,717,042	0	(761,532)	(761,532)	54,857	03/05/2034	6. FE
759330-AA-1	REINAUER MARITIME CO LLC	06/01/2026	Direct		99,000	99,000	99,000	99,000	0	0	0	0	0	99,000	0	0	0	2,908	11/30/2026	1.A
76711A-AB-3	RIO GRANDE LNG LLC	06/26/2026	SCOTIA CAPITAL (USA) INC.		220,719	220,000	219,820	0	0	0	0	0	0	219,820	0	900	900	0	06/30/2031	2.C FE
76711A-AD-9	RIO GRANDE LNG LLC	06/30/2026	Direct		149,995	150,000	150,000	0	0	0	0	0	0	150,000	0	(5)	(5)	96	06/30/2036	2.C FE
76711A-AE-7	RIO GRANDE LNG LLC	06/26/2026	CITADEL SECURITIES LLC		90,390	90,000	90,000	0	0	0	0	0	0	90,000	0	390	390	0	06/30/2041	2.C FE
77311W-AF-8	ROCKET COMPANIES INC	06/15/2026	TRUIST SECURITIES, INC.		518,288	510,000	510,000	0	0	0	0	0	0	510,000	0	8,288	8,288	0	06/15/2034	3.A FE
77313L-AA-1	ROCKET MORTGAGE LLC	06/22/2026	Direct		25,000	25,000	23,813	24,449	0	551	0	551	0	25,000	0	0	0	487	10/15/2026	3.A FE
77583A-AB-6	QXO BUILDING PRODUCTS INC	06/15/2026	Direct		6,090	6,000	6,000	0	0	0	0	0	0	6,000	0	90	90	0	07/15/2034	4.B FE
78017T-AD-5	ROYAL CARIBBEAN CRUISES LTD	05/06/2026	JANE STREET EXECUTION SERVICES LLC		241,588	250,000	249,583	0	0	5	0	5	0	249,587	0	(8,000)	(8,000)	2,552	02/27/2038	2.B FE
79466L-AW-4	SALESFORCE INC	06/01/2026	PERSHING DIV OF DLJ SEC LNDING		5,113	5,000	4,996	0	0	0	0	0	0	4,996	0	117	117	72	03/15/2056	1.F FE
79588T-AD-2	SAMMONS FINANCIAL GROUP INC	06/25/2026	TRADEWEB DIRECT LLC		461,735	500,000	498,860	499,350	0	55	0	55	0	499,405	0	(37,670)	(37,670)	11,632	04/16/2031	2.A FE
797440-BZ-6	SAN DIEGO GAS & ELECTRIC CO	06/17/2026	MORGAN STANLEY & COMPANY		194,863	220,000	219,617	219,810	0	18	0	18	0	219,828	0	(24,965)	(24,965)	2,670	10/01/2030	1.F FE
80386W-AB-1	SASOL FINANCING USA LLC	04/10/2026	Direct		394,875	390,000	366,093	377,028	0	1,168	0	1,168	0	378,196	0	11,804	11,804	18,467	09/27/2028	3.A FE
82283#-AA-0	SHELTER LIFE INSURANCE COMPANY - CMO	06/22/2026	Direct		1,677	1,677	776	1,644	0	33	0	33	0	1,677	0	0	0	0	12/12/2032	1.F
82622R-AG-1	SIEMENS FUNDING BV	04/16/2026	MORGAN STANLEY & COMPANY, INC.		2,065,200	2,000,000	1,989,340	1,989,380	0	20	0	20	0	1,989,401	0	75,799	75,799	45,561	05/28/2065	1.D FE
83056P-AA-1	SKEENA RESOURCES LTD	06/02/2026	UBS SECURITIES LLC		5,256	5,000	5,000	0	0	0	0	0	0	5,000	0	256	256	63	04/01/2031	5.A FE
830867-AB-3	SKYMILES IP LTD	04/20/2026	Direct		9,167	9,167	9,258	9,209	0	(42)	0	(42)	0	9,167	0	0	0	218	10/20/2028	2.A FE
83444M-AS-0	SOLVENTUM CORP	04/20/2026	SUSQUEHANNA FIN. GRP.		697,669	700,000	709,055	709,053	0	(40)	0	(40)	0	709,013	0	(11,344)	(11,344)	19,618	04/30/2054	2.B FE
84615Q-AE-3	SPACE EXPLORATION TECHNOLOGIES CORP	06/30/2026	Direct		277,320	280,000	279,524	0	0	1	0	1	0	279,525	0	(2,205)	(2,205)	176	07/15/2036	2.A FE
85855F-AD-5	STELLANTIS FINANCIAL SERVICES US CORP	05/28/2026	MUFG SECURITIES AMERICAS INC.		330,218	330,000	329,660	0	0	0	0	0	0	329,660	0	558	558	0	06/15/2029	2.C FE
86765K-AA-7	SUNOCO LP	05/20/2026	Wells Fargo Securities, LLC		51,125	50,000	50,500	50,405	0	(53)	0	(53)	0	50,351	0	774	774	2,392	09/15/2028	3.A FE
86765K-AF-6	SUNOCO LP	04/10/2026	MORGAN STANLEY & COMPANY		281,784	280,000	280,000	280,000	0	0	0	0	0	280,000	0	1,784	1,784	8,969	03/15/2031	3.A FE
86765K-AN-9	SUNOCO LP	06/17/2026	CITIGROUP GLOBAL MARKETS, INC		1,223,438	1,250,000	1,250,938	0	0	(71)	0	(71)	0	1,250,867	0	(27,429)	(27,429)	19,336	07/15/2034	3.A FE
86960Y-AA-0	SUZANO NETHERLANDS BV	04/23/2026	MORGAN STANLEY & COMPANY, INC.		982,500	1,000,000	987,140	987,357	0	288	0	288	0	987,645	0	(5,145)	(5,145)	34,222	01/15/2036	2.C FE
86964W-AK-8	SUZANO AUSTRIA GMBH	05/06/2026	DEUTSCHE BANK SECURITIES, INC.		890,500	1,000,000	840,000	854,363	0	7,063	0	7,063	0	861,426	0	29,074	29,074	25,347	01/15/2032	2.C FE
87151#-AB-6	SYMETRA LIFE INSURANCE COMPANY - CMO	06/15/2026	Direct		1,719	1,719	797	1,685	0	33	0	33	0	1,719	0	0	0	0	07/09/2034	1.E
87151#-AG-5	SYMETRA LIFE INSURANCE COMPANY - CMO	06/15/2026	Direct		1,200	1,200	720	1,167	0	33	0	33	0	1,200	0	0	0	0	04/11/2027	1.E

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
87151#-AM-2	SYMETRA LIFE INSURANCE COMPANY - CMO	06/15/2026	Direct		900	900	496	878	0	22	0	22	0	900	0	0	0	0	10/10/2030	1.E
87151#-AP-5	SYMETRA LIFE INSURANCE COMPANY - CMO	06/15/2026	Direct		1,500	1,500	801	1,466	0	34	0	34	0	1,500	0	0	0	0	12/13/2030	1.E
87151#-AW-0	SYMETRA LIFE INSURANCE COMPANY - CMO	06/22/2026	Direct		3,600	3,600	1,591	3,519	0	81	0	81	0	3,600	0	0	0	0	12/15/2028	1.E
87151#-AX-8	SYMETRA LIFE INSURANCE COMPANY - CMO	06/29/2026	Direct		2,000	2,000	1,173	1,954	0	46	0	46	0	2,000	0	0	0	0	12/27/2027	1.E
87151#-BD-1	SYMETRA LIFE INSURANCE COMPANY - CMO	06/22/2026	Direct		2,100	2,100	1,206	2,047	0	53	0	53	0	2,100	0	0	0	0	08/15/2027	1.E
87151#-BE-9	SYMETRA LIFE INSURANCE COMPANY - CMO	06/05/2026	Direct		729	729	411	717	0	13	0	13	0	729	0	0	0	0	08/01/2033	1.E
87151#-BG-4	SYMETRA LIFE INSURANCE COMPANY - CMO	06/05/2026	Direct		2,115	2,115	1,318	2,075	0	40	0	40	0	2,115	0	0	0	0	07/01/2028	1.E
87151#-BH-2	SYMETRA LIFE INSURANCE COMPANY - CMO	06/16/2026	Direct		600	600	294	585	0	15	0	15	0	600	0	0	0	0	08/13/2028	1.E
87151#-BU-3	SYMETRA LIFE INSURANCE COMPANY - CMO	06/23/2026	Direct		1,347	1,347	695	1,316	0	31	0	31	0	1,347	0	0	0	0	11/18/2028	1.E
87151#-BV-1	SYMETRA LIFE INSURANCE COMPANY - CMO	06/26/2026	Direct		1,400	1,400	760	1,371	0	29	0	29	0	1,400	0	0	0	0	02/25/2030	1.E
87151#-CB-4	SYMETRA LIFE INSURANCE COMPANY - CMO	06/26/2026	Direct		1,675	1,675	434	1,654	0	21	0	21	0	1,675	0	0	0	0	10/26/2041	1.E
87151#-CC-2	SYMETRA LIFE INSURANCE COMPANY - CMO	06/26/2026	Direct		1,200	1,200	590	1,179	0	21	0	21	0	1,200	0	0	0	0	04/26/2034	1.E
87151#-CF-5	SYMETRA LIFE INSURANCE COMPANY - CMO	06/15/2026	Direct		3,000	3,000	1,795	2,935	0	65	0	65	0	3,000	0	0	0	0	03/12/2030	1.E
87151#-CH-1	SYMETRA LIFE INSURANCE COMPANY - CMO	06/08/2026	Direct		2,475	2,475	1,317	2,425	0	50	0	50	0	2,475	0	0	0	0	12/02/2028	1.E
87151#-CJ-7	SYMETRA LIFE INSURANCE COMPANY - CMO	06/15/2026	Direct		2,034	2,034	904	1,994	0	40	0	40	0	2,034	0	0	0	0	06/11/2032	1.E
87151#-CK-4	SYMETRA LIFE INSURANCE COMPANY - CMO	06/15/2026	Direct		915	915	518	894	0	21	0	21	0	915	0	0	0	0	08/09/2029	1.E
87151#-CM-0	SYMETRA LIFE INSURANCE COMPANY - CMO	06/26/2026	Direct		2,000	2,000	783	1,981	0	19	0	19	0	2,000	0	0	0	0	09/26/2038	1.E
87151#-CN-8	SYMETRA LIFE INSURANCE COMPANY - CMO	06/05/2026	Direct		1,500	1,500	857	1,466	0	34	0	34	0	1,500	0	0	0	0	02/01/2027	1.E
87151#-CR-9	SYMETRA LIFE INSURANCE COMPANY - CMO	04/01/2026	Direct		892	892	512	872	0	20	0	20	0	892	0	0	0	0	04/01/2026	1.E
87151#-DA-5	SYMETRA LIFE INSURANCE COMPANY - CMO	06/22/2026	Direct		1,275	1,275	699	1,247	0	28	0	28	0	1,275	0	0	0	0	04/15/2029	1.E
87151#-DF-4	SYMETRA LIFE INSURANCE COMPANY - CMO	06/05/2026	Direct		600	600	193	590	0	10	0	10	0	600	0	0	0	0	07/01/2036	1.E
87151#-DG-2	SYMETRA LIFE INSURANCE COMPANY - CMO	06/05/2026	Direct		1,050	1,050	551	1,026	0	24	0	24	0	1,050	0	0	0	0	05/01/2027	1.E
87151#-DK-3	SYMETRA LIFE INSURANCE COMPANY - CMO	06/05/2026	Direct		1,800	1,800	970	1,765	0	35	0	35	0	1,800	0	0	0	0	07/01/2031	1.E
87151#-DL-1	SYMETRA LIFE INSURANCE COMPANY - CMO	06/22/2026	Direct		1,320	1,320	543	1,298	0	22	0	22	0	1,320	0	0	0	0	09/15/2035	1.E
87151#-DN-7	SYMETRA LIFE INSURANCE COMPANY - CMO	06/05/2026	Direct		7,050	7,050	4,152	6,918	0	132	0	132	0	7,050	0	0	0	0	08/01/2030	1.E
87151#-DP-2	SYMETRA LIFE INSURANCE COMPANY - CMO	06/10/2026	Direct		4,500	4,500	2,689	4,418	0	82	0	82	0	4,500	0	0	0	0	02/04/2030	1.E
87151#-DY-3	SYMETRA LIFE INSURANCE COMPANY - CMO	06/22/2026	Direct		1,628	1,628	485	1,605	0	23	0	23	0	1,628	0	0	0	0	05/15/2043	1.E
87151#-DZ-0	SYMETRA LIFE INSURANCE COMPANY - CMO	06/26/2026	Direct		959	959	352	937	0	23	0	23	0	959	0	0	0	0	06/24/2034	1.E
87151#-EB-2	SYMETRA LIFE INSURANCE COMPANY - CMO	06/08/2026	Direct		1,125	1,125	640	1,103	0	22	0	22	0	1,125	0	0	0	0	11/02/2030	1.E
87151#-EL-0	SYMETRA LIFE INSURANCE COMPANY - CMO	06/10/2026	Direct		2,400	2,400	1,032	2,359	0	41	0	41	0	2,400	0	0	0	0	02/04/2034	1.E
87151#-EM-8	SYMETRA LIFE INSURANCE COMPANY - CMO	06/26/2026	Direct		2,582	2,582	1,016	2,525	0	57	0	57	0	2,582	0	0	0	0	01/23/2031	1.E
87151#-ER-7	SYMETRA LIFE INSURANCE COMPANY - CMO	06/26/2026	Direct		1,665	1,665	784	1,636	0	29	0	29	0	1,665	0	0	0	0	05/25/2035	1.E
87151#-EX-4	SYMETRA LIFE INSURANCE COMPANY - CMO	06/05/2026	Direct		1,350	1,350	570	1,325	0	25	0	25	0	1,350	0	0	0	0	06/01/2034	1.E
87151#-FA-3	SYMETRA LIFE INSURANCE COMPANY - CMO	06/22/2026	Direct		5,700	5,700	3,871	5,568	0	132	0	132	0	5,700	0	0	0	0	04/15/2027	1.E
87151#-FC-9	SYMETRA LIFE INSURANCE COMPANY - CMO	06/22/2026	Direct		5,280	5,280	2,415	5,185	0	95	0	95	0	5,280	0	0	0	0	08/15/2033	1.E
87151#-FD-7	SYMETRA LIFE INSURANCE COMPANY - CMO	06/10/2026	Direct		1,200	1,200	519	1,177	0	23	0	23	0	1,200	0	0	0	0	03/07/2034	1.E
87151#-FH-8	SYMETRA LIFE INSURANCE COMPANY - CMO	06/26/2026	Direct		2,198	2,198	1,457	2,149	0	49	0	49	0	2,198	0	0	0	0	05/20/2027	1.E
87151#-FK-1	SYMETRA LIFE INSURANCE COMPANY - CMO	06/05/2026	Direct		3,192	3,192	1,271	3,145	0	47	0	47	0	3,192	0	0	0	0	10/01/2038	1.E
87151#-FS-4	SYMETRA LIFE INSURANCE COMPANY - CMO	06/05/2026	Direct		600	600	295	590	0	10	0	10	0	600	0	0	0	0	06/01/2034	1.E
87151#-FX-3	SYMETRA LIFE INSURANCE COMPANY - CMO	06/05/2026	Direct		2,100	2,100	1,180	2,064	0	36	0	36	0	2,100	0	0	0	0	05/01/2032	1.E
87151#-GF-1	SYMETRA LIFE INSURANCE COMPANY - CMO	06/05/2026	Direct		1,799	1,799	708	1,774	0	25	0	25	0	1,799	0	0	0	0	10/01/2038	1.E
87151#-GG-9	SYMETRA LIFE INSURANCE COMPANY - CMO	06/08/2026	Direct		690	690	318	682	0	8	0	8	0	690	0	0	0	0	05/02/2043	1.E
87151@-AA-0	SYMETRA ASSIGNED BENEFITS SERVICE CO - C	06/05/2026	Direct		985	985	555	963	0	21	0	21	0	985	0	0	0	0	08/01/2029	1.E
87151@-AB-8	SYMETRA ASSIGNED BENEFITS SERVICE CO - C	06/05/2026	Direct		600	600	333	586	0	14	0	14	0	600	0	0	0	0	05/01/2029	1.E
87151W-24-4	SYMETRA LIFE INSURANCE PRODUCTS ANNUIT	06/05/2026	Direct		2,250	2,250	799	2,205	0	45	0	45	0	2,250	0	0	0	0	12/01/2031	1.E
872287-AL-1	COMCAST CABLE COMMUNICATIONS LLC	06/05/2026	Direct		115,210	110,000	98,592	108,347	0	311	0	311	0	108,658	0	1,342	1,342	11,523	02/15/2028	1.G FE
87264A-DY-8	T-MOBILE USA INC	06/02/2026	BNP PARIBAS, S.A.		959,570	1,000,000	974,880	0	0	464	0	464	0	975,344	0	(15,774)	(15,774)	37,050	01/15/2056	2.A FE
872898-AD-3	TSMC ARIZONA CORP	05/01/2026	BANC OF AMERICA/FIXED INCOME		302,934	370,000	365,923	366,576	0	56	0	56	0	366,633	0	(63,699)	(63,699)	6,070	10/25/2041	1.D FE
87945B-AA-8	TELEKOM SRBIJA AD BEOGRAD	05/12/2026	UBS SECURITIES LLC		718,793	717,000	717,622	717,507	0	(42)	0	(42)	0	717,465	0	1,328	1,328	27,186	10/28/2029	3.C FE
880445-A*-2	TENNESSEE FARMERS LIFE INSURANCE COMPANY	06/08/2026	Direct		3,406	3,406	1,969	3,350	0	55	0	55	0	3,406	0	0	0	0	06/02/2033	1.D
88323R-AC-9	THAIOIL TREASURY CENTER CO LTD	04/14/2026	Standard Chartered Bank		197,750	200,000	199,934	0	0	22	0	22	0	199,956	0	(2,206)	(2,206)	3,050	12/29/2049	3.C FE
89055F-AC-7	TOPBUILD CORP	06/05/2026	Direct		19,225	20,000	20,000	20,000	0	0	0	0	0	20,000	0	(775)	(775)	1,413	02/15/2032	3.B FE
89055F-AD-5	TOPBUILD CORP	06/05/2026	Direct		352,669	355,000	356,938	220,000	0	12	0	12	0	356,950	0	(4,281)	(4,281)	13,875	01/31/2034	3.B FE
89103*-AA-7	TOREADOR HOLDINGS LLC	03/31/2026	Direct		(7,199)	(7,199)	(7,199)	(7,199)	0	0	0	0	0	(7,199)	0	0	0	0	10/31/2043	1.G PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
89357#-AA-6	TRANSAMERICA OCCIDENTAL LIFE INSURANCE C	05/18/2026	Direct		2,900	2,900	1,491	2,828	0	72	0	72	0	2,900	0	0	0	0	05/18/2026	1.E
89361#-AK-8	TRANSAMERICA LIFE INSURANCE COMPANY - CM	06/03/2026	Direct		3,745	3,745	1,960	3,668	0	77	0	77	0	3,745	0	0	0	0	01/10/2031	1.E
89361#-AM-4	TRANSAMERICA LIFE INSURANCE COMPANY - CM	06/03/2026	Direct		1,497	1,497	866	1,464	0	33	0	33	0	1,497	0	0	0	0	01/10/2028	1.E
89361#-AR-3	TRANSAMERICA LIFE INSURANCE COMPANY - CM	06/03/2026	Direct		2,467	2,467	1,234	2,417	0	50	0	50	0	2,467	0	0	0	0	01/10/2030	1.E
89361#-AU-6	TRANSAMERICA LIFE INSURANCE COMPANY - CM	05/18/2026	Direct		4,170	4,170	2,214	4,071	0	99	0	99	0	4,170	0	0	0	0	05/18/2026	1.E
89361#-AW-2	TRANSAMERICA LIFE INSURANCE COMPANY - CM	06/03/2026	Direct		2,101	2,101	1,074	2,054	0	46	0	46	0	2,101	0	0	0	0	01/10/2030	1.E
89361#-AX-0	TRANSAMERICA LIFE INSURANCE COMPANY - CM	06/03/2026	Direct		3,000	3,000	1,115	2,947	0	53	0	53	0	3,000	0	0	0	0	08/06/2034	1.E
89361#-AZ-5	TRANSAMERICA LIFE INSURANCE COMPANY - CM	06/03/2026	Direct		1,941	1,941	987	1,900	0	41	0	41	0	1,941	0	0	0	0	01/10/2031	1.E
89361#-BD-3	TRANSAMERICA LIFE INSURANCE COMPANY - CM	06/03/2026	Direct		2,337	2,337	1,020	2,298	0	39	0	39	0	2,337	0	0	0	0	08/03/2032	1.E
89361#-BK-7	TRANSAMERICA LIFE INSURANCE COMPANY - CM	06/03/2026	Direct		900	900	498	882	0	19	0	19	0	900	0	0	0	0	06/01/2030	1.E
89361#-BM-3	TRANSAMERICA LIFE INSURANCE COMPANY - CM	06/22/2026	Direct		450	450	151	444	0	6	0	6	0	450	0	0	0	0	05/19/2041	1.E
89361#-BN-1	TRANSAMERICA LIFE INSURANCE COMPANY - CM	06/22/2026	Direct		1,050	1,050	482	1,036	0	14	0	14	0	1,050	0	0	0	0	06/19/2044	1.E
89388A-AA-0	TRANSPORTADORA DE GAS DEL PERU SA	04/30/2026	Direct		120,000	120,000	117,300	117,358	0	2,642	0	2,642	0	120,000	0	0	0	2,550	04/30/2028	2.A FE
89941A-AA-0	TULLOW HOLDCO 2 LTD	06/24/2026	Direct		155,677	152,102	156,317	0	0	(801)	0	(801)	0	155,516	0	162	162	1,037	11/15/2028	5.A FE
907818-FH-6	UNION PACIFIC CORP	06/11/2026	MORGAN STANLEY & COMPANY		259,462	280,000	278,911	279,514	0	51	0	51	0	279,565	0	(20,103)	(20,103)	5,731	02/05/2030	1.G FE
910047-AL-3	UNITED AIRLINES HOLDINGS INC	04/06/2026	MORGAN STANLEY & COMPANY, INC.		987,500	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	(12,500)	(12,500)	9,705	03/01/2031	3.A FE
91115*-AB-7	UNITED OMAHA LIFE INSURANCE COMPANY - CM	06/22/2026	Direct		1,980	1,980	1,043	1,947	0	33	0	33	0	1,980	0	0	0	0	12/21/2034	1.E
91115*-AC-5	UNITED OMAHA LIFE INSURANCE COMPANY - AN	06/23/2026	Direct		1,800	1,800	833	1,771	0	29	0	29	0	1,800	0	0	0	0	12/21/2037	1.E
91127L-AH-3	UNITED OVERSEAS BANK LTD	05/11/2026	MUFG SECURITIES EMEA PLC		257,509	260,000	238,017	242,506	0	787	0	787	0	243,293	0	14,216	14,216	5,998	10/07/2032	1.F FE
912137-A#-3	UNITED STATES LIFE INSURANCE COMPANY IN	06/22/2026	Direct		1,815	1,815	732	1,779	0	36	0	36	0	1,815	0	0	0	0	03/20/2033	1.F
912137-A@-5	UNITED STATES LIFE INSURANCE COMPANY IN	06/26/2026	Direct		1,500	1,500	902	1,468	0	32	0	32	0	1,500	0	0	0	0	12/27/2030	1.F
912137-B#-2	THE UNITED STATES LIFE INSURANCE COMPANY	06/29/2026	Direct		6,000	6,000	3,317	5,824	0	176	0	176	0	6,000	0	0	0	0	12/01/2026	1.F
912137-B*-6	THE UNITED STATES LIFE INSURANCE COMPANY	06/22/2026	Direct		900	900	380	882	0	18	0	18	0	900	0	0	0	0	03/20/2033	1.F
912137-B@-4	UNITED STATES LIFE INSURANCE COMPANY IN	06/22/2026	Direct		600	600	326	586	0	14	0	14	0	600	0	0	0	0	06/21/2030	1.F
912137-C#-1	UNITED STATES LIFE INSURANCE COMPANY IN	06/09/2026	Direct		4,500	4,500	2,591	4,436	0	64	0	64	0	4,500	0	0	0	0	08/07/2038	1.F
912137-C*-5	UNITED STATES LIFE INSURANCE COMPANY IN	06/26/2026	Direct		2,044	2,044	749	2,010	0	35	0	35	0	2,044	0	0	0	0	07/27/2039	1.F
914906-AY-8	UNIVISION COMMUNICATIONS INC	04/20/2026	Direct		3,349,637	3,415,000	3,434,847	3,429,979	0	(1,645)	0	(1,645)	0	3,428,334	0	(78,697)	(78,697)	359,713	08/15/2028	4.B FE
91832V-AA-2	VIKING OCEAN CRUISES LTD	06/04/2026	Wells Fargo Securities, LLC		75,000	75,000	71,250	72,943	0	392	0	392	0	73,335	0	1,665	1,665	3,021	02/15/2028	2.C FE
91836L-AB-8	VSP OPTICAL GROUP INC	05/13/2026	J P MORGAN SECURITIES		109,560	110,000	109,836	0	0	0	0	0	0	109,836	0	(276)	(276)	33	06/01/2033	2.B FE
91836L-AC-6	VSP OPTICAL GROUP INC	05/13/2026	GOLDMAN		109,260	110,000	109,595	0	0	0	0	0	0	109,595	0	(336)	(336)	35	06/01/2036	2.B FE
91913Y-AL-4	VALERO ENERGY CORP	04/02/2026	MARKETAXESS		219,600	200,000	257,419	243,901	0	(792)	0	(792)	0	243,109	0	(23,509)	(23,509)	4,085	06/15/2037	2.B FE
922167-A#-8	THE VARIABLE ANNUITY LIFE INSURANCE COMP	06/22/2026	Direct		7,281	7,281	3,576	7,154	0	127	0	127	0	7,281	0	0	0	0	07/24/2035	1.F
922167-A@-0	THE VARIABLE ANNUITY LIFE INSURANCE COMP	06/10/2026	Direct		6,901	6,901	2,501	6,804	0	97	0	97	0	6,901	0	0	0	0	11/12/2042	1.F
922167-B#-7	THE VARIABLE ANNUITY LIFE INSURANCE COMP	06/10/2026	Direct		1,957	1,957	739	1,932	0	25	0	25	0	1,957	0	0	0	0	11/12/2042	1.F
922167-B@-9	THE VARIABLE ANNUITY LIFE INSURANCE COMP	06/22/2026	Direct		3,442	3,442	1,351	3,384	0	59	0	59	0	3,442	0	0	0	0	07/24/2039	1.F
92277G-AN-7	VENTAS REALTY LP	06/16/2026	BANC OF AMERICA/FIXED INCOME		2,485,125	2,500,000	2,584,863	2,528,291	0	(4,483)	0	(4,483)	0	2,523,808	0	(38,683)	(38,683)	101,444	01/15/2029	2.A FE
92328M-AF-0	VENTURE GLOBAL CALCASIEU PASS LLC	04/21/2026	J P MORGAN SECURITIES		80,300	80,000	80,000	0	0	0	0	0	0	80,000	0	300	300	0	05/01/2036	3.A FE
92343V-GC-2	VERIZON COMMUNICATIONS INC	04/13/2026	CITADEL SECURITIES LLC		793,751	1,180,000	1,168,070	1,168,748	0	44	0	44	0	1,168,792	0	(375,042)	(375,042)	24,498	03/22/2061	2.A FE
92343V-HN-7	VERIZON COMMUNICATIONS INC	05/12/2026	MIZUHO SECURITIES USA/FIXED INCOME		3,007,500	3,000,000	3,000,000	0	0	0	0	0	0	3,000,000	0	7,500	7,500	0	05/14/2056	2.B FE
925524-AH-3	PARAMOUNT GLOBAL	04/08/2026	MORGAN STANLEY & COMPANY		160,688	150,000	166,577	165,276	0	(803)	0	(803)	0	164,474	0	(3,786)	(3,786)	8,170	07/30/2030	3.A FE
92826C-AK-8	VISA INC	06/17/2026	GOLDMAN		68,432	90,000	89,338	89,493	0	13	0	13	0	89,506	0	(21,075)	(21,075)	1,640	04/15/2040	1.D FE
92840V-AB-8	VISTRA OPERATIONS COMPANY LLC	04/22/2026	Direct		150,000	150,000	158,813	150,000	0	0	0	0	0	150,000	0	0	0	5,789	02/15/2027	2.C FE
928881-AB-7	VONTIER CORP	04/01/2026	Direct		170,000	170,000	169,754	169,988	0	12	0	12	0	170,000	0	0	0	1,530	04/01/2026	2.C FE
92921E-AA-0	VOYAGER PARENT LLC	04/21/2026	Direct		2,060	2,000	2,000	2,000	0	0	0	0	0	2,000	0	60	60	119	07/01/2032	4.A FE
95081Q-AP-9	WESCO DISTRIBUTION INC	06/15/2026	Direct		50,000	50,000	49,622	49,860	0	24	0	24	0	49,884	0	116	116	1,813	06/15/2028	3.B FE
95081Q-AU-8	WESCO DISTRIBUTION INC	05/19/2026	BAIRD, ROBERT W., & COMPANY IN		9,813	10,000	10,000	0	0	0	0	0	0	10,000	0	(188)	(188)	127	04/15/2034	3.B FE
95873*-AJ-3	WESTERN NATIONAL LIFE INSURANCE COMPANY	06/22/2026	Direct		1,817	1,817	956	1,776	0	41	0	41	0	1,817	0	0	0	0	06/22/2029	1.F
976656-CX-4	WISCONSIN ELECTRIC POWER CO	06/08/2026	BANC OF AMERICA/FIXED INCOME		89,446	90,000	89,942	0	0	0	0	0	0	89,943	0	(497)	(497)	47	06/15/2031	1.F FE
976656-CY-2	WISCONSIN ELECTRIC POWER CO	06/08/2026	US BANCORP INVESTMENTS INC.		277,309	280,000	279,538	0	0	1	0	1	0	279,539	0	(2,229)	(2,229)	159	06/15/2036	1.F FE
98138H-AH-4	WORKDAY INC	06/17/2026	WELLS FARGO SECURITIES LLC		973,050	1,000,000	999,940	999,970	0	4	0	4	0	999,974	0	(26,924)	(26,924)	26,414	04/01/2029	2.A FE
98379K-AA-0	XPO INC	04/28/2026	Jefferies		25,406	25,000	24,688	24,837	0	20	0	20	0	24,858	0	548	548	642	06/01/2028	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
A35155-AB-5	KLABIN AUSTRIA GMBH	04/23/2026	Direct		702,208	684,000	682,222	682,289	0	9	0	9	0	682,299	0	19,909	19,909	26,733	04/03/2049	3.A FE
A8372T-AC-2	SUZANO AUSTRIA GMBH	05/06/2026	MARKETAXESS CORPORATION		2,314,391	2,107,000	2,644,538	2,585,277	0	(4,740)	0	(4,740)	0	2,580,537	0	(266,146)	(266,146)	93,105	03/16/2047	2.C FE
BPM6ZW-LX-3	MELCO RESORTS FINANCE LTD	05/18/2026	JANE STREET		357,886	350,000	362,688	0	0	(56)	0	(56)	0	362,632	0	(4,746)	(4,746)	2,372	04/17/2032	3.C FE
C04492-AA-9	ARIS MINING CORP	04/23/2026	SEMINARIO Y CIA SAB S.A		207,900	200,000	209,500	0	0	(500)	0	(500)	0	209,000	0	(1,100)	(1,100)	7,733	10/31/2029	4.A FE
E0R75Q-AA-6	AI CANDELARIA SPAIN SA	05/11/2026	Jefferies		789,000	772,121	741,132	750,598	0	2,082	0	2,082	0	752,681	0	36,319	36,319	23,615	12/15/2028	4.C FE
E4181L-AA-9	ENFRAGEN ENERGIA SUR SAU	06/30/2026	Direct		186,929	201,785	173,550	177,630	0	1,871	0	1,871	0	179,501	0	7,428	7,428	4,181	12/30/2030	3.A FE
E4181M-AA-7	ENFRAGEN ENERGIA SUR SAU	05/20/2026	GOLDMAN SACHS AND CO. LLC		205,252	200,000	207,500	207,468	0	(348)	0	(348)	0	207,120	0	(1,868)	(1,868)	6,658	06/30/2032	3.A FE
G11176-AA-5	BIOCEANICO SOVEREIGN CERTIFICATE LTD	06/05/2026	Direct		116,676	116,676	86,222	91,315	0	25,361	0	25,361	0	116,676	0	0	0	0	06/05/2034	2.C FE
G2588B-AA-2	CT TRUST	06/26/2026	EUROCLEAR		632,083	665,000	600,410	609,741	0	3,680	0	3,680	0	613,421	0	18,661	18,661	30,862	02/03/2032	3.B FE
G2964#-AA-7	AP GRANGE HOLDINGS	04/10/2026	Direct		276,896	250,000	250,000	250,000	0	26,896	0	26,896	0	276,896	0	0	0	3,478	03/20/2045	2.A PL
G2964#-AA-7	AP GRANGE HOLDINGS	04/10/2026	Direct		18,710	18,710	18,710	14,011	0	0	0	0	0	18,710	0	0	0	4,210	03/20/2045	2.A PL
G54897-AB-2	LIMA METRO LINE 2 FINANCE LTD	04/05/2026	Direct		32,178	32,178	29,314	29,685	0	2,493	0	2,493	0	32,178	0	0	0	700	04/05/2036	2.C FE
G5825A-AC-6	MARB BONDCO PLC	04/23/2026	Direct		1,089,565	1,214,000	990,874	1,037,066	0	9,086	0	9,086	0	1,046,152	0	43,413	43,413	35,299	01/29/2031	3.A FE
G7150P-AA-8	POINSETTIA FINANCE LIMITED SARL	05/15/2026	Direct		42,188	42,188	38,841	39,296	0	2,891	0	2,891	0	42,188	0	0	0	1,397	06/17/2031	4.A FE
G85381-AG-9	STUDIO CITY FINANCE LTD	06/03/2026	BNP PARIBAS PARIS		363,443	380,000	299,068	331,426	0	6,009	0	6,009	0	337,434	0	26,009	26,009	16,889	01/15/2029	4.A FE
G87602-AC-5	TENGIZCHEVROIL FINANCE COMPANY INTERNATI	06/01/2026	ING BANK N.V.		884,925	950,000	871,017	876,076	0	6,038	0	6,038	0	882,114	0	2,811	2,811	24,700	08/15/2030	2.C FE
G8762F-AB-6	TERMOCANDELARIA POWER SA	06/23/2026	Direct		305,250	305,250	306,220	305,455	0	(205)	0	(205)	0	305,250	0	0	0	21,568	01/30/2029	3.B FE
G95448-AC-3	WE SODA INVESTMENTS HOLDING PLC	06/05/2026	Direct		1,032,010	1,060,000	1,096,629	891,093	0	(2,100)	0	(2,100)	0	1,089,743	0	(57,733)	(57,733)	70,375	02/14/2031	3.C FE
L01343-AB-5	AEGEA FINANCE SARL	04/02/2026	SMBC SECURITIES INC		189,000	210,000	222,600	0	0	(679)	0	(679)	0	221,921	0	(32,921)	(32,921)	13,440	01/20/2031	4.A FE
L3500L-AA-7	TIERRA MOJADA LUXEMBOURG II SARL	06/01/2026	Direct		59,011	59,011	54,101	54,519	0	4,492	0	4,492	0	59,011	0	0	0	1,756	12/01/2040	2.B FE
L4R02Q-AA-8	GUARA NORTE SARL	06/15/2026	Direct		530,044	530,044	509,186	415,830	0	19,193	0	19,193	0	530,044	0	0	0	13,776	06/15/2034	2.C FE
L6401P-AJ-2	MINERVA LUXEMBOURG SA	04/02/2026	GOLDMAN		1,365,000	1,500,000	1,382,360	1,421,520	0	3,317	0	3,317	0	1,424,837	0	(59,837)	(59,837)	36,094	03/18/2031	3.B FE
L79090-AD-5	RUMO LUXEMBOURG SARL	06/29/2026	MORGAN STANLEY & COMPANY, INC.		3,503,550	3,935,000	3,314,442	3,429,293	0	26,269	0	26,269	0	3,455,563	0	47,987	47,987	137,601	01/18/2032	3.B FE
L9067L-AA-9	THREELANDS ENERGY LTD SARL	04/17/2026	SMBC SECURITIES INC		205,692	200,000	201,500	0	0	5	0	5	0	201,505	0	4,187	4,187	7,450	10/20/2035	3.C FE
M0152V-AT-0	ABU DHABI NATIONAL ENERGY COMPANY PJSC	04/24/2026	BARCLAYS CAPITAL SECS, LONDON		2,359,578	2,474,000	2,240,661	2,331,922	0	18,683	0	18,683	0	2,350,605	0	8,972	8,972	24,603	04/29/2028	1.D FE
M2R53V-AB-6	BURGAN BANK KPSC	04/27/2026	CITIGROUP GLOBAL MARKETS LIMITED		1,357,300	1,385,000	1,330,449	878,532	0	13,319	0	13,319	0	1,356,700	0	600	600	14,177	12/15/2031	2.A FE
M4752S-LW-4	TURKIYE GARANTI BANKASI AS	04/30/2026	ING BANK N.V.		288,695	290,000	295,626	0	0	(176)	0	(176)	0	295,450	0	(6,755)	(6,755)	12,285	04/15/2036	4.A FE
M4R2A7-AC-2	ENERGEAN ISRAEL FINANCE LTD	04/24/2026	CITIGROUP GLOBAL MARKETS LIMITED		536,280	545,000	535,136	0	0	755	0	755	0	535,891	0	389	389	12,491	03/30/2028	3.C FE
M7031A-BE-0	MIZRAHI TEFAHOT BANK LTD	04/07/2026	Direct		235,000	235,000	235,000	235,000	0	0	0	0	0	235,000	0	0	0	3,615	04/07/2031	2.C FE
M72005-AA-5	NATIONAL CENTRAL COOLING CO PJSC	06/03/2026	CREDIT AGRICOLE CIB		850,828	880,000	796,060	843,893	0	8,182	0	8,182	0	852,076	0	(1,248)	(1,248)	13,628	10/21/2027	2.C FE
N15516-AE-2	BRASKEM NETHERLANDS FINANCE BV	05/06/2026	BARCLAYS CAPITAL INC		243,750	500,000	316,250	317,267	0	678	0	678	0	317,945	0	(74,195)	(74,195)	22,602	01/31/2050	5.C FE
N15516-AG-7	BRASKEM NETHERLANDS FINANCE BV	06/02/2026	Direct		488,350	850,000	836,605	838,492	0	477	0	477	0	838,969	0	(350,619)	(350,619)	48,137	02/13/2033	5.C FE
N53766-AA-4	MV24 CAPITAL BV	06/01/2026	Direct		143,510	143,510	141,099	75,263	0	2,073	0	2,073	0	143,510	0	0	0	4,842	06/01/2034	3.A FE
N7163R-AD-5	PROSUS NV	05/19/2026	GOLDMAN SACHS INTL		150,251	220,000	161,975	163,212	0	393	0	393	0	163,606	0	(13,355)	(13,355)	7,063	08/03/2050	2.B FE
P00173-AA-5	ATLANTICA TRANSMISION SUR SA	04/30/2026	Direct		53,342	53,342	59,879	57,747	0	(4,406)	0	(4,406)	0	53,342	0	0	0	1,834	04/30/2043	2.C FE
P16259-AN-6	BBVA MEXICO SA (HOUSTON BRANCH)	05/01/2026	DIRECT		424,296	426,000	430,793	0	0	(217)	0	(217)	0	430,575	0	(6,279)	(6,279)	16,059	09/13/2034	3.A FE
P2205J-AL-4	CENCOSUD SA	04/08/2026	Merril Lynch Pierce Fenner Smith		434,600	410,000	421,275	421,158	0	(86)	0	(86)	0	421,072	0	13,528	13,528	17,882	02/12/2045	2.C FE
P2253T-JS-9	CEMEX SAB DE CV	06/26/2026	Direct		8,039,000	8,039,000	7,825,913	7,832,050	0	2,099	0	2,099	0	7,834,149	0	204,851	204,851	329,599	12/29/2049	3.B FE
P29853-AA-9	COMETA ENERGIA SA DE CV	04/24/2026	Direct		103,571	103,571	104,119	92,341	0	(582)	0	(582)	0	103,571	0	0	0	3,301	04/24/2035	2.C FE
P3143N-BP-8	CORPORACION NACIONAL DEL COBRE DE CHILE	06/02/2026	HSBC SECURITIES INC.		596,328	600,000	609,740	607,469	0	(391)	0	(391)	0	607,079	0	(10,751)	(10,751)	25,710	02/02/2033	2.A FE
P39198-AA-7	ESENTIA GAS ENTERPRISES S DE RL DE CV	05/27/2026	Direct		4,432,100	4,377,383	4,539,014	4,480,590	0	(2,094)	0	(2,094)	0	4,478,496	0	(66,915)	(66,915)	282,529	03/30/2038	2.B FE
P4909L-AA-8	GNL QUINTERO SA	04/24/2026	CITIBANK, NA		926,152	923,704	911,003	914,670	0	662	0	662	0	915,333	0	10,819	10,819	31,747	07/31/2029	2.A FE
P62138-AB-1	LATAM AIRLINES GROUP SA	04/08/2026	SMBC SECURITIES INC		1,020,833	1,000,000	1,034,500	1,032,547	0	(1,764)	0	(1,764)	0	1,030,784	0	(9,951)	(9,951)	38,063	04/15/2030	2.C FE
P66208-AA-0	MEXICO GENERADORA DE ENERGIA S DE RL DE	06/06/2026	Direct		253,237	253,237	250,653	197,055	0	1,755	0	1,755	0	253,237	0	0	0	6,964	12/06/2032	2.A FE
P6638M-AB-7	METALSA SAPI DE CV	06/03/2026	Jefferies		177,178	200,000	160,750	165,324	0	2,264	0	2,264	0	167,588	0	9,590	9,590	4,375	05/04/2031	3.A FE
P6777M-AB-8	MINERA MEXICO SA DE CV	04/14/2026	UBS SECURITIES LLC		1,133,902	1,393,000	1,085,390	1,092,786	0	1,574	0	1,574	0	1,094,360	0	39,542	39,542	45,098	01/26/2050	2.A FE
P7464E-AT-3	PAMPA ENERGIA SA	05/21/2026	Direct		338,663	330,000	331,815	331,809	0	(55)	0	(55)	0	331,754	0	6,908	6,908	11,233	12/16/2034	4.A FE
P7922D-AB-0	PRUMO PARTICIPACOES E INVESTIMENTOS SA	06/30/2026	Direct		94,553	94,553	94,074	87,243	0	222	0	222	0	94,553	0	0	0	3,570	12/31/2031	3.B FE
P7581Y-AC-9	ORBIA ADVANCE CORPORATION SAB DE CV	05/01/2026	MORGAN STANLEY & COMPANY		2,147,469	2,587,000	2,125,010	2,236,963	0	19,039	0	19,039	0	2,256,001	0	(108,533)	(108,533)	35,742	05/11/2031	2.C FE
P8405Q-AA-7	SAMARCO MINERACAO SA - EM RECUPERACAO JU	04/23/2026	Direct		454,528	454,755	399,730	409,101	0	1,906	0	1,906	0	411,007	0	43,521	43,521	11,445	06/30/2031	4.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
69190P-AG-3	TOTAL PLAY TELECOMUNICACIONES SAPI DE CV	06/30/2026	Direct		62,800	62,800	59,289	59,984	0	2,816	0	2,816	0	62,800	0	0	0	3,384	12/31/2028	4.C FE
P9367R-AG-6	TRANSPORTADORA DE GAS DEL PERU SA	04/30/2026	Direct		160,000	160,000	154,992	157,359	0	2,641	0	2,641	0	160,000	0	0	0	3,400	04/30/2028	2.A FE
P989MJ-BU-4	YPF SA	04/01/2026	Direct		268,781	255,000	261,758	261,171	0	(262)	0	(262)	0	260,909	0	7,871	7,871	17,159	01/17/2031	4.B FE
S0269J-AH-7	ABSA GROUP LTD	05/28/2026	Direct		1,502,000	1,502,000	1,458,409	1,459,713	0	42,287	0	42,287	0	1,502,000	0	0	0	48,142	12/29/2049	4.B FE
U5007T-AB-1	KOSMOS ENERGY LTD	05/19/2026	BANK OF NEW YORK/BARCLAYS LONDON, NY		2,206,253	2,265,000	2,158,696	2,201,008	0	10,346	0	10,346	0	2,211,354	0	(5,101)	(5,101)	122,047	03/01/2028	5.B FE
V3855M-AA-5	GREENKO POWER II LTD	06/13/2026	Direct		139,570	139,570	127,959	131,330	0	8,240	0	8,240	0	139,570	0	0	0	3,001	12/13/2028	3.C FE
V4606A-AA-1	INDIA CLEANTECH ENERGY	04/02/2026	Direct		765,496	765,496	715,529	751,235	0	14,261	0	14,261	0	765,496	0	0	0	20,877	08/10/2026	3.C FE
X6074E-MD-0	OTP BANK NYRT	05/25/2026	Direct		3,908,000	3,908,000	4,038,638	3,940,218	0	(32,218)	0	(32,218)	0	3,908,000	0	0	0	146,550	05/25/2027	2.B FE
Y002A1-AR-6	AIA GROUP LTD	04/07/2026	Direct		4,492,000	4,492,000	4,199,549	4,215,674	0	276,326	0	276,326	0	4,492,000	0	0	0	60,642	12/29/2049	1.F FE
Y2R03T-AB-9	SAKARTVELOS RK'INIGZA SS	06/03/2026	JEFFERIES INTERNATIONAL LTD		1,691,573	1,759,000	1,557,339	1,631,735	0	18,976	0	18,976	0	1,650,711	0	40,862	40,862	30,882	06/17/2028	3.C FE
Y41784-AL-6	IRB INFRASTRUCTURE DEVELOPERS LTD	05/14/2026	Direct		645,987	630,000	632,425	632,332	0	(158)	0	(158)	0	632,175	0	13,812	13,812	29,745	03/11/2032	3.B FE
Y4S8CV-U2-0	KB KOOKMIN CARD CO LTD	05/13/2026	Direct		560,000	560,000	502,168	552,414	0	7,586	0	7,586	0	560,000	0	0	0	4,200	05/13/2026	5.B GI
Y5951M-AA-0	MEDCO MAPLE TREE PTE LTD	05/07/2026	MARKETAXESS CORPORATION		336,684	325,000	341,250	338,261	0	(2,505)	0	(2,505)	0	335,756	0	928	928	15,450	04/27/2029	3.C FE
Y6074J-8X-0	MIRAE ASSET SECURITIES CO LTD	06/03/2026	Standard Chartered Bank		534,304	530,000	536,689	533,035	0	(1,188)	0	(1,188)	0	531,847	0	2,457	2,457	26,640	01/26/2027	2.B FE
Y62014-AA-6	NAKILAT INC	06/30/2026	Direct		44,047	44,047	44,876	0	0	(828)	0	(828)	0	44,047	0	0	0	1,336	12/31/2033	1.D FE
Y62014-AB-4	NAKILAT INC	06/30/2026	Direct		8,243	8,243	8,254	0	0	(10)	0	(10)	0	8,243	0	0	0	258	12/31/2033	1.E FE
Y7123S-BC-1	BANK MANDIRI (PERSERO) TBK PT	04/19/2026	Direct		628,000	628,000	573,783	622,456	0	5,544	0	5,544	0	628,000	0	0	0	6,280	04/19/2026	2.B FE
Y7457Q-AB-4	BANK NEGARA INDONESIA (PERSERO) TBK PT	04/16/2026	Direct		1,083,739	1,087,000	998,627	1,001,720	0	592	0	592	0	1,002,312	0	81,427	81,427	27,266	12/29/2049	3.C FE
Y8850A-AB-0	TNB GLOBAL VENTURES CAPITAL BHD	04/27/2026	MUFG SECURITIES EMEA PLC		2,138,836	2,115,000	2,120,133	2,118,876	0	(419)	0	(419)	0	2,118,457	0	20,379	20,379	50,729	11/01/2028	1.G FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					317,172,518	327,360,819	321,108,626	222,733,811	43,075	644,558	0	687,633	0	322,674,865	0	(6,114,421)	(6,114,421)	9,967,186	XXX	XXX
023765-AA-8	AMERICAN AIRLINES 2016-2 PASS THROUGH TR	04/23/2026	JANE STREET EXECUTION SERVICES LLC		56,780	58,450	54,943	57,005	0	162	0	162	0	57,167	0	(387)	(387)	670	12/15/2029	1.F FE
02376A-AA-7	AMERICAN AIRLINES 2017-2 PASS THROUGH TR	04/23/2026	Direct		57,298	59,408	59,260	59,326	0	9	0	9	0	59,335	0	(2,037)	(2,037)	1,043	04/15/2031	1.E FE
023770-AA-8	AMERICAN AIRLINES 2015-1 PASS THROUGH TR	05/01/2026	Direct		15,944	15,944	15,394	15,590	0	354	0	354	0	15,944	0	0	0	269	11/01/2028	2.B FE
11043X-AB-9	BRITISH AIRWAYS 2019-1 PASS THROUGH TRUS	06/15/2026	Direct		13,155	13,155	11,706	12,196	0	959	0	959	0	13,155	0	0	0	220	12/15/2030	1.G FE
12575A-AE-7	CIMNL 211 A5 - ABS	05/01/2026	Direct		282,322	300,000	261,673	282,322	0	0	0	0	0	282,322	0	0	0	0	07/20/2051	1.F FE
12575A-AF-4	CIMNL 211 A6 - ABS	05/01/2026	Direct		90,045	100,000	85,161	90,045	0	0	0	0	0	90,045	0	0	0	0	07/20/2051	1.F FE
126650-BC-3	CVSPAS 5 CTF - CMBS	06/10/2026	Direct		36,415	36,415	36,415	36,415	0	0	0	0	0	36,415	0	0	0	893	01/10/2028	2.B
126650-BP-4	CVSPAS 06 CRT - CMBS	06/10/2026	Direct		181,239	181,239	181,272	181,241	0	(3)	0	(3)	0	181,239	0	0	0	4,561	12/10/2028	2.B FE
126650-BS-8	CVSPAS 2009-B CFT - CMBS	06/10/2026	Direct		56,670	56,670	70,263	61,080	0	(4,410)	0	(4,410)	0	56,670	0	0	0	1,774	01/10/2032	2.B FE
126650-BV-1	CVSPAS 2010 CTF - ABS	04/10/2026	Direct		3,929,393	3,786,329	4,185,911	3,925,274	0	4,119	0	4,119	0	3,929,393	0	0	0	(1,082)	01/10/2033	2.B
126650-BY-5	CVSPAS 2011 CTF - CMBS	06/10/2026	Direct		103,478	103,478	106,842	106,438	0	(2,961)	0	(2,961)	0	103,478	0	0	0	2,557	01/10/2034	2.C FE
12665U-AA-2	CVS HEALTH CORP - ABS	06/10/2026	Direct		11,669	11,669	11,969	11,865	0	(196)	0	(196)	0	11,669	0	0	0	229	01/10/2036	2.C FE
12665V-AA-0	CVSPAS 14 A2 - CMBS	06/10/2026	Direct		58,561	58,561	58,917	58,779	0	(218)	0	(218)	0	58,561	0	0	0	1,016	08/11/2036	2.B FE
477164-AA-5	JETBLUE AIRWAYS CORPORATION 2020-1 PASS	05/15/2026	Direct		3,272	3,272	3,272	3,272	0	0	0	0	0	3,272	0	0	0	65	05/15/2034	2.C FE
54143M-AA-4	LOGONE 1 A1C - CMBS	06/10/2026	Direct		35,590	35,590	35,590	35,590	0	0	0	0	0	35,590	0	0	0	394	10/10/2042	1.D FE
90932J-AA-0	UNITED AIRLINES 2019-2 PASS THROUGH TRUS	05/01/2026	Direct		27,059	27,059	24,604	25,215	0	1,844	0	1,844	0	27,059	0	0	0	365	11/01/2033	1.E FE
90932L-AA-5	UNITED AIRLINES 2015-1 PASS THROUGH TRUS	06/01/2026	Direct		53,043	53,043	55,447	53,839	0	(795)	0	(795)	0	53,043	0	0	0	915	06/01/2029	1.C FE
90932P-AA-6	UNITED AIRLINES 2014-1 PASS THROUGH TRUS	04/11/2026	Direct		1,031,522	1,031,522	1,066,059	1,033,542	0	(2,020)	0	(2,020)	0	1,031,522	0	0	0	20,630	10/11/2027	1.G FE
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					6,043,455	5,931,805	6,324,698	6,049,034	0	(3,156)	0	(3,156)	0	6,045,879	0	(2,424)	(2,424)	34,520	XXX	XXX
464287-44-0	ISHARES:7-10 TRS BD	05/28/2026	Piper Jaffray Co.	0.000	1,979,850	0	1,975,794	0	0	0	0	0	0	1,975,794	0	4,055	4,055	6,611		1. Z
0149999999. Subtotal - issuer credit obligations - SVO-identified bond exchange traded funds - fair value					1,979,850	0	1,975,794	0	0	0	0	0	0	1,975,794	0	4,055	4,055	6,611	XXX	XXX
18685@-AN-2	CLIFFWATER CORPORATE LENDING FUND	06/25/2026	Direct		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	18,281	08/04/2026	1.C PL
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	18,281	XXX	XXX
000000-00-0	HG GENESIS 9 SUMOCO LIMITED - TERM LOAN	04/17/2026	Direct		86,164	86,325	79,455	86,122	0	127	0	127	(5,936)	80,313	5,851	0	5,851	3,461	03/10/2027	5.B GI
000000-00-0	ARBORWORKS, LLC - REVOLVING LOAN 2/2024	06/30/2026	Direct		4,692	0	0	4,692	0	0	0	0	0	4,692	0	0	0	0	11/06/2028	5.B GI
000000-00-0	OAO ACQUISITIONS, INC. - TERM LOAN	06/30/2026	Direct		370	370	367	370	0	0	0	0	0	370	0	0	0	17	12/27/2029	5.B GI
000000-00-0	TWIN-STAR INTERNATIONAL, INC. - FOURTEEN	06/01/2026	Direct		49,776	49,776	49,776	49,776	0	0	0	0	0	49,776	0	0	0	0	06/18/2026	5.B GI
000000-00-0	7CE CAPITAL RESOURCES, LLC - REVOLVING L	06/30/2026	DIRECT		1,038	1,038	1,038	0	0	0	0	0	0	1,038	0	0	0	406	09/16/2030	5.B GI

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
000000-00-0	7CE CAPITAL RESOURCES, LLC - TERM LOAN A	06/01/2026	Direct		1,946	1,946	1,922	1,944	0	2	0	2	0	1,946	0	0	0	73	09/16/2030	5.B GI
000000-00-0	ZENDESK, INC. - 2025 DELAYED DRAW TERM L	06/30/2026	Direct		1,174	1,174	1,174	0	0	0	0	0	0	1,174	0	0	0	16	11/22/2028	5.B GI
000000-00-0	2U, LLC - FIRST OUT TERM LOAN (SECOND LI	05/29/2026	DIRECT		424,667	486,050	421,652	0	0	4,523	0	4,523	0	426,175	0	(1,508)	(1,508)	19,397	06/14/2029	5.B GI
000000-00-0	SUITED CONNECTOR, LLC - DELAYED DRAW TER	04/01/2026	Direct		197,125	197,125	197,125	0	0	0	0	0	0	197,125	0	0	0	0	03/29/2030	5.B GI
000000-00-0	FENIX INTERMEDIATE LLC - DELAYED DRAW TE	06/30/2026	Direct		612	612	603	610	0	0	0	0	0	612	0	0	0	18	03/28/2029	5.B GI
000000-00-0	FEMUR BUYER, INC. - REVOLVING CREDIT LOA	06/01/2026	DIRECT		89,100	89,100	89,100	0	0	0	0	0	0	89,100	0	0	0	184	10/23/2030	5.B GI
00034#-AA-4	AAH TOPCO, LLC - INITIAL TERM LOAN	06/30/2026	Direct		453	453	449	453	0	0	0	0	0	453	0	0	0	21	12/22/2027	3.B PL
00034#-AC-0	AAH TOPCO, LLC - DELAYED DRAW TERM LOAN	06/30/2026	Direct		453	453	453	453	0	0	0	0	0	453	0	0	0	21	12/22/2027	3.B PL
00034#-AD-8	AAH TOPCO, LLC - CLASS C DELAYED DRAW TE	06/30/2026	Direct		710	710	710	320	0	0	0	0	0	710	0	0	0	25	12/22/2027	3.B PL
000911-A*-8	ABC TECHNOLOGIES INC. - DOLLAR TERM A LO	06/30/2026	Direct		9,113	9,113	8,771	9,096	0	17	0	17	0	9,113	0	0	0	216	08/22/2031	3.C PL
000911-A@-6	ABC GROUP INTERMEDIATE HOLDINGS INC. - E	06/30/2026	Direct		11,741	11,740	11,528	12,025	0	38	0	38	(93)	11,970	(229)	0	(229)	472	08/22/2031	3.C PL
00128U-AC-4	AHF PARENT HOLDING, INC. - 2023 INCREMEN	06/30/2026	Direct		14,075	14,075	13,512	14,007	0	68	0	68	0	14,075	0	0	0	722	02/01/2028	4.C FE
00156#-AA-6	AIDC INTERMEDIATECO. 2, LLC - INITIAL TE	06/30/2026	Direct		7,931	7,931	7,788	7,917	0	14	0	14	0	7,931	0	0	0	357	07/22/2027	3.B PL
00160K-AC-5	ALCV PURCHASER, INC. - REVOLVING FACILIT	04/01/2026	DIRECT		61,529	61,529	61,529	61,529	0	0	0	0	0	61,529	0	0	0	1,739	04/15/2026	5.B GI
00217B-AB-0	PURCHASED ASP DREAM	04/30/2026	Direct		625	625	619	622	0	0	0	0	0	623	0	2	2	17	12/15/2028	4.C FE
00230*-AB-8	REVALIZE, INC. - REVOLVING LOAN	06/30/2026	Direct		240	240	240	197	0	0	0	0	0	240	0	0	0	18	04/16/2029	3.C PL
00240@-AA-6	A.M. CASTLE & CO. - INITIAL TERM LOAN	04/30/2026	Direct		90,490	90,490	88,114	89,796	0	161	0	161	0	90,490	0	0	0	3,782	11/15/2028	5.B PL
00453*-AA-0	ACCUMEN INC. - INITIAL TERM LOAN	06/25/2026	Direct		9,263	9,263	8,493	9,192	0	1	0	1	0	9,263	0	0	0	508	07/15/2027	4.B PL
00453*-AB-8	ACCUMEN INC. - DELAYED DRAW TERM LOAN	06/25/2026	Direct		5,258	5,258	4,750	5,217	0	1	0	1	0	5,258	0	0	0	292	07/15/2027	4.B PL
00506@-AC-1	ACTIVE DAY, INC. - TERM LOAN	06/30/2026	Direct		3,618	3,618	3,572	3,618	0	0	0	0	0	3,618	0	0	0	158	05/16/2027	3.B PL
00506@-AD-9	ACTIVE DAY, INC. - DDTL A	06/30/2026	Direct		279	279	279	279	0	0	0	0	0	279	0	0	0	12	05/16/2027	3.B PL
00506@-AE-7	ACTIVE DAY, INC. - DELAYED DRAW TERM LOA	06/30/2026	Direct		180	180	180	180	0	0	0	0	0	180	0	0	0	8	05/16/2027	3.B PL
00506@-AF-4	ACTIVE DAY, INC. - DELAYED DRAW TERM LOA	06/30/2026	Direct		124	124	124	124	0	0	0	0	0	124	0	0	0	5	05/16/2027	3.B PL
00506@-AG-2	ACTIVE DAY, INC. - DELAYED DRAW TERM LOA	03/31/2026	Direct		310	310	310	0	0	0	0	0	0	310	0	0	0	7	05/16/2026	3.B PL
00506@-AG-2	ACTIVE DAY, INC. - DDTL C	06/30/2026	Direct		758	758	758	448	0	0	0	0	0	758	0	0	0	17	05/16/2027	3.B PL
00506@-AJ-6	ACTIVE DAY, INC. - FOURTEENTH AMENDMENT	06/30/2026	Direct		1,535	1,535	1,527	1,532	0	3	0	3	0	1,535	0	0	0	67	05/16/2027	5.B GI
00506@-AL-1	ACTIVE DAY, INC. - DDTL D	06/30/2026	Direct		525	525	525	525	0	0	0	0	0	525	0	0	0	26	05/16/2027	5.B GI
00510@-AA-9	ACUITY EYECARE HOLDINGS, LLC - FOURTEENT	06/30/2026	Direct		2,083	2,083	2,081	2,083	0	0	0	0	0	2,083	0	0	0	105	03/27/2027	3.C PL
00510@-AC-5	ACUITY EYECARE HOLDINGS, LLC - FOURTEENT	06/30/2026	Direct		10,174	10,174	10,174	10,174	0	0	0	0	0	10,174	0	0	0	571	03/27/2027	3.C PL
00686*-AD-3	ADG, LLC - INITIAL TERM LOAN (FIRST LIEN	06/30/2026	Direct		5,128	5,128	3,561	5,121	0	8	0	8	0	5,128	0	0	0	202	09/30/2026	5.B GI
00863*-AA-4	MACHINE SPECIALTIES, LLC - TERM LOAN	06/24/2026	DIRECT		672,457	672,457	662,370	0	0	1,591	0	1,591	0	664,088	0	8,369	8,369	7,033	02/23/2031	4.B PL
00863*-AB-2	MACHINE SPECIALTIES, LLC - REVOLVING LOA	06/24/2026	DIRECT		83,465	83,465	77,384	0	0	0	0	0	0	77,384	0	6,081	6,081	779	02/23/2031	4.B PL
00864*-AA-3	ACUITY EYECARE HOLDINGS, LLC - TWENTY-FI	06/30/2026	Direct		21	21	21	0	0	0	0	0	0	21	0	0	0	0	03/27/2027	5.B GI
00870@-AC-9	AERITEK GLOBAL US ACQUISITION INC. - 202	06/30/2026	Direct		8,985	8,985	8,877	0	0	6	0	6	0	8,985	0	0	0	114	08/27/2030	5.B GI
01370@-AC-2	ALCAMI CORPORATION - INITIAL REVOLVING C	06/30/2026	DIRECT		65,680	65,680	65,680	28,899	0	0	0	0	0	65,680	0	0	0	2,660	12/21/2029	5.B GI
01370@-AG-3	ALCAMI CORPORATION - INITIAL TERM LOAN	06/30/2026	Direct		3,941	3,941	3,803	3,929	0	11	0	11	0	3,941	0	0	0	190	12/21/2029	4.B PL
01370@-AG-3	ALCAMI CORPORATION - INITIAL TERM LOAN	06/30/2026	Direct		3,907	3,907	3,876	0	0	1	0	1	0	3,907	0	0	0	15	12/21/2029	4.B PL
01370@-AJ-7	ALCAMI CORPORATION - DELAYED DRAW TERM L	06/30/2026	Direct		286	286	286	286	0	0	0	0	0	286	0	0	0	16	12/21/2029	4.B PL
01370@-AJ-7	ALCAMI CORPORATION - DELAYED DRAW TERM L	06/30/2026	Direct		7,573	7,573	7,512	0	0	3	0	3	0	7,573	0	0	0	8	12/21/2029	4.B PL
01376*-AA-2	ALCO MANUFACTURING HOLDING CORPORATION -	06/12/2026	Direct		53,999	53,999	53,999	53,999	0	0	0	0	0	53,999	0	0	0	3,156	09/30/2026	5.B GI
01376*-AC-8	ALCO MANUFACTURING HOLDING CORPORATION -	06/12/2026	Direct		161,186	161,186	159,695	161,186	0	0	0	0	0	161,186	0	0	0	9,420	09/30/2026	5.B GI
01376*-AD-6	ALCO MANUFACTURING HOLDING CORPORATION -	06/12/2026	Direct		44,740	44,740	44,740	44,740	0	0	0	0	0	44,740	0	0	0	2,615	09/30/2026	5.B GI
01378@-AA-8	ALCHEMY US HOLDCO 1, LLC - INITIAL EURO	06/30/2026	Direct		14,835	14,834	13,481	15,176	0	0	0	68	(1,112)	14,132	703	0	703	661	07/31/2029	5.A FE
01378@-AB-6	ALCHEMY US HOLDCO 1, LLC - INITIAL USD T	06/30/2026	Direct		21,547	21,547	20,597	21,449	0	0	0	98	0	21,547	0	0	0	1,116	07/31/2029	5.A FE
01378@-AC-4	ALCHEMY US HOLDCO 1, LLC - DELAYED DRAW	06/30/2026	Direct		236	236	230	236	0	0	0	0	0	236	0	0	0	37	07/31/2029	5.A FE
01664G-A*-0	ADAN-B, LLC - TERM LOAN	06/30/2026	Direct		21,494	21,494	20,844	20,734	0	0	0	67	0	21,494	0	0	0	1,027	12/31/2030	4.B FE
01674#-AA-7	ALLCAT CLAIMS SERVICE, LLC - INITIAL TER	06/30/2026	Direct		12,108	12,108	11,968	12,094	0	0	0	14	0	12,108	0	0	0	475	07/07/2027	2.A PL
01674#-AB-5	ALLCAT CLAIMS SERVICE, LLC - DELAYED DRA	06/30/2026	Direct		4,203	4,203	4,172	4,203	0	0	0	0	0	4,203	0	0	0	153	07/07/2027	2.A PL
02053@-AA-8	ALORICA INC. - TERM LOAN	06/30/2026	Direct		57,005	57,005	55,481	56,852	0	153	0	153	0	57,005	0	0	0	3,040	12/21/2027	4.A PL
02082A-AW-4	ALPINE ACQUISITION CORP II - SECOND OUT	06/30/2026	Direct		9,411	154	154	0	0	3	0	3	0	9,411	0	0	0	0	01/14/2031	5.C PL
02082A-AX-2	ALPINE ACQUISITION CORP II - THIRD OUT T	06/30/2026	Direct		12,377	37	37	0	0	1	0	1	0	12,377	0	0	0	0	01/14/2031	5.C PL
02369#-AB-3	AMERICAN ACHIEVEMENT CORPORATION - TERM	06/01/2026	Direct		3,576	0	0	3,367	0	0	0	0	0	3,576	0	0	0	0	09/30/2027	5.B GI
02369#-AC-1	AMERICAN ACHIEVEMENT CORPORATION - TERM	06/01/2026	Direct		290	0	0	262	0	0	0	0	0	290	0	0	0	0	09/30/2027	5.B GI
02369#-AD-9	AMERICAN ACHIEVEMENT CORPORATION - REVOL	06/01/2026	Direct		111	0	0	0	0	0	0	0	0	111	0	0	0	0	09/30/2027	5.B GI

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
03085@-AB-6	AMERIVET PARTNERS MANAGEMENT, INC. - DDT	06/30/2026	Direct		483	483	483	483	0	0	0	0	0	483	0	0	0	23	02/25/2028	3.C PL
03086*-AF-8	AMERILIFE HOLDINGS LLC - 2024 TERM LOAN	06/30/2026	Direct		7,852	7,852	7,726	7,843	0	9	0	9	0	7,852	0	0	0	347	08/31/2029	5.B GI
03272L-B*-8	ANAPLAN, INC. - FOURTH AMENDMENT TERM LO	04/30/2026	Direct		36,547	36,547	36,182	36,531	0	16	0	16	0	36,547	0	0	0	771	06/21/2029	4.B PL
03636*-AA-4	ANOVA BUYER, INC. - INITIAL TERM LOAN	06/30/2026	Direct		4,372	4,372	4,350	0	0	1	0	1	0	4,372	0	0	0	165	01/20/2033	5.B GI
03636*-AB-2	ANOVA BUYER, INC. - DDTL	06/30/2026	Direct		165	165	165	0	0	0	0	0	0	165	0	0	0	5	01/20/2033	5.B GI
03768#-AL-6	APEX SERVICE PARTNERS, LLC - 2024 DELAYE	06/30/2026	Direct		3,441	3,441	3,441	3,441	0	0	0	0	0	3,441	0	0	0	152	10/24/2030	3.C PL
03768#-AM-4	APEX SERVICE PARTNERS, LLC - 2024 TERM L	06/30/2026	Direct		14,458	14,458	14,281	14,446	0	13	0	13	0	14,458	0	0	0	640	10/24/2030	3.C PL
03782*-AF-5	APPFIRE TECHNOLOGIES, LLC - INITIAL TERM	06/30/2026	Direct		2,735	2,735	2,735	2,608	0	0	0	0	0	2,735	0	0	0	116	03/09/2028	3.C PL
03782*-AJ-7	APPFIRE TECHNOLOGIES, LLC - THIRD SUPPLE	06/29/2026	DIRECT		13,347	13,347	13,347	0	0	0	0	0	0	13,347	0	0	0	13,495	03/09/2028	5.B GI
03851@-AB-8	APTIVE ENVIRONMENTAL, LLC - INITIAL TERM	06/30/2026	Direct		4,229	4,229	4,187	4,226	0	3	0	3	0	4,229	0	0	0	179	10/15/2032	3.A PL
03852J-BC-4	Aramark Services	04/02/2026	Direct		1,198	1,198	1,198	1,198	0	0	0	0	0	1,198	0	0	0	16	06/22/2030	3.A FE
03882@-AA-3	ARBORWORKS ACQUISITION LLC - TERM LOAN F	06/22/2026	Direct		17,934	0	0	17,934	0	0	0	0	0	17,934	0	0	0	0	11/09/2026	5.B GI
04638*-AA-0	ASTRO SHAPES BUYER, LLC - INITIAL TERM L	06/30/2026	Direct		13,441	13,441	13,172	13,418	0	23	0	23	0	13,441	0	0	0	605	01/17/2031	4.B PL
04638*-AB-8	ASTRO SHAPES BUYER, LLC - DELAYED DRAW T	06/30/2026	Direct		2,405	2,405	2,381	2,405	0	0	0	0	0	2,405	0	0	0	108	01/17/2031	4.B PL
04638*-AC-6	ASTRO SHAPES BUYER, LLC - REVOLVING LOAN	06/24/2026	Direct		305,507	305,507	266,280	0	0	1,802	0	1,802	0	305,507	0	0	0	10,666	01/17/2031	4.B PL
04649V-BD-1	Asurion 9/24 TLB12	06/30/2026	Direct		250	250	244	245	0	0	0	0	0	246	0	0	4	7	09/13/2030	3.C FE
05277@-AA-1	AUTOALERT, LLC - TERM LOAN	04/08/2026	Direct		2,304,208	2,304,208	2,304,208	2,304,208	0	0	0	0	0	2,304,208	0	0	0	111,554	03/31/2028	5.B GI
05285*-AA-3	AUTOALERT, LLC - LOAN (SECOND LIEN)	05/01/2026	DIRECT		1,963,780	2,573,524	2,573,524	2,409,702	0	0	0	0	0	2,573,524	0	(609,744)	(609,744)	170,373	03/31/2029	5.B GI
05355@-AA-6	AMERIVET PARTNERS MANAGEMENT, INC. - FUN	06/30/2026	Direct		1,749	1,749	1,732	1,748	0	1	0	1	0	1,749	0	0	0	83	02/25/2028	3.C PL
05355@-AB-4	AMERIVET PARTNERS MANAGEMENT, INC. - DEL	06/30/2026	Direct		63	63	63	63	0	0	0	0	0	63	0	0	0	3	02/25/2028	3.C PL
05470#-AA-4	BOBCAT AV BUYER CORP. - INITIAL TERM LOA	04/01/2026	Direct		3,249	3,249	3,184	3,243	0	6	0	6	0	3,249	0	0	0	106	10/24/2029	4.C PL
05470#-AB-2	BOBCAT AV BUYER CORP. - DELAYED DRAW TER	04/01/2026	Direct		1,147	1,147	1,135	1,146	0	1	0	1	0	1,147	0	0	0	37	10/24/2029	4.C PL
05470#-AD-8	BOBCAT AV BUYER CORP. - AMENDMENT NO. 1	04/01/2026	Direct		2,764	2,764	2,737	2,762	0	2	0	2	0	2,764	0	0	0	95	10/24/2029	4.C PL
05470@-AA-6	AXIOM BUYER, LLC - CLOSING DATE TERM LOA	06/30/2026	Direct		10,610	10,610	10,345	10,586	0	24	0	24	0	10,610	0	0	0	542	01/14/2030	4.B PL
05511@-AA-7	AZURITY PHARMACEUTICALS, INC. - INITIAL	06/30/2026	Direct		160,474	160,474	157,265	160,276	0	199	0	199	0	160,474	0	0	0	5,048	03/14/2030	3.C PL
05597@-AB-2	BJH HOLDINGS III CORP. - INITIAL REVOLVI	06/09/2026	Direct		129,135	129,135	129,135	76,645	0	0	0	0	0	129,135	0	0	0	2,981	08/19/2027	3.B PL
05597@-AC-0	BJH HOLDINGS III CORP. - INITIAL TERM LO	06/30/2026	Direct		3,609	3,609	3,543	3,609	0	0	0	0	0	3,609	0	0	0	159	08/19/2027	3.B PL
05625@-AC-6	BLP BUYER, INC. - INITIAL TERM LOAN	05/29/2026	Direct		3,952	3,952	3,873	3,946	0	5	0	5	0	3,952	0	0	0	167	12/21/2029	3.A PL
05625@-AD-4	BLP BUYER, INC. - DDTL LOAN	05/29/2026	Direct		423	423	423	423	0	0	0	0	0	423	0	0	0	18	12/21/2029	3.A PL
05625@-AE-2	BLP BUYER, INC. - THIRD AMENDMENT INCREM	05/29/2026	Direct		72	72	71	72	0	0	0	0	0	72	0	0	0	3	12/22/2029	5.B GI
05625@-AF-9	BLP BUYER, INC. - SECOND AMENDMENT INCRE	05/29/2026	Direct		65	65	64	65	0	0	0	0	0	65	0	0	0	3	08/29/2031	5.B GI
05640#-AA-9	BR PJK PRODUCE, LLC - DELAYED DRAW TERM	04/01/2026	Direct		4,376	4,376	4,303	4,376	0	0	0	0	0	4,376	0	0	0	226	12/14/2027	4.B PL
05640#-AB-7	BR PJK PRODUCE, LLC - TERM A-6 LOAN	04/01/2026	Direct		1,750	1,750	1,711	1,747	0	3	0	3	0	1,750	0	0	0	91	12/14/2027	4.B PL
05640#-AC-5	BR PJK PRODUCE, LLC - TERM A-7 LOAN	05/21/2026	Direct		67,833	67,833	65,120	0	0	521	0	521	0	67,833	0	0	0	1,822	12/14/2027	5.B GI
05648@-AA-3	BCDI METEOR ACQUISITION, LLC - AMENDMENT	06/30/2026	Direct		11,267	11,267	11,014	11,235	0	32	0	32	0	11,267	0	0	0	410	06/29/2028	4.C
05654#-AA-2	BHG HOLDINGS, LLC - TERM B LOAN	06/30/2026	Direct		8,620	8,620	8,545	8,615	0	5	0	5	0	8,620	0	0	0	400	04/22/2032	3.B PL
05877#-AA-3	BALLYMORE HOLDINGS, INC. - AMENDMENT NO.	04/01/2026	Direct		2,169	2,169	2,115	2,166	0	3	0	3	0	2,169	0	0	0	71	04/16/2029	4.A PL
065916-AD-0	BANKER'S TOOLBOX, INC. - INITIAL TERM LO	06/30/2026	Direct		1,482	1,482	1,470	1,481	0	1	0	1	0	1,482	0	0	0	61	07/27/2029	3.A PL
07189*-AA-6	BAXTERS NORTH AMERICA, INC. - TERM LOAN	06/26/2026	Direct		34,942	34,942	34,037	34,851	0	91	0	91	0	34,942	0	0	0	2,148	05/31/2028	4.C PL
07313#-AB-9	BAYSIDE OPCO, LLC - TRANCHE A-1 TERM LOA	06/30/2026	Direct		25,282	2,083	2,045	25,115	0	167	0	167	0	25,282	0	0	0	11	06/01/2027	4.B PL
07313#-AC-7	BAYSIDE OPCO, LLC - TRANCHE A-2 TERM LOA	06/30/2026	Direct		822	737	690	821	0	0	0	0	0	822	0	0	0	41	06/01/2027	4.B PL
07314#-AA-0	BAYSIDE PARENT, LLC - INITIAL TERM LOAN	06/30/2026	Direct		11,284	0	0	11,284	0	0	0	0	0	11,284	0	0	0	0	05/31/2027	4.B PL
07587*-AB-2	BECO HOLDING COMPANY, INC. - INITIAL TER	06/30/2026	Direct		13,786	13,786	13,652	13,777	0	9	0	9	0	13,786	0	0	0	630	11/02/2028	3.C PL
07735#-AD-5	BEL USA LLC - ADMINISTRATIVE ADVANCE	01/15/2026	Direct		76,923	76,923	76,923	0	0	0	0	0	0	76,923	0	0	0	0	04/13/2026	5.B GI
08039#-AC-8	BELMONT INSTRUMENT, LLC - TERM LOAN	06/30/2026	Direct		24,081	24,081	23,840	24,066	0	15	0	15	0	24,081	0	0	0	1,331	08/19/2028	3.B PL
09073P-AD-9	BIOPLAN USA, INC. - TERM LOAN	05/22/2026	Direct		68,638	68,638	68,638	68,638	0	0	0	0	0	68,638	0	0	0	4,278	03/08/2027	4.B FE
09356*-AA-9	BLAZING STAR SHIELDS DIRECT PARENT, LLC	05/29/2026	Direct		29,227	29,227	28,643	29,179	0	49	0	49	0	29,227	0	0	0	1,440	08/28/2030	5.B GI
09451@-AA-1	BW FUSION - 2024 TERM LOAN	06/25/2026	Direct		7,556	7,556	7,405	7,543	0	13	0	13	0	7,556	0	0	0	378	05/01/2030	3.A PL
09604#-AK-3	BLUE RIVER PETCARE GROUP, LLC - 2025 DDT	06/30/2026	Direct		3,584	3,584	3,584	3,584	0	0	0	0	0	3,584	0	0	0	25	08/01/2029	5.B GI
09604#-AL-1	BLUE RIVER PETCARE GROUP, LLC - 2025 DDT	06/30/2026	Direct		445	445	445	445	0	0	0	0	0	445	0	0	0	3	08/01/2029	5.B GI
09604#-AM-9	BLUE RIVER PETCARE GROUP, LLC - 2025 DDT	06/30/2026	Direct		1,203	1,203	1,203	0	0	0	0	0	0	1,203	0	0	0	8	08/01/2029	5.B GI
09604#-AN-7	BLUE RIVER PET CARE LLC - 2025 DDTL-4	06/30/2026	Direct		453	453	453	0	0	0	0	0	0	453	0	0	0	6	08/01/2029	5.B GI
09604#-AP-2	BLUE RIVER PET CARE LLC - 2025 DDTL-5	06/30/2026	Direct		972	972	972	0	0	0	0	0	0	972	0	0	0	14	08/01/2029	5.B GI
09604#-AQ-0	BLUE RIVER PET CARE LLC - 2025 DDTL-6	06/30/2026	Direct		1,648	1,648	1,648	0	0	0	0	0	0	1,648	0	0	0	23	08/01/2029	5.B GI

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
09604#-AR-8	BLUE RIVER PETCARE GROUP, LLC - 2025 DDT	06/30/2026	Direct		593	593	593	0	0	0	0	0	0	593	0	0	0	4	08/01/2029	5.B GI
09604#-AS-6	BLUE RIVER PET CARE LLC - 2025 DDTL-8	06/30/2026	Direct		700	700	700	0	0	0	0	0	0	700	0	0	0	10	08/01/2029	5.B GI
09604#-AT-4	BLUE RIVER PETCARE GROUP, LLC - 2025 DDT	06/30/2026	Direct		1,343	1,343	1,343	0	0	0	0	0	0	1,343	0	0	0	62	08/01/2029	5.B GI
09604#-AU-1	BLUE RIVER PET CARE LLC - 2025 DDTL-10	06/30/2026	Direct		428	428	428	0	0	0	0	0	0	428	0	0	0	8	08/01/2029	5.B GI
10680#-AA-0	BREG, INC. - SEVENTH AMENDMENT TERM LOAN	06/11/2026	Direct		36,579	0	0	35,760	0	0	0	0	0	36,579	0	0	0	0	06/28/2029	5.B GI
10921#-AA-9	BRIGHT INTERNATIONAL, LLC - REVOLVING LO	06/17/2026	Direct		(134,230)	(192,142)	(143,626)	(156,896)	0	0	0	0	0	(134,230)	0	0	0	0	02/26/2026	6. PL
10947@-AD-5	BRIGHTVIEW, LLC - 6TH AMENDMENT TERM LOA	06/30/2026	Direct		1,866	1,866	1,844	0	0	1	0	1	0	1,866	0	0	0	40	12/14/2029	4.C PL
12510M-AB-5	CCRR PARENT, INC.	05/27/2026	Direct		96,841	96,946	96,471	94,851	0	27	0	27	0	96,824	0	17	17	3,949	03/06/2028	6. FE
1252L*-AE-3	CG BUYER, LLC - CLOSING DATE TERM LOAN	06/30/2026	Direct		21	21	20	10	0	11	0	11	0	21	0	0	0	193	07/19/2028	3.C PL
1252L*-AG-8	CG BUYER, LLC - DELAYED DRAW TERM LOAN	06/30/2026	Direct		164	164	163	164	0	0	0	0	0	164	0	0	0	8	07/19/2028	5.B GI
1255M#-AC-5	CI (MG) GROUP, LLC - INITIAL TERM LOAN	06/30/2026	Direct		6,481	6,481	6,384	6,465	0	16	0	16	0	6,481	0	0	0	448	03/24/2028	4.C
1255M#-AD-3	CI (MG) GROUP, LLC - DELAYED DRAW TERM L	06/30/2026	Direct		1,767	1,767	1,767	1,446	0	0	0	0	0	1,767	0	0	0	119	03/24/2028	4.C
1260M#-AA-9	CMT INTERMEDIATE HOLDINGS, LLC - INITIAL	05/29/2026	Direct		24,500	24,500	24,010	24,500	0	0	0	0	0	24,500	0	0	0	0	03/29/2030	5.B GI
12721#-AF-6	CVP HOLDCO, INC. - INITIAL TERM LOAN	06/30/2026	Direct		5,267	5,267	5,214	5,263	0	4	0	4	0	5,267	0	0	0	223	06/30/2031	3.B PL
12721#-AG-4	CVP HOLDCO, INC. - DELAYED DRAW TERM LOA	06/30/2026	Direct		794	794	792	323	0	0	0	0	0	794	0	0	0	29	06/30/2031	3.B PL
12736*-AC-0	CCSL HOLDINGS, LLC - TERM LOAN	06/30/2026	Direct		1,717	1,717	1,685	1,715	0	2	0	2	0	1,717	0	0	0	81	12/31/2028	3.A PL
12736*-AD-8	CCSL HOLDINGS, LLC - DELAYED DRAW TERM L	06/30/2026	Direct		460	460	460	460	0	0	0	0	0	460	0	0	0	22	12/31/2028	3.A PL
12736*-AE-6	CCSL HOLDINGS, LLC - SECOND AMENDMENT DD	06/30/2026	Direct		68	68	68	68	0	0	0	0	0	68	0	0	0	3	12/31/2028	3.A PL
12736*-AF-3	CCSL HOLDINGS, LLC - DELAYED DRAW TERM L	06/30/2026	Direct		193	193	193	193	0	0	0	0	0	193	0	0	0	9	12/31/2028	3.A PL
12736*-AG-1	CCSL HOLDINGS, LLC - FOURTH AMENDMENT TE	06/30/2026	Direct		250	250	249	250	0	0	0	0	0	250	0	0	0	6	12/31/2028	3.A PL
12736*-AH-9	CCSL HOLDINGS, LLC - FOURTH AMENDMENT DD	06/30/2026	Direct		199	199	199	199	0	0	0	0	0	199	0	0	0	5	12/31/2028	3.A PL
12738*-AA-2	CADENCE INTERMEDIATE II LLC - REVOLVING	06/04/2026	DIRECT		691,194	691,194	691,194	251,187	0	0	0	0	0	691,194	0	0	0	27,303	10/01/2028	4.B PL
12738*-AB-0	CADENCE INTERMEDIATE II LLC - INITIAL TE	06/03/2026	DIRECT		391,077	391,077	383,389	388,593	0	0	0	0	0	391,077	0	0	0	22,700	10/01/2028	4.B PL
12738*-AE-4	CADENCE INTERMEDIATE II LLC - THIRD ADDI	04/15/2026	DIRECT		772,366	772,366	752,490	772,366	0	0	0	0	0	772,366	0	0	0	42,261	10/01/2027	4.A PL
12738*-AF-1	CADENCE INTERMEDIATE II LLC - FOURTH ADD	06/01/2026	DIRECT		1,095,829	1,095,829	1,078,021	1,086,944	0	1,486	0	1,486	0	1,088,430	0	7,398	7,398	64,569	10/01/2027	4.B PL
12745@-AA-1	CG GROUP HOLDINGS, LLC - INITIAL REVOLVI	06/12/2026	Direct		581,834	581,834	571,775	564,315	0	6,419	0	6,419	0	581,834	0	0	0	37,930	01/19/2030	3.B PL
12747#-AA-7	CBI-GATOR ACQUISITION, LLC - REVOLVING C	06/05/2026	Direct		3,498	3,498	3,498	3,386	0	0	0	0	0	3,498	0	0	0	178	10/25/2027	5.B GI
12748#-AE-8	CI (QUERCUS) INTERMEDIATE HOLDINGS, LLC	06/30/2026	Direct		1,480	1,480	1,471	1,480	0	0	0	0	0	1,480	0	0	0	96	06/06/2031	3.A PL
12748#-AF-5	CI (QUERCUS) INTERMEDIATE HOLDINGS, LLC	05/21/2026	Direct		10,477	10,477	10,477	0	0	0	0	0	0	10,477	0	0	0	0	06/06/2031	3.A PL
12752#-AA-9	CGI AUTOMATED MANUFACTURING, LLC - TERM	06/30/2026	Direct		5,016	5,016	4,941	4,916	0	7	0	7	0	5,016	0	0	0	235	12/15/2028	3.A PL
12752#-AB-7	CGI AUTOMATED MANUFACTURING, LLC - DDTL	06/30/2026	Direct		1,046	1,046	1,036	1,027	0	0	0	0	0	1,046	0	0	0	47	12/15/2028	3.A PL
12752#-AF-8	CGI AUTOMATED MANUFACTURING, LLC - 2022	06/30/2026	Direct		437	437	428	428	0	1	0	1	0	437	0	0	0	19	12/15/2028	3.A PL
12752#-AG-6	CGI AUTOMATED MANUFACTURING, LLC - FOURT	06/30/2026	Direct		2,774	2,774	2,732	2,719	0	5	0	5	0	2,774	0	0	0	123	12/15/2028	3.A PL
12760#-AA-9	CC WDW BORROWER, INC. - INITIAL TERM LOA	06/30/2026	Direct		4,492	4,492	4,369	4,481	0	11	0	11	0	4,492	0	0	0	241	01/27/2028	4.C PL
12760#-AB-7	CC WDW BORROWER, INC. - DELAYED DRAW TER	06/30/2026	Direct		228	228	228	228	0	0	0	0	0	228	0	0	0	12	01/27/2028	4.C PL
12765@-AA-6	CST HOLDING COMPANY - INITIAL TERM LOAN	06/30/2026	Direct		3,792	3,792	3,678	3,782	0	9	0	9	0	3,792	0	0	0	167	11/01/2028	4.B PL
12765@-AB-4	CST HOLDING COMPANY - INITIAL REVOLVING	06/30/2026	DIRECT		60,882	60,882	60,882	0	0	0	0	0	0	60,882	0	0	0	468	11/01/2028	3.B PL
12778*-AA-3	CADMUS GROUP LLC, THE - INITIAL TERM LOA	06/30/2026	Direct		22,328	22,328	21,714	22,275	0	52	0	52	0	22,328	0	0	0	938	02/16/2028	4.C PL
12778*-AC-9	CADMUS GROUP LLC, THE - ADDITIONAL TERM	06/30/2026	Direct		12,818	12,818	12,571	12,793	0	25	0	25	0	12,818	0	0	0	537	02/16/2029	4.C PL
12783#-AA-2	CSAT SOLUTIONS HOLDINGS LLC - TERM LOAN	04/28/2026	Direct		2,801,526	2,801,526	2,705,300	2,737,491	0	48,263	0	48,263	0	2,801,526	0	0	0	162,341	06/30/2028	5.A
12783#-AB-0	CSAT SOLUTIONS HOLDINGS LLC - REVOLVING	04/28/2026	DIRECT		354,512	354,512	354,512	287,442	0	0	0	0	0	354,512	0	0	0	24,428	06/30/2028	5.B GI
12783*-AA-6	CB NEPTUNE HOLDINGS, LLC - TERM LOAN A	04/01/2026	Direct		23,316	23,316	22,618	23,222	0	36	0	36	0	23,316	0	0	0	895	09/05/2028	4.C PL
12787*-AA-2	CCFF BUYER, LLC - INITIAL TERM LOAN	06/30/2026	Direct		4,083	4,083	4,002	4,077	0	7	0	7	0	4,083	0	0	0	186	02/26/2030	5.A PL
12787*-AB-0	CCFF BUYER, LLC - DELAYED DRAW TERM LOAN	06/30/2026	Direct		1,867	1,867	1,867	1,832	0	0	0	0	0	1,867	0	0	0	90	02/26/2030	5.A PL
12868T-AF-9	CALCEUS ACQUISITION, INC. - INITIAL TERM	05/29/2026	Direct		16,710	16,710	16,339	16,668	0	42	0	42	0	16,710	0	0	0	887	08/15/2028	4.B PL
12868T-AF-9	CALCEUS ACQUISITION, INC. - INITIAL TERM	05/29/2026	Direct		16,710	16,710	16,209	16,668	0	42	0	42	0	16,710	0	0	0	887	08/15/2028	4.B PL
13906#-AA-2	CANYONLANDS PURCHASER, LLC - INITIAL TER	06/30/2026	Direct		14,794	14,794	14,498	14,767	0	27	0	27	0	14,794	0	0	0	642	08/08/2028	4.B PL
13906#-AB-0	CANYONLANDS PURCHASER, LLC - DELAYED DRA	06/30/2026	Direct		1,270	1,270	1,270	1,270	0	0	0	0	0	1,270	0	0	0	55	08/08/2028	4.B PL
13906#-AD-6	CANYONLANDS PURCHASER, LLC - ADDITIONAL	05/06/2026	Direct		852	852	838	851	0	2	0	2	0	852	0	0	0	27	08/08/2028	4.B PL
13906#-AD-6	CANYONLANDS PURCHASER, LLC - ADDITIONAL	06/30/2026	Direct		1,334	1,334	1,312	1,334	0	0	0	0	0	1,334	0	0	0	11	08/08/2028	4.B PL
14120@-AA-2	CARBON TOPCO, INC. - INITIAL TERM LOAN	06/30/2026	Direct		3,119	3,119	3,056	3,054	0	65	0	65	0	3,119	0	0	0	155	11/01/2030	4.B PL
14171W-C*-2	CAREMAX, INC. - REVOLVING LOAN	05/27/2026	Direct		8,000	0	0	5,263	0	0	0	0	0	8,000	0	0	0	0	02/03/2030	5.B GI
14677#-AA-7	CARTON PACKAGING BUYER, INC. - TERM LOAN	06/29/2026	Direct		6,125	6,125	6,004	6,113	0	12	0	12	0	6,125	0	0	0	156	10/30/2028	3.A PL
14727@-AH-4	CASCADE ENVIRONMENTAL LLC - REVOLVING LO	06/05/2026	Direct		46,318	46,318	46,318	16,770	0	0	0	0	0	46,318	0	0	0	1,437	05/27/2027	4.B PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
14727@-AJ-0	CASCADE ENVIRONMENTAL LLC - TERM LOAN	06/30/2026	Direct		5,127	5,127	5,025	5,081	0	11	0	11	0	5,127	0	0	0	304	05/27/2027	4.B PL
14727@-AK-7	CASCADE ENVIRONMENTAL LLC - ADDITIONAL T	06/30/2026	Direct		861	861	851	854	0	2	0	2	0	861	0	0	0	42	05/27/2027	4.B PL
14835*-AB-8	CAST-CRETE HOLDINGS, LLC - TERM LOAN	04/01/2026	Direct		20,522	20,522	20,162	20,504	0	19	0	19	0	20,522	0	0	0	685	11/29/2026	4.A PL
14835*-AC-6	CAST-CRETE HOLDINGS, LLC - FIRST AMENDME	04/01/2026	Direct		3,489	3,489	3,419	3,484	0	4	0	4	0	3,489	0	0	0	117	11/29/2026	4.A PL
14985@-AA-6	CD&R REIGN TOPCO, INC. - INITIAL TERM LO	06/30/2026	Direct		8,869	8,869	8,758	8,858	0	11	0	11	0	8,869	0	0	0	477	11/03/2030	4.A PL
14985@-AB-4	CD&R REIGN TOPCO, INC. - DELAYED DRAW TE	06/30/2026	Direct		1,289	1,289	1,289	0	0	0	0	0	0	1,289	0	0	0	47	11/03/2030	4.A PL
15018N-A*-8	CEC ENTERTAINMENT, LLC - INITIAL TERM LO	06/30/2026	Direct		25,865	25,865	25,247	25,801	0	64	0	64	0	25,865	0	0	0	1,272	09/26/2030	5.B GI
15102@-AA-1	CELERION BUYER, INC. - INITIAL TERM LOAN	05/18/2026	Direct		9,408,815	9,408,815	9,267,682	9,331,195	0	77,620	0	77,620	0	9,408,815	0	0	0	443,027	11/05/2029	4.A PL
15102@-AE-3	CELERION BUYER, INC. - THIRD AMENDMENT I	05/18/2026	Direct		300,427	300,427	298,925	298,935	0	1,504	0	1,504	0	300,427	0	0	0	10,081	11/03/2029	5.B GI
15234@-AB-0	CENTR, LLC (AKA PROJECT IRON) - TERM LOA	04/01/2026	Direct		9,010	9,010	9,010	9,010	0	0	0	0	0	9,010	0	0	0	318	03/30/2027	5.B GI
15645*-AA-3	CENTRIC BRANDS TOPCO, LLC - TERM A-1 LOA	05/06/2026	Direct		765,325	703,382	551,627	624,301	0	141,024	0	141,024	0	765,325	0	0	0	0	02/06/2031	5.B PL
15645*-AB-1	CENTRIC BRANDS TOPCO, LLC - TERM A-2 LOA	05/06/2026	Direct		118,383	0	0	114,892	0	0	0	0	0	118,383	0	0	0	0	02/06/2031	5.B PL
15651@-AB-4	CENTURY DISTRIBUTION SYSTEMS - TERM LOAN	05/01/2026	Direct		627,570	627,570	614,968	626,445	0	1,124	0	1,124	0	627,570	0	0	0	29,870	06/01/2026	4.C PL
15655@-AB-0	CENTURY DISTRIBUTION SYSTEMS - SECOND AD	05/01/2026	Direct		1,157,865	1,157,865	1,123,129	1,154,277	0	3,588	0	3,588	0	1,157,865	0	0	0	55,852	06/01/2026	4.C PL
15732#-AA-7	CF NEWCO, INC. - TERM LOAN	06/30/2026	Direct		38,697	38,697	37,442	38,585	0	112	0	112	0	38,697	0	0	0	1,906	12/10/2029	4.A PL
16453@-AA-4	CHERRY BEKAERT ADVISORY LLC - DELAYED DR	06/30/2026	DIRECT		605,789	614,991	608,841	608,825	0	32	0	32	0	608,856	0	(3,067)	(3,067)	25,435	06/28/2030	5.B GI
16453@-AB-2	CHERRY BEKAERT ADVISORY LLC - TERM B LOA	06/30/2026	DIRECT		1,470,155	1,492,484	1,462,634	1,480,050	0	2,506	0	2,506	0	1,482,556	0	(12,401)	(12,401)	61,726	06/28/2030	5.B GI
16453@-AC-0	CHERRY BEKAERT ADVISORY LLC - REVOLVING	06/30/2026	DIRECT		316,456	316,456	316,456	0	0	0	0	0	0	316,456	0	0	0	4,054	06/28/2030	5.B GI
16453@-AD-8	CHERRY BEKAERT ADVISORY LLC - AMENDMENT	06/30/2026	DIRECT		512,924	520,715	510,300	515,199	0	1,111	0	1,111	0	516,310	0	(3,386)	(3,386)	21,536	06/28/2030	5.B GI
16453@-AE-6	CHERRY BEKAERT ADVISORY LLC - AMENDMENT	06/30/2026	DIRECT		667,883	678,028	673,735	673,724	0	22	0	22	0	673,746	0	(5,863)	(5,863)	28,042	06/28/2030	5.B GI
17240@-AA-0	CINELEASE, LLC - REVOLVING LOAN	06/05/2026	Direct		34,462	34,462	33,143	29,759	0	63	0	63	0	34,462	0	0	0	839	07/31/2030	5.B GI
18504*-AA-1	CLEARLY CLEAN HOLDINGS LLC - INITIAL TER	04/28/2026	Direct		2,945,468	2,945,468	2,899,576	2,915,386	0	30,083	0	30,083	0	2,945,468	0	0	0	127,501	01/13/2028	4.B PL
18504*-AA-1	CLEARLY CLEAN HOLDINGS LLC - INITIAL TER	04/28/2026	Direct		2,945,468	2,945,468	2,871,831	2,915,386	0	30,083	0	30,083	0	2,945,468	0	0	0	127,501	01/13/2028	4.B PL
18504*-AC-7	CLEARLY CLEAN HOLDINGS LLC - REVOLVING C	04/28/2026	DIRECT		277,253	277,253	277,253	117,299	0	0	0	0	0	277,253	0	0	0	8,171	01/13/2028	4.B PL
18946@-AA-5	CLOWNFISH ACQUISITION VEHICLE, INC. - RE	04/21/2026	Direct		48,064	48,064	48,064	48,064	0	0	0	0	0	48,064	0	0	0	1,892	05/31/2027	5.B PL
18946@-AB-3	CLOWNFISH ACQUISITION VEHICLE, INC. - TE	04/01/2026	Direct		8,254	8,254	8,031	8,247	0	7	0	7	0	8,254	0	0	0	292	05/31/2027	5.B PL
19045@-AA-3	COASTAL FARM & HOME SUPPLY LLC - TERM LO	06/30/2026	Direct		31,557	31,557	31,252	31,528	0	29	0	29	0	31,557	0	0	0	2,015	02/23/2028	5.B GI
19076*-AA-7	COBALT BUYER SUB, INC. - CLOSING DATE TE	06/30/2026	Direct		1,291	1,291	1,265	1,289	0	2	0	2	0	1,291	0	0	0	62	10/02/2028	3.B PL
19076*-AB-5	COBALT BUYER SUB, INC. - DELAYED DRAW TE	06/30/2026	Direct		430	430	428	430	0	0	0	0	0	430	0	0	0	21	10/02/2028	3.B PL
19076*-AD-1	COBALT BUYER SUB, INC. - AMENDMENT NO. 2	06/30/2026	Direct		349	349	336	347	0	1	0	1	0	349	0	0	0	17	10/02/2028	3.B PL
19076*-AF-6	COBALT BUYER SUB, INC. - AMENDMENT NO.3	06/30/2026	Direct		565	565	558	564	0	1	0	1	0	565	0	0	0	27	10/02/2028	3.B PL
19105*-AB-0	COBRA PURCHASER, LLC - INITIAL TERM LOAN	06/30/2026	Direct		123,464	123,464	120,069	123,190	0	274	0	274	0	123,464	0	0	0	4,326	10/02/2028	4.B PL
19105*-AC-8	COBRA PURCHASER, LLC - THIRD ADDITIONAL	06/30/2026	Direct		187,238	188,785	186,661	0	0	365	0	365	0	187,246	0	(7)	(7)	6,088	10/02/2028	4.B PL
19627*-AB-9	COLOR INTERMEDIATE, LLC - INCREMENTAL TE	06/30/2026	Direct		2,526	2,526	2,476	2,523	0	4	0	4	0	2,526	0	0	0	54	10/04/2029	3.B PL
20752@-AC-0	CONNECT AMERICA.COM, LLC - TERM LOAN B	04/01/2026	Direct		(7,063)	(7,063)	(6,957)	(7,057)	0	(5)	0	(5)	0	(7,063)	0	0	0	(3)	10/11/2029	4.C
20752@-AC-0	CONNECT AMERICA.COM, LLC - TERM LOAN B	04/01/2026	Direct		(12,117)	(12,117)	(11,916)	(12,107)	0	(10)	0	(10)	0	(12,117)	0	0	0	(7)	10/11/2029	4.C
21835*-AA-1	CORCENTRIC, LLC - EIGHTH AMENDMENT TERM	06/30/2026	Direct		40,625	40,625	40,254	40,549	0	76	0	76	0	40,625	0	0	0	2,336	05/09/2027	4.B
21835*-AA-1	CORCENTRIC, LLC - EIGHTH AMENDMENT TERM	06/30/2026	Direct		35,547	35,547	35,014	35,480	0	67	0	67	0	35,547	0	0	0	2,044	05/09/2027	4.B
22357#-AB-5	LENDERLIVE SERVICES, LLC - OPCO TERM LOA	06/30/2026	Direct		35,318	0	0	35,318	0	0	0	0	0	35,318	0	0	0	0	12/31/2026	5.B PL
22357#-AD-1	LENDERLIVE SERVICES, LLC - HOLDCO TERM L	06/30/2026	Direct		72	0	0	68	0	0	0	0	0	72	0	0	0	0	06/30/2027	5.C PL
22357#-AE-9	LENDERLIVE SERVICES, LLC - HOLDCO TERM L	06/30/2026	Direct		13	0	0	12	0	0	0	0	0	13	0	0	0	0	06/30/2027	5.C PL
22562#-AA-8	CREEK PARENT, INC. - INITIAL TERM LOAN	06/30/2026	Direct		10,069	10,069	9,892	10,056	0	13	0	13	0	10,069	0	0	0	497	12/18/2031	4.A PL
22564@-AA-8	CREO GROUP INC. - INITIAL TERM LOAN	06/30/2026	Direct		15,105	15,105	14,825	14,999	0	30	0	30	0	15,105	0	0	0	865	09/24/2029	3.B PL
23285*-AA-6	D&D BUYER, LLC - AMENDMENT NO. 5 TERM LO	06/30/2026	Direct		22,361	22,361	22,044	12,318	0	32	0	32	0	22,361	0	0	0	1,068	10/04/2029	4.B PL
23363#-AD-1	DRS HOLDINGS III, INC. - 2025 TERM LOAN	06/30/2026	Direct		90,514	90,514	89,061	90,494	0	20	0	20	0	90,514	0	0	0	3,739	11/01/2028	3.B PL
23376*-AA-6	D&D BUYER, LLC - DELAYED DRAW TERM 3 LOA	06/30/2026	Direct		2,884	2,884	2,877	0	0	0	0	0	0	2,884	0	0	0	32	10/04/2029	5.B GI
23381@-AA-7	DIGICERT, INC. - SEVENTH AMENDMENT SPECI	06/30/2026	Direct		23,437	23,437	23,085	23,401	0	36	0	36	0	23,437	0	0	0	1,190	07/10/2030	4.C FE
23759#-AA-9	DATA AXLE, INC. - TERM LOAN	06/30/2026	Direct		28,146	28,146	27,372	28,066	0	79	0	79	0	28,146	0	0	0	1,781	01/20/2028	5.A PL
23946*-AA-7	DAXKO ACQUISITION CORPORATION - DELAYED	06/30/2026	Direct		12	12	12	12	0	0	0	0	0	12	0	0	0	0	10/16/2028	3.C PL
23946*-AC-3	DAXKO ACQUISITION CORPORATION - CLOSING	06/30/2026	Direct		2,337	2,337	2,314	2,335	0	2	0	2	0	2,337	0	0	0	99	10/16/2028	3.C PL
23946*-AD-1	DAXKO ACQUISITION CORPORATION - DDTL-1 (	06/30/2026	Direct		225	225	222	196	0	0	0	0	0	225	0	0	0	9	10/16/2028	3.C PL
23946*-AE-9	DAXKO ACQUISITION CORPORATION - AMENDMEN	06/30/2026	Direct		329	329	329	329	0	0	0	0	0	329	0	0	0	16	10/15/2028	3.C PL
23955*-AB-3	SIGNATURE MD, INC. - INITIAL TERM LOAN	06/30/2026	Direct		1,741	1,741	1,732	0	0	1	0	1	0	1,741	0	0	0	52	02/17/2032	5.B GI
24494*-AA-1	DEL-AIR HEATING, AIR CONDITIONING & REFR	06/30/2026	Direct		5,479	5,479	5,414	5,474	0	6	0	6	0	5,479	0	0	0	261	02/04/2031	2.C PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
24494*-AB-9	DEL-AIR HEATING, AIR CONDITIONING & REFR	06/30/2026	Direct		2,440	2,440	2,440	2,440	0	0	0	0	0	2,440	0	0	0	121	02/04/2031	2.C PL
25057*-AA-7	DESIGNS FOR HEALTH, INC. - INITIAL TERM	06/30/2026	Direct		11,842	11,842	11,692	11,827	0	15	0	15	0	11,842	0	0	0	369	10/16/2030	5.B GI
25248@-AA-5	DIAGNOSTIC SERVICES HOLDINGS, INC. - INI	06/30/2026	Direct		3,226	3,226	3,218	3,224	0	2	0	2	0	3,226	0	0	0	134	03/15/2028	4.B PL
25248@-AB-3	DIAGNOSTIC SERVICES HOLDINGS, INC. - REV	05/27/2026	Direct		566,355	566,355	566,339	229,036	0	14	0	14	0	566,355	0	0	0	17,228	03/15/2028	4.B PL
25388*-AA-7	DIGITAL RIVER, INC. - REVOLVING B LOAN S	06/01/2026	Direct		197	0	0	0	0	98	0	98	0	197	0	0	0	96	06/30/2025	5.B GI
26689#-AA-7	DUSK ACQUISITION II CORPORATION - INITIA	06/29/2026	Direct		1,733	1,733	1,698	1,729	0	3	0	3	0	1,733	0	0	0	47	07/12/2029	4.C
26689#-AB-5	DUSK ACQUISITION II CORPORATION - INCREM	06/29/2026	Direct		2,269	2,269	2,224	2,264	0	5	0	5	0	2,269	0	0	0	55	07/12/2029	4.C
26862*-AA-0	EIS OPERATING ENTERPRISES, LLC - REVOLVI	06/22/2026	Direct		146,874	146,874	146,874	44,611	0	0	0	0	0	146,874	0	0	0	2,814	12/31/2030	4.B PL
26862*-AB-8	EIS OPERATING ENTERPRISES, LLC - INITIAL	04/01/2026	Direct		3,473	3,473	3,414	2,402	0	3	0	3	0	3,473	0	0	0	96	12/31/2030	4.B PL
26889@-AC-3	ERC TOPCO HOLDINGS, LLC - REVOLVING CRED	06/30/2026	Direct		1,692	1,692	1,692	1,658	0	0	0	0	0	1,692	0	0	0	86	03/29/2030	4.B PL
26909*-AA-5	ESN VENTURE HOLDINGS, LLC - INITIAL TERM	06/30/2026	Direct		1,995	1,995	1,972	1,959	0	2	0	2	0	1,995	0	0	0	65	10/05/2029	3.B PL
26909*-AB-3	ESN VENTURE HOLDINGS, LLC - DELAYED DRAW	06/30/2026	Direct		227	227	227	221	0	0	0	0	0	227	0	0	0	11	10/05/2029	3.B PL
26909*-AD-9	ESN VENTURE HOLDINGS, LLC - DDTL-1	06/30/2026	Direct		299	299	297	297	0	0	0	0	0	299	0	0	0	5	10/07/2028	3.B PL
26909*-AE-7	ESN VENTURE HOLDINGS, LLC - DDTL-2	06/30/2026	Direct		137	137	136	136	0	0	0	0	0	137	0	0	0	1	10/07/2028	3.B PL
26909*-AF-4	ESN VENTURE HOLDINGS, LLC - FIRST AMENDM	06/30/2026	Direct		83,931	83,931	83,726	0	0	206	0	206	0	83,931	0	0	0	1,026	10/05/2029	3.B PL
26909*-AG-2	ESN VENTURE HOLDINGS, LLC - DELAYED DRAW	06/30/2026	Direct		336	336	333	333	0	0	0	0	0	336	0	0	0	3	10/07/2028	3.B PL
26909*-AJ-6	ESN VENTURE HOLDINGS, LLC - DDTL-5	06/30/2026	Direct		259	259	259	252	0	0	0	0	0	259	0	0	0	8	10/05/2029	5.B GI
26909*-AK-3	ESN VENTURE HOLDINGS, LLC - DDTL - 6	06/30/2026	Direct		648	648	634	0	0	0	0	0	0	648	0	0	0	10	10/05/2029	5.B GI
26910#-AA-8	ESO SOLUTIONS, INC. - REVOLVING LOAN	06/30/2026	Direct		201,425	201,425	201,425	147,608	0	0	0	0	0	201,425	0	0	0	5,276	05/03/2027	5.B GI
27033#-AE-0	EARTHLINK, LLC - ADDITIONAL TERM LOAN	04/01/2026	Direct		11,726	11,726	11,726	11,726	0	0	0	0	0	11,726	0	0	0	329	08/27/2030	4.A PL
27672*-AA-8	EASTERN METAL SUPPLY INTERMEDIATE HOLDIN	06/10/2026	DIRECT		789,300	800,874	788,861	0	0	955	0	955	0	789,816	0	(516)	(516)	17,932	01/06/2031	5.B GI
28521#-AA-5	ELECTRO RENT LLC - INITIAL TERM LOAN	06/30/2026	Direct		11,190	11,190	10,861	11,143	0	29	0	29	0	11,190	0	0	0	345	12/15/2028	4.C PL
29255*-AB-7	ENCOMPASS DIGITAL MEDIA, LLC - REVOLVING	04/10/2026	Direct		1,134,971	1,379,457	1,135,592	1,134,972	0	(1)	0	(1)	0	1,134,971	0	0	0	0	09/28/2026	5.B GI
29409@-AA-2	ENVIROTECH SERVICES, LLC - TERM LOAN	06/29/2026	Direct		6,125	6,125	5,987	6,111	0	14	0	14	0	6,125	0	0	0	211	01/18/2029	4.C
29409@-AB-0	ENVIROTECH SERVICES, LLC - INCREMENTAL T	06/29/2026	Direct		9,500	9,500	9,268	9,472	0	28	0	28	0	9,500	0	0	0	484	01/18/2029	4.C
29889*-AA-3	EVAARO US BIDCO, INC. - TERM LOAN (USD)	06/30/2026	Direct		8,613	8,613	8,513	0	0	3	0	3	0	8,613	0	0	0	0	04/05/2032	4.B PL
2UFATL-25-4	2U, LLC - FIRST AMENDMENT INCREMENTAL TE	05/29/2026	DIRECT		78,899	78,899	78,899	73,739	0	0	0	0	0	78,899	0	0	0	5,160	06/14/2027	5.B GI
30066@-AA-4	EXADEL, INC. - REVOLVING LOAN	06/30/2026	Direct		689,187	689,247	689,248	0	0	0	0	0	0	689,248	0	(61)	(61)	11,877	06/02/2027	5.B PL
30066@-AB-2	EXADEL, INC. - INITIAL TERM LOAN	04/01/2026	Direct		8,762	8,762	8,524	8,734	0	8	0	8	0	8,762	0	0	0	328	06/02/2027	5.A PL
30190C-AC-4	FB ACQUISITION LLC - REVOLVING CREDIT LO	06/30/2026	Direct		2,413	2,355	2,355	253	0	571	0	571	0	2,413	0	0	0	198	04/07/2028	5.B GI
30294#-AA-6	FS SQUARED HOLDING CORP. - A&R REVOLVING	06/30/2026	DIRECT		159,259	159,259	156,472	0	0	2,787	0	2,787	0	159,259	0	0	0	5,914	12/23/2030	5.B GI
30308@-AB-0	FSK PALLET HOLDING CORP. - SIXTH INCREME	06/30/2026	Direct		270,955	270,955	262,826	270,245	0	710	0	710	0	270,955	0	0	0	13,241	12/23/2026	3.A PL
30311#-AA-5	CHA VISION HOLDINGS, INC. - INITIAL TERM	06/30/2026	Direct		2,549	2,549	2,523	2,547	0	2	0	2	0	2,549	0	0	0	113	01/20/2031	3.B PL
30311#-AB-3	CHA VISION HOLDINGS, INC. - INITIAL DDTL	06/30/2026	Direct		822	822	822	822	0	0	0	0	0	822	0	0	0	37	01/20/2031	3.B PL
30311#-AC-1	CHA VISION HOLDINGS, INC. - REVOLVING CR	06/30/2026	DIRECT		8,174	8,174	8,174	0	0	0	0	0	0	8,174	0	0	0	50	01/22/2030	3.B PL
30318*-AA-2	FC COMPASSUS, LLC - INITIAL TERM LOAN	06/30/2026	Direct		10,894	10,894	10,735	10,790	0	8	0	8	0	10,894	0	0	0	290	11/26/2030	4.C PL
30318*-AB-0	FC COMPASSUS, LLC - DELAYED DRAW TERM LO	06/30/2026	Direct		134	134	134	133	0	0	0	0	0	134	0	0	0	6	11/26/2030	4.C PL
30323K-AC-6	FR REFUEL LLC 1L TLB CL	06/30/2026	Direct		250	250	247	249	0	0	0	0	0	249	0	1	1	11	11/02/2028	4.C FE
31187D-AB-7	FASTENER DISTRIBUTION HOLDINGS, LLC - IN	06/30/2026	Direct		4,828	4,828	4,779	4,824	0	4	0	4	0	4,828	0	0	0	205	11/04/2031	4.A PL
31187D-AC-5	FASTENER DISTRIBUTION HOLDINGS, LLC - DE	06/30/2026	Direct		994	994	989	994	0	0	0	0	0	994	0	0	0	50	11/04/2031	4.A PL
31446@-AD-7	FEMUR BUYER, INC. - TERM LOAN R	05/12/2026	Direct		196,373	196,373	183,998	185,648	0	0	0	0	0	196,373	0	0	0	10,730	03/08/2030	5.B GI
31446@-AD-7	FEMUR BUYER, INC. - CONTINUED CLOSING DA	06/01/2026	DIRECT		4,259,322	4,044,731	3,789,844	3,568,945	0	15,202	0	15,202	0	3,792,671	0	466,651	466,651	221,005	10/23/2030	5.B GI
31452*-AC-2	FENIX INTERMEDIATE LLC - TERM LOAN B	06/30/2026	Direct		10,201	10,201	9,893	10,119	0	31	0	31	0	10,201	0	0	0	652	03/28/2029	5.B GI
31758@-AA-5	FINANCIAL-INFORMATION-TECHNOLOGIES, LLC	06/30/2026	Direct		10,510	10,510	10,405	10,502	0	8	0	8	0	10,510	0	0	0	681	06/28/2030	3.B PL
31758@-AD-9	FINANCIAL-INFORMATION-TECHNOLOGIES, LLC	06/30/2026	Direct		2,417	2,417	2,389	2,415	0	2	0	2	0	2,417	0	0	0	157	06/28/2030	3.B PL
33774@-AA-1	FISHBOWL, INC. - LOAN RETIRED 02/23/2026	04/01/2026	Direct		453,306	2,428,338	1,119,584	1,119,584	0	0	0	0	0	1,119,584	0	(666,278)	(666,278)	0	05/27/2027	5.B GI
33852#-AA-4	FLASH TOPCO, INC. - REVOLVING CREDIT LOA	05/27/2026	Direct		24,165	24,165	24,165	21,262	0	0	0	0	0	24,165	0	0	0	542	10/26/2028	3.B PL
33852#-AB-2	FLASH TOPCO, INC. - INITIAL TERM LOAN	06/30/2026	Direct		685	685	678	685	0	0	0	0	0	685	0	0	0	17	10/26/2028	3.B PL
33852#-AC-0	FLASH TOPCO, INC. - SECOND AMENDMENT INC	06/30/2026	Direct		704	704	701	704	0	0	0	0	0	704	0	0	0	17	10/26/2028	3.B PL
33900@-AC-4	FLEET FARM GROUP LLC - DELAYED DRAW TERM	04/30/2026	Direct		949	949	949	949	0	0	0	0	0	949	0	0	0	44	12/31/2026	4.A PL
34433*-AA-4	FOLLETT HOLDINGS 2022-I, LLC - TERM LOAN	06/30/2026	Direct		32,211	32,211	31,594	32,149	0	62	0	62	0	32,211	0	0	0	1,755	02/01/2028	5.B GI
34553Y-AH-8	FORESIDE FINANCIAL GROUP, LLC - 2024 DEL	06/26/2026	Direct		417,601	417,601	413,923	333,625	0	9	0	9	0	417,601	0	0	0	42,688	09/30/2027	5.B GI
34637#-AA-4	FORMERRA, LLC - INITIAL TERM LOAN	06/30/2026	Direct		16,013	16,013	15,493	15,970	0	43	0	43	0	16,013	0	0	0	930	11/01/2028	4.B PL
34637#-AB-2	FORMERRA, LLC - INITIAL DDTL LOAN	06/30/2026	Direct		641	641	633	641	0	0	0	0	0	641	0	0	0	37	11/01/2028	4.B PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
34955*-AH-7	FORTIS SOLUTIONS GROUP, LLC - DELAYED DR	06/30/2026	Direct		8	8	8	8	0	0	0	0	0	8	0	0	0	1	10/13/2028	3.B PL
34955*-AJ-3	FORTIS SOLUTIONS GROUP, LLC - CLOSING DA	06/30/2026	Direct		3,271	3,271	3,225	3,269	0	2	0	2	0	3,271	0	0	0	233	10/13/2028	3.B PL
34955*-AK-0	FORTIS SOLUTIONS GROUP, LLC - REVOLVING	05/20/2026	Direct		7,621	7,621	7,621	3,951	0	0	0	0	0	7,621	0	0	0	199	10/13/2028	3.B PL
34955*-AL-8	FORTIS SOLUTIONS GROUP, LLC - FIRST AMEN	06/30/2026	Direct		218	218	218	218	0	0	0	0	0	218	0	0	0	16	10/13/2028	3.B PL
34964#-AA-7	FORTRESS BRAND HOLDING CORPORATION - INI	04/01/2026	Direct		6,940	6,940	6,801	6,935	0	5	0	5	0	6,940	0	0	0	217	08/29/2031	4.B PL
34964#-AC-3	FORTRESS BRAND HOLDING CORPORATION - ADD	04/01/2026	Direct		746	746	731	745	0	1	0	1	0	746	0	0	0	23	08/29/2031	5.B GI
34964#-AD-1	FORTRESS BRAND HOLDING CORPORATION - SEC	04/27/2026	Direct		1,468,503	1,496,592	1,466,661	1,466,848	0	1,670	0	1,670	0	1,468,518	0	(14)	(14)	40,898	08/29/2031	5.B GI
35042#-AC-6	FOUNDATION CONSUMER BRANDS, LLC - FIRST	06/25/2026	Direct		2,817,360	2,817,360	2,806,025	2,816,000	0	1,360	0	1,360	0	2,817,360	0	0	0	172,712	02/12/2029	2.C PL
35042#-AE-2	FOUNDATION CONSUMER BRANDS, LLC - 2023 T	06/25/2026	Direct		693,448	693,448	672,644	690,340	0	3,107	0	3,107	0	693,448	0	0	0	42,510	02/12/2029	3.C PL
35043*-AB-1	FOUNDATION AUTOMOTIVE US CORP. - DELAYED	06/11/2026	Direct		113,183	113,183	39,053	48,760	0	0	0	0	0	113,183	0	0	0	0	12/23/2027	5.B GI
35047#-AA-5	FOUNDATION AUTOMOTIVE US CORP. - REVOLVI	06/11/2026	Direct		127,284	125,912	125,033	16,598	0	1,466	0	1,466	0	127,284	0	0	0	241	12/23/2027	5.B GI
35091@-AA-2	4 OVER INTERNATIONAL, LLC - TERM LOAN (2	06/30/2026	Direct		190	0	0	190	0	0	0	0	0	190	0	0	0	0	12/07/2026	6. PL
35091@-AB-0	4 OVER INTERNATIONAL, LLC - REVOLVING LO	06/30/2026	Direct		25	0	0	25	0	0	0	0	0	25	0	0	0	0	12/07/2026	6. PL
35169@-AA-9	FRALOCK LLC - EIGHTH AMENDMENT TERM A LO	06/30/2026	Direct		3,930	3,930	3,867	3,911	0	19	0	19	0	3,930	0	0	0	207	09/30/2026	4.C PL
36215*-AA-3	GC CHAMPION ACQUISITION LLC - INITIAL TE	06/30/2026	Direct		3,299	3,299	3,233	3,294	0	5	0	5	0	3,299	0	0	0	150	08/21/2028	3.C PL
36215*-AB-1	GC CHAMPION ACQUISITION LLC - DELAYED DR	06/30/2026	Direct		916	916	907	916	0	0	0	0	0	916	0	0	0	42	08/21/2028	3.C PL
36215*-AC-9	GC CHAMPION ACQUISITION LLC - PISTON ACQ	06/30/2026	Direct		4,937	4,937	4,789	4,923	0	15	0	15	0	4,937	0	0	0	224	08/21/2028	3.C PL
36217#-AA-7	GCM MAGNOLIA BIDCO, LLC - TERM LOAN B	06/30/2026	Direct		15,274	15,274	14,969	15,243	0	31	0	31	0	15,274	0	0	0	763	06/06/2029	4.A PL
36217#-AC-3	GCM MAGNOLIA BIDCO, LLC - DELAYED DRAW T	06/30/2026	Direct		509	509	504	509	0	0	0	0	0	509	0	0	0	27	06/06/2029	4.A PL
36218*-AA-0	GCM HVAC BIDCO, LLC (AIRTRON) - INITIAL	06/30/2026	Direct		8,172	8,172	8,009	8,156	0	16	0	16	0	8,172	0	0	0	372	06/06/2029	4.A PL
36218*-AB-8	GCM HVAC BIDCO, LLC - INITIAL DELAYED DR	06/30/2026	Direct		2,043	2,043	2,023	2,041	0	2	0	2	0	2,043	0	0	0	92	09/16/2029	4.A PL
36218*-AD-4	GCM HVAC BIDCO, LLC - AMENDMENT NO. 1 TE	06/30/2026	Direct		5,406	5,406	5,324	5,397	0	9	0	9	0	5,406	0	0	0	246	09/16/2029	4.A PL
362409-A*-5	GTY TECHNOLOGY HOLDINGS INC. - REVOLVING	05/19/2026	Direct		7,699	7,699	7,699	0	0	0	0	0	0	7,699	0	0	0	107	07/10/2029	3.B PL
36255@-AA-2	GS HVAM INTERMEDIATE, LLC - INITIAL TERM	06/30/2026	Direct		87,484	87,484	87,484	87,484	0	0	0	0	0	87,484	0	0	0	3,779	11/30/2026	4.B PL
36255@-AB-0	GS HVAM INTERMEDIATE, LLC - REVOLVING LO	06/22/2026	Direct		485,234	485,234	485,234	485,234	0	0	0	0	0	485,234	0	0	0	20,654	11/30/2026	4.B PL
36255@-AD-6	GS HVAM INTERMEDIATE, LLC - ADDITIONAL T	06/30/2026	Direct		17,701	17,701	17,436	17,701	0	0	0	0	0	17,701	0	0	0	767	11/30/2026	4.B PL
36255@-AE-4	GS HVAM INTERMEDIATE, LLC - SECOND ADDIT	06/30/2026	Direct		9,972	9,972	9,972	9,972	0	0	0	0	0	9,972	0	0	0	435	11/30/2026	4.B PL
36255@-AF-1	GS HVAM INTERMEDIATE, LLC - THIRD ADDITI	06/30/2026	Direct		129,676	129,676	128,704	129,575	0	102	0	102	0	129,676	0	0	0	5,621	08/22/2026	4.B PL
36259*-AJ-1	GS ACQUISITIONCO, INC. - INITIAL TERM LO	06/30/2026	Direct		15,851	15,851	15,720	15,844	0	7	0	7	0	15,851	0	0	0	712	05/25/2028	3.C PL
36259*-AL-6	GS ACQUISITIONCO, INC. - SEVENTH SUPLEME	06/30/2026	Direct		156	156	156	156	0	0	0	0	0	156	0	0	0	8	05/25/2028	3.C PL
36259*-AM-4	GS ACQUISITIONCO, INC. - REVOLVING LOAN	04/15/2026	Direct		7,443	7,443	7,443	1,972	0	0	0	0	0	7,443	0	0	0	83	05/25/2028	4.C PL
36457W-AB-7	GALWAY BORROWER LLC - FIFTH AMENDMENT RE	06/15/2026	Direct		119,490	119,490	119,399	23,635	0	31	0	31	0	119,490	0	0	0	1,703	09/29/2028	4.C PL
36457W-AH-4	GALWAY BORROWER LLC - REFINANCING TRANCH	06/30/2026	Direct		9,565	9,565	9,418	8,822	0	11	0	11	0	9,565	0	0	0	385	09/29/2028	4.C PL
36461#-AB-8	GALWAY BORROWER LLC - FIFTH AMENDMENT RE	06/30/2026	Direct		27	27	27	0	0	0	0	0	0	27	0	0	0	1	09/29/2028	5.B GI
36461#-AC-6	GALWAY BORROWER LLC - THIRD AMENDMENT DE	06/30/2026	Direct		38	38	38	0	0	0	0	0	0	38	0	0	0	1	09/30/2028	5.B GI
36783*-AB-3	GATEWAY US HOLDINGS, INC. - 2022-1 INCRE	06/30/2026	Direct		6,629	6,629	6,563	6,628	0	1	0	1	0	6,629	0	0	0	429	09/22/2028	3.B PL
37254*-AD-7	GENUINE CABLE GROUP, LLC - FIFTH AMENDME	06/30/2026	Direct		8,574	8,574	8,523	0	0	17	0	17	0	8,574	0	0	0	314	05/03/2027	5.B GI
37363#-AB-5	GEORGICA PINE CLOTHIERS, LLC - TERM LOAN	06/17/2026	Direct		5,633	5,633	5,502	5,633	0	0	0	0	0	5,633	0	0	0	138	11/13/2026	3.A PL
37363#-AC-3	GEORGICA PINE CLOTHIERS, LLC - CLOSING D	06/17/2026	Direct		661	661	644	661	0	0	0	0	0	661	0	0	0	16	11/13/2026	3.A PL
37363#-AD-1	GEORGICA PINE CLOTHIERS, LLC - SECOND AM	06/17/2026	Direct		464	464	450	464	0	0	0	0	0	464	0	0	0	11	11/13/2026	3.A PL
37363#-AE-9	GEORGICA PINE CLOTHIERS, LLC - THIRD AME	06/17/2026	Direct		14,453	14,453	14,089	14,452	0	1	0	1	0	14,453	0	0	0	355	11/13/2026	3.A PL
38051@-AA-4	GOGO INTERMEDIATE HOLDINGS LLC - INITIAL	06/30/2026	Direct		230,577	230,577	225,965	230,187	0	390	0	390	0	230,577	0	0	0	5,799	04/30/2028	4.A FE
38143@-AA-4	GOLDENTREE SRT VEHICLE III LLC	05/28/2026	Direct		1,131,796	1,131,796	1,131,796	1,131,796	0	0	0	0	0	1,131,796	0	0	0	33,957	05/21/2034	1.D
39037*-AC-9	GREAT DAY IMPROVEMENTS, LLC - TERM LOAN	06/30/2026	Direct		8,982	8,982	8,803	8,967	0	15	0	15	0	8,982	0	0	0	421	06/13/2030	4.B PL
39954*-AG-9	GROUND PENETRATING RADAR SYSTEMS, LLC -	06/12/2026	Direct		104,510	104,510	104,510	0	0	0	0	0	0	104,510	0	0	0	4,329	04/02/2031	5.B GI
40135@-AA-0	GUARDIAN DENTISTRY PRACTICE MANAGEMENT,	06/30/2026	Direct		1,152	1,152	1,135	1,150	0	2	0	2	0	1,152	0	0	0	63	12/29/2026	5.A
40135@-AB-8	GUARDIAN DENTISTRY PRACTICE MANAGEMENT,	06/30/2026	Direct		2,239	2,239	2,230	2,239	0	0	0	0	0	2,239	0	0	0	123	12/29/2026	5.A
40135@-AC-6	GUARDIAN DENTISTRY PRACTICE MANAGEMENT,	06/30/2026	Direct		765	765	765	765	0	0	0	0	0	765	0	0	0	42	08/20/2026	5.A
40156@-AA-4	GUAVA BUYER LLC - INITIAL TERM LOAN	06/30/2026	Direct		9,377	9,377	9,190	9,364	0	14	0	14	0	9,377	0	0	0	501	08/12/2032	4.A PL
40156@-AB-2	GUAVA BUYER LLC - INITIAL DELAYED DRAW T	06/30/2026	Direct		487	487	482	487	0	0	0	0	0	487	0	0	0	25	08/12/2032	4.A PL
40178#-AC-2	GUIDED PRACTICE SOLUTIONS DENTAL, LLC -	06/30/2026	Direct		4,504	4,504	4,414	4,504	0	0	0	0	0	4,504	0	0	0	187	11/24/2026	5.B GI
40178#-AE-8	GUIDED PRACTICE SOLUTIONS DENTAL, LLC -	06/30/2026	Direct		1,309	1,309	1,309	1,309	0	0	0	0	0	1,309	0	0	0	54	11/24/2026	5.B GI
40178#-AF-5	GUIDED PRACTICE SOLUTIONS DENTAL, LLC -	06/30/2026	Direct		2,324	2,324	2,324	2,324	0	0	0	0	0	2,324	0	0	0	97	11/24/2026	5.B GI
40248@-AA-4	GULF PACIFIC ACQUISITION, LLC - TERM LOA	06/30/2026	Direct		6,607	6,607	6,502	6,598	0	9	0	9	0	6,607	0	0	0	363	09/29/2028	5.B

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
40248@-AB-2	GULF PACIFIC ACQUISITION, LLC - DELAYED	06/30/2026	Direct		429	429	424	429	0	0	0	0	0	429	0	0	0	24	09/29/2028	5.B
40331@-AA-2	GUSMER ENTERPRISES, INC. - TERM LOAN A	04/30/2026	Direct		31,504	31,504	30,976	31,470	0	34	0	34	0	31,504	0	0	0	854	05/07/2027	4.C
40331@-AB-0	GUSMER ENTERPRISES, INC. - DELAYED DRAW	04/30/2026	Direct		41,244	41,244	40,960	41,226	0	18	0	18	0	41,244	0	0	0	1,119	05/07/2027	4.C
40331@-AB-0	GUSMER ENTERPRISES, INC. - 1ST AMENDMENT	04/30/2026	Direct		11,527	11,527	11,435	11,522	0	6	0	6	0	11,527	0	0	0	313	05/07/2027	4.C
42257*-AB-8	HEALTHPRO HOLDINGS INC. - REVOLVING LOAN	06/01/2026	Direct		(572,593)	(596,301)	(597,442)	(595,517)	0	33	0	33	0	(572,593)	0	0	0	18	03/09/2026	5.B PL
42257*-AC-6	HEALTHPRO HOLDINGS INC. - ADDITIONAL TER	04/01/2026	Direct		3,858	0	0	3,730	0	0	0	0	0	3,858	0	0	0	0	09/09/2027	5.B PL
42260#-AA-1	PEACHES ACQUISITION CORPORATION (THE HC	06/30/2026	Direct		20,713	20,713	20,200	20,600	0	60	0	60	0	20,713	0	0	0	1,265	08/01/2028	5.C PL
42958#-AK-6	HIG OPERATIONS HOLDINGS, INC. - AMENDMEN	06/30/2026	Direct		2,859	2,859	2,841	2,033	0	1	0	1	0	2,859	0	0	0	90	06/11/2031	3.B PL
42958#-AL-4	HIG OPERATIONS HOLDINGS, INC. - AMENDMEN	06/30/2026	Direct		151	151	151	0	0	0	0	0	0	151	0	0	0	2	06/11/2031	3.B PL
42958#-AM-2	HIG OPERATIONS HOLDINGS, INC. - AMENDMEN	06/30/2026	Direct		34	34	34	0	0	0	0	0	0	34	0	0	0	34	06/11/2031	3.B PL
43455#-AB-2	HOFFMASTER GROUP, INC. - TERM LOAN	06/16/2026	DIRECT		39,870	39,870	38,876	39,320	0	132	0	132	0	39,451	0	419	419	1,759	02/24/2028	4.A PL
43455#-AB-2	HOFFMASTER GROUP, INC. - TERM LOAN	06/16/2026	DIRECT		86,249	86,249	82,967	83,912	0	283	0	283	0	85,342	0	907	907	3,769	02/24/2028	4.A PL
43455#-AD-8	HOFFMASTER GROUP, INC. - ADDITIONAL TERM	06/16/2026	DIRECT		262,023	262,023	262,023	258,898	0	0	0	0	0	262,023	0	0	0	11,749	02/24/2028	4.A PL
44804@-AB-0	HUSKIES PARENT, INC. - CLOSING DATE TERM	06/30/2026	Direct		3,310	3,310	3,244	3,297	0	5	0	5	0	3,310	0	0	0	162	11/05/2029	4.A PL
44861@-AA-2	HY CITE ENTERPRISES, LLC - LOAN	05/21/2026	DIRECT		3,219,697	3,219,697	3,123,106	3,202,112	0	8,423	0	8,423	0	3,210,534	0	9,163	9,163	195,347	11/10/2026	4.C PL
44861@-AB-0	HY CITE ENTERPRISES, LLC - LOAN (2026)	06/30/2026	Direct		41,250	41,250	41,124	0	0	5	0	5	0	41,250	0	0	0	56,794	05/10/2029	5.B GI
44910#-AA-1	HYDROSOURCE LOGISTICS, LLC - REVOLVING L	06/03/2026	DIRECT		300,528	300,528	300,528	300,528	0	0	0	0	0	300,528	0	0	0	26,923	04/04/2029	5.B GI
44910#-AB-9	HYDROSOURCE LOGISTICS, LLC - TERM LOAN	06/03/2026	Direct		2,847,413	2,847,413	2,762,470	2,791,598	0	55,815	0	55,815	0	2,847,413	0	0	0	268,270	04/04/2029	5.B GI
44910#-AC-7	HYDROSOURCE LOGISTICS, LLC - THIRD AMEND	06/03/2026	Direct		3,724,703	3,724,703	3,576,392	3,602,135	0	122,569	0	122,569	0	3,724,703	0	0	0	348,348	04/04/2029	5.B GI
44938*-AB-1	ICIMS, INC. - REVOLVING LOAN	06/26/2026	Direct		90,390	90,390	90,390	22,308	0	0	0	0	0	90,390	0	0	0	2,445	08/18/2028	4.B PL
44938*-AB-1	ICIMS, INC. - REVOLVING LOAN	06/26/2026	Direct		29,762	29,762	29,762	7,345	0	0	0	0	0	29,762	0	0	0	805	08/18/2028	4.B PL
44955@-AA-9	IF&P HOLDING COMPANY, LLC - INITIAL TERM	06/30/2026	Direct		4,640	4,640	4,549	4,633	0	8	0	8	0	4,640	0	0	0	109	10/03/2028	4.C
44955@-AB-7	IF&P HOLDING COMPANY, LLC - DELAYED DRAW	06/30/2026	Direct		610	610	610	610	0	0	0	0	0	610	0	0	0	14	10/03/2028	4.C
44955@-AC-5	IF&P HOLDING COMPANY, LLC - 2023-D INCRE	06/30/2026	Direct		2,024	2,024	1,983	2,020	0	4	0	4	0	2,024	0	0	0	49	10/03/2028	4.C
44955@-AD-3	IF&P HOLDING COMPANY, LLC - 2024-A INCRE	06/30/2026	Direct		852	852	839	850	0	2	0	2	0	852	0	0	0	19	10/03/2028	4.C
45001*-AA-2	IP OPERATING PORTFOLIO I, LLC - DELAYED	04/10/2026	Direct		5,942,858	5,942,858	5,816,716	5,864,744	0	78,114	0	78,114	0	5,942,858	0	0	0	203,833	12/31/2029	4.B PL
45063*-AA-7	IT PARENT, LLC - INITIAL TERM LOAN	05/01/2026	Direct		2,557,279	2,557,279	2,537,200	2,549,071	0	8,208	0	8,208	0	2,557,279	0	0	0	101,115	10/01/2026	5.A PL
45063*-AB-5	IT PARENT, LLC - REVOLVING LOAN	05/01/2026	DIRECT		616,909	616,909	616,909	616,909	0	0	0	0	0	616,909	0	0	0	24,344	10/01/2026	5.A PL
45074#-AB-8	IXM HOLDINGS, INC. - INITIAL TERM LOAN	04/01/2026	Direct		7,472	7,472	7,312	6,398	0	7	0	7	0	7,472	0	0	0	269	12/14/2030	4.A PL
45074#-AD-4	IXM HOLDINGS, INC. - SECOND ADDITIONAL T	06/18/2026	DIRECT		2,080,979	2,121,897	2,079,459	0	0	3,038	0	3,038	0	2,082,497	0	(1,518)	(1,518)	57,415	12/14/2030	4.A PL
45182*-AA-3	IFIT INC. - INITIAL TERM LOAN	06/30/2026	Direct		7,937	7,937	7,738	7,917	0	20	0	20	0	7,937	0	0	0	390	05/12/2030	5.A PL
45182*-AB-1	IFIT INC. - REVOLVING FACILITY	06/30/2026	DIRECT		70,864	70,864	68,029	0	0	2,835	0	2,835	0	70,864	0	0	0	399	05/12/2030	5.A PL
45684S-AB-2	INGENOVIS HEALTH(CCRR)TAKEBACK TL	06/30/2026	Direct		81	81	204	0	0	(2)	0	(2)	0	203	0	(122)	(122)	0	05/22/2032	5.B FE
45836*-AT-2	INTEGRITY MARKETING ACQUISITION, LLC - R	06/30/2026	Direct		3,478	3,478	3,417	3,474	0	4	0	4	0	3,478	0	0	0	154	08/25/2028	3.C PL
45836*-AT-2	INTEGRITY MARKETING ACQUISITION, LLC - R	06/30/2026	Direct		2,138	2,138	2,138	2,138	0	0	0	0	0	2,138	0	0	0	95	08/25/2028	3.C PL
45838@-AB-7	INTEGRATE.COM, INC. - DELAYED DRAW TERM	06/30/2026	Direct		375	375	375	371	0	0	0	0	0	375	0	0	0	28	12/17/2027	5.B GI
45838@-AC-5	INTEGRATE.COM, INC. - FIRST AMENDMENT TE	06/30/2026	Direct		2,510	2,510	2,394	2,481	0	8	0	8	0	2,510	0	0	0	102	12/17/2027	5.B GI
46115@-AA-1	INTEVA PRODUCTS, LLC - ELEVENTH AMENDMEN	06/30/2026	Direct		37,402	37,402	37,243	37,402	0	0	0	0	0	37,402	0	0	0	1,941	06/27/2029	4.A PL
46185@-AA-6	INW MANUFACTURING, LLC - INITIAL TERM LO	06/30/2026	Direct		7,816	7,816	7,659	0	0	12	0	12	0	7,816	0	0	0	184	01/23/2031	5.B GI
46650K-AF-8	JP INTERMEDIATE B, LLC - FIRST OUT NEW M	06/30/2026	Direct		16,963	1,444	1,273	16,963	0	1	0	1	0	16,963	0	0	0	0	09/30/2030	5.B GI
46650K-AG-6	JP INTERMEDIATE B, LLC - SECOND OUT TERM	06/30/2026	Direct		48,065	0	0	48,065	0	0	0	0	0	48,065	0	0	0	0	03/31/2031	5.B GI
46663*-AA-9	JACK COOPER VENTURES, INC. - INITIAL TER	02/02/2026	Direct		206	0	0	0	0	0	0	0	0	206	0	0	0	0	06/27/2025	5.B GI
46663P-A*-6	JACK COOPER VENTURES, INC. - NEW MONEY T	06/01/2026	Direct		2,036	0	0	0	0	0	0	0	0	2,036	0	0	0	0	06/27/2025	5.B GI
47009@-AA-8	JAGUAR PARENT, INC. - INITIAL TERM LOAN	06/30/2026	Direct		10,014	10,014	9,819	9,993	0	21	0	21	0	10,014	0	0	0	530	08/31/2027	5.B PL
47009@-AB-6	JAGUAR PARENT, INC. - INITIAL DELAYED DR	06/30/2026	Direct		2,726	2,726	2,669	2,726	0	0	0	0	0	2,726	0	0	0	144	08/31/2027	5.B PL
48240#-AE-5	K2 PURE SOLUTIONS NOCAL, L.P. - TERM LOA	06/30/2026	Direct		23,343	23,343	22,643	23,233	0	111	0	111	0	23,343	0	0	0	1,217	07/30/2028	4.B PL
48773#-AH-3	KELLERMEYER BERGENSONS SERVICES, LLC - A	06/30/2026	Direct		3,351	3,351	3,098	3,201	0	1	0	1	0	3,351	0	0	0	0	11/06/2028	4.C PL
49913@-AA-9	KNITWELL BORROWER LLC - CLOSING DATE TER	05/04/2026	Direct		233,861	233,861	226,845	232,857	0	1,004	0	1,004	0	233,861	0	0	0	8,708	07/28/2027	3.A PL
49913@-AC-5	KNITWELL BORROWER LLC - AMENDMENT NO. 1	05/04/2026	Direct		119,197	119,197	114,429	118,440	0	757	0	757	0	119,197	0	0	0	4,416	07/28/2027	3.C PL
49913@-AD-3	KNITWELL BORROWER LLC - AMENDMENT NO.2 T	05/04/2026	Direct		274,660	274,660	269,167	273,531	0	1,130	0	1,130	0	274,660	0	0	0	10,102	07/28/2027	3.C PL
50012#-AB-3	KODIAK CAKES, LLC - INITIAL TERM LOAN	06/30/2026	Direct		3,026	3,026	3,001	3,023	0	3	0	3	0	3,026	0	0	0	161	06/30/2028	3.B PL
50231@-AA-2	LEM BUYER, INC. - TERM LOAN	06/30/2026	Direct		7,306	7,306	7,196	7,297	0	9	0	9	0	7,306	0	0	0	364	04/24/2031	3.C PL
50231@-AB-0	LEM BUYER, INC. - DELAYED DRAW TERM LOAN	06/30/2026	Direct		2,740	2,740	2,719	2,740	0	0	0	0	0	2,740	0	0	0	133	04/24/2031	3.C PL
51187*-AF-5	LAKELAND TOURS, LLC - DELAYED DRAW TERM	04/30/2026	Direct		8,619	8,619	8,446	8,619	0	0	0	0	0	8,619	0	0	0	509	03/31/2028	5.B GI

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
51255#-AA-9	LAKEWOOD ACQUISITION CORPORATION - INITI	06/30/2026	Direct		14,598	14,598	14,365	14,574	0	23	0	23	0	14,598	0	0	0	701	01/24/2030	3.A PL
52630@-AA-5	LENOX HOLDINGS, INC. - INITIAL TERM LOAN	06/30/2026	Direct		60,602	60,602	59,390	60,478	0	124	0	124	0	60,602	0	0	0	4,000	07/08/2027	4.C
52726*-AA-2	LETTERMENS BUYER, INC. - AMENDMENT NO.	05/06/2026	DIRECT		97,222	99,515	97,027	0	0	61	0	61	0	97,222	0	0	0	2,914	11/20/2030	4.B PL
53229#-AF-7	LIGHT WAVE DENTAL MANAGEMENT, LLC - CLOS	06/30/2026	Direct		5,000	5,000	4,880	4,990	0	10	0	10	0	5,000	0	0	0	232	06/29/2029	5.A
53229#-AG-5	LIGHT WAVE DENTAL MANAGEMENT, LLC - THIR	06/30/2026	Direct		152	152	147	150	0	1	0	1	0	152	0	0	0	7	07/16/2026	5.B GI
53229#-AH-3	LIGHT WAVE DENTAL MANAGEMENT, LLC - 4TH	06/30/2026	Direct		900	900	887	899	0	1	0	1	0	900	0	0	0	42	06/30/2029	5.A
53272@-AB-4	LIMINEX, INC. - THIRD AMENDMENT TERM LOA	06/30/2026	Direct		5,879	5,879	5,687	5,853	0	27	0	27	0	5,879	0	0	0	356	05/28/2027	4.C PL
53272@-AC-2	LIMINEX, INC. - SECOND AMENDMENT TERM LO	06/30/2026	Direct		19,863	19,863	19,664	19,841	0	22	0	22	0	19,863	0	0	0	1,202	05/28/2027	4.C PL
54288@-AB-4	ILLUMIFIN CORPORATION - INITIAL TERM LOA	06/30/2026	Direct		4,884	4,884	4,814	4,877	0	7	0	7	0	4,884	0	0	0	248	09/08/2027	3.C PL
54624@-AB-7	LOUISIANA FISH FRY PRODUCTS, LTD. - INIT	06/30/2026	Direct		702	702	695	701	0	1	0	1	0	702	0	0	0	36	07/30/2027	3.C PL
54959#-AA-2	LUCKY US BUYERCO LLC - TERM B LOAN	06/30/2026	Direct		5,125	5,125	4,942	5,058	0	15	0	15	0	5,125	0	0	0	307	03/29/2029	5.B GI
54959#-AB-0	LUCKY US BUYERCO LLC - REVOLVING CREDIT	06/16/2026	Direct		3,419	0	0	3,419	0	0	0	0	0	3,419	0	0	0	0	03/29/2029	5.B GI
55028*-AA-0	LUMOS HOLDINGS US ACQUISITION CO. - CLOS	06/30/2026	Direct		13,066	13,066	12,870	13,046	0	20	0	20	0	13,066	0	0	0	611	08/05/2030	5.B GI
55067#-AE-0	LUX CREDIT CONSULTANTS LLC - REVOLVING L	04/13/2026	Direct		9,920	56,781	11,118	54,738	0	(1,169)	43,649	(44,818)	0	9,920	0	0	0	(23)	05/01/2028	5.B GI
55067#-AF-7	LUX CREDIT CONSULTANTS LLC - INITIAL TER	06/30/2026	Direct		197,009	1,174,262	228,554	1,104,988	0	(29,370)	876,433	(905,803)	0	199,185	0	(2,176)	(2,176)	8,268	05/01/2028	5.B GI
55067#-AG-5	LUX CREDIT CONSULTANTS LLC - DELAYED DRA	04/13/2026	Direct		21,647	126,326	24,588	121,848	0	(2,941)	97,260	(100,201)	0	21,647	0	0	0	437	05/01/2028	5.B GI
55392*-AC-4	MBS SERVICES HOLDINGS, LLC - FIRST AMEND	06/01/2026	Direct		(301,508)	(301,708)	(295,917)	0	0	0	0	0	0	(301,508)	0	0	0	0	06/12/2026	5.A PL
55398@-AA-0	MOP GM HOLDING, LLC - INITIAL DELAYED DR	06/30/2026	Direct		122	122	122	122	0	0	0	0	0	122	0	0	0	5	11/24/2026	3.C PL
55398@-AC-6	MOP GM HOLDING, LLC - INITIAL TERM LOAN	06/30/2026	Direct		1,527	1,527	1,502	1,525	0	2	0	2	0	1,527	0	0	0	81	11/24/2026	3.C PL
55398@-AD-4	MOP GM HOLDING, LLC - DELAYED DRAW TERM	06/30/2026	Direct		165	165	163	165	0	0	0	0	0	165	0	0	0	8	11/24/2026	3.C PL
55398@-AF-9	MOP GM HOLDING, LLC - SUPPLEMENTAL DELAY	06/30/2026	Direct		181	181	181	181	0	0	0	0	0	181	0	0	0	9	11/24/2026	3.C PL
55398@-AG-7	MOP GM HOLDING, LLC - SUPPLEMENTAL DELAY	06/30/2026	Direct		108	108	107	108	0	0	0	0	0	108	0	0	0	6	11/24/2026	3.C PL
55398@-AH-5	MOP GM HOLDING, LLC - SUPPLEMENTAL DELAY	06/30/2026	Direct		10	10	10	10	0	0	0	0	0	10	0	0	0	1	11/24/2026	3.C PL
55398@-AJ-1	MOP GM HOLDING, LLC - SUPPLEMENTAL DELAY	06/30/2026	Direct		36	36	36	36	0	0	0	0	0	36	0	0	0	2	11/24/2026	3.C PL
55398@-AL-6	MOP GM HOLDING, LLC - SUPPLEMENTAL TERM	06/30/2026	Direct		537	537	532	537	0	1	0	1	0	537	0	0	0	28	11/24/2026	3.C PL
55398@-AM-4	MOP GM HOLDING, LLC - SECOND SUPPLEMENTA	06/30/2026	Direct		74	74	74	74	0	0	0	0	0	74	0	0	0	4	11/24/2026	3.C PL
55398@-AN-2	MOP GM HOLDING, LLC - SECOND SUPPLEMENTA	06/30/2026	Direct		37	37	37	37	0	0	0	0	0	37	0	0	0	2	11/24/2026	3.C PL
55398@-AP-7	MOP GM HOLDING, LLC - SECOND SUPPLEMENTA	06/30/2026	Direct		12	12	12	12	0	0	0	0	0	12	0	0	0	1	11/24/2026	3.C PL
55398@-AQ-5	MOP GM HOLDING, LLC - SECOND SUPPLEMENTA	06/30/2026	Direct		12	12	12	12	0	0	0	0	0	12	0	0	0	1	11/24/2026	3.C PL
55406@-AB-8	MAPF HOLDINGS, INC. - REVOLVING LOAN	06/25/2026	Direct		12,873	12,873	12,873	12,873	0	0	0	0	0	12,873	0	0	0	328	12/16/2026	3.A PL
55406@-AC-6	MAPF HOLDINGS, INC. - INITIAL TERM LOAN	06/30/2026	Direct		2,440	2,440	2,413	2,438	0	2	0	2	0	2,440	0	0	0	125	12/16/2026	3.A PL
55425*-AA-9	MVP VIP BORROWER, LLC. - INITIAL TERM LO	06/30/2026	Direct		5,436	5,436	5,302	5,423	0	13	0	13	0	5,436	0	0	0	422	01/03/2029	5.B GI
55425*-AB-7	MVP VIP BORROWER, LLC. - DELAYED DRAW TE	06/30/2026	Direct		438	438	433	438	0	0	0	0	0	438	0	0	0	23	01/03/2029	5.B GI
55431#-AA-7	MAMA LYCHA - TERM LOAN	06/29/2026	Direct		4,738	4,738	4,643	4,728	0	9	0	9	0	4,738	0	0	0	227	09/10/2029	3.A PL
55433#-AA-5	MRC KEYSTONE ACQUISITION LLC - TERM A LO	06/29/2026	Direct		6,252	6,252	6,127	6,240	0	12	0	12	0	6,252	0	0	0	153	12/18/2029	3.A PL
55773#-AA-3	MADISON LOGIC HOLDINGS, INC. - INITIAL T	06/30/2026	Direct		8,963	8,963	8,704	8,842	0	22	0	22	0	8,963	0	0	0	478	12/30/2028	5.B GI
55909U-AC-3	MAGENTA SECURITY HOLDINGS LLC - SUPER PR	04/30/2026	Direct		2,782	0	0	2,782	0	0	0	0	0	2,782	0	0	0	0	07/27/2028	4.B FE
55909U-AE-9	MAGENTA SECURITY HOLDINGS LLC - FIRST OU	04/30/2026	Direct		7,593	0	0	7,593	0	0	0	0	0	7,593	0	0	0	0	07/27/2028	4.C FE
55909U-AF-6	MAGENTA SECURITY HOLDINGS LLC - SECOND O	06/08/2026	Direct		83,473	208,504	141,671	107,443	0	72	0	72	0	107,515	0	(24,042)	(24,042)	(672)	07/27/2028	5.C FE
55909U-AG-4	MAGENTA SECURITY HOLDINGS LLC - THIRD OU	06/16/2026	DIRECT		86,263	539,146	154,396	96,844	0	0	0	0	0	96,844	0	(10,581)	(10,581)	0	07/27/2028	6. FE
56855*-AB-4	MARIO PURCHASER, LLC - INITIAL REVOLVING	06/25/2026	Direct		35,952	35,952	35,952	33,056	0	0	0	0	0	35,952	0	0	0	1,493	04/26/2028	4.A PL
57722*-AB-3	MATTRESS WAREHOUSE, LLC - TERM LOAN	06/25/2026	Direct		37,782	37,783	37,322	37,736	0	46	0	46	0	37,782	0	0	0	1,702	12/15/2026	4.B PL
57780#-AB-8	MAY MANUFACTURING, LLC (AKA ARTESIAN SPA	04/01/2026	Direct		5,163	5,163	5,086	5,158	0	5	0	5	0	5,163	0	0	0	112	09/23/2026	6. PL
57780#-AC-6	MAY MANUFACTURING, LLC (AKA ARTESIAN SPA	04/01/2026	Direct		3,329	3,329	3,277	3,326	0	3	0	3	0	3,329	0	0	0	89	09/23/2026	6. PL
59406M-AF-4	MICHAEL BAKER 1L TLB CL	06/30/2026	Direct		243	243	241	242	0	0	0	0	0	242	0	1	1	9	12/01/2028	4.B FE
60368*-AA-8	MINISTRY BRANDS HOLDINGS, LLC - INITIAL	06/30/2026	Direct		1,619	1,619	1,603	1,618	0	1	0	1	0	1,619	0	0	0	75	12/29/2028	3.C PL
60368*-AB-6	MINISTRY BRANDS HOLDINGS, LLC - DELAYED	06/30/2026	Direct		162	162	162	162	0	0	0	0	0	162	0	0	0	8	12/29/2028	3.C PL
60368*-AC-4	MINISTRY BRANDS HOLDINGS, LLC - REVOLVIN	06/30/2026	DIRECT		30,617	30,617	30,617	0	0	0	0	0	0	30,617	0	0	0	1,041	12/30/2027	3.C PL
60782#-AA-2	MODIGENT, LLC - AMENDMENT NO. 3 DELAYED	06/30/2026	Direct		1,216	1,216	1,204	1,216	0	0	0	0	0	1,216	0	0	0	54	08/23/2028	3.A PL
61539#-AA-6	MONZA PURCHASER, LLC - INITIAL TERM LOAN	06/30/2026	Direct		12,362	12,362	12,115	12,337	0	25	0	25	0	12,362	0	0	0	575	02/28/2030	4.C
61539#-AB-4	MONZA PURCHASER, LLC - DELAYED DRAW TEM	06/30/2026	Direct		1,854	1,854	1,854	1,854	0	0	0	0	0	1,854	0	0	0	88	02/28/2030	4.C
61766#-AB-8	RESULTSCX HOLDING COMPANY LLC - INITIAL	06/30/2026	Direct		4,661	4,661	4,661	4,661	0	0	0	0	0	4,661	0	0	0	241	09/30/2027	4.B PL
62846#-AF-1	MY ALARM CENTER, LLC - INCREMENTAL TERM	04/01/2026	Direct		3,462,037	3,462,037	3,358,640	3,442,514	0	19,523	0	19,523	0	3,462,037	0	0	0	120,465	12/08/2026	4.B PL
62982#-AA-6	NTI CONNECT, LLC - FIRST AMENDMENT TERM	04/27/2026	Direct		399,213	399,213	392,826	399,110	0	103	0	103	0	399,213	0	0	0	8,555	07/31/2027	2.C PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
62985#-AF-2	NSG BUYER, INC. - INITIAL TERM LOAN	06/30/2026	Direct		24,893	24,893	24,695	24,879	0	14	0	14	0	24,893	0	0	0	1,087	11/01/2029	3.B PL
62996#-AA-0	NMA HOLDINGS, LLC - INITIAL TERM LOAN	06/30/2026	Direct		5,396	5,396	5,301	5,388	0	8	0	8	0	5,396	0	0	0	237	12/18/2030	4.B PL
63681#-AA-8	CTL - NAT LOGISITICS PT MI FUNDED	06/10/2026	Direct		2,026	2,026	2,026	2,026	0	0	0	0	0	2,026	0	0	0	21	08/10/2042	1.D FE
64887#-AA-8	NEW STAR METALS INC. - INITIAL TERM LOAN	06/30/2026	Direct		11,800	11,800	11,534	11,773	0	27	0	27	0	11,800	0	0	0	602	03/14/2030	4.C PL
65489@-AC-5	NOBLE SUPPLY & LOGISTICS, LLC - TERM LOA	06/30/2026	Direct		43,088	43,088	42,133	43,033	0	55	0	55	0	43,088	0	0	0	2,362	10/26/2026	5.B GI
65500#-AB-0	NOBLE YOU GROUP HOLDING, LLC - TERM LOAN	06/30/2026	Direct		1,967	1,967	1,967	1,967	0	0	0	0	0	1,967	0	0	0	106	01/31/2028	5.A PL
65500#-AC-8	NOBLE YOU GROUP HOLDING, LLC - ADDITIONA	06/30/2026	Direct		290	290	285	289	0	0	0	0	0	290	0	0	0	16	01/31/2028	5.A PL
65500#-AD-6	NOBLE YOU GROUP HOLDING, LLC - SECOND AD	06/30/2026	Direct		1,892	1,892	1,866	1,891	0	1	0	1	0	1,892	0	0	0	102	01/31/2028	5.A PL
67052*-AG-1	ATLAS INTERMEDIATE III, L.L.C. - INITIAL	03/31/2026	Direct		(12,226)	(12,226)	(11,944)	(12,215)	0	(11)	0	(11)	0	(12,226)	0	0	0	(358)	10/31/2029	5.B GI
67101*-AA-5	OAO ACQUISITIONS, INC. - INITIAL TERM LO	06/30/2026	Direct		10,306	10,306	10,151	10,296	0	10	0	10	0	10,306	0	0	0	462	12/27/2029	4.B PL
67101*-AB-3	OAO ACQUISITIONS, INC. - DELAYED DRAW TE	04/01/2026	Direct		972	972	972	972	0	0	0	0	0	972	0	0	0	44	12/27/2029	4.B PL
67176@-AC-9	OAK PURCHASER, INC. - REVOLVING CREDIT L	04/30/2026	Direct		10,794	10,794	10,794	5,397	0	0	0	0	0	10,794	0	0	0	244	04/28/2028	5.B GI
67420*-AB-7	OASIS FINANCIAL, LLC - 2ND LIEN TERM LOA	04/03/2026	Direct		527,681	527,681	517,127	526,854	0	827	0	827	0	527,681	0	0	0	23,101	06/05/2026	5.B GI
68069@-AA-1	REVELYST, INC. - SPLIT LIEN TERM LOAN	06/30/2026	Direct		9,294	9,294	9,145	9,279	0	15	0	15	0	9,294	0	0	0	216	01/03/2030	3.A PL
68237B-AB-3	ONE GROUP LLC, THE - INITIAL TERM LOAN	06/30/2026	Direct		14,546	14,546	14,110	14,501	0	45	0	45	0	14,546	0	0	0	753	05/01/2029	4.A PL
68372*-AC-1	OPENING DAY BORROWER 111 LLC - REVOLVING	06/29/2026	Direct		19,245	19,245	19,245	16,841	0	0	0	0	0	19,245	0	0	0	435	05/21/2029	5.B GI
68572C-AC-2	ORCHID MERGER SUB II, LLC - INITIAL TERM	06/30/2026	Direct		93,558	54,014	51,050	93,176	0	382	0	382	0	93,558	0	0	0	0	07/27/2027	6. FE
69403#-AD-6	PH BEAUTY HOLDINGS III, INC. - ADDITIONA	06/16/2026	Direct		178,606	178,606	176,921	178,336	0	270	0	270	0	178,606	0	0	0	8,067	09/28/2027	4.B PL
69426#-AC-1	PINC SOLUTIONS - 2024 TERM LOAN	06/30/2026	Direct		18,050	18,050	17,969	18,043	0	7	0	7	0	18,050	0	0	0	764	06/18/2030	4.C PL
69436*-AA-7	PPV INTERMEDIATE HOLDINGS, LLC - REVOLVI	06/15/2026	Direct		345,120	345,120	345,120	29,265	0	0	0	0	0	345,120	0	0	0	5,151	08/31/2029	4.A PL
69436*-AC-3	PPV INTERMEDIATE HOLDINGS, LLC - CLOSING	06/30/2026	Direct		32,584	32,584	32,099	32,549	0	35	0	35	0	32,584	0	0	0	1,567	08/31/2029	4.A PL
69439*-AA-4	CARERING HEALTH, LLC - INITIAL TERM LOAN	06/30/2026	Direct		5,034	5,034	4,933	5,026	0	8	0	8	0	5,034	0	0	0	248	05/04/2028	5.B GI
69439*-AB-2	CARERING HEALTH, LLC - DELAYED DRAW TERM	06/30/2026	Direct		1,127	1,127	1,114	1,127	0	0	0	0	0	1,127	0	0	0	56	05/04/2028	5.B GI
69459#-AA-5	PGI PARENT LLC - INITIAL TERM LOAN	06/30/2026	Direct		3,500	3,500	3,465	3,497	0	3	0	3	0	3,500	0	0	0	153	12/31/2031	5.B GI
69462@-AA-2	PLA BUYER, LLC - TERM LOAN	04/01/2026	Direct		6,148	6,148	5,996	6,134	0	6	0	6	0	6,148	0	0	0	175	11/22/2029	4.C PL
69462@-AB-0	PLA BUYER, LLC - REVOLVING LOAN	06/12/2026	Direct		28,817	28,817	28,817	13,530	0	0	0	0	0	28,817	0	0	0	740	11/22/2029	4.C PL
69527@-AB-3	PADI HOLDCO, INC. - CLOSING DATE TERM LO	06/30/2026	Direct		739	739	728	739	0	0	0	0	0	739	0	0	0	33	01/07/2029	3.B PL
69946R-A#-9	PARETO HEALTH INTERMEDIATE HOLDINGS INC.	06/30/2026	Direct		29,514	29,514	29,219	0	0	16	0	16	0	29,514	0	0	0	690	06/01/2030	5.B GI
69946R-A@-1	PARETO HEALTH INTERMEDIATE HOLDINGS INC.	06/30/2026	Direct		4,271	4,271	4,240	3,470	0	3	0	3	0	4,271	0	0	0	165	06/01/2030	3.C PL
70217@-AC-4	PAS PARENT INC. - FOURTH AMENDMENT TERM	06/30/2026	Direct		3,032	3,032	3,008	3,031	0	2	0	2	0	3,032	0	0	0	125	08/18/2032	4.A PL
70344@-AH-9	PATRIOT GROWTH INSURANCE SERVICES, LLC -	06/30/2026	Direct		236	236	236	236	0	0	0	0	0	236	0	0	0	11	10/16/2028	3.C PL
70344E-AD-9	PATRIOT GROWTH INSURANCE SERVICES, LLC -	06/30/2026	Direct		930	930	923	930	0	0	0	0	0	930	0	0	0	41	10/16/2028	3.C PL
70382#-AB-3	SYSTEM PAVERS, LLC - TERM LOAN	06/30/2026	Direct		9,624	9,624	9,383	9,600	0	24	0	24	0	9,624	0	0	0	523	09/08/2027	5.C PL
70561*-AA-2	PEGASUS ME BUYER, INC. (MYTHICS) - INITI	04/01/2026	Direct		6,644	6,644	6,511	6,637	0	7	0	7	0	6,644	0	0	0	214	03/08/2029	4.B PL
70561*-AB-0	PEGASUS ME BUYER, INC. (MYTHICS) - REVOL	06/22/2026	Direct		625,682	625,682	625,682	0	0	0	0	0	0	625,682	0	0	0	2,584	03/08/2029	4.B PL
70561*-AC-8	PEGASUS ME BUYER, INC. (MYTHICS) - DELAY	04/01/2026	Direct		1,171	1,171	1,167	1,171	0	0	0	0	0	1,171	0	0	0	38	03/08/2029	4.B PL
70561*-AD-6	PEGASUS ME BUYER, INC. (MYTHICS) - SECON	04/01/2026	Direct		595	595	583	594	0	1	0	1	0	595	0	0	0	19	03/08/2029	4.B PL
70618#-AA-1	PELTRAM PLUMBING HOLDINGS, LLC - INITIAL	06/30/2026	Direct		7,542	7,542	7,334	7,524	0	18	0	18	0	7,542	0	0	0	398	01/08/2029	4.A PL
70618#-AB-9	PELTRAM PLUMBING HOLDINGS, LLC - INITIAL	06/30/2026	Direct		3,814	3,814	3,772	3,808	0	6	0	6	0	3,814	0	0	0	202	01/08/2029	4.A PL
70965*-AB-2	PENTEC ACQUISITION CORP. - TERM LOAN	04/01/2026	Direct		9,661	9,661	9,492	9,649	0	12	0	12	0	9,661	0	0	0	342	09/28/2027	4.B PL
70965*-AD-8	PENTEC ACQUISITION CORP. - ADDITIONAL TE	04/01/2026	Direct		4,619	4,619	4,549	4,611	0	7	0	7	0	4,619	0	0	0	163	09/28/2027	4.B PL
70965*-AE-6	PENTEC ACQUISITION CORP. - SECOND ADDITI	06/04/2026	DIRECT		645,580	655,994	649,434	0	0	1,396	0	1,396	0	650,831	0	(5,250)	(5,250)	28,136	09/28/2027	4.A PL
72350*-AA-3	PINNACLE TREATMENT CENTERS, INC. - DELAY	06/30/2026	Direct		146	146	146	146	0	0	0	0	0	146	0	0	0	7	01/04/2027	3.A PL
72350*-AC-9	PINNACLE TREATMENT CENTERS, INC. - ACQUI	06/30/2026	Direct		1,214	1,214	1,198	1,214	0	0	0	0	0	1,214	0	0	0	58	01/04/2027	3.A PL
72350*-AD-7	PINNACLE TREATMENT CENTERS, INC. - DELAY	06/30/2026	Direct		85	85	85	85	0	0	0	0	0	85	0	0	0	4	01/04/2027	3.A PL
72350*-AE-5	PINNACLE TREATMENT CENTERS, INC. - SEVEN	06/30/2026	Direct		365	365	365	365	0	0	0	0	0	365	0	0	0	18	01/04/2027	3.A PL
72350*-AG-0	PINNACLE TREATMENT CENTERS, INC. - EIGHT	06/30/2026	Direct		77	77	77	77	0	0	0	0	0	77	0	0	0	4	01/04/2027	3.A PL
72350*-AH-8	PINNACLE TREATMENT CENTERS, INC. - NINET	06/30/2026	Direct		137	137	137	137	0	0	0	0	0	137	0	0	0	7	01/04/2027	3.A PL
72350*-AJ-4	PINNACLE TREATMENT CENTERS, INC. - ELEVE	06/30/2026	Direct		94	94	94	94	0	0	0	0	0	94	0	0	0	5	01/04/2027	3.A PL
72350*-AK-1	PINNACLE TREATMENT CENTERS, INC. - DELAY	06/30/2026	Direct		37	37	37	37	0	0	0	0	0	37	0	0	0	2	01/04/2027	3.A PL
72940#-AD-0	PLURALSIGHT, LLC - 2024 TERM LOAN	06/30/2026	Direct		663	85	84	658	0	1	0	1	0	663	0	0	0	0	08/22/2029	5.B GI
73924*-AA-8	POWER ACQUISITION LLC - TRANCHE B TERM L	06/30/2026	Direct		19,682	19,682	19,182	19,532	0	52	0	52	0	19,682	0	0	0	1,204	01/22/2030	4.C PL
73936@-AA-2	POWERHOUSE INTERMEDIATE, LLC - INITIAL T	06/30/2026	Direct		46,550	46,550	45,503	46,448	0	102	0	102	0	46,550	0	0	0	2,075	01/12/2027	6. PL
73938*-AA-2	POY HOLDINGS, LLC - INITIAL TERM LOAN	06/30/2026	Direct		1,401	1,401	1,372	1,399	0	2	0	2	0	1,401	0	0	0	98	11/16/2027	3.B PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
73938*-AD-6	POY HOLDINGS, LLC - DDTL-1	06/30/2026	Direct		66	66	66	66	0	0	0	0	0	66	0	0	0	5	11/16/2027	3.B PL
73938*-AE-4	POY HOLDINGS, LLC - DDTL-3 DELAYED DRAW	06/30/2026	Direct		11	11	11	11	0	0	0	0	0	11	0	0	0	1	11/16/2027	3.B PL
73938*-AG-9	POY HOLDINGS, LLC - DDTL-2 DELAYED DRAW	06/30/2026	Direct		26	26	26	26	0	0	0	0	0	26	0	0	0	2	11/16/2027	3.B PL
73938*-AH-7	POY HOLDINGS, LLC - DDTL-3	06/30/2026	Direct		34	34	34	34	0	0	0	0	0	34	0	0	0	2	11/16/2027	3.B PL
74280@-AC-8	PROCURE ACQUIRECO, INC. - INITIAL TERM L	06/30/2026	Direct		1,302	1,302	1,290	1,301	0	1	0	1	0	1,302	0	0	0	27	12/20/2028	3.B PL
74280@-AF-1	PROCURE ACQUIRECO, INC. - 2024 DDTL-1	06/30/2026	Direct		196	196	196	196	0	0	0	0	0	196	0	0	0	0	12/20/2028	3.B PL
74356*-AC-9	PROJECT NIKE PURCHASER, LLC - TERM LOAN	06/30/2026	Direct		9,418	9,418	9,351	9,413	0	5	0	5	0	9,418	0	0	0	421	04/19/2029	3.C PL
74360*-AA-7	NORTON PACKAGING, INC. - TERM LOAN	04/01/2026	Direct		4,427	4,427	4,371	0	0	22	0	22	0	4,427	0	0	0	99	01/01/2032	2.C PL
74379*-AA-6	PROVENANCE BUYER LLC - REVOLVER	06/30/2026	DIRECT		5,580	5,580	5,580	0	0	0	0	0	0	5,580	0	0	0	517	06/30/2027	3.B PL
74379*-AB-4	PROVENANCE BUYER LLC - INITIAL TERM LOAN	06/30/2026	Direct		928	928	908	926	0	2	0	2	0	928	0	0	0	41	06/30/2027	3.B PL
74379*-AD-0	PROVENANCE BUYER LLC - FIRST AMENDMENT I	06/30/2026	Direct		707	707	700	707	0	1	0	1	0	707	0	0	0	31	06/30/2027	3.B PL
74501#-AA-3	MODIGENT, LLC - INITIAL TERM LOAN	06/30/2026	Direct		3,806	3,806	3,711	3,798	0	8	0	8	0	3,806	0	0	0	174	08/23/2028	3.A PL
74501#-AB-1	MODIGENT, LLC - DELAYED DRAW TERM LOAN	06/30/2026	Direct		2,625	2,625	2,597	2,625	0	0	0	0	0	2,625	0	0	0	120	08/23/2028	3.A PL
74501#-AC-9	MODIGENT, LLC - AMENDMENT NO. 3 REVOLVIN	06/30/2026	DIRECT		105,282	105,282	105,282	0	0	0	0	0	0	105,282	0	0	0	1,296	08/23/2027	5.B GI
74714@-AA-8	PYRAMID HEALTHCARE ACQUISITION CORP. - T	06/30/2026	Direct		1,136	1,136	1,125	1,135	0	1	0	1	0	1,136	0	0	0	50	05/10/2027	2.C PL
74714@-AC-4	PYRAMID HEALTHCARE ACQUISITION CORP. - D	06/30/2026	Direct		115	115	115	115	0	0	0	0	0	115	0	0	0	5	05/10/2027	2.C PL
74714@-AD-2	PYRAMID HEALTHCARE ACQUISITION CORP. - D	06/30/2026	Direct		54	54	53	54	0	0	0	0	0	54	0	0	0	2	05/10/2027	2.C PL
74714@-AE-0	PYRAMID HEALTHCARE ACQUISITION CORP. - D	06/30/2026	Direct		33	33	33	33	0	0	0	0	0	33	0	0	0	1	05/10/2027	2.C PL
74714@-AF-7	PYRAMID HEALTHCARE ACQUISITION CORP. - D	06/30/2026	Direct		4	4	4	4	0	0	0	0	0	4	0	0	0	0	05/10/2027	2.C PL
74714@-AG-5	PYRAMID HEALTHCARE ACQUISITION CORP. - D	06/30/2026	Direct		9	9	9	9	0	0	0	0	0	9	0	0	0	0	05/10/2027	2.C PL
74714@-AH-3	PYRAMID HEALTHCARE ACQUISITION CORP. - D	06/30/2026	Direct		9	9	9	9	0	0	0	0	0	9	0	0	0	0	05/10/2027	2.C PL
74714@-AJ-9	PYRAMID HEALTHCARE ACQUISITION CORP. - D	06/30/2026	Direct		11	11	11	11	0	0	0	0	0	11	0	0	0	0	05/10/2027	2.C PL
74714@-AK-6	PYRAMID HEALTHCARE ACQUISITION CORP. - D	06/30/2026	Direct		10	10	10	10	0	0	0	0	0	10	0	0	0	0	05/10/2027	2.C PL
74714@-AL-4	PYRAMID HEALTHCARE ACQUISITION CORP. - D	06/30/2026	Direct		97	97	97	97	0	0	0	0	0	97	0	0	0	4	05/10/2027	2.C PL
74714@-AM-2	PYRAMID HEALTHCARE ACQUISITION CORP. - D	06/30/2026	Direct		49	49	49	49	0	0	0	0	0	49	0	0	0	2	05/10/2027	2.C PL
74727D-A@-7	QAD INC. - INITIAL TERM LOAN	06/30/2026	Direct		3,660	3,660	3,620	3,657	0	3	0	3	0	3,660	0	0	0	155	11/05/2027	3.A PL
74957L-A#-8	RGIS SERVICES, LLC - TERM LOAN	06/30/2026	Direct		6,346	6,345	5,687	5,774	0	7	0	7	0	5,780	565	0	565	150	08/03/2027	5.B GI
75007@-AA-1	RW AM HOLDCO LLC - REVOLVER	06/01/2026	DIRECT		28,490	40,850	28,490	0	0	(18)	0	(12,379)	0	28,490	0	0	0	0	04/20/2028	4.A PL
75007@-AB-9	RW AM HOLDCO LLC - TERM LOAN	06/01/2026	Direct		416,385	928,138	460,089	924,435	0	0	464,346	(464,346)	0	460,089	0	(43,705)	(43,705)	0	04/20/2028	4.A PL
75016@-AA-0	RH BUYER, INC. - TERM LOAN	06/30/2026	Direct		42,560	42,560	41,709	42,513	0	47	0	47	0	42,560	0	0	0	1,971	01/17/2031	4.B PL
75017*-AA-1	RMH SYSTEMS - TERM LOAN	06/30/2026	Direct		7,853	7,853	7,728	7,843	0	9	0	9	0	7,853	0	0	0	270	02/04/2030	2.C PL
75017*-AB-9	RMH SYSTEMS - DELAYED DRAW TERM LOAN	06/29/2026	Direct		748	748	748	748	0	0	0	0	0	748	0	0	0	42	02/04/2030	2.C PL
75030*-AA-4	RADIANCE BORROWER, LLC - INITIAL TERM LO	06/30/2026	Direct		5,813	5,813	5,764	5,811	0	2	0	2	0	5,813	0	0	0	177	06/27/2031	3.C PL
75063@-AC-8	RADWELL PARENT, LLC - 2024 DELAYED DRAW	06/30/2026	Direct		1,380	1,380	1,380	0	0	0	0	0	0	1,380	0	0	0	32	04/01/2030	5.B GI
75063@-AD-6	RADWELL PARENT, LLC - 2026 DELAYED DRAW	06/30/2026	Direct		448	448	448	0	0	0	0	0	0	448	0	0	0	31,390	04/01/2030	5.B GI
75063@-AE-4	RADWELL PARENT, LLC - REVOLVING LOAN	06/30/2026	Direct		73,889	73,889	73,889	0	0	0	0	0	0	73,889	0	0	0	1,625	04/01/2030	5.B GI
75063@-AF-1	RADWELL PARENT, LLC - INITIAL TERM LOAN	06/30/2026	Direct		11,194	11,194	11,194	0	0	0	0	0	0	11,194	0	0	0	262	04/01/2030	5.B GI
75063@-AG-9	RADWELL PARENT, LLC - FIRST AMENDMENT IN	06/30/2026	Direct		6,104	6,104	6,104	0	0	0	0	0	0	6,104	0	0	0	143	04/01/2030	5.B GI
75339@-AB-8	RAPID DISPLAYS, INC. - REVOLVING LOAN	06/30/2026	Direct		740,653	740,623	618,415	0	0	119,527	0	119,527	0	740,653	0	0	0	95	04/13/2029	5.C PL
75339@-AC-6	RAPID DISPLAYS, INC. - ADDITIONAL TERM L	06/01/2026	Direct		2,437	3,150	2,400	2,399	0	0	0	0	0	2,400	0	38	38	0	04/13/2029	5.C PL
75529#-AF-7	REACTION BIOLOGY CORPORATION - 2024 REVO	06/30/2026	Direct		12	0	0	8	0	0	0	0	0	12	0	0	0	0	03/15/2029	5.B GI
75604L-B@-3	REALD INC. - TERM A LOAN	06/30/2026	Direct		95,178	39,735	27,320	95,101	0	76	0	76	0	95,178	0	0	0	0	11/20/2027	5.C PL
75694@-AB-7	RED ROBIN INTERNATIONAL, INC. - REVOLVIN	06/24/2026	Direct		142,231	142,231	142,231	4,658	0	0	0	0	0	142,231	0	0	0	3,656	03/04/2027	4.A PL
75806*-AE-8	SMILE PARTNERS - TERM LOAN	06/30/2026	Direct		8,689	8,689	8,502	8,670	0	19	0	19	0	8,689	0	0	0	625	12/20/2029	3.B PL
75806*-AF-5	SMILE PARTNERS - DELAYED DRAW TERM LOAN	06/30/2026	Direct		1,181	1,181	1,174	783	0	0	0	0	0	1,181	0	0	0	65	12/19/2030	3.B PL
75806*-AG-3	REDWOOD MSO, LLC - ORIGINAL TERM LOAN	06/30/2026	Direct		1,327	1,327	1,313	0	0	0	0	0	0	1,327	0	0	0	0	12/20/2029	5.B GI
75870#-AA-3	REFOCUS MANAGEMENT SERVICES, LLC - TERM	06/30/2026	Direct		5,083	5,083	4,911	5,066	0	17	0	17	0	5,083	0	0	0	351	02/14/2029	3.A PL
75870#-AB-1	REFOCUS MANAGEMENT SERVICES, LLC - INITI	06/30/2026	Direct		3,631	3,631	3,631	3,631	0	0	0	0	0	3,631	0	0	0	139	02/14/2029	3.A PL
75978@-AA-6	RENFRO LLC - INITIAL TERM LOAN	05/01/2026	Direct		21,663	21,663	21,012	21,599	0	64	0	64	0	21,663	0	0	0	1,345	07/19/2028	4.C PL
75978@-AB-4	RENFRO LLC - DELAYED DRAW TERM LOAN	05/01/2026	Direct		5,107	5,107	5,107	5,107	0	0	0	0	0	5,107	0	0	0	317	07/19/2028	4.C PL
76134#-AB-1	RETAIL SERVICES WIS CORPORATION - INITIA	06/30/2026	Direct		7,962	7,962	7,803	7,953	0	9	0	9	0	7,962	0	0	0	206	08/29/2030	4.A PL
76134@-AA-5	RESULTSCX HOLDING COMPANY LLC - ADDITION	06/30/2026	Direct		640	640	640	640	0	0	0	0	0	640	0	0	0	33	09/30/2027	4.B PL
76134@-AB-3	RESULTSCX HOLDING COMPANY LLC - SECOND A	06/30/2026	Direct		10,621	10,621	10,382	10,594	0	27	0	27	0	10,621	0	0	0	459	09/30/2027	4.B PL
76254#-AA-7	RIBBON COMMUNICATIONS OPERATING COMPANY,	06/30/2026	Direct		25,715	25,715	25,200	25,662	0	53	0	53	0	25,715	0	0	0	1,346	06/21/2029	3.C PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
76761#-AA-3	RL INVESTOR HOLDINGS, LLC - AMENDMENT NO	06/01/2026	Direct		1,280	0	0	0	0	0	0	0	0	1,280	0	0	0	0	01/28/2030	5.B GI
770697-A*-1	ROBINETTE COMPANY, THE - TERM LOAN (FIRS	06/30/2026	Direct		4,092	4,092	4,010	4,083	0	8	0	8	0	4,092	0	0	0	209	05/10/2029	4.C
78398@-AA-2	STRICKLAND'S ENTERPRISES, LLC - INITIAL	06/30/2026	Direct		4,875	4,875	4,875	0	0	0	0	0	0	4,875	0	0	0	151	01/02/2031	5.B GI
78434*-AB-8	SMILEDIRECTCLUB, INC. (FKA SDC U.S. SMIL	06/12/2026	Direct		47,383	20,879	16,852	0	0	185	0	185	0	47,383	0	0	0	7	05/12/2025	6. *
78436@-AD-0	SDC HOLDCO LLC - INITIAL TERM LOAN	06/30/2026	Direct		17,346	17,346	17,259	17,344	0	1	0	1	0	17,346	0	0	0	217	07/28/2032	3.B PL
78437@-AF-4	SEI GROUP, LLC - SIXTH ADDITIONAL TERM L	04/01/2026	Direct		1,076	1,076	1,054	1,074	0	1	0	1	0	1,076	0	0	0	51	02/12/2028	4.A PL
78437@-AG-2	SEI GROUP, LLC - FOURTH ADDITIONAL TERM	04/01/2026	Direct		610	610	598	609	0	0	0	0	0	610	0	0	0	29	02/12/2028	4.A PL
78437@-AH-0	SEI GROUP, LLC - FIFTH ADDITIONAL TERM L	04/01/2026	Direct		489	489	480	489	0	1	0	1	0	489	0	0	0	23	02/12/2028	4.A PL
78437@-AJ-6	SEI GROUP, LLC - EXISTING TERM LOAN	05/01/2026	Direct		57,159	57,159	56,357	57,139	0	20	0	20	0	57,159	0	0	0	3,160	02/12/2028	4.A PL
78496*-AA-5	SUPPORT SERVICES GROUP, INC. - INITIAL T	06/30/2026	Direct		790	790	771	774	0	2	0	2	0	790	0	0	0	41	08/15/2027	6. PL
78496*-AC-1	SUPPORT SERVICES GROUP, INC. - REVOLVING	04/30/2026	Direct		50,548	50,548	50,548	37,167	0	0	0	0	0	50,548	0	0	0	798	08/15/2027	6. PL
78498#-AA-9	SPF BORROWER LLC - FIRST OUT TERM LOAN	06/30/2026	Direct		12,179	12,179	12,058	11,998	0	0	0	0	0	12,179	0	0	0	807	02/01/2028	5.A PL
79526#-AE-5	SALISBURY HOUSE, LLC - CLOSING DATE TERM	06/30/2026	Direct		2,419	2,419	2,407	2,418	0	1	0	1	0	2,419	0	0	0	123	08/18/2032	3.B PL
79548#-AB-5	SALON LOFTS GROUP, LLC - TERM LOAN	06/30/2026	Direct		3,264	3,264	3,231	3,263	0	1	0	1	0	3,264	0	0	0	78	08/31/2028	3.C PL
79548#-AD-1	SALON LOFTS GROUP, LLC - DELAYED DRAW TE	06/30/2026	Direct		460	460	460	460	0	0	0	0	0	460	0	0	0	22	08/31/2028	3.C PL
79548#-AE-9	SALON LOFTS GROUP, LLC - DELAYED DRAW TE	06/30/2026	Direct		212	212	210	212	0	0	0	0	0	212	0	0	0	10	08/31/2028	3.C PL
79548#-AF-6	SALON LOFTS GROUP, LLC - DELAYED DRAW TE	06/30/2026	Direct		168	168	168	168	0	0	0	0	0	168	0	0	0	8	08/31/2028	3.C PL
79548#-AG-4	SALON LOFTS GROUP, LLC - DELAYED DRAW TE	06/30/2026	Direct		70	70	70	70	0	0	0	0	0	70	0	0	0	3	08/31/2028	3.C PL
79548#-AH-2	SALON LOFTS GROUP, LLC - DELAYED DRAW TE	06/30/2026	Direct		49	49	49	49	0	0	0	0	0	49	0	0	0	2	08/31/2028	3.C PL
79548#-AJ-8	SALON LOFTS GROUP, LLC - DELAYED DRAW TE	06/30/2026	Direct		218	218	218	218	0	0	0	0	0	218	0	0	0	10	08/31/2028	3.C PL
79548#-AK-5	SALON LOFTS GROUP, LLC - DELAYED DRAW TE	06/30/2026	Direct		64	64	64	64	0	0	0	0	0	64	0	0	0	3	08/31/2028	3.C PL
79548#-AL-3	SALON LOFTS GROUP, LLC - DELAYED DRAW TE	06/30/2026	Direct		330	330	330	330	0	0	0	0	0	330	0	0	0	16	08/31/2028	3.C PL
79548#-AM-1	SALON LOFTS GROUP, LLC - DELAYED DRAW TE	06/30/2026	Direct		95	95	95	95	0	0	0	0	0	95	0	0	0	5	08/31/2028	3.C PL
79548#-AQ-2	SALON LOFTS GROUP, LLC - SIXTH AMENDMENT	06/30/2026	Direct		602	602	602	602	0	0	0	0	0	602	0	0	0	14	08/31/2028	5.B GI
79558#-AC-0	SALT DENTAL COLLECTIVE, LLC - 2024 DELAY	06/30/2026	Direct		6,250	6,250	6,188	6,250	0	0	0	0	0	6,250	0	0	0	330	02/15/2028	3.B PL
79558#-AD-8	SALT DENTAL COLLECTIVE, LLC - APRIL 2026	06/30/2026	Direct		13,084	13,084	12,980	0	0	0	0	0	0	13,084	0	0	0	189	02/28/2028	5.B GI
80565@-AA-5	TTSI LOGISTICS, LLC - REVOLVING ADVANCE	06/01/2026	Direct		31	0	0	31	0	0	0	0	0	31	0	0	0	0	12/30/2026	5.B GI
80565@-AB-3	TTSI LOGISTICS, LLC - INITIAL TERM LOAN	06/01/2026	Direct		81	0	0	81	0	0	0	0	0	81	0	0	0	0	12/30/2026	5.B GI
80604@-A#-1	SECUR-SERV INC. - ADDITIONAL TERM LOAN	04/01/2026	Direct		7,544	7,544	7,355	7,544	0	0	0	0	0	7,544	0	0	0	69	09/30/2026	4.C PL
81100#-AA-3	SCREENING ACQUISITION, LLC - REVOLVER	06/04/2026	Direct		54,298	54,298	54,298	54,298	0	0	0	0	0	54,298	0	0	0	2,806	11/18/2026	5.A PL
81100#-AB-1	SCREENING ACQUISITION, LLC - TERM LOAN	04/01/2026	Direct		6,031	6,031	5,895	6,024	0	7	0	7	0	6,031	0	0	0	247	11/18/2026	5.A PL
81396*-AA-0	SECUR-SERV INC. - THIRD AMENDMENT TERM L	04/01/2026	Direct		5,205	5,205	5,075	5,183	0	23	0	23	0	5,205	0	0	0	194	09/30/2026	4.C PL
81396*-AB-8	SECUR-SERV INC. - DELAYED DRAW TERM LOAN	04/01/2026	Direct		5,285	5,285	5,219	5,284	0	1	0	1	0	5,285	0	0	0	197	09/30/2026	4.C PL
81489@-AC-2	SECURITY SERVICES ACQUISITION SUB CORP.	06/30/2026	Direct		1,593	1,593	1,561	1,587	0	6	0	6	0	1,593	0	0	0	63	09/30/2027	5.B GI
81579*-AA-9	SEGERDAHL CORP., THE - TERM LOAN	04/01/2026	Direct		8,508	8,508	8,317	8,508	0	0	0	0	0	8,508	0	0	0	302	03/25/2028	4.C PL
81579*-AB-7	SEGERDAHL CORP., THE - ADDITIONAL TERM L	04/01/2026	Direct		1,864	1,864	1,864	1,864	0	0	0	0	0	1,864	0	0	0	66	03/25/2028	4.C PL
81744#-AA-5	SEPARATION SOLUTIONS ENTERPRISES MEMBRAN	04/01/2026	Direct		13,015	13,015	12,657	12,995	0	20	0	20	0	13,015	0	0	0	455	10/23/2028	4.B PL
81744#-AB-3	SEPARATION SOLUTIONS ENTERPRISES MEMBRAN	05/22/2026	Direct		46,335	46,335	45,476	31,527	0	0	0	0	0	46,335	0	0	0	4,159	10/23/2028	4.B PL
82303#-AA-6	SHELTERLOGIC GROUP, INC. (AKA SLOGIC HOL	06/30/2026	Direct		137,378	137,242	137,242	137,378	0	0	0	0	0	137,378	0	0	0	3,295	10/29/2026	5.C PL
82542#-AA-7	SHOUT! FACTORY, LLC - INITIAL TERM LOAN	06/30/2026	Direct		9,620	9,620	9,475	9,609	0	11	0	11	0	9,620	0	0	0	432	06/30/2031	4.A PL
82542#-AB-5	SHOUT! FACTORY, LLC - REVOLVING LOAN	05/27/2026	Direct		25,761	25,761	25,761	6,440	0	0	0	0	0	25,761	0	0	0	492	06/30/2031	4.A PL
82654#-AA-1	SIFFRON BUYER, LLC - REVOLVING LOAN	06/01/2026	Direct		29,958	29,958	29,958	0	0	0	0	0	0	29,958	0	0	0	1,075	08/31/2027	3.B PL
82654#-AB-9	SIFFRON BUYER, LLC - TERM LOAN	04/01/2026	Direct		11,270	11,270	11,016	11,257	0	13	0	13	0	11,270	0	0	0	381	09/01/2027	4.A PL
82673#-AA-8	SIGNATURE BRANDS, LLC - TERM LOAN B	06/30/2026	Direct		195,475	0	0	186,881	0	0	0	0	0	195,475	0	0	0	0	05/04/2028	5.B GI
82673#-AB-6	SIGNATURE BRANDS, LLC - DELAYED DRAW TER	06/30/2026	Direct		12,741	0	0	12,324	0	0	0	0	0	12,741	0	0	0	0	05/04/2028	5.B GI
83083#-AA-0	SKYLINE DISPLAYS BUYER, INC. - TERM LOAN	06/30/2026	Direct		990	0	0	0	0	0	0	0	0	990	0	0	0	0	01/13/2029	5.C
83125#-AF-9	SLEEP OPCO LLC - INITIAL TERM LOAN	06/30/2026	Direct		6,077	6,077	5,995	4,214	0	4	0	4	0	6,077	0	0	0	98	11/07/2030	4.A PL
832682-A#-5	SMTC CORPORATION - ADDITIONAL TERM LOAN	06/30/2026	Direct		94,000	94,000	92,433	93,883	0	105	0	105	0	93,988	0	12	12	4,137	04/05/2027	5.C PL
832682-A@-7	SMTC CORPORATION - TERM LOAN	06/30/2026	Direct		837,118	837,118	816,074	836,035	0	1,084	0	1,084	0	837,118	0	0	0	37,034	04/05/2027	5.C PL
832682-B*-8	SMTC CORPORATION - SECOND ADDITIONAL TER	04/13/2026	DIRECT		107,780	107,780	105,086	107,657	0	124	0	124	0	107,780	0	0	0	4,679	04/05/2027	5.C PL
83549#-AC-4	SONNY'S ENTERPRISES, LLC - RESTATEMENT D	06/30/2026	Direct		8,491	8,491	8,342	8,483	0	8	0	8	0	8,491	0	0	0	411	08/05/2028	5.B GI
84302R-B*-9	SOUTHERN GRAPHICS LLC - TERM A LOAN (FIR	05/29/2026	Direct		168,996	136,808	136,808	168,206	0	790	0	790	0	168,996	0	0	0	0	08/01/2030	5.B GI
84302R-B@-7	SOUTHERN GRAPHICS LLC - TERM B LOAN (FIR	05/29/2026	Direct		59,993	48,542	48,542	59,833	0	160	0	160	0	59,993	0	0	0	0	08/01/2030	5.B GI
84657*-AA-8	SPARKLE HOLDCO 2 CORP. - INITIAL TERM LO	06/30/2026	Direct		101,048	97,548	94,621	0	0	751	0	751	0	101,048	0	0	0	3,295	01/16/2031	5.B GI

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
84677*-AB-2	SPARTAN BUYER ACQUISITION CO. - TRANCHE	06/30/2026	Direct		2,032	2,032	2,006	2,023	0	2	0	2	0	2,032	0	0	0	120	06/02/2027	4.A PL
84677*-AC-0	SPARTAN BUYER ACQUISITION CO. - INCREMEN	06/30/2026	Direct		140	140	137	139	0	0	0	0	0	140	0	0	0	10	06/02/2027	4.A PL
85214#-AA-7	SPRUCE BIDCO II INC. - INITIAL U.S. DOLL	06/30/2026	Direct		11,345	11,345	11,175	11,333	0	12	0	12	0	11,345	0	0	0	539	01/30/2032	4.B PL
85214#-AB-5	SPRUCE BIDCO II INC. - INITIAL CANADIAN	06/30/2026	Direct		2,383	2,381	2,301	2,387	0	57	0	57	627	3,071	(688)	0	(688)	88	01/30/2032	4.B PL
85286@-AA-2	STANADYNE OPERATING COMPANY LLC - REVOLV	06/26/2026	Direct		97,086	98,187	97,930	2,074	0	(2,139)	0	(2,139)	0	97,086	0	0	0	3,496	07/31/2028	4.C PL
85286@-AB-0	STANADYNE OPERATING COMPANY LLC - TERM L	06/01/2026	Direct		3,770	0	0	3,770	0	0	0	0	0	3,770	0	0	0	0	07/31/2028	4.C PL
86254*-AB-8	STRADA SERVICES, LLC - INITIAL TERM LOAN	06/30/2026	Direct		6,378	6,378	6,320	6,373	0	5	0	5	0	6,378	0	0	0	295	12/21/2027	5.A PL
86254*-AC-6	STRADA SERVICES, LLC - FOURTH ADDITIONAL	06/30/2026	Direct		1,394	1,394	1,384	1,393	0	2	0	2	0	1,394	0	0	0	65	12/21/2027	5.A PL
86323@-AJ-6	STREAMLAND MEDIA MIDCO LLC - FIRST OUT T	04/01/2026	Direct		2,339	0	0	2,288	0	0	0	0	0	2,339	0	0	0	0	03/31/2029	4.A PL
86323@-AK-3	STREAMLAND MEDIA MIDCO LLC - LAST OUT TE	04/01/2026	Direct		2,129	0	0	2,077	0	0	0	0	0	2,129	0	0	0	0	03/31/2029	4.B PL
86323@-AL-1	STREAMLAND MEDIA MIDCO LLC - REVOLVING L	06/02/2026	Direct		114	0	0	109	0	0	0	0	0	114	0	0	0	0	03/31/2029	4.A PL
86507*-AA-5	SUITED CONNECTOR, LLC - REVOLVING LOAN	04/01/2026	Direct		79,696	177,269	79,696	79,715	0	(19)	0	(19)	0	79,696	0	0	0	257	12/01/2027	5.B GI
86507*-AB-3	SUITED CONNECTOR, LLC - TERM LOAN	04/01/2026	Direct		309,793	1,148,378	518,594	518,594	0	0	0	0	0	518,594	0	(208,801)	(208,801)	0	03/29/2030	5.B GI
86713#-AA-1	SUNBELT HOLDINGS, LLC - TERM LOAN	06/30/2026	Direct		4,954	4,954	4,855	4,946	0	8	0	8	0	4,954	0	0	0	210	11/01/2030	4.B PL
86713#-AB-9	SUNBELT HOLDINGS, LLC - DELAYED DRAW TER	06/30/2026	Direct		1,654	1,654	1,637	1,654	0	0	0	0	0	1,654	0	0	0	70	11/01/2030	4.B PL
86713#-AC-7	SUNBELT HOLDINGS, LLC - REVOLVER	06/30/2026	DIRECT		83,210	83,210	83,210	0	0	0	0	0	0	83,210	0	0	0	2,851	11/01/2030	4.B PL
86713#-AD-5	SUNBELT HOLDINGS, LLC - ADDITIONAL TERM	06/30/2026	Direct		2,479	2,479	2,430	2,475	0	5	0	5	0	2,479	0	0	0	105	11/01/2030	4.B PL
86739#-AA-1	SUNLAND ASPHALT & CONSTRUCTION, LLC - DE	06/30/2026	Direct		3,872	3,872	3,854	3,872	0	0	0	0	0	3,872	0	0	0	207	06/16/2028	4.A PL
86823*-AB-0	SUPERIOR INTERMEDIATE LLC - INITIAL DELA	06/30/2026	Direct		1,878	1,878	1,878	0	0	0	0	0	0	1,878	0	0	0	68	12/18/2030	2.B PL
86933@-AB-5	JACKSON PAPER MANUFACTURING COMPANY - IN	05/01/2026	DIRECT		5,218	5,308	5,188	5,300	0	6	0	6	0	5,307	0	(89)	(89)	191	08/26/2028	5.A PL
86955#-AA-8	SUVETO BUYER, LLC - DELAYED DRAW TERM LO	06/30/2026	Direct		1,402	1,402	1,383	1,402	0	0	0	0	0	1,402	0	0	0	58	09/09/2027	3.A PL
86955#-AB-6	SUVETO BUYER, LLC - REVOLVING LOAN	06/30/2026	DIRECT		134,699	134,699	134,699	0	0	0	0	0	0	134,699	0	0	0	1,519	09/09/2027	3.A PL
86955#-AC-4	SUVETO BUYER, LLC - 2024 DELAYED DRAW TE	06/30/2026	Direct		1,004	1,004	1,004	580	0	0	0	0	0	1,004	0	0	0	38	09/09/2027	3.A PL
87326*-AG-9	TWAS HOLDINGS, LLC - 2025 TERM LOAN	06/30/2026	Direct		27,112	27,112	26,940	27,105	0	7	0	7	0	27,112	0	0	0	1,147	12/28/2029	5.B GI
87330#-AA-2	TTSI LOGISTICS, LLC - ADDITIONAL TERM LO	06/01/2026	Direct		24	0	0	24	0	0	0	0	0	24	0	0	0	0	12/30/2026	5.B GI
87330#-AB-0	TTSI LOGISTICS, LLC - ADDITIONAL REVOLVE	06/01/2026	Direct		4	0	0	4	0	0	0	0	0	4	0	0	0	0	12/30/2026	5.B GI
87330#-AC-8	TTSI LOGISTICS, LLC - THIRD AMENDMENT TE	06/01/2026	Direct		94	0	0	94	0	0	0	0	0	94	0	0	0	0	12/30/2026	5.B GI
87333@-AA-1	TCFIV BPS INTERMEDIATE HOLDCO LLC - REVO	05/19/2026	Direct		312,831	312,831	312,831	312,831	0	0	0	0	0	312,831	0	0	0	15,483	11/03/2027	4.B PL
87333@-AB-9	TCFIV BPS INTERMEDIATE HOLDCO LLC - TERM	04/01/2026	Direct		25,198	25,198	24,505	25,162	0	36	0	36	0	25,198	0	0	0	958	11/03/2027	4.B PL
87333@-AC-7	TCFIV BPS INTERMEDIATE HOLDCO LLC - ADDI	04/01/2026	Direct		1,089	1,089	1,059	1,088	0	2	0	2	0	1,089	0	0	0	41	11/03/2027	4.B PL
87333@-AD-5	VENTURI SUPPLY LLC (BPS SUPPLY) - THIRD	04/01/2026	Direct		7,541	7,541	7,541	7,541	0	0	0	0	0	7,541	0	0	0	287	11/03/2027	4.B PL
87341*-AA-3	TPG VIII MERLIN NEW HOLDINGS I, L.P. - A	04/07/2026	Direct		599,830	599,830	587,833	597,801	0	2,028	0	2,028	0	599,830	0	0	0	31,217	03/15/2027	4.B PL
87353*-AA-8	TFA LOGISTICS, LLC - INTIAL TERM LOAN	06/30/2026	Direct		9,440	9,440	9,204	9,419	0	21	0	21	0	9,440	0	0	0	489	08/01/2030	4.C PL
87353*-AB-6	TFA LOGISTICS, LLC - DELAYED DRAW TERM L	06/30/2026	Direct		647	647	639	647	0	0	0	0	0	647	0	0	0	41	08/01/2030	4.C PL
87354#-AA-3	TLB HOLDINGS I, LLC - CLOSING DATE TERM	06/30/2026	Direct		4,001	4,001	3,985	3,278	0	1	0	1	0	4,001	0	0	0	200	10/24/2031	2.B PL
87354#-AB-1	TLB HOLDINGS I, LLC - DELAYED DRAW TERM	06/30/2026	DIRECT		144,320	144,320	144,320	0	0	0	0	0	0	144,320	0	0	0	3,206	10/24/2031	2.B PL
87354#-AC-9	TLB HOLDINGS I, LLC - REVOLVING CREDIT L	06/30/2026	DIRECT		26,237	26,237	26,237	0	0	0	0	0	0	26,237	0	0	0	2,681	10/24/2031	2.B PL
87607*-AB-0	TAPCO BUYER LLC - DELAYED DRAW TERM LOAN	06/30/2026	Direct		4,010	4,010	4,010	4,010	0	0	0	0	0	4,010	0	0	0	120	11/15/2030	3.A PL
878155-A*-1	TEAM, INC. - INITIAL TERM LOAN (FIRST LI	04/01/2026	Direct		4,750	4,750	4,643	4,745	0	5	0	5	0	4,750	0	0	0	41	03/12/2030	4.C PL
88552X-AP-9	THRASIO, LLC - SECOND OUT TAKE BACK LOAN	06/29/2026	Direct		909,412	860,606	717,187	779,006	0	130,405	0	130,405	0	909,412	0	0	0	0	06/18/2029	5.B GI
88552X-AP-9	THRASIO, LLC - SECOND OUT TAKE BACK LOAN	06/29/2026	Direct		743,963	704,037	544,087	604,851	0	139,112	0	139,112	0	743,963	0	0	0	0	06/18/2029	5.B GI
88552X-AQ-7	THRASIO, LLC - FIRST OUT TAKE BACK LOAN	06/01/2026	Direct		355,507	341,989	321,845	316,577	0	39,668	0	39,668	0	355,507	0	0	0	0	06/18/2029	5.B GI
88552X-AQ-7	THRASIO, LLC - FIRST OUT TAKE BACK LOAN	06/01/2026	Direct		274,821	264,370	248,799	244,726	0	30,665	0	30,665	0	274,821	0	0	0	0	06/18/2029	5.B GI
88607C-AB-1	NEW AMI I, LLC - INITIAL TERM LOAN (FIRS	06/30/2026	Direct		7,145	7,145	6,859	7,124	0	21	0	21	0	7,145	0	0	0	347	03/08/2029	4.B FE
88610@-AD-7	THUNDER PURCHASER, INC. - 2024 REFINANCI	06/30/2026	Direct		4,508	4,508	4,508	4,508	0	0	0	0	0	4,508	0	0	0	206	06/30/2028	5.B GI
88724*-AA-8	TIME MANUFACTURING HOLDINGS, LLC - INITI	06/30/2026	Direct		17,238	17,238	16,858	17,206	0	32	0	32	0	17,238	0	0	0	905	12/01/2027	5.C PL
88724*-AC-4	TIME MANUFACTURING HOLDINGS, LLC - INITI	06/30/2026	Direct		11,706	11,705	10,630	12,011	0	24	0	24	(1,155)	10,881	825	0	825	519	12/01/2027	5.C PL
88724*-AD-2	TIME MANUFACTURING HOLDINGS, LLC - REVOL	06/15/2026	Direct		656,887	656,887	656,823	466,863	0	22	0	22	0	656,887	0	0	0	18,474	12/01/2027	5.C PL
88724*-AE-0	TIME MANUFACTURING HOLDINGS, LLC - 2022	06/30/2026	Direct		11,009	11,008	9,929	11,296	0	23	0	23	(1,155)	10,164	845	0	845	488	12/01/2027	5.C PL
88906Q-AC-6	SENSIENCE, INC. (F/K/A TOKEN BUYER, INC.	06/02/2026	Direct		1,383,269	1,721,564	1,570,594	1,289,462	0	16,505	0	16,505	0	1,341,416	0	41,854	41,854	207	05/31/2029	6. FE
88912#-AA-6	TOGETHERWORK HOLDINGS, LLC - CLOSING DAT	06/30/2026	Direct		5,701	5,701	5,658	5,700	0	1	0	1	0	5,701	0	0	0	127	05/19/2031	3.B PL
88912#-AB-4	TOGETHERWORK HOLDINGS, LLC - INITIAL DDT	04/30/2026	Direct		56,294	56,294	56,294	56,294	0	0	0	0	0	56,294	0	0	0	2,231	05/19/2031	3.B PL
88912#-AD-0	TOGETHERWORK HOLDINGS, LLC - DDTL-1	06/30/2026	Direct		143	143	143	0	0	0	0	0	0	143	0	0	0	3	05/19/2031	3.B PL
89398@-AA-9	TRANSOM BLOOM BUYER, LLC - TERM LOAN	05/22/2026	DIRECT		841,243	857,090	839,949	0	0	749	0	749	0	841,290	0	(46)	(46)	14,240	01/21/2031	4.C PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
89398@-AB-7	TRANSOM BLOOM BUYER, LLC - REVOLVING LOA	05/22/2026	DIRECT		18,901	20,304	20,304	0	0	0	0	0	0	20,304	0	(1,403)	(1,403)	336	01/21/2031	4.C PL
89440*-AB-7	TRAVEL LEADERS GROUP, LLC - INITIAL TERM	06/30/2026	Direct		30,852	30,852	30,155	30,425	0	69	0	69	0	30,852	0	0	0	1,688	03/27/2028	4.C PL
89595@-AA-0	TRIARC TANKS BIDCO, LLC - TERM LOAN	06/30/2026	Direct		43,489	43,489	42,890	43,326	0	163	0	163	0	43,489	0	0	0	2,866	10/03/2026	4.C PL
89595@-AA-0	TRIARC TANKS BIDCO, LLC - TERM LOAN	06/30/2026	Direct		43,489	43,489	42,184	43,326	0	163	0	163	0	43,489	0	0	0	2,866	10/03/2026	4.C PL
89609W-B*-7	TRIBUNE PUBLISHING COMPANY - THIRD ADDIT	06/30/2026	Direct		36,509	36,509	36,108	36,502	0	7	0	7	0	36,509	0	0	0	0	05/24/2029	3.C PL
89671#-AA-5	MID-CAP TRIO, LP - CLOSING DATE TERM A L	06/30/2026	Direct		4,316	4,316	4,238	4,316	0	0	0	0	0	4,316	0	0	0	227	09/20/2026	5.A PL
89671#-AC-1	TRIO US HOLDCO INC. - FOURTH AMENDMENT T	06/30/2026	Direct		1,129	1,129	1,129	1,129	0	0	0	0	0	1,129	0	0	0	59	09/20/2026	5.A PL
89686#-AA-8	TRIWIZARD HOLDINGS, INC. - REVOLVING CRE	05/28/2026	Direct		277,778	277,778	270,691	76,663	0	994	0	994	0	277,778	0	0	0	7,299	06/29/2029	4.C
89789M-AB-7	TRULITE HOLDING CORP. - INITIAL TERM LOA	06/30/2026	Direct		32,813	32,813	32,156	32,756	0	57	0	57	0	32,813	0	0	0	1,644	03/01/2030	4.B FE
90003#-AA-2	TURBO WHOLESALE TIRES, LLC - TERM LOAN	06/30/2026	Direct		18,179	18,179	17,724	18,140	0	39	0	39	0	18,179	0	0	0	971	10/31/2027	4.B PL
90003#-AA-2	TURBO WHOLESALE TIRES, LLC - TERM LOAN	06/30/2026	Direct		18,179	18,179	17,916	18,140	0	38	0	38	0	18,179	0	0	0	971	10/31/2027	4.B PL
90003#-AC-8	TURBO WHOLESALE TIRES, LLC - ADDITIONAL	06/30/2026	Direct		4,292	4,292	4,184	4,279	0	12	0	12	0	4,292	0	0	0	244	10/31/2027	4.B PL
90212T-AL-5	2U, LLC - INITIAL LOAN (SECOND LIEN)	05/29/2026	DIRECT		317,435	317,435	317,435	296,675	0	0	0	0	0	317,435	0	0	0	20,761	06/14/2029	5.B GI
90394*-AB-1	US MASONRY & BUILDING PRODUCTS CO. - DEL	06/30/2026	Direct		1,614	1,614	1,603	0	0	0	0	0	0	1,614	0	0	0	29	07/15/2029	5.B GI
90396*-AA-1	USMPC BUYER, INC. - AMENDMENT NO. 2 TERM	06/09/2026	Direct		1,034,246	1,034,246	1,023,904	1,025,202	0	9,045	0	9,045	0	1,034,246	0	0	0	55,007	06/27/2029	4.C PL
91275@-AA-3	U.S. ZINC CORP. - REVOLVER	06/30/2026	Direct		253,809	253,591	241,874	191,495	0	861	0	861	0	253,809	0	0	0	854	05/31/2029	5.B GI
914908-BD-9	UNIVISION COMMUNICATIONS INC. - 2022 INC	06/30/2026	Direct		1,250	1,250	1,213	1,247	0	3	0	3	0	1,250	0	0	0	25	06/24/2029	4.B FE
91710#-AA-4	URBAN FARMER LLC - INITIAL TERM LOAN	06/30/2026	Direct		7,001	7,001	6,834	6,988	0	12	0	12	0	7,001	0	0	0	297	11/03/2030	5.B GI
91865*-AA-1	VACATION RENTAL PROS PROPERTY MANAGEMENT	05/13/2026	Direct		103,046	103,046	103,046	103,046	0	0	0	0	0	103,046	0	0	0	7,710	02/01/2027	5.B PL
91865*-AB-9	VACATION RENTAL PROS PROPERTY MANAGEMENT	04/01/2026	Direct		3,070	3,070	3,009	3,067	0	3	0	3	0	3,070	0	0	0	163	02/01/2027	5.B PL
91865*-AC-7	VACATION RENTAL PROS PROPERTY MANAGEMENT	04/01/2026	Direct		3,963	3,963	3,923	3,962	0	1	0	1	0	3,963	0	0	0	449	02/01/2027	5.B PL
91865@-AE-1	VSG ACQUISITION CORP. - AMENDMENT NO. 3	06/30/2026	DIRECT		628,413	628,413	628,413	0	0	0	0	0	0	628,413	0	0	0	524	10/11/2029	3.B PL
91865@-AF-8	VSG ACQUISITION CORP. - REVOLVER 2025	06/30/2026	DIRECT		150,681	150,681	150,681	75,548	0	0	0	0	0	150,681	0	0	0	3,622	10/11/2029	3.B PL
91867*-AA-9	VT GROUP HOLDINGS, INC. - INITIAL TERM L	06/30/2026	Direct		8,937	8,937	8,713	8,918	0	19	0	19	0	8,937	0	0	0	474	09/18/2028	4.B PL
91867*-AC-5	VT GROUP HOLDINGS, INC. - ADDITIONAL TER	06/30/2026	Direct		825	825	804	822	0	2	0	2	0	825	0	0	0	44	09/18/2028	4.B PL
91867*-AD-3	VT GROUP HOLDINGS, INC. - SIXTH ADDITION	06/30/2026	Direct		117,180	118,903	116,922	0	0	256	0	256	0	117,188	0	(8)	(8)	3,881	09/18/2028	4.B PL
92025*-AA-6	POLYMER ADDITIVES HOLDINGS, INC. - TERM	06/30/2026	Direct		2,618	2,618	2,567	2,557	0	11	0	11	0	2,618	0	0	0	151	07/30/2027	5.B PL
92178#-AB-5	VANDER-BEND MANUFACTURING, INC. - TERM L	04/01/2026	Direct		9,312	9,312	9,312	9,312	0	0	0	0	0	9,312	0	0	0	347	05/13/2027	5.A PL
92178#-AJ-8	VANDER-BEND MANUFACTURING, INC. - DELAYE	04/01/2026	Direct		8,357	8,357	8,231	8,340	0	17	0	17	0	8,357	0	0	0	231	05/13/2027	5.A PL
92263*-AB-5	VENDAVO HOLDINGS, INC. - INITIAL TERM LO	06/30/2026	Direct		2,778	2,778	2,753	2,776	0	2	0	2	0	2,778	0	0	0	101	09/10/2027	4.A PL
92263*-AC-3	VENDAVO HOLDINGS, INC. - 2024 INCREMENTA	06/30/2026	Direct		46	46	45	46	0	0	0	0	0	46	0	0	0	1	09/10/2027	4.A PL
92269*-AA-1	VELOCITY AUTO CARE, LLC - TERM LOAN A	06/01/2026	Direct		1,222	1,222	1,197	1,220	0	2	0	2	0	1,222	0	0	0	37	12/04/2029	5.B GI
92269*-AC-7	VELOCITY AUTO CARE, LLC - DLOC	06/01/2026	Direct		132	132	132	21	0	0	0	0	0	132	0	0	0	4	12/04/2029	5.B GI
92849@-AA-8	VITAMIN SHOPPE, LLC, THE - TERM LOAN	06/30/2026	Direct		63,191	63,191	61,927	0	0	69	0	69	0	63,191	0	0	0	1,649	03/21/2031	5.B GI
92856*-AA-0	VITESSE SYSTEMS PARENT, LLC - INITIAL TE	06/30/2026	Direct		6,125	6,125	6,003	6,113	0	12	0	12	0	6,125	0	0	0	337	12/22/2028	5.B GI
92862@-AA-0	GROWVE - TERM LOAN	06/30/2026	Direct		58,347	58,347	57,034	58,204	0	143	0	143	0	58,347	0	0	0	3,013	05/23/2030	4.B PL
92863*-AA-1	VITESSE SYSTEMS PARENT, LLC - 5TH AMENDM	06/30/2026	Direct		1,109	1,109	1,081	0	0	2	0	2	0	1,109	0	0	0	20	12/28/2028	5.B GI
92967#-AG-9	WRE HOLDING CORP. - INITIAL TERM LOAN	06/30/2026	Direct		5,913	5,913	5,854	5,909	0	4	0	4	0	5,913	0	0	0	262	07/02/2031	3.C PL
92967#-AK-0	WRE HOLDING CORP. - DDTL 1	06/30/2026	Direct		1,043	1,043	1,043	1,043	0	0	0	0	0	1,043	0	0	0	37	07/02/2031	3.C PL
92967#-AL-8	WRE HOLDING CORP. - DDTL-2	06/30/2026	Direct		387	387	387	387	0	0	0	0	0	387	0	0	0	17	07/02/2031	3.C PL
92967#-AM-6	WRE HOLDING CORP. - DDTL-3	06/30/2026	Direct		301	301	301	301	0	0	0	0	0	301	0	0	0	13	07/02/2031	3.C PL
92967#-AN-4	WRE HOLDING CORP. - DELAYED DRAW TERM LO	06/30/2026	Direct		105	105	105	105	0	0	0	0	0	105	0	0	0	5	07/02/2031	3.C PL
92967#-AP-9	WRE HOLDING CORP. - DDTL-5 DELAYED TL	06/30/2026	Direct		108	108	108	108	0	0	0	0	0	108	0	0	0	5	07/02/2031	3.C PL
92967#-AQ-7	WRE HOLDING CORP. - DDTL-6 DELAYED TL	06/30/2026	Direct		67	67	67	67	0	0	0	0	0	67	0	0	0	3	07/02/2031	3.C PL
92990#-AA-3	WP CPP HOLDINGS, LLC - INITIAL TERM LOAN	06/30/2026	Direct		16,118	16,118	15,747	15,932	0	31	0	31	0	16,118	0	0	0	839	11/28/2029	4.B PL
92996#-AA-7	WCHG BUYER, INC. - FIRST AMENDMENT INCRE	06/30/2026	Direct		10,547	10,547	10,465	10,540	0	7	0	7	0	10,547	0	0	0	378	04/10/2031	4.C PL
93010@-AA-9	WAM CR ACQUISITION (WOLVERINE) - TERM LO	06/26/2026	Direct		6,726	6,726	6,591	6,713	0	13	0	13	0	6,726	0	0	0	284	07/22/2029	2.B PL
94950E-AF-9	WELLFUL INC. - TRANCHE A TERM LOAN (FIRS	06/30/2026	Direct		20,579	0	0	20,579	0	0	0	0	0	20,579	0	0	0	0	04/19/2030	4.B FE
94950E-AG-7	WELLFUL INC. - TRANCHE B TERM LOAN (FIRS	06/30/2026	Direct		58,321	7,293	7,073	58,181	0	129	0	129	0	58,321	0	0	0	3	10/19/2030	5.C FE
97383*-AA-1	WINEBOW HOLDINGS, INC. (VINTNER GROUP, I	06/30/2026	Direct		27,067	27,067	26,783	27,044	0	23	0	23	0	27,067	0	0	0	1,086	12/30/2027	5.B GI
98030#-AC-8	WOODSTOCK STERILE SOLUTIONS, INC. - ADDI	06/30/2026	Direct		4,768	4,768	4,768	4,768	0	0	0	0	0	4,768	0	0	0	197	12/31/2028	5.A PL
98395*-AA-5	XS TECHNOLOGIES HOLDINGS, INC. (XIRGO) -	04/01/2026	Direct		4,486	4,486	4,396	4,482	0	5	0	5	0	4,486	0	0	0	149	09/30/2029	4.C PL
98395*-AC-1	XS TECHNOLOGIES HOLDINGS, INC. (XIRGO) -	06/01/2026	DIRECT		42,726	42,726	42,726	0	0	0	0	0	0	42,726	0	0	0	1,295	09/30/2029	4.C PL
98420*-AD-8	XPONENTIAL FITNESS LLC - CLOSING DATE TE	06/30/2026	Direct		25,268	25,268	24,889	25,230	0	38	0	38	0	25,268	0	0	0	1,497	12/09/2030	4.A PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
98739#-AB-4	YOSEMITE INTERMEDIATE I, INC. - TERM LOA	06/11/2026	Direct		78,406	78,263	76,698	78,295	0	111	0	111	0	78,406	0	0	0	3,155	12/13/2026	4.A PL
98936J-B*-1	ZENDESK, INC. - 2024 TERM LOAN	06/30/2026	Direct		6,843	6,843	6,741	6,831	0	12	0	12	0	6,843	0	0	0	301	11/22/2028	5.B GI
98936J-B@-9	ZENDESK, INC. - 2024 DELAYED DRAW TERM L	06/30/2026	Direct		1,124	1,124	1,118	1,124	0	0	0	0	0	1,124	0	0	0	49	11/22/2028	5.B GI
98988#-AA-4	ZULLAS, L.C. - INITIAL TERM LOAN	06/30/2026	Direct		2,623	2,623	2,610	2,622	0	1	0	1	0	2,623	0	0	0	92	06/24/2031	5.B GI
98988#-AB-2	ZULLAS, L.C. - DELAYED DRAW TERM LOAN	06/30/2026	Direct		429	429	429	429	0	0	0	0	0	429	0	0	0	26	06/24/2031	5.B GI
BGH7GZ-2Y-0	VECTOR (USNR WOOD FIBER) 1L TLB CL	06/30/2026	Direct		250	250	246	249	0	0	0	0	0	249	0	1	1	13	10/08/2028	4.B FE
BGH93H-LK-9	WYNDHAM HOTELS & RESORTS, INC. TERM LOAN	06/24/2026	WELLS FARGO SECURITIES		98,373	98,250	98,127	98,159	0	10	0	10	0	98,169	0	204	204	2,676	05/24/2030	2.C FE
BGH96M-7A-3	TripAdvisor 7/24 TLB	06/30/2026	Direct		253	253	245	245	0	1	0	1	0	246	0	7	7	8	07/01/2031	3.C FE
BGS30Y-2P-6	Term Loan TL-B USD	05/04/2026	JPMORGAN CHASE BANK/CHEM/CP/IPA, NY		24,975	24,875	24,844	24,848	0	2	0	2	0	24,850	0	125	125	626	01/15/2032	4.A FE
C2393#-AA-2	CASEWARE INTERNATIONAL INC. - AMENDMENT	04/30/2026	Direct		2,489	2,477	2,504	2,563	0	1	0	1	0	2,564	(75)	0	(75)	42	06/07/2028	5.B GI
C2393#-AC-8	CASEWARE INTERNATIONAL INC. - AMENDMENT	04/30/2026	Direct		6,122	6,122	6,041	6,129	0	(7)	0	(7)	0	6,122	0	0	0	131	06/07/2028	5.B GI
C36068-AA-5	GATEWAY US HOLDINGS, INC. - SEVENTH AMEN	06/30/2026	Direct		15,000	15,000	14,850	15,000	0	0	0	0	0	15,000	0	0	0	972	09/22/2026	3.B PL
C36068-AB-3	GATEWAY US HOLDINGS, INC. - EIGHTH AMEND	06/30/2026	Direct		343	343	343	343	0	0	0	0	0	343	0	0	0	22	09/22/2028	3.B PL
C36068-AE-7	GATEWAY US HOLDINGS, INC. - EIGHTH AMEND	06/30/2026	Direct		1,511	1,511	1,511	1,511	0	0	0	0	0	1,511	0	0	0	98	09/22/2028	3.B PL
C36068-AF-4	GATEWAY US HOLDINGS, INC. - FIFTEENTH AM	06/30/2026	Direct		69	69	69	21	0	0	0	0	0	69	0	0	0	2	09/22/2028	3.B PL
C8738#-AA-3	TECHINSIGHTS INC. - INITIAL LAST OUT TER	06/30/2026	Direct		6,739	6,739	6,595	6,727	0	12	0	12	0	6,739	0	0	0	370	11/11/2030	5.B PL
C8738#-AB-1	TECHINSIGHTS INC. - DELAYED DRAW FIRST O	06/30/2026	Direct		4,850	4,850	4,801	4,846	0	4	0	4	0	4,850	0	0	0	428	11/11/2030	5.B PL
D7003*-AB-4	RGIS SERVICES, LLC - TERM LOAN (DEU)	06/30/2026	Direct		2,103	2,102	2,002	2,160	0	2	0	2	(147)	2,015	87	0	87	101	08/03/2027	5.B GI
D7003@-AC-0	SELLERX GERMANY GMBH - REVOLVER 2024	04/15/2026	Direct		112,906	110,713	43,500	104,906	0	69,405	61,405	8,000	0	112,906	0	0	0	(34)	10/28/2026	5.B GI
000000-00-0	DAXKO ACQUISITION CORPORATION - TERM LOA	06/30/2026	Direct		348	348	339	0	0	1	0	1	0	348	0	0	0	6	10/16/2028	5.B GI
000000-00-0	DAXKO ACQUISITION CORPORATION - DELAYED	06/30/2026	Direct		2	2	2	0	0	0	0	0	0	2	0	0	0	0	10/16/2028	5.B GI
G6421*-AA-9	NEPTUNE ACQUISITION BIDCO LIMITED - TERM	06/01/2026	Direct		3,111	3,110	3,080	0	0	2	0	2	0	3,142	(31)	0	(31)	42	01/14/2031	5.B GI
G6421*-AB-7	NEPTUNE ACQUISITION BIDCO LIMITED - TERM	06/01/2026	Direct		2,970	2,964	2,924	0	0	2	0	2	0	2,984	(14)	0	(14)	48	01/14/2031	5.B GI
G6421*-AC-5	NEPTUNE ACQUISITION BIDCO LIMITED - REVO	06/11/2026	Direct		132,954	132,967	130,500	0	0	1,557	0	1,557	0	134,235	(1,280)	0	(1,280)	2,184	01/14/2031	5.B GI
G7333*-AA-4	RGIS SERVICES, LLC - TERM LOAN (GBR)	06/30/2026	Direct		2,278	2,278	2,041	2,338	0	4	0	4	(267)	2,075	203	0	203	110	08/03/2027	5.B GI
G7333*-AB-2	RGIS SERVICES, LLC - TERM LOAN (FRA)	06/30/2026	Direct		2,464	2,464	2,208	2,529	0	5	0	5	(289)	2,244	220	0	220	118	08/03/2027	5.B GI
G90157-A*-2	TRAVELEX ISSUERCO 2 PLC - TERM FACILITY	06/30/2026	Direct		14,524	14,520	12,869	14,693	0	60	0	60	(1,310)	13,443	1,081	0	1,081	845	09/22/2028	5.B GI
L6970*-AC-4	OCM LUXEMBOURG BACCARAT BIDCO S.A.R.L. (	03/31/2026	Direct		5,351	5,351	5,595	5,351	0	0	0	0	0	5,351	0	0	0	135	06/03/2028	5.B GI
LIN543-98-6	GOLDEN STATE BUYER, INC. - REVOLVING LOA	05/01/2026	Direct		59,520	59,520	51,485	0	0	0	0	0	0	59,520	0	0	0	0	04/02/2031	5.B GI
M8221#-AE-8	SB GROUP LTD - FACILITY B	06/30/2026	Direct		74,029	74,022	65,858	75,894	0	195	0	195	(8,376)	67,714	6,315	0	6,315	3,396	02/21/2030	4.A PL
Q6279#-AA-7	MODERN STAR HOLDINGS BIDCO PTY LTD - FAC	06/05/2026	Direct		2,991,340	3,028,706	2,982,288	2,814,079	0	19,912	0	19,912	275,925	3,109,916	(118,575)	0	(118,575)	178,741	12/01/2026	4.B PL
Q6279#-AB-5	MODERN STAR HOLDINGS BIDCO PTY LTD - FAC	06/05/2026	Direct		299,134	302,871	302,446	283,296	0	0	0	0	19,150	302,446	(3,312)	0	(3,312)	17,874	12/01/2026	4.B PL
Q8634T-AB-1	SPARTAN BIDCO PTY LTD - REVOLVING LOAN	05/12/2026	DIRECT		237,062	237,062	237,062	237,062	0	0	0	0	0	237,062	0	0	0	9,214	01/24/2028	5.B GI
000000-00-0	RW AM HOLDCO LLC - 8TH AMENDMENT REVOLVE	06/30/2026	Direct		24	0	0	0	0	0	0	0	0	24	0	0	0	(1,998)	04/20/2029	5.B GI
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					103,525,997	108,828,119	101,732,688	90,165,623	0	1,242,435	1,555,454	(313,019)	275,861	104,692,836	(107,509)	(1,059,331)	(1,166,840)	4,616,171	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					578,883,491	597,194,364	578,777,944	439,187,340	43,075	1,879,953	1,555,454	367,575	(244,204)	583,160,479	889,249	(5,778,312)	(4,889,063)	18,588,606	XXX	XXX
0499999999. Total - issuer credit obligations (affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
0509999997. Total - issuer credit obligations - Part 4					578,883,491	597,194,364	578,777,944	439,187,340	43,075	1,879,953	1,555,454	367,575	(244,204)	583,160,479	889,249	(5,778,312)	(4,889,063)	18,588,606	XXX	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					578,883,491	597,194,364	578,777,944	439,187,340	43,075	1,879,953	1,555,454	367,575	(244,204)	583,160,479	889,249	(5,778,312)	(4,889,063)	18,588,606	XXX	XXX
36179W-2X-5	G2 MA7990 - RMBS	06/01/2026	Direct		3,421	3,421	3,204	3,205	0	217	0	217	0	3,421	0	0	0	58	04/20/2052	1.A
36179X-FH-4	G2 MA8268 - RMBS	06/01/2026	Direct		14,255	14,255	13,679	13,679	0	577	0	577	0	14,255	0	0	0	267	09/20/2052	1.A
36179X-S9-8	G2 MA8644 - RMBS	06/01/2026	Direct		15,917	15,917	14,569	14,587	0	1,331	0	1,331	0	15,917	0	0	0	229	02/20/2053	1.A
36179Y-UR-3	G2 MA9592 - RMBS	06/01/2026	Direct		955,262	955,262	944,889	940,551	0	14,711	0	14,711	0	955,262	0	0	0	20,574	04/20/2054	1.A
36180A-B9-3	G2 MA9964 - RMBS	06/01/2026	Direct		711,742	711,742	693,956	694,203	0	17,540	0	17,540	0	711,742	0	0	0	14,344	10/20/2054	1.A
3618N5-C5-6	G2 MB0091 - RMBS	06/01/2026	Direct		300,677	300,677	295,744	296,068	0	4,609	0	4,609	0	300,677	0	0	0	6,134	12/20/2054	1.A
3618N5-CQ-0	G2 MB0078 - RMBS	06/01/2026	Direct		174,041	174,041	170,343	170,308	0	3,733	0	3,733	0	174,041	0	0	0	4,158	12/20/2054	1.A
3618N5-ET-2	G2 MB0145 - RMBS	06/01/2026	Direct		237,335	237,335	227,471	227,980	0	9,355	0	9,355	0	237,335	0	0	0	4,447	01/20/2055	1.A
3618N5-GN-3	G2 MB0204 - RMBS	06/01/2026	Direct		744,842	744,842	725,406	726,735	0	18,107	0	18,107	0	744,842	0	0	0	14,946	02/20/2055	1.A
3618N5-JB-6	G2 MB0257 - RMBS	06/01/2026	Direct		98,219	98,219	93,799	94,044	0	4,175	0	4,175	0	98,219	0	0	0	1,850	03/20/2055	1.A
3618N5-KV-0	G2 MB0307 - RMBS	06/01/2026	Direct		1,400,803	1,400,803	1,361,280	1,363,098	0	37,704	0	37,704	0	1,400,803	0	0	0	27,445	04/20/2055	1.A
3618N5-MP-1	G2 MB0365 - RMBS	06/01/2026	Direct		757,634	757,634	737,095	738,076	0	19,558	0	19,558	0	757,634	0	0	0	14,951	05/20/2055	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
3618N5-RE-1	G2 MB0484 - RMBS	06/01/2026	Direct		169,464	169,464	165,651	165,808	0	3,656	0	3,656	0	169,464	0	0	0	3,295	07/20/2055	1.A
3618N5-TM-1	G2 MB0555 - RMBS	06/01/2026	Direct		153,415	153,415	151,209	151,278	0	2,136	0	2,136	0	153,415	0	0	0	3,201	08/20/2055	1.A
3618N6-C8-8	G2 MB0994 - RMBS	04/09/2026	Direct		14,106,513	15,000,000	14,029,688	0	0	3,932	0	3,932	0	14,033,619	0	72,894	72,894	64,969	03/20/2056	1.A
3618N6-HT-7	G2 MB1141 - RMBS	05/06/2026	PIPER & JAFFRAY & CO		14,510,156	15,000,000	14,472,656	0	0	805	0	805	0	14,473,461	0	36,695	36,695	13,125	05/20/2056	1.A
3618N6-HU-4	G2 MB1142 - RMBS	06/15/2026	Direct		14,819,890	15,000,000	14,791,406	0	0	1,698	0	1,698	0	14,793,104	0	26,786	26,786	95,767	05/20/2056	1.A
3618N6-K6-3	G2 MB1216 - RMBS	06/11/2026	PIPER & JAFFRAY & CO		14,801,953	15,000,000	14,772,656	0	0	356	0	356	0	14,773,012	0	28,941	28,941	29,167	06/20/2056	1.A
36202D-X7-1	G2 003402 - RMBS	06/01/2026	Direct		1,017	1,017	977	1,006	0	11	0	11	0	1,017	0	0	0	20	06/20/2033	1.A
36225C-TZ-9	G2 080567 - RMBS	06/01/2026	Direct		2,843	2,843	2,807	2,931	0	(88)	0	(88)	0	2,843	0	0	0	65	01/20/2032	1.A
36225C-U6-1	G2 080604 - RMBS	06/01/2026	Direct		850	850	837	880	0	(30)	0	(30)	0	850	0	0	0	20	05/20/2032	1.A
36225C-UU-8	G2 080594 - RMBS	06/01/2026	Direct		32	32	32	33	0	(1)	0	(1)	0	32	0	0	0	1	04/20/2032	1.A
3622AC-5F-3	G2 787246 - RMBS	06/01/2026	Direct		180,174	180,174	152,500	153,411	0	26,762	0	26,762	0	180,174	0	0	0	2,262	09/20/2053	1.A
38373A-GF-7	GNR 2009-072 LG - CMO/RMBS	06/01/2026	Direct		12,673	12,673	12,823	12,710	0	(37)	0	(37)	0	12,673	0	0	0	263	08/16/2039	1.A
38374C-F6-3	GNR 2003-86 ZC - CMO/RMBS	06/01/2026	Direct		22,926	22,926	25,073	24,194	0	(1,268)	0	(1,268)	0	22,926	0	0	0	412	10/20/2033	1.A
38374C-K2-6	GNR 2003-86 ZK - CMO/RMBS	06/01/2026	Direct		26,158	26,158	26,384	26,265	0	(107)	0	(107)	0	26,158	0	0	0	549	10/20/2033	1.A
38374N-GD-3	GNR 2006-028 VS - CMO/RMBS	06/20/2026	Direct		566	566	1,003	889	0	(323)	0	(323)	0	566	0	0	0	89	06/20/2036	1.A
38379W-M2-5	GNR 2016-069 B - CMO/RMBS	06/01/2026	Direct		6,581	6,581	6,796	6,814	0	(233)	0	(233)	0	6,581	0	0	0	83	05/20/2046	1.A
38383H-MH-9	GNR 2023-013 TD - CMO/RMBS	06/01/2026	Direct		745,656	745,656	742,860	743,598	0	2,058	0	2,058	0	745,656	0	0	0	15,517	11/20/2051	1.A
38383V-QY-7	GNR 2023-032 LP - CMO/RMBS	06/01/2026	Direct		883,264	883,265	881,643	881,950	0	1,314	0	1,314	0	883,264	0	0	0	18,381	04/20/2052	1.A
38383W-AD-8	GNR 2023-024 DB - CMO/RMBS	06/01/2026	Direct		296,132	296,132	295,751	295,928	0	205	0	205	0	296,132	0	0	0	6,173	05/20/2042	1.A
38383W-QR-0	GNR 2023-040 JL - CMO/RMBS	06/01/2026	Direct		2,357,336	2,357,336	2,337,077	2,342,528	0	14,808	0	14,808	0	2,357,336	0	0	0	48,077	03/20/2053	1.A
38383W-WY-8	GNR 2023-048 AB - CMO/RMBS	06/01/2026	Direct		871,701	871,701	879,293	879,556	0	(7,855)	0	(7,855)	0	871,701	0	0	0	18,335	03/20/2053	1.A
38384E-JU-0	GNR 2023-134 BA - CMO/RMBS	06/01/2026	Direct		50,949	50,949	50,817	51,000	0	(52)	0	(52)	0	50,949	0	0	0	1,234	09/20/2045	1.A
38384H-Z5-0	GNR 2024-014 CA - CMO/RMBS	06/01/2026	Direct		646,915	646,915	643,630	645,320	0	1,595	0	1,595	0	646,915	0	0	0	14,450	06/20/2048	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					70,081,312	71,842,799	69,725,005	11,668,632	0	180,958	0	180,958	0	69,915,996	0	165,316	165,316	444,856	XXX	XXX
83162C-SE-4	SBAP 2008-20L A - ABS	06/01/2026	Direct		18,801	18,801	18,817	18,813	0	(12)	0	(12)	0	18,801	0	0	0	585	12/01/2028	1.A
1029999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC)					18,801	18,801	18,817	18,813	0	(12)	0	(12)	0	18,801	0	0	0	585	XXX	XXX
01F022-65-9	FNCL-2.5N-MAY-2026 - MBS	05/06/2026	Citigroup (SSB)		420,469	500,000	422,188	0	0	0	0	0	0	422,188	0	(1,719)	(1,719)	417	05/25/2056	1.A
01F032-64-1	FNCL-3.5N-APR-2026 - MBS	04/07/2026	GOLDMAN SACHS AND CO.		(10,062,852)	(11,000,000)	(10,304,766)	0	0	0	0	0	0	(10,304,766)	0	241,914	241,914	0	04/25/2056	1.A
01F032-65-8	FNCL-3.5N-MAY-2026 - MBS	05/07/2026	GOLDMAN SACHS AND CO.		(10,037,500)	(11,000,000)	(10,054,688)	0	0	0	0	0	0	(10,054,688)	0	17,188	17,188	0	05/25/2056	1.A
01F032-66-6	FNCL-3.5N-JUN-2026 - MBS	06/04/2026	Direct		(9,931,406)	(11,000,000)	(10,032,988)	0	0	0	0	0	0	(10,032,988)	0	101,582	101,582	0	06/25/2056	1.A
20754P-AD-2	CAS 2019-HRP1 B1 - CMO/RMBS	06/25/2026	Direct		149,590	149,590	158,706	147,157	0	2,433	0	2,433	0	149,590	0	0	0	8,260	11/25/2039	5.B GI
312945-DS-4	FH A96413 - RMBS	06/01/2026	Direct		712	712	711	711	0	0	0	0	0	712	0	0	0	12	01/01/2041	1.A
3132DT-FB-1	FH SD5562 - RMBS	06/01/2026	Direct		6,753	6,753	6,720	6,723	0	30	0	30	0	6,753	0	0	0	148	05/01/2054	1.A
3132DW-BU-6	FH SD8151 - RMBS	03/31/2026	Direct		(6,045)	0	0	0	0	0	0	0	0	0	0	(6,045)	(6,045)	2,317	06/01/2051	1.A
3132DW-C2-7	FH SD8189 - RMBS	06/01/2026	Direct		20,935	20,935	17,830	0	0	3,104	0	3,104	0	20,935	0	0	0	132	01/01/2052	1.A
3132DW-CE-1	FH SD8169 - RMBS	06/01/2026	Direct		5,443	5,443	4,931	4,935	0	507	0	507	0	5,443	0	0	0	79	09/01/2051	1.A
3132DW-DK-6	FH SD8206 - RMBS	06/01/2026	Direct		29,082	29,082	25,464	25,514	0	3,568	0	3,568	0	29,082	0	0	0	367	04/01/2052	1.A
3132DW-G9-8	FH SD8324 - RMBS	05/28/2026	Direct		365,471	362,485	365,426	364,835	0	(113)	0	(113)	0	364,722	0	749	749	9,727	05/01/2053	1.A
3132DW-HG-1	FH SD8331 - RMBS	06/01/2026	Direct		21,174	21,174	21,124	21,120	0	54	0	54	0	21,174	0	0	0	467	06/01/2053	1.A
3132DW-LA-9	FH SD8421 - RMBS	06/01/2026	Direct		19,884	19,884	19,875	19,868	0	16	0	16	0	19,884	0	0	0	463	04/01/2054	1.A
3132HP-NB-6	FH Q13086 - RMBS	06/01/2026	Direct		598	598	627	617	0	(19)	0	(19)	0	598	0	0	0	8	11/01/2042	1.A
3133KQ-FT-8	FH RA8278 - RMBS	04/02/2026	Direct		190,220	191,016	190,359	190,430	0	9	0	9	0	190,439	0	(219)	(219)	3,316	12/01/2052	1.A
3133KR-PV-0	FH RA9436 - RMBS	06/01/2026	Direct		10,144	10,144	10,144	10,144	0	0	0	0	0	10,144	0	0	0	242	07/01/2053	1.A
3133TD-SX-5	FHR 2060 Z - CMO/RMBS	06/02/2026	Direct		4,382	4,382	4,561	4,431	0	(49)	0	(49)	0	4,382	0	0	0	117	05/15/2028	1.A
3133TG-ZW-2	FHR 2107 Z - CMO/RMBS	06/02/2026	Direct		3,619	3,619	3,473	3,597	0	22	0	22	0	3,619	0	0	0	89	12/15/2028	1.A
3133US-KU-4	FH SI2107 - RMBS	04/15/2026	Direct		373,792	438,548	366,222	367,647	0	806	0	806	0	368,453	0	5,339	5,339	4,108	07/01/2051	1.A
31349T-E4-9	FH 781955 - RMBS	06/01/2026	Direct		2,957	2,957	2,994	3,075	0	(118)	0	(118)	0	2,957	0	0	0	92	05/01/2034	1.A
31359U-G6-6	FNR 1998-57 ZE - CMO/RMBS	06/02/2026	Direct		1,729	1,729	1,704	1,729	0	1	0	1	0	1,729	0	0	0	46	10/25/2028	1.A
3136AE-HR-1	FNR 2013-57 QS - CMO/RMBS	06/01/2026	Direct		2,974	2,974	2,089	2,551	0	423	0	423	0	2,974	0	0	0	3	06/25/2043	1.A
3136BP-KU-4	FNR 2022-76 DA - CMO/RMBS	06/01/2026	Direct		287,215	287,215	287,125	286,968	0	247	0	247	0	287,215	0	0	0	6,781	08/25/2045	1.A
3136BW-EU-6	FNR 2025-45 TZ - CMO/RMBS	06/02/2026	Direct		21,972	22,181	22,075	22,095	0	(124)	0	(124)	0	21,972	0	0	0	591	06/25/2055	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
31371M-LB-1	FN 256022 - RMBS	06/01/2026	Direct		75	75	81	79	0	(5)	0	(5)	0	75	0	0	0	2	12/01/2035	1.A
3137A6-T6-9	FHR 3812 EY - CMO/RMBS	06/01/2026	Direct		69,077	69,077	59,779	67,325	0	1,752	0	1,752	0	69,077	0	0	0	1,037	02/15/2031	1.A
3137AF-UM-2	FHR 3942 JZ - CMO/RMBS	06/02/2026	Direct		5,545	5,545	5,273	5,427	0	118	0	118	0	5,545	0	0	0	91	10/15/2041	1.A
3137AJ-3V-4	FHR 3954 PD - CMO/RMBS	06/01/2026	Direct		2,558	2,558	2,563	2,559	0	(2)	0	(2)	0	2,558	0	0	0	21	07/15/2041	1.A
3137AM-XJ-1	FHR 4011 DA - CMO/RMBS	06/01/2026	Direct		10,962	10,962	11,373	11,168	0	(206)	0	(206)	0	10,962	0	0	0	186	09/15/2041	1.A
3137AM-XL-6	FHR 4011 DC - CMO/RMBS	06/01/2026	Direct		12,377	12,377	12,818	12,545	0	(167)	0	(167)	0	12,377	0	0	0	211	09/15/2041	1.A
3137B1-N4-0	FHR 4198 SH - CMO/RMBS	06/15/2026	Direct		380,188	380,188	325,060	370,381	0	9,806	0	9,806	0	380,188	0	0	0	1,243	02/15/2033	1.A
3137B2-3A-6	FHR 4211 SA - CMO/RMBS	06/15/2026	Direct		40,474	40,474	27,333	29,745	0	10,729	0	10,729	0	40,474	0	0	0	46	05/15/2043	1.A
3137H9-BS-7	FHR 5264 DA - CMO/RMBS	06/01/2026	Direct		186,829	186,829	186,099	186,339	0	489	0	489	0	186,829	0	0	0	3,792	07/25/2047	1.A
3137H9-FU-8	FHR 5271 A - CMO/RMBS	06/01/2026	Direct		232,080	232,080	231,137	231,358	0	722	0	722	0	232,080	0	0	0	5,121	10/25/2047	1.A
3137HC-P3-0	FHR 5413 MD - CMO/RMBS	06/01/2026	Direct		29,502	29,502	29,408	29,443	0	59	0	59	0	29,502	0	0	0	687	04/25/2050	1.A
3137HC-QL-9	FHR 5410 KB - CMO/RMBS	06/01/2026	Direct		20,623	20,623	20,557	20,576	0	46	0	46	0	20,623	0	0	0	489	11/25/2050	1.A
3137HM-PC-8	FHR 5565 WZ - CMO/RMBS	06/02/2026	Direct		36,206	36,908	36,731	36,730	0	(524)	0	(524)	0	36,206	0	0	0	874	08/25/2055	1.A
31384L-NJ-9	FN 526993 - RMBS	06/01/2026	Direct		883	883	852	870	0	13	0	13	0	883	0	0	0	15	11/01/2028	1.A
31389L-4B-2	FN 629118 - RMBS	06/01/2026	Direct		201	201	198	207	0	(6)	0	(6)	0	201	0	0	0	5	02/01/2032	1.A
3138A1-JB-8	FN AH0257 - RMBS	06/01/2026	Direct		221	221	214	216	0	5	0	5	0	221	0	0	0	4	12/01/2040	1.A
3138A2-EC-9	FN AH1030 - RMBS	06/01/2026	Direct		3,793	3,793	3,791	3,867	0	(73)	0	(73)	0	3,793	0	0	0	59	12/01/2040	1.A
3138A4-6Y-6	FN AH3586 - RMBS	06/01/2026	Direct		1,188	1,188	1,179	1,196	0	(8)	0	(8)	0	1,188	0	0	0	19	01/01/2041	1.A
3138A5-NC-2	FN AH3986 - RMBS	06/01/2026	Direct		724	724	729	739	0	(15)	0	(15)	0	724	0	0	0	12	02/01/2041	1.A
3138A9-CW-2	FN AH7284 - RMBS	06/01/2026	Direct		406	406	411	418	0	(12)	0	(12)	0	406	0	0	0	7	03/01/2041	1.A
3138AB-YR-4	FN AH9719 - RMBS	06/01/2026	Direct		939	939	954	965	0	(26)	0	(26)	0	939	0	0	0	17	04/01/2041	1.A
3138AK-RJ-0	FN AI5888 - RMBS	06/01/2026	Direct		220	220	223	222	0	(2)	0	(2)	0	220	0	0	0	4	07/01/2041	1.A
3138E0-6C-8	FN AJ8066 - RMBS	06/01/2026	Direct		56,099	56,099	56,691	56,907	0	(808)	0	(808)	0	56,099	0	0	0	840	12/01/2041	1.A
3138E9-P2-0	FN AK4940 - RMBS	06/01/2026	Direct		633	633	644	648	0	(15)	0	(15)	0	633	0	0	0	9	03/01/2042	1.A
3138LY-5E-3	FN A08044 - RMBS	06/01/2026	Direct		560	560	591	588	0	(28)	0	(28)	0	560	0	0	0	8	07/01/2042	1.A
3138M6-N2-9	FN AP3108 - RMBS	06/01/2026	Direct		500	500	533	525	0	(24)	0	(24)	0	500	0	0	0	7	10/01/2042	1.A
3138MB-MB-9	FN AP7553 - RMBS	06/01/2026	Direct		890	890	922	918	0	(28)	0	(28)	0	890	0	0	0	11	09/01/2042	1.A
31393B-R8-0	FNR 0335K SW - CMO/RMBS	06/01/2026	Direct		473	473	393	421	0	52	0	52	0	473	0	0	0	12	05/25/2033	1.A
31393D-JL-6	FNR 0364B ZG - CMO/RMBS	06/02/2026	Direct		18,330	18,330	19,513	19,095	0	(764)	0	(764)	0	18,330	0	0	0	395	07/25/2033	1.A
31394N-HE-1	FHR 2741A GH - CMO/RMBS	06/01/2026	Direct		22,361	22,361	22,808	22,423	0	(62)	0	(62)	0	22,361	0	0	0	512	01/15/2034	1.A
31394R-NN-5	FHR 2752 MY - CMO/RMBS	06/01/2026	Direct		14,663	14,663	14,954	14,703	0	(40)	0	(40)	0	14,663	0	0	0	336	02/15/2034	1.A
31396E-3H-7	FHR 3053 Z - CMO/RMBS	06/02/2026	Direct		37,357	37,357	43,468	39,603	0	(2,246)	0	(2,246)	0	37,357	0	0	0	763	02/15/2035	1.A
31396N-G7-5	FHR 3143 BC - CMO/RMBS	06/01/2026	Direct		46,169	46,169	47,482	46,990	0	(820)	0	(820)	0	46,169	0	0	0	1,019	02/15/2036	1.A
31396N-RF-5	FHRR R007 ZA - CMO/RMBS	06/02/2026	Direct		40,628	40,628	43,661	42,534	0	(1,906)	0	(1,906)	0	40,628	0	0	0	1,001	05/15/2036	1.A
31396W-D8-6	FNR 2007-65B ZE - CMO/RMBS	06/02/2026	Direct		1,633	1,633	1,736	1,788	0	(155)	0	(155)	0	1,633	0	0	0	37	07/25/2037	1.A
31396Y-F7-2	FNR 2008-29 ZA - CMO/RMBS	06/02/2026	Direct		7,155	7,155	7,887	7,693	0	(538)	0	(538)	0	7,155	0	0	0	130	04/25/2038	1.A
31397A-RJ-4	FHR 3203 Z - CMO/RMBS	06/02/2026	Direct		22,150	22,150	22,380	22,289	0	(140)	0	(140)	0	22,150	0	0	0	461	07/15/2036	1.A
31398F-ER-8	FNR 2009-77 ZA - CMO/RMBS	06/02/2026	Direct		27,288	27,288	23,455	26,150	0	1,138	0	1,138	0	27,288	0	0	0	506	10/25/2039	1.A
31398J-VX-8	FHR 3578 BO - CMO/RMBS	06/01/2026	Direct		294	294	231	268	0	26	0	26	0	294	0	0	0	0	10/15/2036	1.A
31398S-KG-7	FNR 2010-142 ZB - CMO/RMBS	06/02/2026	Direct		21,934	21,934	18,606	20,864	0	1,070	0	1,070	0	21,934	0	0	0	362	12/25/2040	1.A
31401C-TK-9	FN 704454 - RMBS	06/01/2026	Direct		1,650	1,650	1,644	1,698	0	(49)	0	(49)	0	1,650	0	0	0	44	05/01/2033	1.A
31402Q-WH-0	FN 735148 - RMBS	06/01/2026	Direct		3,655	3,655	3,286	3,746	0	(92)	0	(92)	0	3,655	0	0	0	96	07/01/2034	1.A
31400Q-WC-5	FN CB5142 - RMBS	06/01/2026	Direct		8,238	8,238	8,578	8,571	0	(332)	0	(332)	0	8,238	0	0	0	202	11/01/2052	1.A
31400S-AW-1	FN CB6320 - RMBS	06/01/2026	Direct		15,307	15,307	15,108	15,120	0	187	0	187	0	15,307	0	0	0	338	05/01/2053	1.A
3140XL-RG-5	FN FS4986 - RMBS	06/01/2026	Direct		13,818	13,818	11,161	11,309	0	2,509	0	2,509	0	13,818	0	0	0	172	05/01/2052	1.A
31412Q-2W-8	FN 932389 - RMBS	06/01/2026	Direct		794	794	787	797	0	(3)	0	(3)	0	794	0	0	0	14	01/01/2040	1.A
31416N-YV-8	FN AA5223 - RMBS	06/01/2026	Direct		273	273	282	281	0	(8)	0	(8)	0	273	0	0	0	5	03/01/2039	1.A
31416W-T9-3	FN AB1475 - RMBS	06/01/2026	Direct		1,042	1,042	1,067	1,077	0	(35)	0	(35)	0	1,042	0	0	0	20	09/01/2040	1.A
31417A-JK-6	FN AB3865 - RMBS	06/01/2026	Direct		1,011	1,011	1,018	1,026	0	(14)	0	(14)	0	1,011	0	0	0	15	11/01/2041	1.A
31417D-KX-0	FN AB6609 - RMBS	06/01/2026	Direct		48,631	48,631	49,040	49,694	0	(1,064)	0	(1,064)	0	48,631	0	0	0	731	10/01/2042	1.A
31417Y-SC-2	FN MA0514 - RMBS	06/01/2026	Direct		676	676	701	701	0	(25)	0	(25)	0	676	0	0	0	12	09/01/2040	1.A
31418E-CA-6	FN MA4564 - RMBS	06/01/2026	Direct		20,521	20,521	17,514	17,592	0	2,929	0	2,929	0	20,521	0	0	0	254	03/01/2052	1.A
31418E-GT-1	FN MA4709 - RMBS	06/01/2026	Direct		11,104	11,104	11,047	11,049	0	56	0	56	0	11,104	0	0	0	235	07/01/2052	1.A
31418E-KV-1	FN MA4807 - RMBS	06/01/2026	Direct		11,195	11,195	11,279	11,266	0	(71)	0	(71)	0	11,195	0	0	0	265	11/01/2052	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
31418E-L5-7	FN MA4847 - RMBS	06/01/2026	Direct		7,563	7,563	7,691	7,673	0	(110)	0	(110)	0	7,563	0	0	0	183	11/01/2052	1.A
31418E-R8-5	FN MA5010 - RMBS	06/01/2026	Direct		21,569	21,569	21,740	21,705	0	(136)	0	(136)	0	21,569	0	0	0	475	05/01/2053	1.A
31418E-S5-0	FN MA5039 - RMBS	06/01/2026	Direct		22,580	22,580	22,749	22,706	0	(127)	0	(127)	0	22,580	0	0	0	498	06/01/2053	1.A
31418F-MJ-3	FN MA5760 - RMBS	06/01/2026	Direct		14,111	14,111	14,105	0	0	6	0	6	0	14,111	0	0	0	101	07/01/2055	1.A
31418F-VX-2	FN MA6029 - RMBS	06/01/2026	Direct		3,735	3,735	3,670	0	0	66	0	66	0	3,735	0	0	0	34	04/01/2056	1.A
31418U-WW-0	FN AD6960 - RMBS	06/01/2026	Direct		424	424	428	433	0	(9)	0	(9)	0	424	0	0	0	8	07/01/2040	1.A
31418W-FJ-4	FN AD8268 - RMBS	06/01/2026	Direct		236	236	241	240	0	(4)	0	(4)	0	236	0	0	0	4	09/01/2040	1.A
31419J-M8-8	FN AE7582 - RMBS	06/01/2026	Direct		4,657	4,657	4,748	4,694	0	(37)	0	(37)	0	4,657	0	0	0	71	11/01/2040	1.A
31419L-C7-6	FN AE9093 - RMBS	06/01/2026	Direct		2,200	2,200	2,234	2,249	0	(50)	0	(50)	0	2,200	0	0	0	37	12/01/2040	1.A
3142J6-CA-9	FH RQ0064 - RMBS	06/01/2026	Direct		845	845	842	0	0	3	0	3	0	845	0	0	0	4	11/01/2055	1.A
3142J6-DY-6	FH RQ0118 - RMBS	06/01/2026	Direct		3,052	3,052	3,029	0	0	24	0	24	0	3,052	0	0	0	21	05/01/2056	1.A
35564K-HE-2	STACR 2021-DNA5 M2 - CMO/RMBS	06/25/2026	Direct		972	972	972	972	0	0	0	0	0	972	0	0	0	22	01/25/2034	1.A
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					(26,524,643)	(29,343,833)	(26,960,410)	3,015,527	0	31,820	0	31,820	0	(26,883,431)	0	358,789	358,789	61,997	XXX	XXX
3132WW-BA-9	FH WA2532 - CMBS/RMBS	06/01/2026	Direct		777	777	703	708	0	68	0	68	0	777	0	0	0	13	11/01/2052	1.A
3136AQ-5J-5	FNA 2016-M2 AL - CMBS	06/01/2026	Direct		3,520	3,520	3,432	3,467	0	53	0	53	0	3,520	0	0	0	43	04/25/2036	1.A
31377T-FQ-4	FN 386375 - CMBS/RMBS	06/01/2026	Direct		24,655	24,655	24,572	24,655	0	0	0	0	0	24,655	0	0	0	492	08/01/2028	1.A
3137HA-AA-4	FRETE ML-16 AUS - CMBS	06/01/2026	Direct		891	891	882	882	0	9	0	9	0	891	0	0	0	17	07/25/2038	1.B FE
31409L-7J-8	FN 874897 - CMBS/RMBS	06/01/2026	Direct		11,662	11,662	12,920	11,662	0	0	0	0	0	11,662	0	0	0	307	10/01/2037	1.A
3140HX-4D-9	FN BL6219 - CMBS/RMBS	05/14/2026	Direct		402,543	500,000	500,938	500,529	0	(90)	0	(90)	0	500,439	0	(97,896)	(97,896)	5,280	03/01/2040	1.A
3140HX-XF-2	FN BL6077 - CMBS/RMBS	06/01/2026	Direct		1,290	1,290	1,317	1,310	0	(20)	0	(20)	0	1,290	0	0	0	16	03/01/2050	1.A
3140HX-ZN-3	FN BL6148 - CMBS/RMBS	05/14/2026	Direct		272,592	351,575	358,826	357,400	0	(99)	0	(99)	0	357,300	0	(84,709)	(84,709)	4,315	04/01/2050	1.A
3140HY-EA-2	FN BL6428 - CMBS/RMBS	05/14/2026	Direct		67,309	88,381	90,204	89,840	0	(25)	0	(25)	0	89,816	0	(22,507)	(22,507)	1,052	04/01/2050	1.A
3140LG-VC-3	FN BS6010 - CMBS/RMBS	06/01/2026	Direct		252	252	229	232	0	20	0	20	0	252	0	0	0	4	07/01/2039	1.A
3140LL-MY-4	FN BS9374 - CMBS/RMBS	06/01/2026	Direct		429	429	429	429	0	0	0	0	0	429	0	0	0	10	09/01/2040	1.A
3140LM-AS-8	FN BS9916 - CMBS/RMBS	06/01/2026	Direct		563	563	575	574	0	(11)	0	(11)	0	563	0	0	0	15	12/01/2048	1.A
3142AC-D2-2	FH WA4820 - CMBS/RMBS	06/01/2026	Direct		760	760	663	669	0	91	0	91	0	760	0	0	0	12	01/01/2053	1.A
1049999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					787,241	984,754	995,688	992,357	0	(4)	0	(4)	0	992,353	0	(205,112)	(205,112)	11,578	XXX	XXX
000000-00-0	WH Int NEUB 64 - CMO	06/11/2026	DIRECT		12,656,250	12,656,250	12,656,250	0	0	0	0	0	0	12,656,250	0	0	0	519,256	03/29/2027	5.B GI
000000-00-0	WH Int AP1D 57 - CMO	06/24/2026	Direct		21,015,000	21,015,000	21,015,000	0	0	0	0	0	0	21,015,000	0	0	0	0	02/22/2027	6.
000780-PA-8	AMAC 2003-13 A4 - CMO/RMBS	06/01/2026	Direct		8,074	8,074	8,195	8,081	0	(6)	0	(6)	0	8,074	0	0	0	185	01/25/2034	1.A FM
00193H-AG-4	ADMT 2026-NQM4 A3 - RMBS	06/01/2026	Direct		29,516	29,516	29,516	0	0	0	0	0	0	29,516	0	0	0	146	06/25/2071	1.F FE
00214C-BF-1	ASG 2013-2 230 - CMO/RMBS	06/01/2026	Direct		9,800	128,396	77,223	20,331	0	(10,531)	0	(10,531)	0	9,800	0	0	0	13,429	11/25/2035	5.B GI
007036-GB-6	ARMT 2005-1 CB1 - CMO/RMBS	06/01/2026	Direct		7,048	9,819	8,417	6,964	0	84	0	84	0	7,048	0	0	0	224	05/25/2035	1.A FM
007037-AE-4	ARMT 2007-1 51 - CMO/RMBS	06/25/2026	Direct		7,316	7,213	5,456	7,157	0	159	0	159	0	7,316	0	0	0	110	03/25/2037	1.A FM
007037-BJ-2	ARMT 2007-1 531 - RMBS	06/25/2026	Direct		56,310	55,521	60,524	54,313	0	1,997	0	1,997	0	56,310	0	0	0	841	03/25/2037	1.A FM
00703R-AE-0	ARMT 2007-3 2A1 - CMO/RMBS	06/01/2026	Direct		6,984	5,771	3,029	6,994	0	(10)	0	(10)	0	6,984	0	0	0	180	11/25/2037	3.A FM
02146B-AB-2	CWALT 2006-OA7 1A2 - RMBS	06/01/2026	Direct		11,879	11,879	8,490	10,782	0	1,098	0	1,098	0	11,879	0	0	0	208	06/25/2046	1.A FM
02146T-AL-1	CWALT 2006-24CB A11 - CMO/RMBS	06/01/2026	Direct		7,587	6,454	5,292	7,598	0	(12)	0	(12)	0	7,587	0	0	0	142	08/25/2036	1.A FM
02146T-AR-8	CWALT 2006-24CB A16 - CMO/RMBS	06/01/2026	Direct		8,973	7,633	6,259	8,999	0	(26)	0	(26)	0	8,973	0	0	0	168	08/25/2036	1.A FM
02146V-AC-6	CWALT 2006-30T1 1A3 - CMO/RMBS	06/01/2026	Direct		17,772	16,904	11,782	17,821	0	(49)	0	(49)	0	17,772	0	0	0	440	11/25/2036	1.A FM
02147C-AB-9	CWALT 2006-OA8 1A2 - RMBS	06/25/2026	Direct		3,081	2,484	1,503	1,672	1,386	23	0	1,409	0	3,081	0	0	0	35	07/25/2046	6. FM
02147Q-AQ-5	CWALT 2006-19CB A15 - CMO/RMBS	06/01/2026	Direct		3,734	3,460	2,192	885	0	2,849	0	2,849	0	3,734	0	0	0	89	08/25/2036	1.A FM
02147R-AG-5	CWALT 2006-23CB 1A7 - CMO/RMBS	06/01/2026	Direct		24,785	24,688	21,787	24,439	0	346	0	346	0	24,785	0	0	0	600	08/25/2036	1.A FM
02148B-AC-8	CWALT 2006-33CB 2A1 - CMO/RMBS	06/01/2026	Direct		10,260	10,502	8,259	10,307	0	(47)	0	(47)	0	10,260	0	0	0	237	11/25/2036	1.A FM
02149C-AC-5	CWALT 2006-41CB 1A3 - CMO/RMBS	06/01/2026	Direct		778	757	526	113	0	666	0	666	0	778	0	0	0	21	01/26/2037	1.A FM
02149Y-AJ-8	CWALT 2007-3T1 1A9 - CMO/RMBS	05/01/2026	Direct		17,693	5,907	3,444	17,794	0	(100)	0	(100)	0	17,693	0	0	0	201	04/25/2037	1.A FM
02150D-AB-1	CWALT 2007-OA4 A2 - RMBS	06/25/2026	Direct		9,016	8,483	2,378	8,459	517	39	0	557	0	9,016	0	0	0	151	05/25/2047	6. FM
02150N-AY-9	CWALT 2007-AL1 XP - CMO/RMBS	06/01/2026	Direct		10,046	153,229	4,486	9,853	194	0	0	194	0	10,046	0	0	0	8	06/25/2037	6. FE
02150Q-AK-2	CWALT 2007-HY4 4A1 - CMO/RMBS	06/01/2026	Direct		408	400	141	0	0	408	0	408	0	408	0	0	0	6	06/25/2037	1.A FM
02151C-BK-1	CWALT 2007-15CB A25 - CMO/RMBS	06/01/2026	Direct		1,680	1,515	1,069	1,269	0	412	0	412	0	1,680	0	0	0	42	07/25/2037	1.A FM
02151F-AH-2	CWALT 2007-21CB 2A2 - CMO/RMBS	04/25/2026	Direct		9,404	13,077	10,986	9,754	0	(350)	0	(350)	0	9,404	0	0	0	758	09/25/2037	4.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
02152A-AG-4	CWALT 2007-16CB 1A7 - CMO/RMBS	06/01/2026	Direct		42,389	36,329	30,108	42,166	0	223	0	223	0	42,389	0	0	0	984	08/25/2037	1.A FM
02152A-BS-7	CWALT 2007-16CB 4A7 - CMO/RMBS	06/01/2026	Direct		24,043	23,963	21,566	23,949	0	94	0	94	0	24,043	0	0	0	552	08/25/2037	1.A FM
02660T-BF-9	AHM 2004-2 M1 - RMBS	06/25/2026	Direct		4,610	4,610	2,886	4,112	0	498	0	498	0	4,610	0	0	0	82	02/25/2044	1.A FM
02660T-BQ-5	AHM 2004-3 6A1 - CMO/RMBS	06/01/2026	Direct		180	180	164	169	0	11	0	11	0	180	0	0	0	3	10/25/2034	1.A FM
02660T-EL-3	AHM 2005-2B 1A2 - RMBS	06/25/2026	Direct		1,758	1,758	1,329	1,741	0	17	0	17	0	1,758	0	0	0	26	09/25/2045	1.A FM
02660T-GA-5	AHM 2005-3 2A4 - RMBS	06/01/2026	Direct		31,118	31,118	13,403	31,119	0	(1)	0	(1)	0	31,118	0	0	0	235	09/25/2035	1.A FM
02660T-GW-7	AHM 2005-4 5A - RMBS	06/01/2026	Direct		895	895	424	121	0	774	0	774	0	895	0	0	0	6	11/25/2045	1.A FM
02660T-HZ-9	AHM 2006-1 1A2 - CMO/RMBS	04/22/2026	MERRILL LYNCH PIERCE FENNER & SMITH INC.		377,204	437,338	431,919	375,116	68,924	(21,162)	0	47,762	0	433,460	0	(56,256)	(56,256)	32,095	03/25/2046	6. FM
02660V-AE-8	AHMA 2005-1 311 - RMBS	06/25/2026	Direct		3,600	3,600	2,234	3,467	0	134	0	134	0	3,600	0	0	0	50	11/25/2035	1.A FM
02660W-AD-8	AHMA 2006-1 2A2 - CMO/RMBS	06/25/2026	Direct		14,481	29,439	27,344	23,588	0	(9,107)	0	(9,107)	0	14,481	0	0	0	12,147	05/25/2046	3.C FM
026929-AB-5	AHM 2006-3 112 - RMBS	06/25/2026	Direct		19,549	19,549	18,005	19,368	0	181	0	181	0	19,549	0	0	0	289	12/25/2046	5.B FM
026935-AC-0	AHMA 2007-3 12A - RMBS	06/25/2026	Direct		20,470	20,456	10,842	19,959	0	511	0	511	0	20,470	0	0	0	223	06/25/2037	1.A FM
034932-AC-7	AOMT 2024-12 A3 - RMBS	06/01/2026	Direct		6,829	6,829	6,829	6,837	0	(7)	0	(7)	0	6,829	0	0	0	165	10/25/2069	1.B
051687-DG-3	AURORA ILL SINGLE FAMILY MTG REV	06/01/2026	Direct		1,991	1,991	1,776	1,823	0	2	0	2	0	1,824	0	166	166	46	06/01/2045	1.B FE
051687-DK-4	AURORA ILL SINGLE FAMILY MTG REV	06/01/2026	Direct		2,197	2,197	2,065	2,093	0	1	0	1	0	2,094	0	103	103	55	06/01/2045	1.B FE
05490Q-AE-8	BCAP 2015-RR6 1A5 - CMO/RMBS	06/01/2026	Direct		115,139	113,280	40,196	113,709	0	1,430	0	1,430	0	115,139	0	0	0	2,644	05/27/2037	1.A FM
05529D-AE-2	BCAPB 2007-AB1 A5 - RMBS	06/01/2026	Direct		22,108	22,108	10,511	22,197	0	(89)	0	(89)	0	22,108	0	0	0	200	03/25/2037	1.A FM
05530W-AE-7	BCAP 2007-AA4 3A1 - CMO/RMBS	06/01/2026	Direct		1,652	1,652	1,477	1,647	0	5	0	5	0	1,652	0	0	0	28	06/25/2047	1.A FM
05533W-AF-1	BCAP 2011-RR3 1A6 - CMO/RMBS	06/01/2026	Direct		23,792	19,463	9,837	23,843	0	(51)	0	(51)	0	23,792	0	0	0	470	05/27/2037	6.
05534A-AR-2	BCAP 2011-RR5 151 - CMO/RMBS	05/01/2026	Direct		75,567	66,977	38,834	76,362	0	(794)	0	(794)	0	75,567	0	0	0	1,753	06/26/2036	4.B FM
05613J-AC-0	BRAVO 2024-NQM6 A1 - RMBS	06/01/2026	Direct		284,768	284,768	284,764	285,294	0	(526)	0	(526)	0	284,768	0	0	0	6,180	08/25/2064	1.A FE
059469-AE-6	BOAA 2006-7 A5 - RMBS	06/01/2026	Direct		230	230	95	230	0	0	0	0	0	230	0	0	0	2	10/25/2036	1.A FM
05946X-2E-2	BAFC 2005-8 4A9 - CMO/RMBS	06/01/2026	Direct		4,064	5,850	5,165	5,169	0	(1,105)	0	(1,105)	0	4,064	0	0	0	140	01/25/2036	3.A FM
05946X-S3-8	BAFC 2005-7 2A6 - CMO/RMBS	06/01/2026	Direct		15,698	16,340	14,461	14,005	0	1,693	0	1,693	0	15,698	0	0	0	396	11/25/2035	1.A FM
059475-AF-0	BOAA 2007-2 2A1 - CMO/RMBS	06/01/2026	Direct		20,806	25,003	16,969	20,454	0	353	0	353	0	20,806	0	0	0	562	06/25/2037	1.A FM
05949Y-AA-6	BOAMS 2006-1 A1 - CMO/RMBS	06/01/2026	Direct		449	728	575	441	0	8	0	8	0	449	0	0	0	17	05/25/2036	1.A FM
05950A-AC-0	BOAA 2006-4 1A3 - CMO/RMBS	06/01/2026	Direct		1,087	1,439	1,072	1,080	0	7	0	7	0	1,087	0	0	0	38	05/27/2036	1.A FM
05950A-AE-6	BOAA 2006-4 1A5 - CMO/RMBS	06/01/2026	Direct		1,014	1,344	987	1,007	0	7	0	7	0	1,014	0	0	0	35	05/27/2036	1.A FM
05951F-AE-4	BAFC 2007-1 T3B - RMBS	06/01/2026	Direct		19,778	19,776	18,194	19,728	0	50	0	50	0	19,778	0	0	0	445	01/25/2037	1.A FM
059523-AU-4	BAFC 2007-5 6A1 - CMO/RMBS	06/01/2026	Direct		3	3	2	3	0	0	0	0	0	3	0	0	0	0	07/25/2037	1.A FM
059526-AC-7	BAFC 2007-6 A2 - RMBS	06/25/2026	Direct		10,955	10,955	8,381	8,941	0	2,014	0	2,014	0	10,955	0	0	0	196	07/25/2037	1.A FM
05952F-AA-1	BOAMS 2007-2 A1 - CMO/RMBS	06/25/2026	Direct		13,988	18,833	11,739	13,882	0	106	0	106	0	13,988	0	0	0	372	05/25/2037	1.A FM
05953L-AD-1	BAFC 2007-8 2A1 - CMO/RMBS	06/01/2026	Direct		20,710	20,313	12,235	20,174	0	536	0	536	0	20,710	0	0	0	735	10/25/2037	1.A FM
05956E-AY-8	BAFC 2010-R6 4A5 - CMO/RMBS	06/01/2026	Direct		150,422	150,422	131,619	150,556	0	(134)	0	(134)	0	150,422	0	0	0	2,913	07/26/2035	1.A FM
06050A-AD-5	BOAA 2006-8 1A4 - CMO/RMBS	06/25/2026	Direct		19,310	22,653	13,245	18,802	0	508	0	508	0	19,310	0	0	0	387	11/25/2036	1.A FM
06744D-AA-7	BARC 22NQM1 A1 - CMO/RMBS	06/01/2026	Direct		260,829	260,829	250,743	254,839	0	5,990	0	5,990	0	260,829	0	0	0	4,336	07/25/2052	1.A
07384M-6F-4	BSARM 2004-12 1A1 - CMO/RMBS	06/01/2026	Direct		91	91	41	89	0	2	0	2	0	91	0	0	0	2	02/25/2035	1.A FM
07384M-K2-7	BSARM 2004-1 21A - CMO/RMBS	06/01/2026	Direct		7,788	7,788	5,607	6,012	0	1,776	0	1,776	0	7,788	0	0	0	193	04/25/2034	1.A FM
07384M-VR-0	BSARM 2003-04 3A1 - CMO/RMBS	06/01/2026	Direct		1,647	1,647	1,671	1,627	0	20	0	20	0	1,647	0	0	0	42	07/25/2033	1.G FM
07386H-L6-6	BALTA 2006-3 231 - CMO/RMBS	06/01/2026	Direct		3,370	3,213	2,697	3,311	0	59	0	59	0	3,370	0	0	0	54	05/25/2036	1.A FM
07386H-ZJ-3	BALTA 2005-10 241 - CMO/RMBS	06/01/2026	Direct		82,669	82,669	77,320	82,225	0	445	0	445	0	82,669	0	0	0	2,010	01/25/2036	1.A FM
073870-AA-5	BALTA 2007-2A 1A1 - RMBS	06/25/2026	Direct		26	28	7	0	0	26	0	26	0	26	0	0	0	0	04/25/2037	1.A FM
073871-BN-4	BALTA 2006-4 321 - CMO/RMBS	06/01/2026	Direct		285	285	100	0	0	285	0	285	0	285	0	0	0	6	07/25/2036	1.A FM
073873-AA-9	BALTA 2006-5 IA1 - RMBS	06/25/2026	Direct		424	409	145	424	0	0	0	0	0	424	0	0	0	6	08/25/2036	1.A FM
073879-L7-1	BSABS 2005-AC6 1M1 - RMBS	06/01/2026	Direct		11,736	11,736	7,350	11,548	0	189	0	189	0	11,736	0	0	0	0	09/25/2035	1.A FM
073879-LR-7	BSABS 2004-AC6 M1 - RMBS	06/25/2026	Direct		577	577	468	386	395	(204)	0	191	0	577	0	0	0	242	11/25/2034	6. FM
07387Q-AM-2	BALTA 2006-8 2A1 - CMO/RMBS	06/01/2026	Direct		11,725	12,004	8,618	10,017	0	1,708	0	1,708	0	11,725	0	0	0	209	08/25/2046	1.A FM
07387U-CE-9	BSABS 2006-AC1 1A1 - CMO/RMBS	06/01/2026	Direct		1,886	1,886	1,028	1,869	0	17	0	17	0	1,886	0	0	0	16	02/25/2036	1.A FM
07400N-AT-7	BSMF 2007-AR5 2A2 - RMBS	06/25/2026	Direct		133,765	133,766	117,796	133,108	0	657	0	657	0	133,765	0	0	0	1,813	07/27/2037	1.A FM
07401C-AV-5	BSARM 2007-4 221 - CMO/RMBS	06/01/2026	Direct		4,649	4,682	3,302	2,666	0	1,983	0	1,983	0	4,649	0	0	0	70	06/25/2047	1.A FM
07401L-AB-9	BSMF 2006-AR1 1A2 - CMO/RMBS	06/25/2026	Direct		68,566	45,238	55,988	66,751	0	1,815	0	1,815	0	68,566	0	0	0	618	07/25/2036	1.A FM
07401N-AQ-2	BSMF 2006-AR5 2A2 - RMBS	06/25/2026	Direct		13,381	13,381	11,926	13,302	0	80	0	80	0	13,381	0	0	0	208	01/25/2037	1.A FM
07401T-AB-2	BSMF 2007-AR2 A2 - RMBS	06/25/2026	Direct		378,191	378,191	330,912	366,450	698	9,976	0	10,674	0	378,191	0	0	0	5,646	03/25/2037	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
10568M-AA-2	BRAVO 23NQM1 A1 - CMO/RMBS	06/01/2026	Direct		277,017	277,017	277,017	280,647	0	(3,631)	0	(3,631)	0	277,017	0	0	0	7,124	01/25/2063	1.A
10568M-AC-8	BRAVO 23NQM1 A3 - CMO/RMBS	06/01/2026	Direct		95,191	95,191	94,569	95,807	0	(616)	0	(616)	0	95,191	0	0	0	2,699	01/25/2063	1.B
10569U-AB-1	BRAVO 23NQM5 A2 - RMBS	06/01/2026	Direct		3,897	3,897	3,896	3,920	0	(24)	0	(24)	0	3,897	0	0	0	113	06/25/2063	1.A FE
10569Y-AB-3	BRAVO 2023-NQM4 A2 - CMO/RMBS	06/01/2026	Direct		127,924	127,924	127,922	129,189	0	(1,265)	0	(1,265)	0	127,924	0	0	0	3,657	05/25/2063	1.A FE
10569Y-AC-1	BRAVO 2023-NQM4 A3 - CMO/RMBS	06/01/2026	Direct		55,734	55,734	55,734	56,317	0	(583)	0	(583)	0	55,734	0	0	0	1,630	05/25/2063	1.C FE
10570F-AB-1	BRAVO 24NQM1 A2 - RMBS	06/01/2026	Direct		5,884	5,884	5,884	5,905	0	(21)	0	(21)	0	5,884	0	0	0	150	12/26/2063	1.A FE
10570Q-AJ-0	BRAVO 2025-NQM4 A3 - RMBS	06/01/2026	Direct		26,816	26,816	26,815	26,828	0	(13)	0	(13)	0	26,816	0	0	0	645	02/25/2065	1.B
105925-AA-9	BRAVO 2024-NQM5 A1 - RMBS	06/01/2026	Direct		805,997	805,997	805,996	809,151	0	(3,155)	0	(3,155)	0	805,997	0	0	0	19,307	06/25/2064	1.A
105925-AC-5	BRAVO 2024-NQM5 A3 - RMBS	06/01/2026	Direct		268,666	268,666	268,663	269,711	0	(1,045)	0	(1,045)	0	268,666	0	0	0	6,829	06/25/2064	1.B
125438-AB-7	CWHL 2007-HYB2 3A1 - CMO/RMBS	06/01/2026	Direct		10,000	10,673	4,251	0	0	10,000	0	10,000	0	10,000	0	0	0	161	05/26/2037	1.A FM
12544K-AA-1	CWHL 2007-17 1A1 - CMO/RMBS	06/01/2026	Direct		151	151	110	151	0	(1)	0	(1)	0	151	0	0	0	4	10/25/2037	1.F FM
12544W-AA-5	CWHL 2007-HY3 1A1 - RMBS	06/01/2026	Direct		22,655	22,655	17,218	22,470	0	185	0	185	0	22,655	0	0	0	310	06/25/2047	1.A FM
12566V-AN-2	CMALT 2007-A4 113 - CMO/RMBS	06/01/2026	Direct		33,815	39,105	33,141	33,563	0	252	0	252	0	33,815	0	0	0	906	04/25/2037	1.A FM
12628K-AA-0	CSAB 2006-3 A1A - RMBS	06/01/2026	Direct		18,274	18,274	3,700	17,259	0	21	0	21	0	18,274	0	0	0	53	11/25/2036	1.A FM
12628K-AJ-1	CSAB 2006-3 A4B - RMBS	06/01/2026	Direct		4,600	4,600	716	4,592	0	9	0	9	0	4,600	0	0	0	14	11/25/2036	1.A FM
12628L-AD-2	CSAB 2006-4 A2A - RMBS	06/01/2026	Direct		52,537	52,537	12,937	52,444	0	93	0	93	0	52,537	0	0	0	132	12/25/2036	1.A FM
12628L-AJ-9	CSAB 2006-4 A6A - RMBS	06/01/2026	Direct		21,321	21,322	4,232	21,321	0	0	0	0	0	21,321	0	0	0	59	12/25/2036	1.A FM
12629E-AA-3	CSAB 2007-1 A1A - RMBS	06/01/2026	Direct		4,439	4,439	2,264	4,432	0	7	0	7	0	4,439	0	0	0	20	05/26/2037	1.A FM
12629E-AC-9	CSAB 2007-1 A2 - RMBS	06/01/2026	Direct		15,421	15,421	7,286	15,399	0	21	0	21	0	15,421	0	0	0	69	05/26/2037	1.A FM
12629E-AD-7	CSAB 2007-1 A3A - RMBS	06/01/2026	Direct		4,186	4,186	1,995	4,180	0	6	0	6	0	4,186	0	0	0	19	05/26/2037	1.A FM
126378-AA-6	CSMC 2007-1 A1A - CMO/RMBS	06/01/2026	Direct		2,117	2,117	1,053	2,112	0	4	0	4	0	2,117	0	0	0	11	02/25/2037	1.A FM
126378-AG-3	CSMC 2007-1 1A3 - RMBS	06/01/2026	Direct		8,411	8,411	3,827	8,405	0	6	0	6	0	8,411	0	0	0	42	02/25/2037	1.A FM
126378-AL-2	CSMC 2007-1 A6A - RMBS	06/01/2026	Direct		17,201	17,201	6,274	17,157	0	44	0	44	0	17,201	0	0	0	91	02/25/2037	1.A FM
126384-CF-1	CSMC 2007-2 2A5 - CMO/RMBS	06/01/2026	Direct		4,027	4,027	3,892	4,034	0	(6)	0	(6)	0	4,027	0	0	0	84	03/25/2037	1.A FM
12638P-AJ-8	CSMC 2007-3 A6A - CMO/RMBS	06/01/2026	Direct		70,894	70,894	24,162	70,830	0	64	0	64	0	70,894	0	0	0	355	04/25/2037	1.A FM
12643G-AC-6	CSMC 2010-2R 1A3 - CMO/RMBS	06/01/2026	Direct		4,963	6,234	4,898	4,919	0	45	0	45	0	4,963	0	0	0	149	07/26/2037	1.A FM
12663D-AE-4	CSMC 22NQM5 A3 - CMO/RMBS	06/01/2026	Direct		111,383	111,383	107,467	109,289	0	2,094	0	2,094	0	111,383	0	0	0	2,485	05/25/2067	1.D
12663T-AA-7	CSMC 22RPL4 A1 - CMO/RMBS	06/01/2026	Direct		2,396	2,396	2,271	2,313	0	83	0	83	0	2,396	0	0	0	40	04/25/2062	1.A FE
12667F-6D-2	CWALT 2005-J2 1A8 - CMO/RMBS	06/25/2026	Direct		646	646	568	410	401	(165)	0	235	0	646	0	0	0	220	04/25/2035	6. FM
12667F-DT-9	CWALT 2004-3T1 M - CMO/RMBS	06/01/2026	Direct		2,404	2,404	1,806	2,414	0	(10)	0	(10)	0	2,404	0	0	0	70	05/25/2034	1.A FM
12667F-HZ-1	CWALT 2004-9T1 M - CMO/RMBS	06/01/2026	Direct		910	910	673	417	492	0	0	492	0	910	0	0	0	18	07/25/2034	6. FM
12667F-RY-3	CWALT 2004-22CB 1A1 - CMO/RMBS	06/01/2026	Direct		9,754	9,754	9,554	9,735	0	19	0	19	0	9,754	0	0	0	255	10/25/2034	1.A FM
12667F-VN-2	CWALT 2004-24CB 1A1 - CMO/RMBS	06/01/2026	Direct		33,738	33,738	29,511	30,476	0	3,262	0	3,262	0	33,738	0	0	0	790	11/25/2034	1.A FM
12667G-3K-7	CWALT 2005-41 2A3 - CMO/RMBS	06/25/2026	Direct		2,681	2,681	1,232	2,692	0	(10)	0	(10)	0	2,681	0	0	0	54	09/25/2035	1.A FM
12667G-F2-4	CWALT 2005-28CB 4A2 - CMO/RMBS	06/01/2026	Direct		1,923	1,923	1,870	1,923	0	0	0	0	0	1,923	0	0	0	44	08/25/2035	1.A FM
12667G-NX-7	CWALT 2005-24 2AX - CMO/RMBS	06/01/2026	Direct		22	47,299	650	22	0	0	0	0	0	22	0	0	0	128	07/20/2035	5.B GI
12667G-QC-0	CWALT 2005-20CB 2A6 - CMO/RMBS	06/01/2026	Direct		12,084	12,013	10,539	12,148	0	(63)	0	(63)	0	12,084	0	0	0	248	07/25/2035	1.A FM
12667G-R8-8	CWALT 2005-41 1X - CMO/RMBS	06/01/2026	Direct		264	137,685	21,830	264	0	0	0	0	0	264	0	0	0	1,615	09/25/2035	5.B GI
12667G-X4-0	CWALT 2005-34CB 1A9 - CMO/RMBS	06/01/2026	Direct		31,075	30,903	28,199	31,104	0	(29)	0	(29)	0	31,075	0	0	0	641	09/25/2035	1.A FM
12667G-YR-8	CWALT 2005-28CB 4A1 - CMO/RMBS	06/01/2026	Direct		1,923	1,923	1,869	1,923	0	0	0	0	0	1,923	0	0	0	40	08/25/2035	1.A FM
12667G-Z4-8	CWALT 2005-38 A4 - CMO/RMBS	06/25/2026	Direct		20,939	116,551	62,404	20,624	0	315	0	315	0	20,939	0	0	0	1,882	09/25/2035	1.A FM
12668A-RH-0	CWALT 2005-59 A2C - CMO/RMBS	06/23/2026	Direct		6,142	35,672	23,122	6,962	0	(820)	0	(820)	0	6,142	0	0	0	2,219	11/20/2035	6. FM
12668B-FH-1	CWALT 2005-86CB A8 - CMO/RMBS	06/01/2026	Direct		1,855	1,871	1,179	665	0	1,190	0	1,190	0	1,855	0	0	0	45	02/25/2036	1.A FM
12668B-JZ-7	CWALT 2006-J1 1A3 - CMO/RMBS	06/01/2026	Direct		20,572	19,008	13,525	20,527	0	45	0	45	0	20,572	0	0	0	417	02/25/2036	1.A FM
12668B-PS-6	CWALT 2006-4CB 1A6 - CMO/RMBS	06/01/2026	Direct		3,909	3,964	2,544	3,939	0	(30)	0	(30)	0	3,909	0	0	0	115	04/25/2036	1.A FM
126694-AF-5	CWHL 2005-19 1A6 - CMO/RMBS	06/01/2026	Direct		6,676	6,698	6,047	4,755	0	1,921	0	1,921	0	6,676	0	0	0	131	08/25/2035	1.A FM
126694-FC-7	CWHL 2005-20 A5 - CMO/RMBS	06/01/2026	Direct		6,676	6,560	5,019	2,998	0	3,678	0	3,678	0	6,676	0	0	0	150	10/25/2035	1.A FM
126694-JY-5	CWHL 2005-24 A8 - CMO/RMBS	06/01/2026	Direct		654	657	470	186	0	468	0	468	0	654	0	0	0	17	11/25/2035	1.A FM
126694-MR-6	CWHL 2005-26 1A7 - CMO/RMBS	06/01/2026	Direct		727	1,417	1,547	736	0	(9)	0	(9)	0	727	0	0	0	33	11/25/2035	1.A FM
12669B-UK-6	RAST 2000-A6 B2 - CMO/RMBS	06/01/2026	Direct		222	1,138	633	168	414	(361)	0	53	0	222	0	0	0	178	10/25/2030	6. FM
12669D-N6-1	CWALT 2003-12 M - CMO/RMBS	06/01/2026	Direct		2,580	2,580	2,295	2,549	0	31	0	31	0	2,580	0	0	0	64	04/25/2033	1.A FM
12669D-N7-9	CWALT 2003-12 B1 - CMO/RMBS	06/01/2026	Direct		249	185	113	249	0	0	0	0	0	249	0	0	0	4	04/25/2033	1.A FM
12669E-4E-3	CWALT 2003-J12 M - CMO/RMBS	06/01/2026	Direct		422	422	363	417	0	5	0	5	0	422	0	0	0	11	11/25/2033	1.A FM
12669E-4F-0	CWALT 2003-J12 B1 - CMO/RMBS	06/01/2026	Direct		194	194	167	192	0	2	0	2	0	194	0	0	0	5	11/25/2033	5.B GI

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
12669F-N3-3	CWHL 2004-12 9A2 - RMBS	06/01/2026	Direct		12,759	12,759	10,973	12,660	0	99	0	99	0	12,759	0	0	0	254	08/25/2034	1.A FM
12669F-XA-6	CWHL 2004-5 M - CMO/RMBS	06/01/2026	Direct		7,105	3,550	2,948	7,123	0	(17)	0	(17)	0	7,105	0	0	0	91	06/25/2034	5.A FM
12669G-BE-0	CWHL 2004-HYB6 A4 - CMO/RMBS	06/01/2026	Direct		2,542	2,542	1,652	2,518	0	24	0	24	0	2,542	0	0	0	55	11/20/2034	1.A FM
12669G-KJ-9	CWHL 2004-25 2A4 - CMO/RMBS	06/25/2026	Direct		3,004	31,299	16,340	2,600	0	404	0	404	0	3,004	0	0	0	1,048	02/25/2035	1.A FM
12669G-NQ-0	CWHL 2005-7 2A2 - CMO/RMBS	06/25/2026	Direct		7,006	5,963	1,798	0	0	7,006	0	7,006	0	7,006	0	0	0	111	03/25/2035	1.A FM
12669G-V8-1	CWHL 2005-J2 3A9 - CMO/RMBS	06/25/2026	Direct		4,348	4,321	2,746	4,352	0	(4)	0	(4)	0	4,348	0	0	0	94	08/25/2035	1.A FM
16162W-LF-4	CHASE 2005-S1 M - CMO/RMBS	06/01/2026	Direct		4,183	11,261	4,788	3,961	0	223	0	223	0	4,183	0	0	0	280	05/25/2035	1.A FM
161929-AB-0	CHASE 2024-2 A3 - RMBS	06/01/2026	Direct		23,817	23,817	23,564	23,556	0	261	0	261	0	23,817	0	0	0	554	02/25/2055	1.A
17025J-AK-9	CWHL 2007-13 A10 - CMO/RMBS	06/01/2026	Direct		2,320	832	764	309	0	2,011	0	2,011	0	2,320	0	0	0	33	08/25/2037	1.A FM
172973-U8-0	CMSI 2005-3 B1 - CMO/RMBS	06/01/2026	Direct		1,476	1,752	1,476	1,049	410	16	0	426	0	1,476	0	0	0	45	04/25/2035	6. FM
17306S-AA-1	CMLTI 2006-AR3 11A - CMO/RMBS	06/01/2026	Direct		3,203	3,204	1,947	3,156	0	47	0	47	0	3,203	0	0	0	82	06/25/2036	1.A FM
17307G-4H-8	CMLTI 2006-WF1 A2C - RMBS	06/01/2026	Direct		846	846	527	843	0	3	0	3	0	846	0	0	0	9	03/25/2036	1.A FM
17307G-4L-9	CMLTI 2006-WF1 A2F - CMO/RMBS	06/01/2026	Direct		30,715	30,715	20,164	32,183	0	(1,468)	0	(1,468)	0	30,715	0	0	0	344	03/25/2036	1.A FM
17307G-GY-8	CMLTI 2004-NCM2 1A2 - CMO/RMBS	06/01/2026	Direct		24,685	24,685	22,633	22,496	0	2,190	0	2,190	0	24,685	0	0	0	704	08/25/2034	1.A FM
17307G-MJ-4	CMLTI 2004-HYB4 WA - CMO/RMBS	06/01/2026	Direct		147	147	115	124	0	23	0	23	0	147	0	0	0	4	12/26/2034	1.A FM
17309R-AA-0	CMLTI 2006-AR6 1A1 - CMO/RMBS	06/01/2026	Direct		2,111	2,118	1,536	1,296	0	816	0	816	0	2,111	0	0	0	33	08/25/2036	1.A FM
17311L-AB-7	CMLTI 2007-AR5 1A2 - CMO/RMBS	06/01/2026	Direct		521	521	239	0	0	521	0	521	0	521	0	0	0	10	04/25/2037	1.A FM
17313N-AD-7	CMLTI 2007-9 1A4 - CMO/RMBS	06/01/2026	Direct		6,394	5,279	2,813	6,440	0	(46)	0	(46)	0	6,394	0	0	0	152	10/25/2047	1.A FM
17315X-AM-3	CMLTI 2009-9 5A2 - CMO/RMBS	04/15/2026	Direct		1,027,998	1,389,703	785,713	822,978	0	6,359	0	6,359	0	829,336	0	198,661	198,661	29,941	01/25/2037	1.A FM
17321P-AB-6	CMLTI 2013-8 1A2 - CMO/RMBS	06/01/2026	Direct		12,197	12,888	10,242	12,631	0	(433)	0	(433)	0	12,197	0	0	0	268	05/25/2035	5.B GI
17323L-AK-3	CMLTI 2015-3 2A3 - RMBS	06/25/2026	Direct		272,646	272,646	148,090	268,097	0	4,549	0	4,549	0	272,646	0	0	0	3,780	12/26/2036	1.A FM
18976G-AF-3	CMALT 2007-A6 A6 - CMO/RMBS	06/01/2026	Direct		49,213	53,595	42,627	48,452	0	762	0	762	0	49,213	0	0	0	1,359	06/25/2037	1.A FM
19648G-GU-0	COLORADO HOUSING AND FINANCE AUTHORITY	06/12/2026	Direct		29,984	29,984	29,984	29,984	0	0	0	0	0	29,984	0	(16)	(16)	380	11/01/2044	1.A FE
19648G-M5-8	COLORADO HOUSING AND FINANCE AUTHORITY	04/14/2026	Direct		95,000	95,000	95,000	95,000	0	0	0	0	0	95,000	0	0	0	110	11/01/2045	1.A FE
19685A-AC-3	COLT 2024-5 A3 - RMBS	06/01/2026	Direct		411,436	411,436	411,435	412,650	0	(1,214)	0	(1,214)	0	411,436	0	0	0	8,735	09/25/2069	1.F FE
19685E-AC-5	COLT 2022-2 A3 - CMO/RMBS	05/21/2026	Direct		140,945	154,882	154,881	155,083	0	(11)	0	(11)	0	155,072	0	(14,127)	(14,127)	2,518	02/25/2067	1.B FE
19688N-AC-2	COLT 231 A3 - CMO/RMBS	06/01/2026	Direct		150,490	150,490	150,490	151,674	0	(1,183)	0	(1,183)	0	150,490	0	0	0	4,549	04/25/2068	1.C FE
196919-AA-2	COLT 2024-INV3 A1 - RMBS	06/01/2026	Direct		117,365	117,365	117,365	117,713	0	(349)	0	(349)	0	117,365	0	0	0	2,612	09/25/2069	1.A FE
22540V-3D-2	CSFB 2002-18 1M2 - RMBS	06/01/2026	Direct		124	124	81	125	0	(1)	0	(1)	0	124	0	0	0	2	06/25/2032	1.A FM
22541Q-3U-4	CSFB 2003-29 1A1 - CMO/RMBS	06/01/2026	Direct		36,998	36,998	33,298	34,956	0	2,041	0	2,041	0	36,998	0	0	0	1,139	12/25/2033	1.A FM
22541Q-PZ-9	CSFB 2003-21 4A1 - CMO/RMBS	06/01/2026	Direct		8,117	8,117	7,290	7,617	0	500	0	500	0	8,117	0	0	0	215	08/25/2033	1.A FM
22541S-FH-6	CSFB 2004-AR4 5M1 - RMBS	06/25/2026	Direct		23,159	23,159	21,858	21,211	0	1,948	0	1,948	0	23,159	0	0	0	474	05/25/2034	1.A FM
22541S-JT-6	CSFB 2004-AR5 M2 - RMBS	06/25/2026	Direct		41,992	41,992	51,401	38,774	0	3,218	0	3,218	0	41,992	0	0	0	1,133	06/25/2034	1.A FM
22541S-XR-4	CSFB 2004-AR8 8M1 - RMBS	06/25/2026	Direct		11,100	11,100	11,128	10,292	0	809	0	809	0	11,100	0	0	0	231	09/25/2034	1.A FM
22546M-AQ-9	CSMC 2005-1R 2A5 - CMO/RMBS	06/01/2026	Direct		20,024	19,971	14,380	20,082	0	(58)	0	(58)	0	20,024	0	0	0	384	12/26/2035	1.A FM
225470-VM-2	CSMC 2006-1 321 - CMO/RMBS	06/01/2026	Direct		13	13	12	13	0	0	0	0	0	13	0	0	0	0	02/25/2036	1.A FM
22757C-AD-4	CROSS 24H7 A2 - RMBS	06/01/2026	Direct		4,211	4,211	4,211	4,220	0	(9)	0	(9)	0	4,211	0	0	0	99	11/25/2069	1.A
22758E-AG-2	CROSS 26NQM1 A3 - RMBS	06/01/2026	Direct		3,419	3,419	3,419	0	0	0	0	0	0	3,419	0	0	0	60	02/25/2061	1.F FE
22759C-AG-5	CROSS 26NQM6 A3 - RMBS	06/01/2026	Direct		84,497	84,497	84,496	0	0	1	0	1	0	84,497	0	0	0	2,244	05/25/2071	1.E FE
227925-AF-1	CROSS 2026-NQM3 A2 - RMBS	06/01/2026	Direct		4,510	4,510	4,510	0	0	0	0	0	0	4,510	0	0	0	33	03/25/2071	1.C FE
22944B-AL-2	CSMC 2007-5 111 - CMO/RMBS	05/01/2026	Direct		4,766	1,560	819	4,784	0	(18)	0	(18)	0	4,766	0	0	0	42	10/01/2054	1.A FM
23242W-AN-9	CWALT 2006-J4 2A6 - CMO/RMBS	06/25/2026	Direct		26,257	25,958	13,433	26,379	0	(123)	0	(123)	0	26,257	0	0	0	395	07/25/2036	1.A FM
23332Q-AS-2	DSLA 2006AR2 2A3 - RMBS	06/22/2026	Direct		33,345	21,704	17,343	33,418	0	(73)	0	(73)	0	33,345	0	0	0	511	10/19/2036	1.A FM
25150Q-AB-3	DBALT 2006-0A1 A2 - RMBS	06/25/2026	Direct		2,529	2,409	1,707	2,542	0	(13)	0	(13)	0	2,529	0	0	0	69	02/25/2047	1.A FM
25150U-AB-4	DBALT 2007-0A2 A2 - RMBS	06/25/2026	Direct		5,988	5,988	3,370	5,956	0	32	0	32	0	5,988	0	0	0	67	04/25/2047	4.B FM
25150X-AC-6	DBALT 2007-0A5 A3 - RMBS	04/23/2026	MERRILL LYNCH PIERCE FENNER & SMITH INC.		1,132,691	1,456,837	1,018,232	1,073,895	0	0	0	0	0	1,073,895	0	58,796	58,796	12,458	08/25/2047	1.A FM
251510-HP-1	DBALT 2005-5 1A4 - CMO/RMBS	06/01/2026	Direct		51,325	51,327	52,097	38,505	11,171	1,650	0	12,821	0	51,325	0	0	0	1,011	11/26/2035	6. FM
25151V-AA-3	DBALT 2007-0A1 A1 - RMBS	06/25/2026	Direct		20,271	20,271	12,619	20,388	0	(117)	0	(117)	0	20,271	0	0	0	394	02/25/2047	1.A FM
25151X-AG-6	DBALT 2007-0A4 A2B - RMBS	06/25/2026	Direct		40,838	39,696	45,211	40,559	0	278	0	278	0	40,838	0	0	0	914	08/26/2047	5.C FM
268432-AC-5	EFMT 224 A3 - CMO/RMBS	06/01/2026	Direct		72,288	72,288	70,360	71,502	0	786	0	786	0	72,288	0	0	0	1,725	09/25/2067	1.B
26844Q-AC-1	EFMT 2023-1 A3 - CMO/RMBS	06/01/2026	Direct		241,097	241,097	243,022	245,316	0	(4,220)	0	(4,220)	0	241,097	0	0	0	7,702	02/27/2068	1.B
26846G-AK-3	EFMT 26NQM1 A3 - RMBS	06/01/2026	Direct		197,097	197,097	197,095	0	0	2	0	2	0	197,097	0	0	0	3,470	02/25/2071	1.G FE
26846J-AK-7	EFMT 26NQM3 A3 - RMBS	06/01/2026	Direct		440,470	440,470	440,465	0	0	4	0	4	0	440,470	0	0	0	4,812	03/25/2071	1.G FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
26847B-AK-3	EFMT 26NQM5 A3 - RMBS	06/01/2026	Direct		38,950	38,950	38,949	0	0	1	0	1	0	38,950	0	0	0	190	06/25/2071	1.F FE
26982E-AA-4	EMIR 231 M1A - RMBS	06/25/2026	Direct		14,790	14,790	14,790	14,790	0	0	0	0	0	14,790	0	0	0	343	09/26/2033	2.A FE
294751-BP-6	EQABS 2002-5 M1 - RMBS	06/01/2026	Direct		40,250	40,250	47,394	0	0	0	0	0	0	40,250	0	0	0	417	11/25/2032	5.B GI
32051G-2Z-7	FHAMS 2006-FA2 1A5 - CMO/RMBS	06/01/2026	Direct		20,136	10,738	9,248	20,139	0	(3)	0	(3)	0	20,136	0	0	0	215	05/25/2036	1.A FM
32051G-3A-1	FHAMS 2006-FA2 1A6 - CMO/RMBS	06/01/2026	Direct		16,946	9,037	5,285	17,000	0	(54)	0	(54)	0	16,946	0	0	0	181	05/25/2036	1.A FM
32051G-AC-9	FHAMS 2004-AA4 B1 - CMO/RMBS	06/01/2026	Direct		18,690	23,257	15,722	18,482	0	209	0	209	0	18,690	0	0	0	476	10/25/2034	1.A FM
32051G-BD-6	FHASI 2004-AR6 2A1 - CMO/RMBS	06/01/2026	Direct		583	583	409	467	0	116	0	116	0	583	0	0	0	10	12/25/2034	1.A FM
32051G-L3-7	FHAMS 2005-FA11 1A1 - CMO/RMBS	04/25/2026	Direct		4,239	4,234	1,588	4,229	0	9	0	9	0	4,239	0	0	0	67	02/25/2036	1.A FM
34074M-6B-2	FLORIDA HOUSING FINANCE CORPORATION	06/16/2026	Direct		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	455	07/01/2054	1.A FE
34074M-7F-2	FLORIDA HOUSING FINANCE CORPORATION	06/30/2026	Direct		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	233	07/01/2054	1.A FE
34074M-8H-7	FLORIDA HOUSING FINANCE CORPORATION	06/30/2026	Direct		145,000	145,000	145,000	145,000	0	0	0	0	0	145,000	0	0	0	4,036	07/01/2054	1.A FE
34074M-D8-1	FLORIDA HOUSING FINANCE CORPORATION	06/30/2026	Direct		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	128	07/01/2053	1.A FE
34074M-H2-0	FLORIDA HOUSING FINANCE CORPORATION	05/15/2026	RAYMOND JAMES/FI		712,494	725,000	725,000	725,000	0	0	0	0	0	725,000	0	(12,506)	(12,506)	28,997	07/01/2048	1.A FE
34074M-L4-1	FLORIDA HOUSING FINANCE CORPORATION	06/30/2026	Direct		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	1,605	01/01/2047	1.A FE
34490@-AC-8	FOOTBALL CLUB SER 2020-XI-C TR CTF - CMO	05/04/2026	Seaport Global Securities LLC		243,822	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(6,178)	(6,178)	4,641	10/05/2027	1.F FE
36169D-AA-0	GCAT 23NQM2 A1 - CMO/RMBS	06/01/2026	Direct		14,595	9,745	9,339	9,490	0	5,105	0	5,105	0	14,595	0	0	0	289	11/25/2067	1.A
36169D-AC-6	GCAT 23NQM2 A3 - CMO/RMBS	06/01/2026	Direct		154,052	154,052	154,043	155,944	0	(1,892)	0	(1,892)	0	154,052	0	0	0	4,529	11/25/2067	1.B
36169G-AC-9	GCAT 2023-NQM3 A3 - RMBS	06/01/2026	Direct		10,197	10,197	10,197	10,244	0	(47)	0	(47)	0	10,197	0	0	0	300	08/27/2068	1.F
36171F-AC-7	GCAT 2023-NQM4 A3 - RMBS	06/01/2026	Direct		1,063	1,063	937	945	0	118	0	118	0	1,063	0	0	0	20	05/25/2067	1.F
36171H-AC-3	GCAT 2025-NQM2 A3 - RMBS	06/01/2026	Direct		6,635	6,635	6,635	6,639	0	(4)	0	(4)	0	6,635	0	0	0	150	04/25/2070	2.A
36171M-AE-8	GCAT 2025-NQM3 A3 - RMBS	06/01/2026	Direct		6,830	6,830	6,830	6,834	0	(4)	0	(4)	0	6,830	0	0	0	156	05/27/2070	1.B
36173U-AF-5	GCAT 2026-NQM3 A2 - RMBS	06/01/2026	Direct		1,556	1,556	1,556	0	0	0	0	0	0	1,556	0	0	0	7	04/27/2071	1.C FE
36173U-AG-3	GCAT 2026-NQM3 A3 - RMBS	06/01/2026	Direct		29,563	29,563	29,562	0	0	0	0	0	0	29,563	0	0	0	141	04/27/2071	1.F FE
36228F-4U-7	GSR 2004-7 B2 - CMO/RMBS	06/01/2026	Direct		1,613	1,622	1,349	229	1,384	0	0	1,384	0	1,613	0	0	0	30	06/25/2034	6. FM
36228F-7F-7	GSAA 2004-6 M1 - RMBS	06/25/2026	Direct		1,244	1,244	808	1,123	0	120	0	120	0	1,244	0	0	0	21	06/25/2034	1.A FM
36228F-K2-1	GSR 2004-3F B1 - CMO/RMBS	06/01/2026	Direct		5,249	5,249	5,177	5,129	0	120	0	120	0	5,249	0	0	0	125	02/25/2034	1.A FM
36228F-US-3	GSR 2003-7F 5A5 - CMO/RMBS	06/25/2026	Direct		18	18	19	17	0	1	0	1	0	18	0	0	0	1	10/25/2032	1.A FM
3622E8-AD-7	GSAA 2006-15 AF4 - RMBS	06/01/2026	Direct		39,393	39,393	16,709	39,374	0	18	0	18	0	39,393	0	0	0	191	09/25/2036	1.A FM
3622EC-AA-4	GSAA 2007-5 AV1 - RMBS	06/25/2026	Direct		588	588	209	66	0	521	0	521	0	588	0	0	0	3	05/26/2037	1.A FM
3622EL-AF-3	GSAA 2006-18 F5A - RMBS	06/01/2026	Direct		14,315	14,315	10,128	14,266	0	49	0	49	0	14,315	0	0	0	60	11/25/2036	1.A FM
3622EU-AD-8	GSAA 2007-2 A4A - RMBS	06/01/2026	Direct		2,119	2,119	959	2,117	0	2	0	2	0	2,119	0	0	0	5	03/25/2037	1.A FM
3622EU-AE-6	GSAA 2007-2 A5A - RMBS	06/01/2026	Direct		7,374	7,374	2,844	7,372	0	3	0	3	0	7,374	0	0	0	18	03/25/2037	1.A FM
3622MW-BG-7	GSR 2007-3F 1A3 - CMO/RMBS	06/01/2026	Direct		6,323	7,352	6,801	5,835	0	488	0	488	0	6,323	0	0	0	153	05/26/2037	6. FM
3622N6-AA-7	GSR 2007-AR2 1A1 - CMO/RMBS	06/01/2026	Direct		18,057	15,839	9,395	18,161	0	(104)	0	(104)	0	18,057	0	0	0	427	05/26/2037	1.A FM
362334-QE-7	GSAA 2006-7 F5B - RMBS	06/01/2026	Direct		26,957	26,957	13,125	26,897	0	60	0	60	0	26,957	0	0	0	199	03/25/2046	1.A FM
362341-6T-1	GSR 2006-1F 111 - CMO/RMBS	06/01/2026	Direct		10,361	11,295	10,463	(26,393)	25,359	11,394	0	36,754	0	10,361	0	0	0	310	02/25/2036	6. FM
362341-WZ-8	GSR 2005-AR7 2A1 - CMO/RMBS	06/01/2026	Direct		1,992	1,992	1,910	1,942	0	50	0	50	0	1,992	0	0	0	39	11/25/2035	1.A FM
362440-AD-1	GSAMP 2007-HE2 A2C - RMBS	05/26/2026	Direct		3,518	3,518	2,638	3,490	0	27	0	27	0	3,518	0	0	0	32	03/25/2037	1.A FM
362611-AA-3	GSR 2006-8F 4A1 - CMO/RMBS	06/01/2026	Direct		18,263	13,808	9,432	18,443	0	(180)	0	(180)	0	18,263	0	0	0	385	09/25/2036	1.A FM
362650-AM-5	GSR 2006-4F 3A1 - CMO/RMBS	06/01/2026	Direct		71,393	76,863	124,308	64,103	3,799	3,491	0	7,290	0	71,393	0	0	0	1,927	05/25/2036	6. FM
36297T-AC-6	GSR 2006-AR2 2A2 - CMO/RMBS	06/01/2026	Direct		13,650	3,959	2,250	0	0	13,650	0	13,650	0	13,650	0	0	0	69	04/25/2036	1.A FM
36297T-AN-2	GSR 2006-AR2 1B2 - CMO/RMBS	06/25/2026	Direct		191	191	124	187	0	5	0	5	0	191	0	0	0	4	12/25/2035	1.A FM
36831C-AB-8	GCAT 24NQM2 A2 - RMBS	06/01/2026	Direct		6,662	6,662	6,662	6,667	0	(6)	0	(6)	0	6,662	0	0	0	178	06/25/2059	1.A
373539-X9-1	GEORGIA ST HSG & FIN AUTH REV	04/30/2026	Direct		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	0	12/01/2040	1.A FE
39538B-AJ-3	GPMF 2006-AR6 2A2 - RMBS	06/25/2026	Direct		59,535	59,535	64,488	58,820	0	716	0	716	0	59,535	0	0	0	1,924	10/25/2046	4.C FM
39538W-EQ-7	GPMF 2005-AR5 4A2 - CMO/RMBS	06/01/2026	Direct		5,398	309	229	0	0	5,398	0	5,398	0	5,398	0	0	0	5	11/25/2045	1.A FM
39538W-FK-9	GPMF 2006-AR1 A2A - RMBS	06/25/2026	Direct		28,096	28,087	32,360	28,253	0	(157)	0	(157)	0	28,096	0	0	0	467	02/25/2036	1.A FM
39538W-FL-7	GPMF 2006-AR1 A2B - RMBS	06/25/2026	Direct		70,117	70,117	76,654	69,977	0	140	0	140	0	70,117	0	0	0	1,445	02/25/2036	4.C FM
39538W-GA-0	GPMF 2006-AR2 1A1 - RMBS	06/25/2026	Direct		13,908	13,908	12,239	13,849	0	59	0	59	0	13,908	0	0	0	195	03/25/2036	1.A FM
39538W-GG-7	GPMF 2006-AR2 3A2 - RMBS	06/25/2026	Direct		35,579	35,579	32,211	0	0	35,579	0	35,579	0	35,579	0	0	0	524	03/25/2036	1.A FM
39538W-GZ-5	GPMF 2006-AR3 1A - RMBS	06/25/2026	Direct		18,896	18,896	17,998	16,927	0	1,969	0	1,969	0	18,896	0	0	0	306	04/25/2036	1.A FM
39539K-AE-3	GPMF 2007-AR1 21B - RMBS	06/25/2026	Direct		7,807	7,807	6,875	0	0	(7)	0	(7)	0	7,807	0	0	0	51	03/25/2047	6. FE
40431K-AE-0	HALO 2007-WF1 A5 - RMBS	06/01/2026	Direct		9,051	9,051	4,947	9,048	0	3	0	3	0	9,051	0	0	0	56	12/25/2036	1.A FM
41161P-A5-2	HVMLT 2005-16 11A - CMO/RMBS	06/22/2026	Direct		866	866	291	864	0	3	0	3	0	866	0	0	0	9	01/19/2036	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
41161P-QV-8	HVMLT 2005-8 12B - CMO/RMBS	06/22/2026	Direct		2,638	2,638	1,594	2,619	0	19	0	19	0	2,638	0	0	0	51	09/19/2035	1.A FM
41161P-TB-9	HVMLT 2005-9 B7 - CMO/RMBS	06/22/2026	Direct		88,318	88,318	31,353	87,131	0	1,187	0	1,187	0	88,318	0	0	0	1,536	06/20/2035	1.A FM
41161P-YZ-0	HVMLT 2005-16 31A - CMO/RMBS	06/22/2026	Direct		12,075	12,075	7,302	12,046	0	29	0	29	0	12,075	0	0	0	221	01/19/2036	1.A FM
41161X-AM-8	HVMLT 2006-9 AC1 - RMBS	06/22/2026	Direct		83,967	83,967	60,272	0	0	0	0	0	0	83,967	0	0	0	332	11/19/2036	5.B GI
41162D-AG-4	HVMLT 2006-12 2AB - RMBS	06/22/2026	Direct		104,956	64,815	100,729	72,089	3,983	1,593	0	5,576	0	104,956	0	0	0	715	12/19/2036	6. FM
41164M-AD-9	HVMLT 2007-1 2AB - RMBS	06/22/2026	Direct		6,621	6,621	9,220	6,457	0	164	0	164	0	6,621	0	0	0	117	03/19/2037	6. FM
43739E-AU-1	HMBT 2005-1 M3 - RMBS	06/25/2026	Direct		5,964	5,964	5,487	0	0	134	0	134	0	5,964	0	0	0	0	03/25/2035	5.A FE
43761K-AC-8	HOMES 23NQM2 A3 - CMO/RMBS	05/26/2026	Direct		3,828,901	3,828,901	3,828,896	3,877,942	0	(49,041)	0	(49,041)	0	3,828,901	0	0	0	108,625	02/27/2068	1.B
437920-AE-1	HOMES 2024-AFC2 A3 - RMBS	06/01/2026	Direct		4,144	4,144	4,144	4,152	0	(7)	0	(7)	0	4,144	0	0	0	99	10/27/2059	1.E FE
437938-AG-8	HOMES 26NQM4 A3 - RMBS	06/25/2026	Direct		7,291	7,291	7,291	0	0	0	0	0	0	7,291	0	0	0	35	06/25/2061	1.F FE
45129Y-4D-5	IDAHO HOUSING AND FINANCE ASSOCIATION	06/03/2026	Direct		235,000	235,000	236,976	235,171	0	(171)	0	(171)	0	235,000	0	0	0	8,001	01/01/2054	1.B FE
45129Y-6S-0	IDAHO HOUSING AND FINANCE ASSOCIATION	06/03/2026	Direct		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	170	07/01/2049	1.B FE
45129Y-Y7-5	IDAHO HOUSING AND FINANCE ASSOCIATION	04/14/2026	Direct		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	980	01/01/2048	1.B FE
45130B-BB-8	IDAHO HOUSING AND FINANCE ASSOCIATION	04/14/2026	Direct		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	226	07/01/2045	1.B FE
45203L-BD-4	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE	06/01/2026	Direct		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	672	12/01/2028	1.B FE
45203M-YG-0	ILLINOIS HSG DEV AUTH REV	06/02/2026	Direct		275,000	275,000	277,009	275,217	0	(217)	0	(217)	0	275,000	0	0	0	9,509	10/01/2054	1.A FE
45254N-PG-6	IMM 2005-4 1M1 - CMO/RMBS	06/25/2026	Direct		126	126	29	24	0	102	0	102	0	126	0	0	0	2	05/25/2035	1.A FM
45257V-AB-2	IMSA 2007-3 A1B - RMBS	06/25/2026	Direct		6,961	6,973	5,193	6,881	0	80	0	80	0	6,961	0	0	0	115	09/25/2037	1.A FM
45257V-AC-0	IMSA 2007-3 A1C - RMBS	06/25/2026	Direct		956	957	512	932	0	23	0	23	0	956	0	0	0	16	09/25/2037	1.A FM
45276K-AA-5	IMPRL 22NQM3 A1 - RMBS	06/01/2026	Direct		8,155	8,155	8,155	8,286	0	(132)	0	(132)	0	8,155	0	0	0	157	05/25/2067	1.A
45276R-AA-0	IMPRL 22NQM6 A1 - CMO/RMBS	06/01/2026	Direct		642,487	642,487	642,486	647,796	0	(5,309)	0	(5,309)	0	642,487	0	0	0	17,294	10/25/2067	1.A
45660L-5S-4	INDX 2006-AR3 21A - CMO/RMBS	06/01/2026	Direct		131	131	36	0	0	131	0	131	0	131	0	0	0	2	03/25/2036	1.A FM
45660L-A2-5	RAST 2005-A11CB 1A5 - CMO/RMBS	06/01/2026	Direct		11,755	11,755	10,676	11,751	0	4	0	4	0	11,755	0	0	0	263	10/25/2035	1.A FM
45660L-F8-7	INDX 2005-AR23 5A1 - CMO/RMBS	06/01/2026	Direct		4,204	4,204	2,753	4,197	0	8	0	8	0	4,204	0	0	0	77	11/25/2035	1.A FM
45660L-GJ-1	INDX 2005-AR11 A4 - CMO/RMBS	06/01/2026	Direct		11,604	11,604	8,022	11,377	0	228	0	228	0	11,604	0	0	0	198	08/25/2035	1.A FM
45660L-VZ-9	INDX 2005-AR18 1A1 - CMO/RMBS	06/25/2026	Direct		2,850	2,850	1,324	2,852	0	(1)	0	(1)	0	2,850	0	0	0	46	10/27/2036	1.A FM
45660L-WA-3	INDX 2005-AR18 1A2 - CMO/RMBS	06/25/2026	Direct		4,159	4,159	2,026	4,046	0	113	0	113	0	4,159	0	0	0	56	10/27/2036	1.A FM
45660L-WF-2	INDX 2005-AR18 22C - CMO/RMBS	06/25/2026	Direct		15,118	9,418	4,505	15,081	0	37	0	37	0	15,118	0	0	0	182	10/27/2036	1.A FM
45660N-QA-6	RAST 2003-A5 A2 - CMO/RMBS	06/01/2026	Direct		856	856	746	833	0	23	0	23	0	856	0	0	0	19	05/25/2033	1.A FM
45660N-UG-8	RAST 2003-A10 A4 - CMO/RMBS	06/01/2026	Direct		4,192	4,192	3,186	3,529	0	663	0	663	0	4,192	0	0	0	93	09/25/2033	1.A FM
45661E-GL-2	INDX 2006-AR9 3A4 - CMO/RMBS	06/01/2026	Direct		48,434	32,020	31,413	48,485	0	(51)	0	(51)	0	48,434	0	0	0	457	06/25/2036	4.C FM
45661J-AC-7	INDB 2006-1 A3A - RMBS	06/25/2026	Direct		33,570	33,570	16,869	33,613	0	(42)	0	(42)	0	33,570	0	0	0	161	07/25/2036	1.A FM
456681-AE-5	INDX 2007-AR13 4A1 - CMO/RMBS	06/01/2026	Direct		1,672	1,664	1,221	1,698	0	(26)	0	(26)	0	1,672	0	0	0	20	07/25/2037	1.A FM
456687-AB-8	INDX 2007-FLX4 1A2 - RMBS	06/25/2026	Direct		24,762	12,121	27,578	24,165	0	597	0	597	0	24,762	0	0	0	145	07/25/2037	6. FM
45668L-AA-9	INDX 2006-AR37 1A1 - CMO/RMBS	06/01/2026	Direct		1,408	1,408	1,133	1,407	0	0	0	0	0	1,408	0	0	0	25	02/25/2037	1.A FM
45669E-AC-0	INDX 2007-AR5 2A1 - CMO/RMBS	06/01/2026	Direct		13,453	12,228	9,281	13,310	0	143	0	143	0	13,453	0	0	0	183	05/26/2037	1.A FM
45670B-AP-4	INDX 2007-AR21IP 7A2 - CMO/RMBS	06/01/2026	Direct		2,913	2,913	1,922	2,879	0	34	0	34	0	2,913	0	0	0	42	09/25/2037	1.A FM
46247E-AX-3	IOWA FINANCE AUTHORITY	06/01/2026	Direct		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	5,385	07/01/2044	1.A FE
46591V-AC-3	JPMMT 2020-INV1 A3 - CMO/RMBS	06/01/2026	Direct		3,529	3,529	3,626	3,604	0	(76)	0	(76)	0	3,529	0	0	0	50	08/25/2050	1.A
465976-AB-4	JPMMT 22LTV1 A2 - CMO/RMBS	06/01/2026	Direct		1,517	1,517	1,485	1,488	0	29	0	29	0	1,517	0	0	0	22	07/25/2052	1.A
466247-B5-1	JPMMT 2005-S3 2A2 - CMO/RMBS	06/01/2026	Direct		100	100	98	100	0	0	0	0	0	100	0	0	0	2	01/25/2036	1.E FM
466247-J4-6	JPMMT 2006-A2 2A1 - CMO/RMBS	06/01/2026	Direct		6,332	6,332	5,192	6,250	0	82	0	82	0	6,332	0	0	0	132	04/25/2036	1.A FM
46627M-ER-4	JPALT 2006-S1 119 - CMO/RMBS	06/01/2026	Direct		1,868	1,868	1,275	1,878	0	(11)	0	(11)	0	1,868	0	0	0	51	03/25/2036	1.A FM
46628B-BC-3	JPMMT 2006-A6 31 - CMO/RMBS	06/01/2026	Direct		292	292	196	133	0	159	0	159	0	292	0	0	0	5	10/25/2036	1.A FM
46629C-AM-9	JPMMT 2006-A5 3A6 - CMO/RMBS	06/01/2026	Direct		22,010	22,010	17,141	21,549	0	462	0	462	0	22,010	0	0	0	413	08/25/2036	1.A FM
46629D-AD-7	JPMMT 2006-A7 1A4 - CMO/RMBS	06/01/2026	Direct		15,501	15,501	12,943	15,486	0	15	0	15	0	15,501	0	0	0	427	01/25/2037	1.A FM
466302-AJ-5	JPALT 2006-S4 A6 - CMO/RMBS	06/01/2026	Direct		3,619	4,166	3,666	3,502	0	117	0	117	0	3,619	0	0	0	121	12/25/2036	1.A FM
46630G-AY-1	JPMMT 2007-A1 6A2 - CMO/RMBS	06/01/2026	Direct		641	641	551	630	0	11	0	11	0	641	0	0	0	14	07/25/2035	1.A FM
46630G-BG-9	JPMMT 2007-A1 7A4 - CMO/RMBS	06/01/2026	Direct		2,573	2,573	2,255	2,573	0	0	0	0	0	2,573	0	0	0	60	07/25/2035	1.A FM
46641H-AF-7	JPMRR 2013-1 2A3 - RMBS	06/01/2026	Direct		188,758	188,758	194,421	187,011	0	1,747	0	1,747	0	188,758	0	0	0	3,827	04/28/2036	1.A FM
46643N-BC-8	JPMRR 2014-6 6A3 - RMBS	06/01/2026	Direct		34,088	34,088	41,928	33,988	0	100	0	100	0	34,088	0	0	0	641	09/29/2037	1.A FM
46654W-BS-9	JPMMT 221 A15 - CMO/RMBS	06/01/2026	Direct		3,443	3,443	3,308	3,320	0	123	0	123	0	3,443	0	0	0	37	07/25/2052	1.A
46659A-AT-1	JPMMT 2024-11 A9 - RMBS	06/01/2026	Direct		6,590	6,590	6,583	6,582	0	7	0	7	0	6,590	0	0	0	155	04/26/2055	1.A
50206J-AA-3	LHOME 26RTL1 A1 - RMBS	05/07/2026	CROSS		99,469	100,000	99,999	0	0	2	0	2	0	100,001	0	(533)	(533)	1,268	01/25/2041	1.G FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
52520C-AF-2	LMT 2006-3 1A3 - CMO/RMBS	06/01/2026	Direct		642	346	262	648	0	(6)	0	(6)	0	642	0	0	0	10	07/25/2036	3.A FM
52520C-AJ-4	LMT 2006-3 1A6 - CMO/RMBS	06/25/2026	Direct		7,304	3,938	2,054	7,329	0	(25)	0	(25)	0	7,304	0	0	0	90	07/25/2036	1.A FM
52520M-EF-6	LMT 2005-3 2A7 - CMO/RMBS	06/01/2026	Direct		258	271	218	254	0	4	0	4	0	258	0	0	0	7	01/25/2036	1.A FM
52520Q-AB-0	LMT 2006-7 1A2 - CMO/RMBS	06/25/2026	Direct		11,422	9,222	4,899	11,404	0	18	0	18	0	11,422	0	0	0	190	11/25/2036	1.A FM
52520T-AB-4	LMT 2006-5 1A2 - CMO/RMBS	06/25/2026	Direct		2,725	2,734	1,191	2,689	0	37	0	37	0	2,725	0	0	0	64	09/25/2036	1.A FM
52520T-AN-8	LMT 2006-5 1I3 - CMO/RMBS	06/01/2026	Direct		922	925	606	927	0	(5)	0	(5)	0	922	0	0	0	30	09/25/2036	1.A FM
52521L-BG-8	LMT 2007-4 4A1 - CMO/RMBS	05/26/2026	Direct		1	0	0	0	0	1	0	1	0	1	0	0	0	0	05/25/2037	1.A FM
525221-CD-7	LXS 2005-4 1M1 - RMBS	06/25/2026	Direct		6,442	6,306	4,436	6,189	0	253	0	253	0	6,442	0	0	0	120	10/25/2035	1.A FM
525221-EN-3	LXS 2005-7N A1B - CMO/RMBS	06/25/2026	Direct		16,729	16,729	13,728	16,623	0	106	0	106	0	16,729	0	0	0	164	12/25/2035	5.B FM
525227-AJ-3	LXS 2006-GP2 A5B - RMBS	06/25/2026	Direct		14,155	14,155	11,537	13,535	108	512	0	620	0	14,155	0	0	0	214	06/25/2046	6. FM
525228-AP-7	LXS 2006-GP3 35B - RMBS	06/25/2026	Direct		5,508	5,508	7,733	5,384	0	124	0	124	0	5,508	0	0	0	90	06/25/2046	1.A FM
52522C-AE-3	LXS 2006-14N 2A - CMO/RMBS	06/25/2026	Direct		51,181	51,181	46,223	50,475	0	706	0	706	0	51,181	0	0	0	1,026	09/25/2046	1.A FM
52522C-AG-8	LXS 2006-14N 3A2 - RMBS	06/25/2026	Direct		134	134	23	28	0	106	0	106	0	134	0	0	0	2	08/25/2036	1.A FM
52522W-AG-4	LXS 2006-11 2A3 - RMBS	06/01/2026	Direct		37,482	37,470	24,804	37,175	0	307	0	307	0	37,482	0	0	0	691	06/25/2046	1.A FM
525241-AL-9	LXS 2007-1 WF1 - RMBS	06/01/2026	Direct		12,914	12,914	8,722	12,664	0	249	0	249	0	12,914	0	0	0	219	01/25/2037	1.A FM
52524M-AD-1	LXS 2007-9 A3 - RMBS	06/25/2026	Direct		76,784	76,576	57,629	76,219	0	565	0	565	0	76,784	0	0	0	1,072	06/25/2037	1.A FM
52524P-AY-8	LXS 2007-6 A31 - RMBS	06/01/2026	Direct		22,235	22,235	12,557	19,647	0	2,587	0	2,587	0	22,235	0	0	0	421	05/25/2037	1.A FM
52524P-AZ-5	LXS 2007-6 A32 - RMBS	06/25/2026	Direct		25,250	25,250	10,724	21,207	0	4,043	0	4,043	0	25,250	0	0	0	478	05/25/2037	1.A FM
52524V-AG-4	LXS 2007-15N 2A1 - RMBS	06/25/2026	Direct		5,480	5,480	3,579	5,292	0	188	0	188	0	5,480	0	0	0	92	08/26/2047	1.A FM
52524V-AK-5	LXS 2007-15N AF2 - RMBS	06/25/2026	Direct		13,162	12,574	21,930	7,516	5,498	148	0	5,646	0	13,162	0	0	0	215	08/26/2047	6. FM
52524V-AM-1	LXS 2007-15N 3A1 - CMO/RMBS	06/25/2026	Direct		17,659	16,697	11,432	14,289	0	3,369	0	3,369	0	17,659	0	0	0	257	08/26/2047	1.A FM
52525B-AA-0	LXS 2007-16N 1A1 - RMBS	06/25/2026	Direct		21,024	21,024	15,658	18,381	0	2,643	0	2,643	0	21,024	0	0	0	337	09/25/2047	1.A FM
52525L-AS-9	LXS 2007-14H A22 - RMBS	06/25/2026	Direct		33,728	33,728	27,141	31,733	0	1,995	0	1,995	0	33,728	0	0	0	571	07/25/2047	1.A FM
54627D-KB-6	LOUISIANA HSG CORP SINGLE FAMILY MTG REV	06/12/2026	RAYMOND JAMES/FI		1,881,780	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(118,220)	(118,220)	2,361	12/01/2052	1.A FE
55265K-2U-2	MASTR 2003-11 9A6 - CMO/RMBS	06/01/2026	Direct		12,258	12,258	12,772	12,597	0	(339)	0	(339)	0	12,258	0	0	0	267	12/25/2033	2.C FM
55265K-7C-7	MASTR 2004-1 B1 - CMO/RMBS	06/01/2026	Direct		190	190	155	150	0	40	0	40	0	190	0	0	0	6	02/25/2034	3.B FM
57419P-3E-7	COMMUNITY DEVELOPMENT ADMINISTRATION MAR	06/30/2026	Direct		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	609	07/01/2031	1.A FE
57587G-TN-5	MASSACHUSETTS ST HSG FIN AGY HSG REV	05/28/2026	Direct		145,000	145,000	145,000	145,000	0	0	0	0	0	145,000	0	0	0	800	12/01/2052	1.B FE
576429-AD-6	MARM 2007-2 A4 - RMBS	06/25/2026	Direct		4,717	4,717	3,302	4,597	0	121	0	121	0	4,717	0	0	0	90	03/25/2047	1.A FM
576431-AA-8	MARM 2007-1 11A - CMO/RMBS	06/25/2026	Direct		17,012	17,012	6,425	17,063	0	(51)	0	(51)	0	17,012	0	0	0	191	01/25/2047	3.B FM
576433-GH-3	MARM 2003-6 4A2 - CMO/RMBS	06/01/2026	Direct		239	239	173	208	0	31	0	31	0	239	0	0	0	4	01/25/2034	1.A FM
58004J-AC-6	MFRA 24NQM2 A3 - RMBS	06/01/2026	Direct		199,907	199,907	199,906	200,144	0	(238)	0	(238)	0	199,907	0	0	0	4,891	08/26/2069	1.F FE
59020U-Z8-1	MLMI 2005-A10 M1 - CMO/RMBS	06/25/2026	Direct		8,081	8,965	4,480	7,948	0	133	0	133	0	8,081	0	0	0	165	02/25/2036	1.A FM
59023M-AC-4	MANA 2007-A1 A2B - RMBS	06/25/2026	Direct		30,588	30,588	14,454	30,585	0	3	0	3	0	30,588	0	0	0	91	01/25/2037	1.A FM
59023R-AF-6	MLMI 2006-AF1 F3B - CMO/RMBS	06/01/2026	Direct		6,562	6,641	3,663	6,610	0	(48)	0	(48)	0	6,562	0	0	0	110	08/25/2036	1.A FM
59024H-AC-4	MANA 2007-A3 A2B - RMBS	06/25/2026	Direct		965	965	154	0	0	965	0	965	0	965	0	0	0	2	04/25/2037	1.A FM
594654-TL-9	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M	05/04/2026	Direct		260,000	260,000	260,000	260,000	0	0	0	0	0	260,000	0	0	0	487	12/01/2053	1.C FE
594654-XN-0	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M	05/04/2026	Direct		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	211	06/01/2050	1.C FE
594654-YN-9	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M	05/04/2026	Direct		1,595,000	1,595,000	1,595,000	1,595,000	0	0	0	0	0	1,595,000	0	0	0	7,183	06/01/2055	1.C FE
59982D-AA-7	MCMLT 2024-RS2 A1 - CMO/RMBS	06/01/2026	Direct		35,859	35,859	32,546	33,327	0	2,532	0	2,532	0	35,859	0	0	0	448	09/03/2069	2.B FE
60416T-V9-6	MINNESOTA ST HSG FIN AGY	06/02/2026	Direct		195,000	195,000	197,921	195,200	0	(200)	0	(200)	0	195,000	0	0	0	6,152	07/01/2053	1.B FE
60416T-Z3-5	MINNESOTA ST HSG FIN AGY	06/02/2026	Direct		190,000	190,000	192,637	190,228	0	(228)	0	(228)	0	190,000	0	0	0	5,974	01/01/2054	1.B FE
60416U-CC-7	MINNESOTA ST HSG FIN AGY	06/30/2026	Direct		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	450	01/01/2050	1.B FE
60416U-KA-2	MINNESOTA ST HSG FIN AGY	06/30/2026	Direct		545,000	545,000	545,000	545,000	0	0	0	0	0	545,000	0	0	0	16,687	01/01/2046	1.B FE
60416U-VA-0	MINNESOTA ST HSG FIN AGY	06/02/2026	Direct		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	282	01/01/2046	1.B FE
61212W-ZZ-1	MONTANA ST BRD HSG SINGLE FAMILY MTG	05/11/2026	Direct		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	0	12/01/2054	1.B FE
61745M-A5-2	MSM 2004-3 4A - CMO/RMBS	06/01/2026	Direct		21,346	21,346	17,717	18,442	0	2,904	0	2,904	0	21,346	0	0	0	500	04/25/2034	1.A FM
61748H-KG-5	MSM 2005-4 5A4 - CMO/RMBS	06/01/2026	Direct		15,503	15,504	14,171	14,651	0	852	0	852	0	15,503	0	0	0	354	08/25/2035	5.A FM
61748H-MR-9	MSM 2005-6AR 5A1 - RMBS	06/01/2026	Direct		10,351	11,502	4,464	10,455	0	(104)	0	(104)	0	10,351	0	0	0	224	11/25/2035	1.A FM
61748H-PF-2	MSM 2005-7 6A1 - CMO/RMBS	06/01/2026	Direct		9,548	9,548	8,331	9,436	0	112	0	112	0	9,548	0	0	0	219	11/25/2035	3.B FM
61749C-AC-5	MSM 2006-6AR 1A3 - RMBS	06/25/2026	Direct		50,680	50,680	14,209	50,765	0	(85)	0	(85)	0	50,680	0	0	0	105	05/25/2036	1.A FM
61749L-AP-6	MSM 2006-8AR 5A4 - CMO/RMBS	06/01/2026	Direct		452	452	366	414	0	38	0	38	0	452	0	0	0	11	06/25/2036	1.A FM
61750Y-AD-1	MSM 2006-15XS A3 - RMBS	06/01/2026	Direct		8,123	8,123	1,997	8,128	0	(5)	0	(5)	0	8,123	0	0	0	46	11/25/2036	1.A FM
61751D-AG-9	MSM 2006-17XS A4 - CMO/RMBS	06/01/2026	Direct		26,455	26,455	16,402	26,370	0	84	0	84	0	26,455	0	0	0	88	10/25/2046	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
61751G-AD-9	MSM 2007-5AX 2A3 - RMBS	06/25/2026	Direct		3,509	3,509	1,625	3,517	0	(8)	0	(8)	0	3,509	0	0	0	9	02/25/2037	5.C FM
61751J-AC-5	MSM 2007-6XS A2M - RMBS	06/01/2026	Direct		22,622	22,622	13,856	22,691	0	(68)	0	(68)	0	22,622	0	0	0	171	02/25/2047	1.C FM
61751M-AE-4	MSM 2007-10XS A4 - RMBS	06/25/2026	Direct		27,380	27,380	17,070	27,200	0	180	0	180	0	27,380	0	0	0	233	02/25/2037	1.A FM
61752R-AB-8	MSM 2007-3XS 1AA - CMO/RMBS	06/01/2026	Direct		2,877	2,877	2,589	2,835	0	41	0	41	0	2,877	0	0	0	8	01/25/2047	1.A FM
61754P-AA-2	MSM 2007-8XS A1 - RMBS	06/01/2026	Direct		1,465	1,465	615	310	0	1,156	0	1,156	0	1,465	0	0	0	7	04/25/2037	1.A FM
61756V-BE-8	MSM 2007-14AR 6A1 - CMO/RMBS	06/01/2026	Direct		2,499	2,499	1,157	0	0	2,499	0	2,499	0	2,499	0	0	0	35	11/25/2037	1.A FM
61758V-AR-8	MSRR 2010-R2 2C - RMBS	06/25/2026	Direct		60,509	110,459	73,928	60,358	0	151	0	151	0	60,509	0	0	0	2,007	05/26/2036	1.A FM
61915R-AF-3	MHL 2005-2 2M1 - CMO/RMBS	06/25/2026	Direct		466	466	224	300	0	166	0	166	0	466	0	0	0	11	05/25/2035	1.A FM
61915R-CK-0	MHL 2006-1 2AB - CMO/RMBS	06/25/2026	Direct		3,811	3,811	2,661	3,746	0	64	0	64	0	3,811	0	0	0	62	04/25/2036	1.A FM
62957J-AG-6	NYMT 25INV2 A3 - RMBS	06/01/2026	Direct		2,919	2,919	2,928	1,168	0	(9)	0	(9)	0	2,919	0	0	0	63	10/25/2060	1.G FE
643528-AB-8	NCAMT 2006-ALT1 AF2 - CMO/RMBS	06/01/2026	Direct		373	373	245	371	0	2	0	2	0	373	0	0	0	2	07/25/2036	1.A FM
64613A-GD-8	NEW JERSEY HOUSING AND MORTGAGE FINANCE	04/08/2026	JP MORGAN SECURITIES INC.		986,359	985,000	985,000	985,000	0	0	0	0	0	985,000	0	1,359	1,359	23,662	10/01/2046	1.C FE
64832C-AC-7	NRZT 2025-NQM3 A1 - RMBS	06/01/2026	Direct		7,015	7,015	7,035	0	0	(20)	0	(20)	0	7,015	0	0	0	27	05/26/2065	1.A FE
64832G-AE-4	NRZT 2025-NQM5 A3 - RMBS	06/01/2026	Direct		7,640	7,640	7,640	7,640	0	0	0	0	0	7,640	0	0	0	172	08/25/2065	1.C
64832N-AG-4	NRZT 26NQM7 A3 - RMBS	06/01/2026	Direct		0	0	0	0	0	0	0	0	0	26,990	0	(26,990)	(26,990)	0	06/25/2066	1.F FE
649603-AB-3	NYMT 2005-1 M1 - RMBS	06/25/2026	Direct		8,427	8,427	6,910	8,308	0	119	0	119	0	8,427	0	0	0	143	04/25/2035	1.A FM
649883-E4-3	NEW YORK ST MTG AGY HOMEOWNER MTG REV	05/15/2026	Direct		465,720	480,000	480,000	480,000	0	0	0	0	0	480,000	0	(14,280)	(14,280)	11,349	10/01/2040	1.B FE
65820B-DL-7	NORTH CAROLINA HOUSING FINANCE AGENCY	06/02/2026	Direct		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	325	01/01/2056	1.B FE
67117D-AC-4	OBX 22NQM7 A3 - RMBS	06/01/2026	Direct		54,461	54,461	53,819	54,824	0	(363)	0	(363)	0	54,461	0	0	0	1,327	08/25/2062	1.B
67117P-AC-7	OBX 23NQM3 A3 - CMO/RMBS	06/09/2026	Direct		4,216,628	4,216,628	4,216,627	4,264,402	0	(47,774)	0	(47,774)	0	4,216,628	0	0	0	146,004	02/26/2063	1.A
67117V-AB-6	OBX 2023-NQM6 A2 - RMBS	06/01/2026	Direct		11,291	11,291	11,291	11,353	0	(63)	0	(63)	0	11,291	0	0	0	308	07/25/2063	1.A
67118H-AC-4	OBX 24NQM2 A2 - RMBS	06/01/2026	Direct		6,596	6,596	6,596	6,625	0	(29)	0	(29)	0	6,596	0	0	0	154	12/26/2063	1.A
67118K-AC-7	OBX 24NQM3 A3 - RMBS	06/01/2026	Direct		4,465	4,465	4,465	4,473	0	(8)	0	(8)	0	4,465	0	0	0	120	12/26/2063	1.C
67118X-AB-1	OBX 24NQM6 A2 - RMBS	06/01/2026	Direct		4,981	4,981	4,980	4,986	0	(5)	0	(5)	0	4,981	0	0	0	139	02/25/2064	1.A
67119C-AC-4	OBX 24NQM8 A3 - RMBS	06/01/2026	Direct		18,725	18,725	18,725	18,754	0	(29)	0	(29)	0	18,725	0	0	0	495	05/27/2064	1.B
67119D-AC-2	OBX 24NQM9 A3 - RMBS	06/01/2026	Direct		426,075	426,075	426,067	427,453	0	(1,378)	0	(1,378)	0	426,075	0	0	0	10,968	01/25/2064	1.B
67119E-AC-0	OBX 24NQ11 A3 - RMBS	06/01/2026	Direct		7,729	7,729	7,729	7,747	0	(17)	0	(17)	0	7,729	0	0	0	197	06/25/2064	1.B
67119F-AB-9	OBX 24NQM7 A2 - RMBS	06/01/2026	Direct		7,747	7,747	7,747	7,759	0	(12)	0	(12)	0	7,747	0	0	0	196	03/25/2064	1.A
67119M-AC-2	OBX 24NM10 A3 - RMBS	06/01/2026	Direct		6,943	6,943	6,943	6,956	0	(14)	0	(14)	0	6,943	0	0	0	174	05/27/2064	1.B
67119P-AC-5	OBX 2024-NQM13 A3 - RMBS	06/01/2026	Direct		166,386	166,386	166,384	166,789	0	(402)	0	(402)	0	166,386	0	0	0	3,781	06/25/2064	1.B
67119X-AE-4	OBX 24NQ14 A3 - RMBS	06/01/2026	Direct		358,675	358,675	358,674	359,572	0	(898)	0	(898)	0	358,675	0	0	0	7,834	09/25/2064	1.A
67120G-AE-8	OBX 24NQ16 A3 - RMBS	06/01/2026	Direct		7,338	7,338	7,338	7,351	0	(12)	0	(12)	0	7,338	0	0	0	183	10/27/2064	1.B
67121U-AC-0	OBX 25NQ13 A3 - RMBS	06/01/2026	Direct		5,478	5,478	5,478	5,481	0	(3)	0	(3)	0	5,478	0	0	0	128	05/26/2065	1.E
67124D-AK-7	OBX 26NQM5 A3 - RMBS	06/01/2026	Direct		4,090	4,090	4,090	0	0	0	0	0	0	4,090	0	0	0	38	01/25/2066	1.E FE
67124F-AJ-5	OBX 26NQM4 A2 - RMBS	06/01/2026	Direct		3,655	3,655	3,655	0	0	0	0	0	0	3,655	0	0	0	37	02/25/2066	1.C FE
67124F-AK-2	OBX 26NQM4 A3 - RMBS	06/01/2026	Direct		3,655	3,655	3,655	0	0	0	0	0	0	3,655	0	0	0	38	02/25/2066	1.F FE
673911-AE-3	OBX 24NQ17 A3 - RMBS	06/01/2026	Direct		5,303	5,303	5,303	5,310	0	(7)	0	(7)	0	5,303	0	0	0	132	11/25/2064	1.B
673913-AC-3	OBX 24NQ18 A3 - RMBS	06/01/2026	Direct		4,902	4,902	4,902	4,909	0	(7)	0	(7)	0	4,902	0	0	0	111	10/27/2064	1.B
673919-AB-2	OBX 23NQM5 A2 - CMO/RMBS	06/01/2026	Direct		166,759	166,759	166,757	167,891	0	(1,132)	0	(1,132)	0	166,759	0	0	0	4,455	06/25/2063	1.A
67448G-AC-7	OBX 2023-NQM4 A3 - CMO/RMBS	06/09/2026	Direct		2,328,393	2,328,393	2,328,390	2,344,559	0	(16,165)	0	(16,165)	0	2,328,393	0	0	0	76,790	03/26/2063	1.A
67448L-AB-8	OBX 24NQM1 A2 - RMBS	06/01/2026	Direct		173,438	173,438	174,035	174,459	0	(1,021)	0	(1,021)	0	173,438	0	0	0	4,008	11/26/2063	1.A
67448P-AA-1	OBX 24NQ12 A1 - RMBS	06/01/2026	Direct		183,797	183,797	183,796	184,269	0	(471)	0	(471)	0	183,797	0	0	0	4,212	07/25/2064	1.A
67448Y-AE-4	OBX 25NQM3 A3 - RMBS	06/01/2026	Direct		7,175	7,175	7,175	7,179	0	(4)	0	(4)	0	7,175	0	0	0	171	12/26/2064	1.D
67449D-AB-5	OBX 24NQ15 A2 - RMBS	06/01/2026	Direct		6,099	6,099	6,099	6,109	0	(10)	0	(10)	0	6,099	0	0	0	138	10/27/2064	1.A
67449D-AC-3	OBX 24NQ15 A3 - RMBS	06/01/2026	Direct		6,099	6,099	6,099	6,109	0	(10)	0	(10)	0	6,099	0	0	0	141	10/27/2064	1.B
67449M-AF-6	OBX 26NQM3 A1 - RMBS	05/19/2026	Direct		292,450	296,566	295,905	0	0	12	0	12	0	295,917	0	(3,467)	(3,467)	4,141	01/25/2066	1.A FE
67756Q-2G-1	OHIO HOUSING FINANCE AGENCY	05/08/2026	Direct		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	521	09/01/2053	1.B FE
67756Q-X6-9	OHIO HOUSING FINANCE AGENCY	05/14/2026	RAYMOND JAMES/FI		4,992,370	5,080,000	5,080,000	5,080,000	0	0	0	0	0	5,080,000	0	(87,630)	(87,630)	164,874	09/01/2052	1.B FE
686087-2S-5	OREGON HOUSING AND COMMUNITY SERVICES DE	06/02/2026	Direct		35,000	35,000	35,716	35,036	0	(36)	0	(36)	0	35,000	0	0	0	1,164	07/01/2053	1.C FE
69335Y-AJ-5	PHHMC 2006-4 B1 - CMO/RMBS	06/01/2026	Direct		1,471	1,598	1,526	1,502	0	(31)	0	(31)	0	1,471	0	0	0	47	12/18/2036	1.A FM
69377T-AC-0	PRKCM 22AFC2 A3 - RMBS	06/01/2026	Direct		95,611	95,611	95,031	92,042	0	(979)	0	(979)	0	95,611	0	0	0	2,637	09/25/2057	1.B
69383X-AU-3	PMTLT 26CNF3 A19 - RMBS	06/01/2026	Direct		4,742	4,742	4,705	0	0	37	0	37	0	4,742	0	0	0	41	04/25/2057	1.B FE
693965-AA-3	PRPM 23NQM1 A1 - RMBS	06/01/2026	Direct		172,315	172,315	172,315	174,083	0	(1,768)	0	(1,768)	0	172,315	0	0	0	4,181	01/25/2068	1.A
693965-AC-9	PRPM 23NQM1 A3 - RMBS	06/01/2026	Direct		430,864	430,864	424,275	428,944	0	1,920	0	1,920	0	430,864	0	0	0	10,471	01/25/2068	1.B

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
73015C-BD-4	PMTLT 24INV2 A28 - RMBS	06/01/2026	Direct		5,024	5,024	5,031	5,030	0	(7)	0	(7)	0	5,024	0	0	0	119	12/25/2059	1.A
73015E-BD-0	PMTLT 2025-INV8 A28 - RMBS	06/01/2026	Direct		13,089	13,089	13,220	13,218	0	(129)	0	(129)	0	13,089	0	0	0	306	07/25/2056	1.A
74386P-AB-9	PFMT 261 A2 - RMBS	06/01/2026	Direct		2,864	2,864	2,836	0	0	29	0	29	0	2,864	0	0	0	46	02/25/2056	1.A FE
74386P-AP-8	PFMT 261 A14 - RMBS	06/01/2026	Direct		1,146	1,146	1,129	0	0	17	0	17	0	1,146	0	0	0	19	02/25/2056	1.B FE
74388R-AP-2	PFMT 255 A14 - RMBS	06/01/2026	Direct		4,712	4,712	4,696	4,696	0	16	0	16	0	4,712	0	0	0	95	11/25/2055	1.A
74389B-AA-9	PFMT 2024-1 A1 - RMBS	06/01/2026	Direct		5,823	5,823	5,697	5,708	0	115	0	115	0	5,823	0	0	0	123	12/28/2054	1.A
74391E-AB-7	PRPM 2025-NQM1 A2 - RMBS	06/01/2026	Direct		806,013	806,013	808,658	808,863	0	(2,850)	0	(2,850)	0	806,013	0	0	0	20,348	11/25/2069	1.B
748940-AA-1	RALI 2006-QS7 A1 - CMO/RMBS	06/01/2026	Direct		10,428	19,471	15,820	10,402	0	25	0	25	0	10,428	0	0	0	487	06/25/2036	3.A FM
748940-AD-5	RALI 2006-QS7 A4 - CMO/RMBS	06/25/2026	Direct		1,708	3,189	1,914	1,661	0	47	0	47	0	1,708	0	0	0	56	06/25/2036	1.A FM
749228-AJ-1	RALI 2006-QS4 A9 - CMO/RMBS	06/01/2026	Direct		8,857	13,791	10,075	8,799	0	59	0	59	0	8,857	0	0	0	330	04/25/2036	1.A FM
74922Q-AA-0	RALI 2006-QA8 A1 - CMO/RMBS	06/25/2026	Direct		1,287	839	294	1,241	0	47	0	47	0	1,287	0	0	0	16	09/25/2036	1.A FM
74938F-AW-8	RCKT 2022-1 A21 - CMO/RMBS	06/01/2026	Direct		3,580	3,580	3,481	3,490	0	91	0	91	0	3,580	0	0	0	36	01/25/2052	1.A
74951P-BT-4	RESIF 2003-C B3 - CMO/RMBS	06/10/2026	Direct		558	558	153	0	0	558	0	558	0	558	0	0	0	13	09/10/2035	1.A FM
749575-AG-1	RFMSI 2006-SA3 3A1 - CMO/RMBS	06/01/2026	Direct		3,843	4,577	3,029	2,505	0	1,339	0	1,339	0	3,843	0	0	0	106	09/25/2036	1.A FM
749580-AA-4	RFMSI 2007-S5 A1 - CMO/RMBS	06/01/2026	Direct		18,814	23,194	20,048	18,535	0	280	0	280	0	18,814	0	0	0	528	05/25/2037	1.A FM
74958E-AK-2	RFMSI 2006-S12 3A2 - CMO/RMBS	06/25/2026	Direct		854	1,711	1,146	788	0	66	0	66	0	854	0	0	0	30	12/25/2036	1.A FM
75050K-AA-4	RMIR 231 M1A - RMBS	06/25/2026	Direct		22,374	22,374	22,374	22,374	0	0	0	0	0	22,374	0	0	0	574	07/25/2033	3.A FE
75114P-AC-3	RALI 2006-Q09 A3A - RMBS	04/22/2026	BREAN CAPITAL, LLC		4,892,085	5,435,651	4,972,729	4,949,331	0	18,839	0	18,839	0	4,968,170	0	(76,085)	(76,085)	74,908	12/26/2036	1.A FM
751155-AA-0	RALI 2006-QS10 A1 - CMO/RMBS	06/01/2026	Direct		60	81	24	0	0	60	0	60	0	60	0	0	0	2	08/25/2036	1.A FM
75115A-AD-3	RALI 2006-QS8 A4 - CMO/RMBS	06/25/2026	Direct		7,484	8,555	5,133	7,376	0	108	0	108	0	7,484	0	0	0	128	08/25/2036	1.A FM
75115G-AB-4	RALI 2006-QH1 A2 - RMBS	05/26/2026	Direct		9,456	9,456	3,966	9,057	0	399	0	399	0	9,456	0	0	0	134	12/25/2036	1.A FM
75115Y-AB-5	RALI 2007-Q01 A2 - RMBS	06/25/2026	Direct		57,610	28,986	19,042	56,538	0	1,072	0	1,072	0	57,610	0	0	0	1,762	02/25/2037	1.A FM
75116C-AF-3	RALI 2007-QS6 A6 - CMO/RMBS	06/01/2026	Direct		29,520	34,621	28,606	29,332	0	187	0	187	0	29,520	0	0	0	849	04/25/2037	1.A FM
75116F-BH-1	RALI 2007-QS9 A33 - CMO/RMBS	06/01/2026	Direct		7,912	17,299	14,488	7,816	0	96	0	96	0	7,912	0	0	0	464	07/25/2037	1.A FM
760985-W8-0	RAMP 2004-SL1 A7 - CMO/RMBS	06/01/2026	Direct		6,617	7,002	6,302	6,354	0	263	0	263	0	6,617	0	0	0	214	11/25/2031	5.A FM
76110H-7D-5	RALI 2005-QA7 A22 - CMO/RMBS	06/01/2026	Direct		1,158	1,636	969	1,123	0	35	0	35	0	1,158	0	0	0	34	07/25/2035	1.A FM
761118-EN-4	RALI 2005-Q01 A1 - CMO/RMBS	06/25/2026	Direct		33,005	33,005	22,764	26,387	0	6,618	0	6,618	0	33,005	0	0	0	517	08/25/2035	1.A FM
761118-FJ-2	RALI 2005-QA9 N21 - CMO/RMBS	06/01/2026	Direct		12,786	12,982	6,564	12,830	0	(43)	0	(43)	0	12,786	0	0	0	300	08/25/2035	1.G FM
761118-FL-7	RALI 2005-QA9 CB3 - CMO/RMBS	06/01/2026	Direct		24,635	25,234	19,927	24,022	0	613	0	613	0	24,635	0	0	0	525	08/25/2035	1.A FM
761118-GW-2	RALI 2005-QS13 1A5 - CMO/RMBS	06/01/2026	Direct		19,274	24,196	20,496	18,965	0	309	0	309	0	19,274	0	0	0	591	09/25/2035	1.A FM
761118-JJ-8	RALI 2005-QS14 3A1 - CMO/RMBS	06/01/2026	Direct		23,553	23,344	21,768	23,268	0	285	0	285	0	23,553	0	0	0	598	09/25/2035	1.A FM
761118-TB-4	RALI 2006-QA1 A21 - CMO/RMBS	06/01/2026	Direct		722	647	196	0	0	722	0	722	0	722	0	0	0	14	01/25/2036	1.A FM
76111X-VZ-3	RFMSI 2005-SA3 1A - CMO/RMBS	06/01/2026	Direct		19,612	20,154	11,895	19,570	0	42	0	42	0	19,612	0	0	0	384	08/25/2035	1.A FM
76114H-AM-7	RAST 2007-A5 2A5 - CMO/RMBS	05/01/2026	Direct		13,045	11,352	8,944	13,133	0	(89)	0	(89)	0	13,045	0	0	0	307	05/25/2037	5.C FM
762009-AR-9	RFMSI 2007-S6 116 - CMO/RMBS	06/01/2026	Direct		2,619	6,877	5,974	2,627	0	(8)	0	(8)	0	2,619	0	0	0	173	06/25/2037	3.A FM
79765P-DW-0	SAN FRANCISCO CALIF CITY & CNTY MULTIFAM	06/26/2026	Direct		887	887	661	684	0	4	0	4	0	688	0	199	199	8	07/01/2039	1.B FE
81743C-AV-7	SEMT 2024-5 A20 - RMBS	06/01/2026	Direct		4,097	4,097	4,044	4,048	0	48	0	48	0	4,097	0	0	0	99	06/25/2054	1.A
818916-AH-1	SGR 261 A3 - RMBS	06/01/2026	Direct		4,018	4,018	4,018	0	0	0	0	0	0	4,018	0	0	0	54	01/25/2066	1.F FE
863576-AH-7	SASC 2005-5 2A4 - CMO/RMBS	06/01/2026	Direct		9,842	10,001	6,701	8,486	0	1,357	0	1,357	0	9,842	0	0	0	207	04/25/2035	1.A FM
863579-B3-1	SARM 2005-21 2A - CMO/RMBS	06/01/2026	Direct		34,118	34,118	30,550	34,040	0	78	0	78	0	34,118	0	0	0	807	11/25/2035	1.A FM
863579-B7-2	SARM 2005-21 5A1 - CMO/RMBS	06/01/2026	Direct		636	636	461	633	0	3	0	3	0	636	0	0	0	14	11/25/2035	1.A FM
863579-BC-1	SARM 2004-12 B1 - CMO/RMBS	06/25/2026	Direct		115,204	115,204	32,617	110,476	0	4,728	0	4,728	0	115,204	0	0	0	2,106	09/25/2034	1.A FM
863579-C6-3	SARM 2005-21 7A1 - CMO/RMBS	06/01/2026	Direct		26,504	26,521	22,046	26,445	0	59	0	59	0	26,504	0	0	0	491	11/25/2035	1.A FM
863579-CQ-9	SARM 2004-14 M - CMO/RMBS	06/25/2026	Direct		8,223	8,223	5,137	7,143	0	1,080	0	1,080	0	8,223	0	0	0	152	10/25/2034	1.A FM
863579-L4-8	SARM 2005-23 3A1 - CMO/RMBS	06/01/2026	Direct		127	132	95	127	0	0	0	0	0	127	0	0	0	2	01/25/2036	1.A FM
863579-NZ-7	SARM 2005-8XS M1 - RMBS	06/25/2026	Direct		4,083	4,083	3,654	3,981	0	103	0	103	0	4,083	0	0	0	74	04/25/2035	1.A FM
863579-SM-1	SARM 2005-10 M1 - RMBS	06/25/2026	Direct		1,396	1,396	1,109	1,264	0	132	0	132	0	1,396	0	0	0	26	06/25/2035	1.A FM
863579-Y6-9	SARM 2006-3 4A - CMO/RMBS	06/01/2026	Direct		2,284	2,284	2,171	2,271	0	13	0	13	0	2,284	0	0	0	38	04/25/2036	1.A FM
863579-ZE-1	SARM 2005-20 1A1 - CMO/RMBS	06/01/2026	Direct		306	307	160	306	0	0	0	0	0	306	0	0	0	7	10/25/2035	1.A FM
86359A-G3-1	SASC 2003-24A 1A1 - CMO/RMBS	06/01/2026	Direct		1,766	1,766	1,258	1,329	0	436	0	436	0	1,766	0	0	0	46	07/25/2033	1.A FM
86359A-RE-5	SASC 2003-9A 2A1 - CMO/RMBS	06/01/2026	Direct		4	4	4	4	0	0	0	0	0	4	0	0	0	0	03/25/2033	1.A FM
86359A-RF-2	SASC 2003-9A 2A2 - CMO/RMBS	06/01/2026	Direct		9	9	7	8	0	0	0	0	0	9	0	0	0	0	03/25/2033	1.A FM
86359A-RN-5	SASC 2003-9A 1II - CMO/RMBS	06/01/2026	Direct		1,543	1,543	895	1,418	0	125	0	125	0	1,543	0	0	0	35	03/25/2033	1.A FM
86359B-4W-8	SASC 2005-4XS 15A - CMO/RMBS	06/01/2026	Direct		163	163	157	212	0	(48)	0	(48)	0	163	0	0	0	3	03/25/2035	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
86359B-7L-9	SASC 2005-7XS M1 - RMBS	06/25/2026	Direct		29,729	29,729	15,004	25,732	0	3,997	0	3,997	0	29,729	0	0	0	544	04/25/2035	1.A FM
86359B-EP-2	SASC 2003-40A 4A - CMO/RMBS	06/01/2026	Direct		49	49	39	45	0	4	0	4	0	49	0	0	0	1	01/25/2034	1.A FM
86359B-U7-4	SASC 2004-23XS M1 - RMBS	06/25/2026	Direct		24,748	24,748	18,430	23,252	0	1,496	0	1,496	0	24,748	0	0	0	492	01/25/2035	1.A FM
86359B-VH-1	SARM 2004-9XS M1 - CMO/RMBS	06/25/2026	Direct		24,264	24,264	13,216	21,520	0	2,744	0	2,744	0	24,264	0	0	0	467	07/25/2034	1.A FM
86359D-DU-8	SASC 2005-9XS M1 - RMBS	06/25/2026	Direct		75,646	75,646	44,987	68,012	0	7,634	0	7,634	0	75,646	0	0	0	1,450	06/25/2035	1.A FM
86359L-JB-6	SAMI 2005-AR2 2A2 - CMO/RMBS	06/25/2026	Direct		72,073	70,347	48,989	71,734	0	339	0	339	0	72,073	0	0	0	1,272	05/25/2045	1.A FM
86360Q-AC-9	SAMI 2006-AR4 2A2 - RMBS	06/25/2026	Direct		11,376	11,376	13,676	10,513	0	863	0	863	0	11,376	0	0	0	174	06/25/2036	6. FM
86361H-AH-7	SAMI 2006-AR7 A5 - RMBS	06/25/2026	Direct		9,145	14,347	14,347	0	0	9,145	0	9,145	0	9,145	0	0	0	257	08/25/2036	1.A FM
86361W-AC-5	SAMI 2006-AR8 A2 - RMBS	06/25/2026	Direct		56,968	60,728	51,543	56,507	0	461	0	461	0	56,968	0	0	0	847	10/25/2036	1.A FM
86361W-AD-3	SAMI 2006-AR8 A3 - RMBS	06/25/2026	Direct		32,986	38,495	24,019	32,308	0	677	0	677	0	32,986	0	0	0	539	10/25/2036	1.A FM
86362X-AB-4	SAMI 2007-AR1 1A2 - CMO/RMBS	06/25/2026	Direct		568	568	528	550	0	18	0	18	0	568	0	0	0	10	01/25/2037	5.C FM
86363L-AL-7	SARM 2007-4 1A3 - RMBS	06/25/2026	Direct		16,730	15,387	10,735	16,833	0	(103)	0	(103)	0	16,730	0	0	0	246	05/25/2037	1.A FM
86364C-AD-4	SARM 2007-6 2A2 - RMBS	06/25/2026	Direct		45,112	40,963	63,202	30,534	13,977	601	0	14,579	0	45,112	0	0	0	616	07/25/2037	6. FM
86364D-AA-8	SARM 2007-7 1A1 - RMBS	04/27/2026	Direct		518	518	279	305	0	213	0	213	0	518	0	0	0	7	08/25/2037	1.A FM
86364J-AD-9	SARM 2007-9 2A1 - CMO/RMBS	06/01/2026	Direct		203	205	81	0	0	203	0	203	0	203	0	0	0	4	10/25/2037	1.A FM
86364R-AB-5	SAMI 2007-AR6 A2 - RMBS	05/01/2026	Direct		6,042	6,167	7,687	5,967	0	75	0	75	0	6,042	0	0	0	217	08/25/2047	6. FM
86789M-AN-7	STALT 2005-1F 2A3 - CMO/RMBS	06/01/2026	Direct		25,744	27,076	20,519	25,460	0	285	0	285	0	25,744	0	0	0	586	12/25/2035	1.A FM
87222E-AH-1	TBW 2007-1 A8 - CMO/RMBS	06/01/2026	Direct		24,472	24,472	10,676	24,454	0	18	0	18	0	24,472	0	0	0	87	03/25/2037	1.A FM
88046K-CP-9	TENNESSEE HOUSING DEVELOPMENT AGENCY	05/22/2026	Direct		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	720	07/01/2053	1.B FE
881561-JF-2	TMTS 2004-13ALT 1M1 - RMBS	06/25/2026	Direct		22,721	22,721	33,815	20,917	0	1,803	0	1,803	0	22,721	0	0	0	453	08/25/2034	1.A FM
885220-EJ-8	TMST 2003-5 B2 - CMO/RMBS	06/01/2026	Direct		9,956	9,956	8,014	6,730	0	3,226	0	3,226	0	9,956	0	0	0	227	10/25/2043	6. FM
885220-HF-3	TMST 2005-1 B1 - CMO/RMBS	06/01/2026	Direct		16,706	21,390	15,943	16,168	3,981	(3,443)	0	538	0	16,706	0	0	0	400	04/25/2045	5.C FM
88522U-AH-0	TMST 2008-1 4A2 - CMO/RMBS	06/01/2026	Direct		387	387	187	387	0	0	0	0	0	387	0	0	0	8	04/25/2038	1.A FM
89183G-AB-2	TPMT 244 A1B - RMBS	06/01/2026	Direct		2,745	2,745	2,674	2,694	0	52	0	52	0	2,745	0	0	0	53	10/27/2064	1.C
917437-HL-2	UTAH HSG CORP SINGLE FAMILY MTG REV	06/30/2026	Direct		120,000	120,000	120,000	120,000	0	0	0	0	0	120,000	0	0	0	4,021	01/01/2054	1.C FE
917437-ND-3	UTAH HSG CORP SINGLE FAMILY MTG REV	06/30/2026	Direct		325,000	325,000	325,000	325,000	0	0	0	0	0	325,000	0	0	0	11,431	07/01/2054	1.C FE
917437-SV-8	UTAH HSG CORP SINGLE FAMILY MTG REV	06/30/2026	Direct		305,000	305,000	305,000	305,000	0	0	0	0	0	305,000	0	0	0	10,708	07/01/2050	1.C FE
917437-VF-9	UTAH HSG CORP SINGLE FAMILY MTG REV	06/30/2026	Direct		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	2,196	07/01/2050	1.C FE
924925-AE-0	VERUS 2024-7 A3 - RMBS	06/01/2026	Direct		339,887	339,887	339,885	340,467	0	(581)	0	(581)	0	339,887	0	0	0	7,424	09/25/2069	1.A
924934-AB-8	VERUS 2023-5 A2 - CMO/RMBS	06/25/2026	Direct		1,217,525	1,217,525	1,217,485	1,224,273	0	(6,748)	0	(6,748)	0	1,217,525	0	0	0	39,968	06/25/2068	1.A
924935-AJ-8	VERUS 2025-11 A3 - RMBS	06/01/2026	Direct		47,300	47,300	47,299	47,300	0	0	0	0	0	47,300	0	0	0	1,042	11/25/2070	1.B
92539G-AC-5	VERUS 2023-3 A3 - CMO/RMBS	04/27/2026	Direct		999,343	999,343	999,337	1,005,083	0	(5,739)	0	(5,739)	0	999,343	0	0	0	22,462	03/26/2068	1.B
92539T-AB-9	VERUS 2023-4 A2 - CMO/RMBS	05/26/2026	Direct		102,280	102,280	102,280	102,644	0	(364)	0	(364)	0	102,280	0	0	0	2,582	05/25/2068	1.A
92539T-AC-7	VERUS 2023-4 A3 - CMO/RMBS	05/26/2026	Direct		1,841,049	1,841,049	1,841,036	1,848,850	0	(7,801)	0	(7,801)	0	1,841,049	0	0	0	48,014	05/25/2068	1.A
92539Y-AA-0	VERUS 2023-7 A1 - CMO/RMBS	06/01/2026	Direct		16,550	16,550	16,550	16,601	0	(51)	0	(51)	0	16,550	0	0	0	449	10/25/2068	1.A
92540G-AC-2	VERUS 2024-4 A3 - RMBS	06/01/2026	Direct		232,180	232,180	232,179	232,616	0	(436)	0	(436)	0	232,180	0	0	0	6,291	06/25/2069	1.B
92540H-AC-0	VERUS 2024-5 A3 - RMBS	06/01/2026	Direct		347,945	347,945	347,941	348,368	0	(423)	0	(423)	0	347,945	0	0	0	9,025	06/25/2069	1.B
92540J-AC-6	VERUS 2024-6 A3 - RMBS	06/01/2026	Direct		691,029	691,029	691,020	692,638	0	(1,609)	0	(1,609)	0	691,029	0	0	0	16,403	07/25/2069	1.A
92540M-AC-9	VERUS 2024-3 A3 - RMBS	06/01/2026	Direct		571,262	571,262	571,257	572,606	0	(1,344)	0	(1,344)	0	571,262	0	0	0	16,352	04/25/2069	1.B
92540R-AE-4	VERUS 2024-9 A3 - RMBS	06/01/2026	Direct		5,692	5,692	5,691	5,698	0	(7)	0	(7)	0	5,692	0	0	0	134	11/25/2069	1.B
92922F-3M-8	WAMU 2005-AR12 1A7 - CMO/RMBS	06/01/2026	Direct		7,357	6,730	9,052	4,319	2,940	98	0	3,038	0	7,357	0	0	0	121	10/25/2035	6. FM
92922F-3P-1	WAMU 2005-AR12 1A9 - CMO/RMBS	06/01/2026	Direct		7,054	6,453	8,679	4,145	2,817	91	0	2,909	0	7,054	0	0	0	116	10/25/2035	1.A FM
92925C-DC-3	WAMU 2006-AR3 A1C - RMBS	06/01/2026	Direct		33,917	45,714	88,608	5,340	3,688	1,271	0	4,959	0	33,917	0	0	0	547	02/25/2046	6. FM
933634-AJ-6	WAMU 2007-HY3 4A1 - CMO/RMBS	06/01/2026	Direct		14,211	14,339	10,448	10,053	0	4,157	0	4,157	0	14,211	0	0	0	275	08/25/2036	1.A FM
93363E-AA-3	WAMU 2006-AR10 1A1 - CMO/RMBS	06/01/2026	Direct		8,040	8,571	6,171	7,958	0	82	0	82	0	8,040	0	0	0	160	09/25/2036	1.A FM
93364F-AA-9	WAMU 2007-HY7 1A1 - CMO/RMBS	06/01/2026	Direct		5,868	5,908	4,583	5,687	0	181	0	181	0	5,868	0	0	0	99	07/25/2037	1.A FM
93934F-AD-4	WMALT 2005-5 CB4 - CMO/RMBS	06/01/2026	Direct		14,093	16,721	16,001	14,096	0	(4)	0	(4)	0	14,093	0	0	0	373	07/25/2035	4.B FM
93934F-NT-5	WMALT 2006-3 4CB - CMO/RMBS	06/01/2026	Direct		3,567	7,828	5,460	3,520	0	47	0	47	0	3,567	0	0	0	216	03/25/2036	1.A FM
93934N-AJ-4	WMALT 2006-5 1A9 - CMO/RMBS	06/01/2026	Direct		972	7,054	4,938	956	0	17	0	17	0	972	0	0	0	183	07/25/2036	1.A FM
93936F-AA-8	WMALT 2007-OC1 A1 - RMBS	06/25/2026	Direct		9,475	8,092	2,508	7,866	0	1,609	0	1,609	0	9,475	0	0	0	141	05/26/2037	1.A FM
93936N-AA-1	WMALT 2007-4 1A1 - CMO/RMBS	06/01/2026	Direct		6,715	6,715	5,380	6,693	0	22	0	22	0	6,715	0	0	0	154	06/25/2037	5.C FM
93936P-AF-5	WMALT 2007-5 A6 - CMO/RMBS	06/01/2026	Direct		1,049	1,372	812	811	0	238	0	238	0	1,049	0	0	0	37	06/25/2037	1.A FM
94984T-AG-4	WFALT 2007-PA1 A7 - CMO/RMBS	06/01/2026	Direct		14,399	15,166	11,071	14,260	0	139	0	139	0	14,399	0	0	0	366	03/25/2037	1.A FM
94985F-AA-6	WFALT 2007-PA2 1A1 - CMO/RMBS	06/01/2026	Direct		738	13,015	10,701	674	0	64	0	64	0	738	0	0	0	324	06/25/2037	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
94985G-AH-9	WFALT 2007-PA3 3A1 - CMO/RMBS	06/01/2026	Direct		28,565	32,525	27,275	28,613	0	(48)	0	(48)	0	28,565	0	0	0	847	07/25/2037	1.A FM
94985J-AK-6	WFMBS 2007-7 A10 - CMO/RMBS	06/01/2026	Direct		9,425	10,722	9,281	9,363	0	62	0	62	0	9,425	0	0	0	262	06/25/2037	1.A FM
94985J-BM-1	WFMBS 2007-7 A36 - CMO/RMBS	06/01/2026	Direct		12,573	14,303	13,722	12,322	0	251	0	251	0	12,573	0	0	0	349	06/25/2037	1.A FM
94985J-CA-6	WFMBS 2007-7 A49 - CMO/RMBS	06/01/2026	Direct		13,605	15,476	13,851	13,527	0	78	0	78	0	13,605	0	0	0	378	06/25/2037	1.A FM
949922-AA-6	WFALT 2007-PA5 1A1 - CMO/RMBS	06/01/2026	Direct		27,808	29,154	26,603	27,828	0	(20)	0	(20)	0	27,808	0	0	0	634	11/25/2037	1.A FM
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					87,535,248	89,665,025	86,358,822	52,293,698	152,540	76,149	0	228,689	0	87,692,237	0	(157,005)	(157,005)	1,858,980	XXX	XXX
037984-AA-9	FDG 241 A1 - CMBS	04/15/2026	Direct		4,843	4,843	4,843	4,843	0	0	0	0	0	4,843	0	0	0	179	12/31/2041	1.E FE
05494C-AE-5	BAMLL 2025-ASHF C - CMBS	06/15/2026	Direct		273,719	273,719	273,719	273,719	0	0	0	0	0	273,719	0	0	0	9,237	02/18/2042	1.G FE
05610W-AE-0	BPR 2023-BRK2 C - CMBS	04/09/2026	BREAN CAPITAL, LLC		157,430	150,000	149,994	149,947	0	(7)	0	(7)	0	149,940	0	7,490	7,490	4,528	10/07/2038	1.A
05612T-AG-0	BX 2024-VLT4 D - CMBS	04/15/2026	Direct		10,125	10,125	10,100	10,105	0	20	0	20	0	10,125	0	0	0	209	06/17/2041	1.A
05620H-AG-6	BX 26LP3 D - CMBS	05/15/2026	Direct		37,558	37,558	37,558	0	0	0	0	0	0	37,558	0	0	0	144	04/15/2043	2.C FE
05620T-AJ-4	BX 26VL10 E - CMBS	06/18/2026	SG AMERICAS SECURITIES, LLC		4,403,145	4,500,000	4,340,621	0	0	0	0	0	0	4,340,621	0	62,523	62,523	20,820	06/13/2058	2.C
06539W-BD-7	BANK 2020-BNK25 XB - CMBS	04/16/2026	PERSHING DIV OF DLJ SEC LNDING		41,406	0	101,100	43,359	0	(3,285)	0	(3,285)	0	40,074	0	1,333	1,333	4,311	01/18/2063	1.F FE
06701P-AG-8	BAR 26FL1 C - CMBS	06/17/2026	GOLDMAN		2,517,969	2,500,000	2,500,000	0	0	0	0	0	0	2,500,000	0	17,969	17,969	36,086	08/20/2043	1.G FE
12593J-BK-1	COMM 2015-CCRE24 C - CMBS	06/01/2026	Direct		455,061	455,061	448,306	455,061	0	0	0	0	0	455,061	0	0	0	8,041	08/12/2048	1.A
126281-BE-3	CSAIL 2015-C1 B - CMBS	06/01/2026	Direct		2,727	2,727	2,618	2,618	0	109	0	109	0	2,727	0	0	0	36	04/15/2050	1.A
23306Q-AC-9	DBGS 2024-SBL B - CMBS	05/15/2026	Direct		926,243	926,243	923,927	924,515	0	1,729	0	1,729	0	926,243	0	0	0	24,960	08/15/2034	1.D FE
35563C-AA-6	FMMHR 2015-R1 1A - CMBS	06/25/2026	Direct		2,122	2,122	2,525	2,458	0	(336)	0	(336)	0	2,122	0	0	0	40	11/26/2055	1.A
35563C-AS-7	FMMHR 2015-R1 3A - CMBS	06/25/2026	Direct		1,015	1,015	1,179	1,146	0	(131)	0	(131)	0	1,015	0	0	0	19	11/25/2052	1.B
36255N-AA-3	GSMS 2018-GS9 D - CMBS	05/28/2026	BMO CAPITAL MARKETS		175,000	500,000	393,906	470,825	0	5,223	0	5,223	0	476,047	0	(301,047)	(301,047)	7,417	03/10/2051	5.A
40444V-AG-6	HIH 2024-61P D - CMBS	06/15/2026	Direct		27,434	27,434	27,520	0	0	(86)	0	(86)	0	27,434	0	0	0	581	10/15/2041	2.C FE
43730N-AE-6	HPA 221 C - CMBS	04/07/2026	CROSS		236,699	238,338	235,989	237,406	0	194	0	194	0	237,600	0	(900)	(900)	3,945	04/19/2039	1.C FE
46594V-AR-7	JPMF1 26FX1 C - CMBS	05/28/2026	JP MORGAN SECURITIES LLC		2,525,744	2,522,000	2,513,395	0	0	0	0	0	0	2,513,395	0	12,349	12,349	3,542	05/16/2059	5.B GI
46594V-AY-2	JPMF1 26FX1 D - CMBS	05/28/2026	JP MORGAN SECURITIES LLC		1,780,000	2,000,000	1,770,282	0	0	0	0	0	0	1,770,282	0	9,718	9,718	2,000	05/16/2059	5.B GI
53947X-AJ-1	LNCR 2021-CRE5 C - CMBS	04/15/2026	Direct		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	5,173	07/15/2036	1.C FE
53947X-AL-6	LNCR 2021-CRE5 D - CMBS	04/15/2026	Direct		200,000	200,000	187,250	197,934	0	2,066	0	2,066	0	200,000	0	0	0	4,575	07/15/2036	1.F FE
59319G-AG-1	MF1 C - CDO	06/23/2026	GOLDMAN		5,015,625	5,000,000	5,000,000	0	0	0	0	0	0	5,000,000	0	15,625	15,625	28,925	11/18/2043	1.G FE
69292D-AA-1	PFP 2026-14 A - CMBS	05/19/2026	GOLDMAN		3,501,094	3,500,000	3,500,000	0	0	0	0	0	0	3,500,000	0	1,094	1,094	0	05/20/2030	1.A FE
74334R-AE-2	PROG 25SFR5 C - CMBS	04/01/2026	Direct		1,309	1,309	1,252	1,252	0	57	0	57	0	1,309	0	0	0	17	10/20/2042	1.G FE
78488J-AC-9	SVC 2026-1 B - CMBS	06/20/2026	Direct		62	63	63	0	0	0	0	0	0	62	0	0	0	1	03/20/2056	1.C FE
817935-AA-7	GMACN TR-1 A - CMBS	06/13/2026	Direct		1,498	1,498	1,629	(2,126)	0	(104)	0	(104)	0	1,498	0	0	0	(1,000)	08/10/2036	1.F
92890K-BF-1	WFRBS 2014-C22 B - CMBS	04/29/2026	GOLDMAN		373,275	395,000	362,906	363,650	0	6,098	0	6,098	0	369,748	0	3,527	3,527	6,744	09/17/2057	1.A
94989D-BC-2	WFCM 2015-C27 C - CMBS	05/01/2026	Direct		17,627	17,627	16,745	17,627	0	0	0	0	0	17,627	0	0	0	258	02/18/2048	1.A
94989T-BF-0	WFCM 2015-LC22 C - CMBS	06/01/2026	Direct		268,952	268,952	247,329	268,952	0	0	0	0	0	268,952	0	0	0	5,299	09/17/2058	1.A
95003E-AE-6	WFCM 2021-FCMT C - CMBS	04/15/2026	Direct		200,000	200,000	185,000	200,000	0	0	0	0	0	200,000	0	0	0	4,172	05/15/2031	1.G FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					23,407,683	23,985,635	23,489,756	3,873,292	0	11,544	0	11,544	0	23,578,004	0	(170,321)	(170,321)	180,260	XXX	XXX
000000-00-0	CGMSE 2019-1 A1 - CDO	06/15/2026	Direct		122,759	122,526	122,077	124,317	0	83	0	83	(2,043)	122,357	402	0	402	1,771	03/15/2032	1.A FE
000000-00-0	SPAUL XII D - CDO	05/29/2026	PERFORMANCE TRUST		4,090,262	4,077,850	3,920,369	4,099,871	0	1,154	0	1,154	(168,254)	3,932,772	138,926	18,563	157,490	107,920	04/15/2033	2.B FE
000000-00-0	JUBIL 2013-X D - CDO	04/24/2026	BNP Paribas		10,549,635	10,479,651	10,124,287	10,519,726	0	867	0	867	(384,063)	10,136,530	363,463	49,642	413,105	317,000	07/15/2034	2.C FE
000000-00-0	CORDA III DR - CDO	04/30/2026	BNP PARIBAS, S.A.		8,793,101	8,757,750	7,968,000	8,808,750	0	0	0	0	(840,750)	7,968,000	829,085	(3,984)	825,101	201,363	05/26/2038	2.C FE
000000-00-0	JUBIL 2021-XXV C1 - CDO	05/21/2026	BNP PARIBAS, S.A.		5,809,000	5,813,500	5,685,000	5,872,500	0	0	0	0	(187,500)	5,685,000	124,000	0	124,000	155,540	10/15/2035	1.G FE
00119H-AW-0	AGL I DRR - CDO	04/15/2026	WELLS FARGO SECURITIES LLC		4,777,000	5,000,000	4,940,000	0	0	1,995	0	1,995	0	4,941,995	0	(164,995)	(164,995)	78,447	10/20/2034	2.C FE
00120B-BA-7	AGL 12 D3R - CDO	04/30/2026	BNP PARIBAS, S.A.		2,674,375	2,750,000	2,601,500	0	0	422	0	422	0	2,601,922	0	72,453	72,453	104,719	10/20/2038	2.C FE
03328T-BY-0	ANCHC 7RRR DR3 - CDO	04/28/2026	Direct		15,600,000	15,600,000	15,600,000	15,600,000	0	0	0	0	0	15,600,000	0	0	0	596,735	04/28/2037	2.C FE
03328T-CG-8	ANCHC 7R4 DR4 - CDO	04/22/2026	GOLDMAN		5,013,750	5,000,000	5,000,000	0	0	0	0	0	0	5,000,000	0	13,750	13,750	0	04/28/2037	2.C FE
03330E-AJ-3	ANCHF 3 A1R - CDO	04/28/2026	Direct		17,331	17,331	16,268	16,979	0	352	0	352	0	17,331	0	0	0	249	01/28/2039	1.A FE
03756B-AJ-4	APEXC 2020 ERR - CDO	04/15/2026	DEUTSCHE BANK SECURITIES, INC.		1,202,771	1,517,500	1,350,283	741,533	0	1,461	0	1,461	0	1,350,777	0	(148,007)	(148,007)	61,251	04/20/2035	3.C FE
03768C-AW-9	APID XXX CR - CDO	06/24/2026	Direct		11,926,504	11,880,000	11,880,000	10,000,000	0	0	0	0	0	11,880,000	0	46,504	46,504	369,342	10/18/2031	1.E FE
03768U-AD-1	APID XXXV D - CDO	06/09/2026	SG AMERICAS SECURITIES, LLC		500,200	500,000	498,750	498,989	0	73	0	73	0	499,062	0	1,138	1,138	21,574	04/20/2034	2.C FE
03769L-AW-8	APID 36R D2R - CDO	04/15/2026	JP MORGAN SECURITIES LLC		246,375	250,000	242,750	0	0	112	0	112	0	242,862	0	3,513	3,513	5,797	01/20/2039	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
04016K-AG-4	ARES 41RR ER - CDO	05/21/2026	Direct		1,000,000	1,000,000	996,250	1,000,000	0	0	0	0	0	1,000,000	0	0	0	65,291	04/17/2034	3.C FE
04016N-BR-3	ARES 44RR CRR - CDO	05/07/2026	SG AMERICAS SECURITIES, LLC		2,005,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	5,000	5,000	74,329	04/17/2034	2.C FE
04019D-BC-5	ARES 61R2 BR2 - CDO	05/18/2026	SG AMERICAS SECURITIES, LLC		10,010,000	10,000,000	10,000,000	0	0	0	0	0	0	10,000,000	0	10,000	10,000	62,565	04/20/2037	1.C FE
050931-AA-2	AUDAX 9 A1 - CDO	06/29/2026	MORGAN STANLEY & COMPANY, INC.		21,010,500	21,000,000	21,008,400	0	0	232	0	232	0	21,008,632	0	1,868	1,868	259,404	04/21/2036	1.A FE
05682L-BG-1	BCC 2019-2 DR3 - CDO	05/05/2026	Direct		10,011,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	11,000	11,000	365,744	10/18/2032	2.C FE
05682V-AU-9	BCC 2018-2 DR - CDO	04/15/2026	HUNTER SECURITIES CORP.		15,134,296	15,074,000	15,074,000	15,074,000	0	0	0	0	0	15,074,000	0	60,296	60,296	501,581	07/21/2031	2.A FE
05683V-BQ-6	BCC 2019-1 DR3 - CDO	05/07/2026	SG AMERICAS SECURITIES, LLC		3,725,524	3,730,000	3,716,982	0	0	7	0	7	0	3,716,989	0	8,535	8,535	11,890	04/19/2034	2.C FE
06744N-BU-0	BARDT 1911RR DRR - CDO	05/06/2026	SG AMERICAS SECURITIES, LLC		1,997,000	2,000,000	1,975,000	1,979,513	0	1,420	0	1,420	0	1,980,934	0	16,066	16,066	69,845	10/22/2032	2.C FE
08182D-AN-4	BSP VI-B A1R - CDO	04/22/2026	Direct		27,019,650	27,050,000	27,000,175	0	0	149	0	149	0	27,000,324	0	19,326	19,326	251,574	04/20/2038	1.A FE
09629E-AJ-0	BLUEM II C - CDO	06/10/2026	HUNTER SECURITIES CORP.		2,917,400	2,900,000	2,849,250	2,858,382	0	5,999	0	5,999	0	2,864,381	0	53,019	53,019	132,255	10/21/2030	2.C FE
09629V-AJ-2	BLUEM 2018-2 D - CDO	05/18/2026	HUNTER SECURITIES CORP.		1,255,625	1,250,000	1,241,875	0	0	516	0	516	0	1,242,391	0	13,234	13,234	22,321	08/15/2031	2.C FE
09630G-AS-2	BLUEM XXVI CR - CDO	06/02/2026	SG AMERICAS SECURITIES, LLC		2,501,250	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	1,250	1,250	97,603	10/20/2034	1.F FE
09630G-AU-7	BLUEM XXVI D1R - CDO	06/17/2026	SG AMERICAS SECURITIES, LLC		7,580,250	7,580,000	7,440,900	7,492,932	0	87,068	0	87,068	0	7,580,000	0	250	250	378,271	10/20/2034	2.B FE
11124T-AL-8	BDRVR 201R BR - CDO	06/08/2026	SG AMERICAS SECURITIES, LLC		1,451,450	1,450,000	1,450,000	0	0	0	0	0	0	1,450,000	0	1,450	1,450	11,352	07/20/2034	1.C FE
12516L-AL-9	CBAMR 2018-5 D1R - CDO	06/24/2026	SG AMERICAS SECURITIES, LLC		2,000,000	2,000,000	1,997,500	0	0	0	0	0	0	1,997,500	0	2,500	2,500	25,608	10/18/2038	2.C FE
12551J-AS-5	CIFC 2017-IV CR - CDO	06/08/2026	Direct		15,025,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	25,000	25,000	636,036	10/24/2030	1.B FE
12551K-AA-1	CIFC 2017-IV D - CDO	06/08/2026	Direct		2,400,000	2,400,000	2,379,600	2,383,362	0	16,638	0	16,638	0	2,400,000	0	0	0	153,016	10/24/2030	3.B FE
13887T-BA-4	CANYC 2019-1 D1R - CDO	05/29/2026	GOLDMAN		746,325	750,000	738,750	0	0	114	0	114	0	738,864	0	7,461	7,461	7,171	07/15/2037	2.B FE
13887W-AW-0	CANYC 2019-2 CR2 - CDO	05/04/2026	BTIG FI		10,010,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	10,000	10,000	318,605	10/16/2034	1.F FE
14311N-BL-7	CGMS 2015-4 CR - CDO	04/30/2026	Direct		1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	0	0	1,802	07/20/2032	1.F FE
14315J-BG-3	CGMS 2017-2 DR2 - CDO	06/26/2026	MITSUBISHI		7,003,500	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	3,500	3,500	357,646	07/20/2037	2.B FE
15672Q-AJ-6	CERB 37 A2 - CDO	05/28/2026	Direct		493,125	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(6,875)	(6,875)	12,507	04/17/2034	1.A FE
19739R-AE-8	CECLO 35 B - CDO	06/29/2026	SG AMERICAS SECURITIES, LLC		3,672,698	3,670,863	3,673,800	0	0	(327)	0	(327)	0	3,673,473	0	(775)	(775)	35,349	07/25/2036	1.C FE
26244Y-BG-0	DRSLF 42 CRR - CDO	06/11/2026	Direct		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	405,759	07/15/2037	1.F FE
26244Y-BJ-4	DRSLF 42 D1A - CDO	05/29/2026	SG AMERICAS SECURITIES, LLC		4,501,800	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	1,800	1,800	202,256	07/15/2037	2.C FE
26244Y-CA-2	DRSLF 42R3 BR3 - CDO	06/03/2026	SG AMERICAS SECURITIES, LLC		11,514,750	11,500,000	11,500,000	0	0	0	0	0	0	11,500,000	0	14,750	14,750	0	07/15/2037	1.C FE
26246E-AS-7	DRSLF 83 D1R - CDO	06/23/2026	Direct		3,000,000	3,000,000	2,959,500	2,962,581	0	37,419	0	37,419	0	3,000,000	0	0	0	153,354	04/20/2037	2.B FE
262484-AN-8	DRSLF 90 A1R - CDO	04/22/2026	SG AMERICAS SECURITIES, LLC		3,253,250	3,250,000	3,250,000	0	0	0	0	0	0	3,250,000	0	3,250	3,250	30,539	11/15/2038	1.A FE
26251L-AJ-3	DRSLF 64 D - CDO	05/06/2026	HUNTER SECURITIES CORP.		50,225	50,000	45,500	47,598	0	205	0	205	0	47,803	0	2,422	2,422	1,846	04/18/2031	2.B FE
26251N-AE-0	DRSLF 60 D - CDO	06/10/2026	Direct		750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	34,827	07/15/2031	1.G FE
26252J-BA-5	DRSLF 75RR DR2 - CDO	05/04/2026	MIZUHO SECURITIES USA/FIXED INCOME		2,994,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(6,000)	(6,000)	120,185	04/17/2034	2.C FE
26253H-AJ-0	DRSLF 123 D1 - CDO	06/17/2026	BTIG FI		2,010,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	10,000	10,000	90,327	04/15/2038	2.C FE
26253L-BG-6	DRSLF 78RR BR1 - CDO	05/06/2026	SG AMERICAS SECURITIES, LLC		5,010,000	5,000,000	5,000,000	0	0	0	0	0	0	5,000,000	0	10,000	10,000	0	04/17/2037	1.B FE
28623M-AY-5	AWPT 2112R CR - CDO	05/08/2026	Direct		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	182,446	04/20/2037	1.F FE
289913-AS-4	ELM29 29R2 BR2 - CDO	06/08/2026	SG AMERICAS SECURITIES, LLC		3,505,250	3,500,000	3,500,000	0	0	0	0	0	0	3,500,000	0	5,250	5,250	29,243	04/20/2037	1.C FE
34960N-AU-0	FCBSL 3R DR - CDO	04/17/2026	Direct		431,348	431,348	411,430	426,127	0	5,221	0	5,221	0	431,348	0	0	0	15,851	04/18/2031	1.G FE
34962H-AQ-0	FCBSL X DR - CDO	04/09/2026	HUNTER SECURITIES CORP.		4,987,500	5,000,000	4,902,500	0	0	2,870	0	2,870	0	4,905,370	0	82,130	82,130	78,016	04/20/2033	2.C FE
34963W-AG-8	FCBSL XIV D - CDO	05/07/2026	HUNTER SECURITIES CORP.		2,487,500	2,500,000	2,476,250	0	0	1,043	0	1,043	0	2,477,293	0	10,207	10,207	56,379	10/23/2034	2.C FE
34966E-AQ-3	FCBSL 21R BR - CDO	04/24/2026	SG AMERICAS SECURITIES, LLC		5,005,000	5,000,000	5,000,000	0	0	0	0	0	0	5,000,000	0	5,000	5,000	0	04/24/2037	1.C
38180Q-AG-9	GCBSL 77 D1 - CDO	04/08/2026	BNP PARIBAS, S.A.		2,288,378	2,315,000	2,261,755	0	0	260	0	260	0	2,262,015	0	26,362	26,362	29,893	01/25/2038	2.C FE
38181D-AJ-1	GCBSL 81(B) D1 - CDO	04/01/2026	BNP PARIBAS, S.A.		1,976,000	2,000,000	1,955,000	0	0	84	0	84	0	1,955,084	0	20,916	20,916	25,871	07/20/2038	2.C FE
38190M-AA-9	GCBSL 88 A1 - CDO	05/27/2026	Direct		30,045,000	30,000,000	30,000,000	0	0	0	0	0	0	30,000,000	0	45,000	45,000	131,477	04/19/2038	1.A FE
39808P-AS-5	GWOLF V CR - CDO	04/27/2026	Direct		89,737	89,737	66,563	83,749	0	5,988	0	5,988	0	89,737	0	0	0	3,187	01/27/2031	2.A FE
39809G-AG-0	GWOLF VI C - CDO	04/27/2026	Direct		39,885	39,885	39,746	39,831	0	55	0	55	0	39,885	0	0	0	1,406	04/28/2031	2.A FE
40436X-AJ-6	HLM 143 CR - CDO	04/20/2026	Direct		563,718	563,718	563,718	563,718	0	0	0	0	0	563,718	0	0	0	21,770	07/18/2029	1.A FE
442924-AU-0	HLM 2419R A1R - CDO	04/29/2026	SG AMERICAS SECURITIES, LLC		4,004,000	4,000,000	4,000,000	0	0	0	0	0	0	4,000,000	0	4,000	4,000	0	04/15/2037	1. Z
442924-AY-2	HLM 2419R BR - CDO	04/29/2026	SG AMERICAS SECURITIES, LLC		3,004,500	3,000,000	3,000,000	0	0	0	0	0	0	3,000,000	0	4,500	4,500	0	04/15/2037	1. Z
44929B-BA-8	ICG 142RR CRR - CDO	04/15/2026	Direct		999,405	999,405	999,405	0	0	0	0	0	0	999,405	0	0	0	14,167	01/15/2031	1.A FE
453247-AD-0	MMCFND 1 B2 - CDO	06/01/2026	Direct		10,723	10,723	9,230	10,713	0	9	0	9	0	10,723	0	0	0	325	06/01/2033	5.B GI
46091X-AU-4	INVCO 2023-4 D1R - CDO	04/30/2026	BARCLAYS CAPITAL INC		3,491,250	3,500,000	3,473,750	0	0	(17)	0	(17)	0	3,473,733	0	17,517	17,517	6,978	01/18/2039	2.C FE
46091X-AU-4	INVCO 2023-4 D1R - CDO	04/30/2026	BNP PARIBAS, S.A.		3,992,000	4,000,000	3,982,000	0	0	(39)	0	(39)	0	3,981,961	0	10,039	10,039	10,150	01/18/2039	2.C FE
48173*-AA-8	JUNE LANE CLO VI LLC CLASS A - CDO	05/15/2026	Direct		5,304,319	5,304,319	5,304,319	5,304,319	0	0	0	0	0	5,304,319	0	0	0	153,408	12/17/2031	1.F PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
48250R-BL-9	KKR 12RR DR2 - CDO	06/05/2026	Direct		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	46,119	10/15/2030	1.D FE
48252K-AG-4	KKR 21 D - CDO	06/23/2026	HUNTER SECURITIES CORP.		1,005,500	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	5,500	5,500	46,332	04/15/2031	1.E FE
48252W-AG-8	KKR 22 D - CDO	05/28/2026	Direct		550,000	550,000	338,250	484,842	0	65,158	0	65,158	0	550,000	0	0	0	23,935	07/21/2031	1.E FE
48252Y-AU-3	KKR 23 DR - CDO	04/21/2026	HUNTER SECURITIES CORP.		5,028,500	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	28,500	28,500	174,445	10/20/2031	1.E FE
48254G-AN-6	KKR 29 CR - CDO	06/05/2026	Direct		2,250,000	2,250,000	2,250,000	2,250,000	0	0	0	0	0	2,250,000	0	0	0	91,221	07/15/2037	1.F FE
48254G-AQ-9	KKR 29 D1R - CDO	06/05/2026	Direct		3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	170,216	07/15/2037	2.B FE
48254K-AG-2	KKR 29 ER - CDO	06/05/2026	Direct		300,000	300,000	277,500	0	0	22,500	0	22,500	0	300,000	0	0	0	12,634	07/15/2037	3.C FE
48257C-AE-2	KKR 61 B - CDO	06/29/2026	SG AMERICAS SECURITIES, LLC		2,151,720	2,150,000	2,151,720	0	0	16	0	16	0	2,151,736	0	(16)	(16)	25,523	07/15/2037	1.C FE
50190G-AA-7	LCM 36 E - CDO	06/25/2026	MIZUHO SECURITIES USA/FIXED INCOME		1,385,400	3,000,000	2,940,000	2,962,614	0	2,654	0	2,654	0	2,965,268	0	(1,579,868)	(1,579,868)	227,081	01/16/2034	3.C FE
50200W-AD-4	LCM 28 C - CDO	06/22/2026	Direct		1,001,940	1,000,000	985,000	991,433	0	1,893	0	1,893	0	993,325	0	8,614	8,614	41,782	10/20/2030	1.C FE
55817E-AW-6	MDPK 37RR AR2 - CDO	04/22/2026	SG AMERICAS SECURITIES, LLC		3,753,750	3,750,000	3,750,000	0	0	0	0	0	0	3,750,000	0	3,750	3,750	55,274	04/15/2037	1.A FE
55819J-AU-7	MDPK XXXIII DR - CDO	05/28/2026	NOMURA SECURITIES/FIXED INCOME		4,004,000	4,000,000	4,005,000	0	0	(1,080)	0	(1,080)	0	4,003,920	0	80	80	100,835	10/15/2032	2.C FE
55819J-AY-9	MDPK 33RR CR2 - CDO	05/06/2026	Direct		15,035,000	15,000,000	15,000,000	0	0	0	0	0	0	15,000,000	0	35,000	35,000	0	10/15/2032	1.F FE
55819P-BH-1	MDPK XXXVI CRR - CDO	05/26/2026	MIZUHO SECURITIES USA/FIXED INCOME		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	174,776	04/15/2035	1.E FE
55822R-AH-3	ATRM 42RR DR2 - CDO	06/16/2026	HUNTER SECURITIES CORP.		1,850,372	1,843,000	1,843,000	1,843,000	0	0	0	0	0	1,843,000	0	7,372	7,372	76,962	11/21/2030	2.C FE
55952A-AL-3	MAGNE 37R A1R - CDO	04/08/2026	SG AMERICAS SECURITIES, LLC		6,221,888	6,225,000	6,214,106	0	0	(8)	0	(8)	0	6,214,098	0	7,789	7,789	64,816	10/25/2038	1.A FE
55956R-AA-6	MAGNE 55 A1 - CDO	04/28/2026	SG AMERICAS SECURITIES, LLC		4,992,500	5,000,000	4,991,500	0	0	98	0	98	0	4,991,598	0	902	902	14,058	04/15/2039	1.A FE
617936-AQ-2	MSEV 2320R BR - CDO	04/14/2026	SG AMERICAS SECURITIES, LLC		10,020,000	10,000,000	10,000,000	0	0	0	0	0	0	10,000,000	0	20,000	20,000	0	01/21/2037	1.B FE
617936-AS-8	MSEV 2320R CR - CDO	04/10/2026	SG AMERICAS SECURITIES, LLC		2,003,000	2,000,000	2,000,000	0	0	0	0	0	0	2,000,000	0	3,000	3,000	0	01/21/2037	1.E FE
63172D-AA-9	CFOZ 2019 A - CDO	05/15/2026	Direct		36,094	36,094	36,088	36,093	0	1	0	1	0	36,094	0	0	0	718	08/31/2034	2.A FE
64131B-AU-7	NEUB XXII DAR - CDO	04/17/2026	Direct		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	190,325	04/19/2038	2.C FE
64135P-AQ-1	NBLA-54R-DR - CDO	05/26/2026	SG AMERICAS SECURITIES, LLC		5,010,000	5,000,000	5,000,000	0	0	0	0	0	0	5,000,000	0	10,000	10,000	0	04/23/2038	2.C
670859-BL-0	OCP 2020RR D1R - CDO	04/22/2026	SG AMERICAS SECURITIES, LLC		3,609,000	3,600,000	3,600,000	0	0	0	0	0	0	3,600,000	0	9,000	9,000	4,673	04/20/2037	2.B FE
67402C-CA-2	OAKCL 194R3 DR3 - CDO	06/30/2026	SG AMERICAS SECURITIES, LLC		2,003,000	2,000,000	2,000,000	0	0	0	0	0	0	2,000,000	0	3,000	3,000	0	07/20/2037	2.C
67570F-AG-0	OCP 2025-40 D1 - CDO	05/07/2026	GOLDMAN		500,250	500,000	500,000	0	0	0	0	0	0	500,000	0	250	250	1,888	04/16/2038	2.C FE
67572Y-BW-1	OCT22 XXII DRR - CDO	04/22/2026	Direct		1,000,000	1,000,000	947,700	984,516	0	15,484	0	15,484	0	1,000,000	0	0	0	34,256	01/22/2030	2.A FE
67576F-AJ-8	OCT18 18RR C - CDO	04/16/2026	Direct		4,000,000	4,000,000	3,964,000	3,971,080	0	28,920	0	28,920	0	4,000,000	0	0	0	136,403	04/16/2031	2.C FE
67579C-AN-3	OCT71 71R A1R - CDO	04/06/2026	SG AMERICAS SECURITIES, LLC		15,007,500	15,000,000	15,000,000	0	0	0	0	0	0	15,000,000	0	7,500	7,500	0	04/20/2037	1.A FE
67590G-BQ-1	OCT17 17RRR DR2 - CDO	04/29/2026	Direct		565,000	565,000	554,762	556,922	0	8,078	0	8,078	0	565,000	0	0	0	18,637	01/25/2031	1.D FE
67590U-AW-8	OCT21 XXI DR3 - CDO	05/14/2026	Direct		3,090,000	3,090,000	3,062,975	3,062,829	0	27,171	0	27,171	0	3,090,000	0	0	0	142,274	02/14/2031	3.C FE
67590X-AS-1	OCT27 27 DR - CDO	04/15/2026	Direct		1,250,000	1,250,000	1,219,875	1,231,580	0	18,420	0	18,420	0	1,250,000	0	0	0	44,244	07/15/2030	2.A FE
67590Y-AU-4	OCT26 26 DR - CDO	04/15/2026	Direct		500,000	500,000	386,750	459,369	0	40,631	0	40,631	0	500,000	0	0	0	17,445	07/15/2030	2.B FE
67591E-CC-5	OCT28 28RRR CR3 - CDO	04/24/2026	SG AMERICAS SECURITIES, LLC		5,007,500	5,000,000	5,000,000	0	0	0	0	0	0	5,000,000	0	7,500	7,500	4,764	04/24/2037	1.F FE
68628H-AA-9	ANTOR 267 A1 - CDO	04/29/2026	Direct		59,773,500	60,000,000	59,667,500	0	0	1,277	0	1,277	0	59,668,777	0	104,723	104,723	201,027	04/20/2039	1.A FE
69120H-AA-0	OR 11 A1T - CDO	04/27/2026	Direct		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	7,006	05/15/2035	1.A FE
69703G-AE-9	PSTAT 2023-2 DR - CDO	04/14/2026	BTIG FI		501,250	500,000	500,000	250,000	0	0	0	0	0	500,000	0	1,250	1,250	20,116	01/26/2032	3.A FE
75009A-BE-9	RAD 18 D2R - CDO	05/29/2026	MIZUHO SECURITIES USA/FIXED INCOME		5,472,500	5,500,000	5,472,500	0	0	210	0	210	0	5,472,710	0	(210)	(210)	58,687	07/15/2037	2.C FE
75884E-AU-6	REG18 XVIII CR - CDO	06/01/2026	SG AMERICAS SECURITIES, LLC		2,006,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	6,000	6,000	71,751	04/15/2038	1.F FE
76857J-AJ-1	RVRPK 1 C - CDO	04/14/2026	Direct		4,993,425	5,000,000	4,967,188	0	0	311	0	311	0	4,967,498	0	25,927	25,927	57,946	01/25/2038	1.F FE
77342C-AA-6	ROCKT 2024-1 E - CDO	06/29/2026	MIZUHO SECURITIES USA/FIXED INCOME		1,252,250	1,250,000	1,233,750	0	0	(4,605)	0	(4,605)	0	1,229,145	0	23,105	23,105	27,501	04/20/2037	3.C FE
77342K-AG-5	ROCKT 2018-2 D - CDO	04/30/2026	HUNTER SECURITIES CORP.		4,271,250	4,250,000	4,242,563	4,244,900	0	508	0	508	0	4,245,408	0	25,842	25,842	174,329	10/20/2031	1.E FE
82808C-AA-3	SPCLO 15 A - CDO	05/01/2026	Direct		49,983,000	50,000,000	49,910,000	0	0	1,433	0	1,433	0	49,911,433	0	71,567	71,567	577,873	01/18/2039	1.A FE
82809E-AN-0	SPCLO 4RR A1R - CDO	04/27/2026	SG AMERICAS SECURITIES, LLC		5,007,500	5,000,000	5,000,000	0	0	0	0	0	0	5,000,000	0	7,500	7,500	0	04/15/2037	1.A FE
82809E-AS-9	SPCLO 4RR BR - CDO	04/27/2026	SG AMERICAS SECURITIES, LLC		4,757,125	4,750,000	4,750,000	0	0	0	0	0	0	4,750,000	0	7,125	7,125	0	04/15/2037	1.B FE
82810W-AA-5	SPCLO 17 E - CDO	06/24/2026	SMBC SECURITIES INC		3,042,000	3,000,000	2,940,000	0	0	959	0	959	0	2,940,959	0	101,041	101,041	64,029	04/15/2039	3.B FE
83608G-AU-0	SNDPT II B1R - CDO	04/08/2026	SMBC SECURITIES INC		501,250	500,000	494,375	0	0	181	0	181	0	494,556	0	6,694	6,694	6,722	01/27/2031	2.C FE
83609T-AG-2	SNDPT XVIII C - CDO	04/20/2026	HUNTER SECURITIES CORP.		3,750,000	3,750,000	3,748,125	3,747,725	0	264	0	264	0	3,747,989	0	2,011	2,011	124,636	01/21/2031	2.B FE
83610J-AJ-5	SNDPT 19 D - CDO	04/20/2026	HUNTER SECURITIES CORP.		502,125	500,000	500,000	500,000	0	0	0	0	0	500,000	0	2,125	2,125	17,488	04/15/2031	1.G FE
83611K-AU-6	SNDPT XXII DR - CDO	04/09/2026	SMBC SECURITIES INC		4,500,000	4,500,000	4,275,000	0	0	7,874	0	7,874	0	4,282,874	0	217,126	217,126	77,078	01/20/2032	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
83616A-AL-3	SNDPT XXXII C - CDO	04/14/2026	RBC CAPITAL MARKETS		1,001,500	1,000,000	998,644	29,873	0	29	0	29	0	998,689	0	2,811	2,811	13,817	10/25/2034	1.F FE
87122H-AL-6	STCP 2025-6 D2 - CDO	04/15/2026	HUNTER SECURITIES CORP.		1,920,600	2,000,000	1,872,500	0	0	1,446	0	1,446	0	1,873,946	0	46,654	46,654	36,156	04/20/2038	2.C FE
87166V-BC-1	SYMP 20RR DR2 - CDO	04/21/2026	HUNTER SECURITIES CORP.		1,509,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	9,000	9,000	53,112	01/16/2032	2.A FE
87167G-CR-9	SYMP 22R DR - CDO	04/24/2026	HUNTER SECURITIES CORP.		2,007,000	2,000,000	2,006,000	0	0	0	0	0	0	2,006,000	0	1,000	1,000	2,713	04/18/2033	2.C FE
87167N-DS-1	SYMP 23RR D1R - CDO	06/02/2026	HUNTER SECURITIES CORP.		2,008,000	2,000,000	2,000,000	0	0	0	0	0	0	2,000,000	0	8,000	8,000	81,683	01/17/2034	2.A FE
87167N-DU-6	SYMP 23RR D2R - CDO	06/16/2026	HUNTER SECURITIES CORP.		6,010,850	5,975,000	5,975,000	5,975,000	0	0	0	0	0	5,975,000	0	35,850	35,850	315,533	01/17/2034	2.C FE
87169B-BE-8	SYMP 2023-30AR BR2 - CDO	06/23/2026	SG AMERICAS SECURITIES, LLC		5,005,000	5,000,000	5,000,000	0	0	0	0	0	0	5,000,000	0	5,000	5,000	0	10/20/2037	5.B GI
87169J-AU-6	SYMP XXXIII D2R - CDO	04/15/2026	Brownstone Investment Group LLC		1,915,400	2,000,000	1,890,000	0	0	180	0	180	0	1,890,180	0	25,220	25,220	33,636	01/25/2038	2.C FE
87170B-AY-2	SYMP 2024-43AR BR - CDO	05/15/2026	SG AMERICAS SECURITIES, LLC		4,004,000	4,000,000	4,000,000	0	0	0	0	0	0	4,000,000	0	4,000	4,000	0	04/15/2037	5.B GI
87190C-BN-9	TCW 201RRR CR3 - CDO	05/12/2026	HUNTER SECURITIES CORP.		5,011,250	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	11,250	11,250	164,165	04/20/2034	1.F FE
87190K-AY-8	TCW 2021-1 D11 - CDO	05/13/2026	NOMURA SECURITIES/FIXED INCOME		1,100,000	1,100,000	1,100,000	1,100,000	0	0	0	0	0	1,100,000	0	0	0	43,214	01/20/2038	2.C FE
88681P-AN-5	TKO 8 C2 - CDO	05/29/2026	DEUTSCHE BANK SECURITIES, INC.		1,899,240	1,900,000	1,900,000	0	0	0	0	0	0	1,900,000	0	(760)	(760)	13,178	04/25/2039	1.F FE
89641X-AJ-4	TRNTS XV D - CDO	06/05/2026	MORGAN STANLEY & COMPANY, INC.		3,473,750	3,500,000	3,439,450	0	0	691	0	691	0	3,440,141	0	33,609	33,609	35,072	04/22/2034	2.C FE
89642D-AU-2	TRNTS XVI C1R - CDO	05/06/2026	HUNTER SECURITIES CORP.		1,001,500	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	1,500	1,500	31,887	07/20/2034	1.F FE
92212C-AA-2	VARAGON IFN TR II - CMO	05/28/2026	Direct		4,061,897	4,061,897	4,061,897	4,061,897	0	0	0	0	0	4,061,897	0	0	0	164,944	05/01/2040	2.B PL
92212Y-AB-2	VARAGON SR NOTE AAA - CMO	05/28/2026	Direct		23,524,021	23,524,021	23,524,021	23,524,021	0	0	0	0	0	23,524,021	0	0	0	682,545	05/01/2040	1.A PL
92212Y-AC-0	VARAGON SR NOTE AA - CMO	05/28/2026	Direct		4,704,785	4,704,785	4,704,785	4,704,785	0	0	0	0	0	4,704,785	0	0	0	149,681	05/01/2040	1.C PL
92212Y-AD-8	VARAGON SR NOTE A - CMO	05/28/2026	Direct		3,136,533	3,136,533	3,136,533	3,136,533	0	0	0	0	0	3,136,533	0	0	0	116,316	05/01/2040	1.F PL
922972-AJ-3	VENTR 49 C1 - CDO	05/27/2026	Direct		1,200,000	1,200,000	1,197,000	1,197,486	0	2,514	0	2,514	0	1,200,000	0	0	0	46,793	04/20/2037	1.F FE
92330E-AV-9	VENTR 19RR DRR - CDO	05/01/2026	BROWNSTONE INVESTMENT GROUP LLC		2,970,000	3,300,000	3,300,000	3,300,000	0	0	0	0	0	3,300,000	0	(330,000)	(330,000)	138,929	01/15/2032	2.A FE
92331D-BQ-0	VENTR 28A CRR - CDO	05/06/2026	HUNTER SECURITIES CORP.		4,957,425	4,950,000	4,950,000	4,950,000	0	0	0	0	0	4,950,000	0	7,425	7,425	164,682	10/20/2034	1.F FE
92333B-AN-0	VENTR 37 D - CDO	05/13/2026	PERSHING DIV OF DLJ SEC LNDING		198,200	200,000	138,500	177,599	0	2,154	0	2,154	0	179,753	0	18,447	18,447	9,302	07/15/2032	2.A FE
92338V-AE-1	BVSTAT 2024-1 C - CDO	06/11/2026	HUNTER SECURITIES CORP.		501,375	500,000	500,000	500,000	0	0	0	0	0	500,000	0	1,375	1,375	18,618	07/20/2032	1.F FE
92558W-BN-1	VIBR XII C1R - CDO	05/29/2026	BANC OF AMERICA/FIXED INCOME		2,001,200	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	1,200	1,200	85,967	04/20/2034	2.A FE
94949G-BC-4	WELF 2020-1 CRR - CDO	06/16/2026	HUNTER SECURITIES CORP.		2,435,913	2,425,000	2,425,000	2,425,000	0	0	0	0	0	2,425,000	0	10,913	10,913	113,208	04/15/2033	2.C FE
97317A-AQ-4	WINDR 241R DR - CDO	04/27/2026	SG AMERICAS SECURITIES, LLC		2,005,000	2,000,000	2,000,000	0	0	0	0	0	0	2,000,000	0	5,000	5,000	0	04/20/2037	2.C
BCC2QT-6Y-4	INVSC 1 DR - CDO	06/03/2026	Direct		4,406,100	4,419,780	4,414,840	4,463,100	0	0	0	0	0	4,414,840	(8,740)	(8,740)	(8,740)	141,436	07/15/2031	2.A FE
G0R77J-AF-7	BCCE 2021-1 D - CDO	06/03/2026	BNP PARIBAS, S.A.		2,029,125	2,035,425	2,067,625	2,055,375	0	0	0	0	12,250	2,067,625	(38,500)	0	(38,500)	70,817	07/17/2034	2.C FE
G2149P-AJ-4	CIFC 2017-IV CR - CDO	06/08/2026	Direct		1,000,000	1,000,000	939,010	970,379	0	29,621	0	29,621	0	1,000,000	0	0	0	45,155	10/24/2030	5.B GI
G2R85F-AG-9	BOPHO XI D - CDO	04/27/2026	Goldman Sachs		5,854,140	5,860,000	5,241,000	5,872,500	0	0	0	0	(631,500)	5,241,000	618,381	(5,241)	613,140	166,739	04/15/2038	2.C FE
G4398Y-AW-0	HARVT XXI F - CDO	06/17/2026	Direct		1,149,900	1,160,700	1,112,728	1,168,399	0	5,865	0	5,865	(45,164)	1,129,100	20,800	0	20,800	85,145	07/15/2031	4.B FE
G4404D-AG-3	HNLY X D - CDO	06/02/2026	Direct		3,271,800	3,271,519	3,003,495	3,240,479	0	58,850	0	58,850	(232,034)	3,067,295	204,505	0	204,505	119,775	07/20/2037	5.B GI
G6981*-AA-1	PEGASUS FUNDING CORPORATION - ABS	06/25/2026	Direct		46,654,855	46,654,855	46,654,855	46,654,855	0	0	0	0	0	46,654,855	0	0	0	1,235,105	07/01/2062	1.E
G6S29F-AE-3	OCPE 2025-12 D - CDO	06/04/2026	BNP PARIBAS, S.A.		7,367,434	7,391,813	7,218,585	0	0	11,736	0	11,736	0	7,230,321	36,174	100,939	137,113	139,965	01/20/2038	2.C FE
G7164J-AR-9	PRVD IV F - CDO	04/01/2026	Direct		2,810,090	2,801,360	2,624,973	2,762,688	0	83,124	0	83,124	(75,977)	2,769,835	40,255	0	40,255	136,191	04/20/2034	4.C FE
G7S00X-AZ-8	PENTA 5 F - CDO	06/05/2026	Direct		3,398,105	3,424,655	3,356,439	3,355,545	0	112,568	0	112,568	102,566	3,570,680	(172,575)	0	(172,575)	216,682	04/20/2035	4.C FE
G825A9-AQ-5	FIOS II D - CDO	05/06/2026	MORGAN STANLEY & CO. LLC		4,698,800	4,676,800	4,722,400	0	0	0	0	0	0	4,722,400	(23,600)	0	(23,600)	51,509	02/15/2039	2.C FE
G8524K-AW-8	SPAUL XII D - CDO	05/29/2026	PERFORMANCE TRUST		2,337,292	2,330,200	2,280,259	2,348,433	0	61	0	61	(67,584)	2,280,911	50,519	5,863	56,382	61,669	04/15/2033	2.B FE
XS2999-62-4	PSTET 2025-1 C - CDO	05/21/2026	BNP PARIBAS, S.A.		3,485,400	3,488,100	3,098,100	3,523,500	0	0	0	0	(425,400)	3,098,100	387,300	0	387,300	85,724	10/16/2034	1.F FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					787,823,763	790,276,644	784,265,299	360,083,841	0	718,619	0	718,619	(2,993,713)	785,676,784	2,570,396	(423,417)	2,146,979	16,172,020	XXX	XXX
000797-AA-8	ACE 2007-HE5 A1 - RMBS	06/25/2026	Direct		12,343	12,343	4,378	12,303	0	40	0	40	0	12,343	0	0	0	35	07/25/2037	1.A FM
000797-AB-6	ACE 2007-HE5 A2A - RMBS	06/25/2026	Direct		10,043	10,043	4,265	10,016	0	27	0	27	0	10,043	0	0	0	66	07/25/2037	1.A FM
000797-AC-4	ACE 2007-HE5 A2B - RMBS	06/25/2026	Direct		9,689	9,689	4,115	9,664	0	25	0	25	0	9,689	0	0	0	65	07/25/2037	1.A FM
000797-AD-2	ACE 2007-HE5 A2C - RMBS	06/25/2026	Direct		12,162	12,162	5,165	12,132	0	30	0	30	0	12,162	0	0	0	81	07/25/2037	1.A FM
000797-AE-0	ACE 2007-HE5 A2D - RMBS	06/25/2026	Direct		6,246	6,246	2,715	6,235	0	11	0	11	0	6,246	0	0	0	42	07/25/2037	1.A FM
00105H-EJ-1	AFC 2000-2 1A - RMBS	06/25/2026	Direct		18,999	18,999	17,434	18,780	0	219	0	219	0	18,999	0	0	0	360	06/25/2030	1.A FM
00441T-AE-3	ACE 2006-HE3 A2D - RMBS	06/25/2026	Direct		20,494	20,494	13,007	16,458	0	4,036	0	4,036	0	20,494	0	0	0	216	06/25/2036	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
004421-NY-5	ACE 2005-RM2 M6 - RMBS	06/25/2026	Direct		7,359	7,359	4,754	6,465	0	893	0	893	0	7,359	0	0	0	106	06/25/2035	1.A FM
004421-VE-0	ACE 2006-SL1 A - RMBS	06/25/2026	Direct		4,668	4,668	2,507	4,683	0	(15)	0	(15)	0	4,668	0	0	0	15	09/25/2035	1.A FM
004421-WR-0	ACE 2006-HE1 M1 - RMBS	06/25/2026	Direct		49,155	35,057	18,156	48,474	0	682	0	682	0	49,155	0	0	0	462	02/25/2036	1.A FM
004422-AE-1	ACE 2006-ASAP5 A2C - RMBS	06/25/2026	Direct		156,125	156,125	61,432	155,110	0	1,015	0	1,015	0	156,125	0	0	0	496	10/25/2036	1.A FM
004422-AF-8	ACE 2006-ASAP5 A2D - RMBS	06/25/2026	Direct		7,366	7,366	3,437	7,323	0	43	0	43	0	7,366	0	0	0	23	10/25/2036	1.A FM
00442B-AA-9	ACE 2006-HE4 A1 - RMBS	06/25/2026	Direct		12,735	12,735	7,991	12,683	0	51	0	51	0	12,735	0	0	0	61	10/25/2036	1.A FM
00442B-AB-7	ACE 2006-HE4 A2A - RMBS	06/25/2026	Direct		14,556	14,556	8,267	14,534	0	22	0	22	0	14,556	0	0	0	69	10/25/2036	1.A FM
00442G-AA-8	ACE 2007-HE3 A1 - RMBS	06/25/2026	Direct		16,962	16,962	5,677	16,976	0	(13)	0	(13)	0	16,962	0	0	0	62	01/25/2037	1.A FM
00442G-AB-6	ACE 2007-HE3 A2A - RMBS	06/25/2026	Direct		12,899	12,899	2,741	12,917	0	(19)	0	(19)	0	12,899	0	0	0	23	01/25/2037	1.A FM
00442G-AC-4	ACE 2007-HE3 A2B - RMBS	06/25/2026	Direct		15,353	15,353	3,263	15,378	0	(25)	0	(25)	0	15,353	0	0	0	27	01/25/2037	1.A FM
00442G-AD-2	ACE 2007-HE3 A2C - RMBS	06/25/2026	Direct		11,037	11,037	2,444	11,059	0	(21)	0	(21)	0	11,037	0	0	0	20	01/25/2037	1.A FM
00442G-AE-0	ACE 2007-HE3 A2D - RMBS	06/25/2026	Direct		105,037	105,038	14,410	105,226	0	(189)	0	(189)	0	105,037	0	0	0	189	01/25/2037	1.A FM
00442K-AC-5	ACE 2007-WM2 A2B - RMBS	06/25/2026	Direct		7,934	7,934	4,428	7,917	0	17	0	17	0	7,934	0	0	0	31	02/25/2037	1.A FM
00442L-AA-7	ACE 2007-HE4 A1 - RMBS	06/25/2026	Direct		15,193	15,193	3,414	15,201	0	(7)	0	(7)	0	15,193	0	0	0	17	05/25/2037	1.A FM
00442L-AB-5	ACE 2007-HE4 A2A - RMBS	06/25/2026	Direct		3,844	3,844	864	3,833	0	11	0	11	0	3,844	0	0	0	3	05/25/2037	1.A FM
00442L-AC-3	ACE 2007-HE4 A2B - RMBS	06/25/2026	Direct		16,731	16,731	3,759	16,713	0	18	0	18	0	16,731	0	0	0	15	05/25/2037	1.A FM
00442L-AD-1	ACE 2007-HE4 A2C - RMBS	06/25/2026	Direct		9,661	9,661	2,267	9,655	0	6	0	6	0	9,661	0	0	0	9	05/25/2037	1.A FM
00442L-AE-9	ACE 2007-HE4 A2D - RMBS	06/25/2026	Direct		5,192	5,192	1,219	5,189	0	3	0	3	0	5,192	0	0	0	5	05/25/2037	1.A FM
00764M-DH-7	AABST 2004-5 M2 - RMBS	06/25/2026	Direct		14,165	14,165	10,336	12,023	0	2,143	0	2,143	0	14,165	0	0	0	154	12/25/2034	1.A FM
00764M-GH-4	AABST 2005-4 M2 - RMBS	06/25/2026	Direct		24,227	24,227	16,225	22,084	0	2,143	0	2,143	0	24,227	0	0	0	327	10/25/2035	1.A FM
02660T-HL-0	AHM 2005-SD1 1A1 - RMBS	06/25/2026	Direct		953	717	511	953	0	0	0	0	0	953	0	0	0	16	09/25/2035	1.A FM
03072S-MB-8	AMSI 2003-11 M4B - RMBS	06/25/2026	Direct		103,411	103,411	113,235	103,411	0	0	0	0	0	103,411	0	0	0	1,324	11/25/2033	1.A FM
03072S-UR-4	AMSI 2004-R9 M4 - RMBS	06/25/2026	Direct		9,682	9,682	6,290	8,765	0	917	0	917	0	9,682	0	0	0	155	10/25/2034	1.A FM
040104-RF-0	ARSI 2006-W1 A2C - RMBS	06/25/2026	Direct		80,262	80,262	50,754	78,949	0	1,313	0	1,313	0	80,262	0	0	0	1,001	03/25/2036	1.A FM
040104-RG-8	ARSI 2006-W1 A2D - RMBS	06/25/2026	Direct		93,117	93,117	59,771	91,692	0	1,425	0	1,425	0	93,117	0	0	0	1,161	03/25/2036	1.A FM
040104-SS-1	ARSI 2006-W3 A2D - RMBS	06/25/2026	Direct		37,151	37,151	14,675	37,119	0	32	0	32	0	37,151	0	0	0	125	04/25/2036	1.F FM
04012M-AA-7	ARSI 2006-M1 A2D - RMBS	06/25/2026	Direct		33,330	33,330	9,349	33,304	0	26	0	26	0	33,330	0	0	0	105	07/25/2036	1.A FM
04012M-AP-4	ARSI 2006-M1 A2B - RMBS	06/25/2026	Direct		8,703	8,703	2,913	8,705	0	(2)	0	(2)	0	8,703	0	0	0	27	07/25/2036	1.A FM
04012M-AQ-2	ARSI 2006-M1 A2C - RMBS	06/25/2026	Direct		36,273	36,273	9,705	36,244	0	29	0	29	0	36,273	0	0	0	114	07/25/2036	1.A FM
04012X-AA-3	ARSI 2006-W5 A1 - RMBS	06/25/2026	Direct		52,085	52,085	28,371	51,403	0	682	0	682	0	52,085	0	0	0	355	06/25/2036	1.A FM
04012X-AD-7	ARSI 2006-W5 A2C - RMBS	06/25/2026	Direct		12,119	12,119	3,935	12,100	0	19	0	19	0	12,119	0	0	0	37	06/25/2036	1.A FM
04541G-AT-9	ABSLB 2000-LB1 M1F - RMBS	06/01/2026	Direct		22,506	22,506	40,849	20,883	0	1,623	0	1,623	0	22,506	0	0	0	629	09/21/2030	1.A FM
04542B-GG-1	ABFC 2004-AHL1 M1 - RMBS	06/25/2026	Direct		2,402	2,402	1,777	2,139	0	263	0	263	0	2,402	0	0	0	19	09/25/2033	1.A FM
04542B-HD-7	ABFC 2004-OPT4 M1 - RMBS	06/25/2026	Direct		14,222	14,222	12,085	13,401	0	821	0	821	0	14,222	0	0	0	130	02/25/2034	1.A FM
04542B-NM-0	ABFC 2005-HE2 M4 - RMBS	06/25/2026	Direct		13,151	13,151	8,941	10,015	0	3,136	0	3,136	0	13,151	0	0	0	213	06/25/2035	1.A FM
04542B-QB-1	ABFC 2005-OPT1 M2 - RMBS	06/25/2026	Direct		380,526	380,526	123,909	292,755	0	87,771	0	87,771	0	380,526	0	0	0	5,317	05/25/2035	1.A FM
04544T-AE-1	ABSHE 2007-HE2 A5 - RMBS	06/25/2026	Direct		106,377	106,377	53,853	56,960	0	49,417	0	49,417	0	106,377	0	0	0	1,233	05/25/2037	1.A FM
055682-AA-6	BNCMT 2006-1 A1 - RMBS	06/25/2026	Direct		81,559	81,559	48,503	80,575	0	984	0	984	0	81,559	0	0	0	913	10/25/2036	1.A FM
055683-AD-8	BNCMT 2006-2 A4 - RMBS	06/25/2026	Direct		12,285	12,285	10,377	11,800	0	485	0	485	0	12,285	0	0	0	131	11/25/2036	1.A FM
05568Q-AA-3	BNCMT 2007-3 A1 - RMBS	06/25/2026	Direct		82,323	82,323	56,367	69,895	0	12,428	0	12,428	0	82,323	0	0	0	1,344	07/25/2037	1.A FM
07384Y-QB-5	BSABS 2004-HE1 M5 - RMBS	06/25/2026	Direct		11,691	11,691	11,457	11,703	0	(12)	0	(12)	0	11,691	0	0	0	279	02/25/2034	1.A FM
07384Y-TJ-5	BSABS 2004-SD2 2A - RMBS	06/01/2026	Direct		217	217	229	0	0	0	0	0	0	217	0	0	0	1	03/25/2044	3.A FE
07389R-AR-7	BSABS 2006-HE10 22A - RMBS	06/25/2026	Direct		26,672	26,672	27,339	0	0	(24)	0	(24)	0	26,672	0	0	0	83	12/25/2036	5.A FE
08860G-AA-4	BOLT 261S A - ABS	06/17/2026	Direct		358,039	358,040	356,119	0	0	1,920	0	1,920	0	358,039	0	0	0	2,559	04/17/2037	5.B GI
10570N-AA-6	BRAVO 2024-CES1 A1A - RMBS	06/01/2026	Direct		7,971	7,971	7,971	7,995	0	(24)	0	(24)	0	7,971	0	0	0	212	04/27/2054	1.A FE
12479D-AD-0	CBASS 2006-CB7 A4 - RMBS	06/25/2026	Direct		26,109	26,109	17,436	25,951	0	157	0	157	0	26,109	0	0	0	352	10/25/2036	1.A FM
12479D-AE-8	CBASS 2006-CB7 A5 - RMBS	06/25/2026	Direct		19,382	19,382	11,526	19,160	0	222	0	222	0	19,382	0	0	0	261	10/25/2036	1.A FM
12489W-NA-8	CBASS 2005-CB5 M2 - RMBS	06/25/2026	Direct		23,317	23,317	15,149	21,712	0	1,605	0	1,605	0	23,317	0	0	0	174	03/25/2035	1.A FM
12489W-PM-0	CBASS 2005-CB7 M2 - RMBS	06/25/2026	Direct		19,106	19,106	13,178	17,636	0	1,470	0	1,470	0	19,106	0	0	0	212	11/26/2035	1.A FM
1248MG-AJ-3	CBASS 2007-CB1 A1A - RMBS	06/25/2026	Direct		4,107	4,107	1,725	4,103	0	4	0	4	0	4,107	0	0	0	4	01/26/2037	1.A FM
1248MG-AM-6	CBASS 2007-CB1 A4 - RMBS	06/01/2026	Direct		19,497	19,497	7,158	19,453	0	44	0	44	0	19,497	0	0	0	44	01/26/2037	1.A FM
12558M-BD-3	CITHE 2002-2 MV2 - RMBS	06/25/2026	Direct		41,313	41,313	51,641	40,942	0	372	0	372	0	41,313	0	0	0	4,584	11/25/2031	1.A FM
126671-YB-6	CWL 2003-BC2 2A1 - RMBS	06/25/2026	Direct		340	340	270	334	0	6	0	6	0	340	0	0	0	8	06/25/2033	1.A FM
126673-DU-3	CWL 2004-7 MF5 - RMBS	06/01/2026	Direct		269	18,974	4,214	(81)	0	350	0	350	0	269	0	0	0	290	05/25/2034	6. FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
12669H-AA-7	CWL 2007-QH1 A1 - RMBS	06/25/2026	Direct		30,154	30,154	19,630	29,616	0	538	0	538	0	30,154	0	0	0	476	02/25/2037	1.A FM
12669T-AA-1	CWL 2007-SD1 A1 - RMBS	05/26/2026	Direct		58,630	56,650	37,873	58,644	0	(14)	0	(14)	0	58,630	0	0	0	1,485	03/25/2037	1.A FM
14454A-AD-1	CARR 2006-FRE2 A4 - RMBS	06/25/2026	Direct		25,129	25,098	20,611	0	0	317	0	317	0	25,129	0	0	0	247	09/25/2036	5.B FE
14986P-AE-3	CBASS 2006-CB6 A24 - RMBS	06/25/2026	Direct		34,113	34,113	23,357	31,479	0	2,634	0	2,634	0	34,113	0	0	0	478	07/25/2036	1.A FM
152314-DR-8	CXHE 2001-B A7 - RMBS	06/25/2026	Direct		184	184	130	168	0	16	0	16	0	184	0	0	0	3	07/25/2032	1.A FM
152314-EQ-9	CXHE 2002-A AV - RMBS	06/25/2026	Direct		508	508	414	489	0	20	0	20	0	508	0	0	0	8	01/25/2032	1.A FM
152314-FS-4	CXHE 2002-C M1 - RMBS	06/25/2026	Direct		6,098	6,098	4,877	5,841	0	258	0	258	0	6,098	0	0	0	109	09/25/2032	1.A FM
152314-KR-0	CXHE 2004-C M1 - RMBS	06/25/2026	Direct		427	427	320	388	0	39	0	39	0	427	0	0	0	7	06/25/2034	1.A FM
152314-KS-8	CXHE 2004-C M2 - RMBS	05/26/2026	Direct		949	949	721	873	0	76	0	76	0	949	0	0	0	16	06/25/2034	1.A FM
152314-KT-6	CXHE 2004-C M3 - RMBS	05/26/2026	Direct		5,864	5,864	4,572	5,439	0	425	0	425	0	5,864	0	0	0	104	06/25/2034	1.A FM
152314-LQ-1	CXHE 2004-D MV1 - RMBS	06/25/2026	Direct		4,010	4,010	3,047	3,645	0	365	0	365	0	4,010	0	0	0	84	09/25/2034	1.A FM
152314-ND-8	CXHE 2005-B M3 - RMBS	05/26/2026	Direct		13,614	13,614	8,981	12,503	0	1,111	0	1,111	0	13,614	0	0	0	226	03/25/2035	1.A FM
152314-PR-5	CXHE 2005-D M5 - RMBS	06/25/2026	Direct		17,696	17,696	12,559	16,675	0	1,021	0	1,021	0	17,696	0	0	0	350	10/25/2035	1.A FM
161546-DZ-6	CFAB 2003-1 IA5 - RMBS	06/01/2026	Direct		17,234	17,234	15,468	16,843	0	391	0	391	0	17,234	0	0	0	448	10/25/2032	1.A FM
161546-ET-9	CFAB 2003-2 IM2 - RMBS	06/01/2026	Direct		36,296	36,296	28,130	36,404	0	(107)	0	(107)	0	36,296	0	0	0	956	02/25/2032	5.C FM
161546-HC-3	CFAB 2003-6 1A7 - RMBS	06/01/2026	Direct		5,385	5,385	4,362	4,660	0	725	0	725	0	5,385	0	0	0	110	11/27/2034	1.A FM
17310V-AC-4	CMLTI 2006-HE3 A2C - RMBS	06/25/2026	Direct		6,406	6,406	3,425	4,871	0	1,535	0	1,535	0	6,406	0	0	0	38	12/25/2036	1.A FM
17310V-AD-2	CMLTI 2006-HE3 A2D - RMBS	06/25/2026	Direct		7,664	7,664	4,098	5,824	0	1,840	0	1,840	0	7,664	0	0	0	46	12/25/2036	1.A FM
17311Y-AA-1	CBASS 2007-CB3 A1 - RMBS	06/01/2026	Direct		30,569	30,569	11,467	30,515	0	53	0	53	0	30,569	0	0	0	143	03/25/2037	1.A FM
21075W-KC-8	CONHE 991 B - RMBS	06/01/2026	Direct		4,005	4,005	3,255	1,919	0	2,086	0	2,086	0	4,005	0	0	0	59	04/25/2030	1.A FM
22541N-DH-9	CSFB 2NP14 M1 - CMO/RMBS	06/25/2026	Direct		1,644	1,937	992	823	821	0	0	821	0	1,644	0	0	0	38	11/25/2031	6. FM
225470-QX-4	HEMT 2005-5 A2A - RMBS	06/25/2026	Direct		2,831	2,831	847	2,831	0	0	0	0	0	2,831	0	0	0	2	04/25/2036	5.C FM
23242T-AB-2	CWL 2006-SD2 2AB - RMBS	06/25/2026	Direct		6,546	6,546	4,968	6,570	0	(24)	0	(24)	0	6,546	0	0	0	115	11/25/2036	1.A FM
232433-AA-0	CWL 06SD4 A1 - RMBS	06/25/2026	Direct		15,118	15,129	10,080	14,942	0	176	0	176	0	15,118	0	0	0	290	12/26/2036	1.A FM
288547-AE-2	ELAT 2007-2 A2D - RMBS	06/25/2026	Direct		28,554	28,554	20,979	26,936	0	1,618	0	1,618	0	28,554	0	0	0	441	05/26/2037	1.A FM
288547-AS-1	ELAT 2007-2 A2F - RMBS	06/25/2026	Direct		2,740	2,740	2,342	2,578	0	162	0	162	0	2,740	0	0	0	42	05/26/2037	1.A FM
29445F-CC-0	EMLT 2004-3 M6 - RMBS	06/25/2026	Direct		27,620	27,620	19,878	26,432	0	1,188	0	1,188	0	27,620	0	0	0	299	12/25/2034	1.A FM
29445F-CS-5	EMLT 2005-1 M5 - RMBS	06/25/2026	Direct		1,896	1,896	1,479	1,875	0	21	0	21	0	1,896	0	0	0	30	04/25/2035	1.A FM
30247D-AE-1	FFML 2006-FF13 A2D - RMBS	06/25/2026	Direct		19,427	19,427	10,952	19,198	0	229	0	229	0	19,427	0	0	0	220	10/25/2036	1.A FM
31659E-AC-2	FMIC 2006-2 2A2 - RMBS	06/25/2026	Direct		30,024	30,024	16,383	29,585	0	440	0	440	0	30,024	0	0	0	10	07/25/2036	1.A FM
31659T-EJ-0	FMIC 2005-3 M1 - RMBS	06/25/2026	Direct		79,195	79,195	51,057	71,557	0	7,638	0	7,638	0	79,195	0	0	0	195	02/25/2036	1.A FM
31659T-EZ-4	FMIC 2006-1 A3 - RMBS	06/25/2026	Direct		24,030	24,030	15,266	23,619	0	411	0	411	0	24,030	0	0	0	50	05/25/2036	1.A FM
31684H-AA-8	FIGRE 24HE1 A - RMBS	06/25/2026	Direct		7,364	7,364	7,364	7,364	0	0	0	0	0	7,364	0	0	0	186	03/25/2054	1.A FE
31684V-AE-9	FIGRE 26HE2 C - RMBS	06/01/2026	Direct		8,854	8,854	8,853	0	0	0	0	0	0	8,854	0	0	0	118	01/25/2056	1.G FE
31685A-AA-2	FIGRE 2026-HE5 A - RMBS	06/25/2026	Direct		6,701	6,701	6,700	0	0	0	0	0	0	6,701	0	0	0	31	06/25/2056	1.A FE
32027G-AA-4	FFML 2006-FF12 A1 - RMBS	06/25/2026	Direct		7,752	7,752	5,385	6,670	0	1,082	0	1,082	0	7,752	0	0	0	113	09/25/2036	1.A FM
32027G-AE-6	FFML 2006-FF12 A5 - RMBS	06/25/2026	Direct		37,842	37,842	24,018	33,056	0	4,786	0	4,786	0	37,842	0	0	0	605	09/25/2036	1.A FM
32027N-MK-4	FFML 2004-FF10 M2 - RMBS	06/25/2026	Direct		30,117	30,117	15,820	29,087	0	1,030	0	1,030	0	30,117	0	0	0	549	05/25/2034	1.A FM
32027N-QM-6	FFML 2005-FF1 M2 - RMBS	06/25/2026	Direct		23,219	23,219	19,033	22,476	0	743	0	743	0	23,219	0	0	0	493	12/25/2034	1.A FM
32028G-AA-3	FFML 2006-FF15 A1 - RMBS	06/25/2026	Direct		69,954	69,954	47,198	59,352	0	10,602	0	10,602	0	69,954	0	0	0	1,107	11/25/2036	1.A FM
32028G-AB-1	FFML 2006-FF15 A2 - RMBS	06/25/2026	Direct		19,044	19,044	13,420	16,472	0	2,572	0	2,572	0	19,044	0	0	0	330	11/25/2036	1.A FM
32028G-AE-5	FFML 2006-FF15 A5 - RMBS	06/25/2026	Direct		6,623	6,623	5,793	6,623	0	0	0	0	0	6,623	0	0	0	111	11/25/2036	1.A FM
32028G-AF-2	FFML 2006-FF15 A6 - RMBS	06/25/2026	Direct		2,356	2,356	1,000	1,533	0	822	0	822	0	2,356	0	0	0	46	11/25/2036	1.A FM
32115B-AA-8	FNLC 2007-1 A1 - RMBS	06/25/2026	Direct		19,013	19,013	10,545	18,908	0	105	0	105	0	19,013	0	0	0	108	08/25/2037	1.A FM
35729P-BL-3	FHLT 2003-A M1 - RMBS	06/25/2026	Direct		20,336	20,336	22,064	0	0	0	0	0	0	20,336	0	0	0	52	08/25/2033	5.B FE
35729P-LP-3	FHLT 2005-2 M4 - RMBS	06/25/2026	Direct		5,595	5,595	3,803	5,231	0	364	0	364	0	5,595	0	0	0	61	06/25/2035	1.A FM
36228F-R4-0	GSAMP 2004-HE1 M2 - RMBS	06/25/2026	Direct		2,821	2,586	1,563	2,783	0	37	0	37	0	2,821	0	0	0	9	05/25/2034	1.A FM
3622MA-AB-7	GSAMP 2007-FM1 A2A - RMBS	06/25/2026	Direct		8,434	8,434	4,491	8,385	0	49	0	49	0	8,434	0	0	0	40	12/25/2036	1.A FM
362334-ED-2	GSAMP 2006-NC1 M1 - RMBS	06/25/2026	Direct		21,275	21,275	15,525	19,898	0	1,377	0	1,377	0	21,275	0	0	0	706	02/25/2036	1.A FM
362341-2J-7	GSAMP 2006-S1 A1 - RMBS	06/25/2026	Direct		18,733	18,733	3,278	18,776	0	(43)	0	(43)	0	18,733	0	0	0	41	11/25/2035	1.A FM
36245D-AD-2	GSAMP 2006-FM2 A2C - RMBS	06/25/2026	Direct		33,877	33,877	14,192	33,779	0	98	0	98	0	33,877	0	0	0	116	09/25/2036	1.A FM
36245T-AC-9	GSAMP 2006-FM3 A2B - RMBS	06/25/2026	Direct		67,108	67,108	34,728	66,269	0	839	0	839	0	67,108	0	0	0	227	11/25/2036	1.A FM
39571W-AC-0	GSKY 2025-3 A3 - ABS	06/25/2026	Direct		31,300	31,300	31,298	31,298	0	2	0	2	0	31,300	0	0	0	590	12/27/2060	1.A FE
437084-MK-9	HEAT 2005-5 M4 - RMBS	06/25/2026	Direct		10,907	10,907	6,868	9,791	0	1,117	0	1,117	0	10,907	0	0	0	199	11/25/2035	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
437084-QY-5	HEAT 2005-9 M1 - RMBS	06/25/2026	Direct		454	454	408	452	0	2	0	2	0	454	0	0	0	8	04/25/2036	1.A FM
45071K-DE-1	IXIS 2006-HE1 A4 - RMBS	06/25/2026	Direct		18,048	18,048	9,289	18,394	0	(346)	0	(346)	0	18,048	0	0	0	114	03/25/2036	1.A FM
45073D-AD-0	IXIS 2007-HE1 A4 - RMBS	06/25/2026	Direct		94,772	94,772	33,998	94,840	0	(68)	0	(68)	0	94,772	0	0	0	276	05/25/2037	1.A FM
46590U-AB-8	HENDR 182 B - ABS	06/15/2026	Direct		1,906	1,906	1,797	1,816	0	90	0	90	0	1,906	0	0	0	36	10/15/2077	2.A FE
46629Q-AC-0	JPMAC 2006-CH2 AF2 - RMBS	06/01/2026	Direct		6,479	6,479	5,333	7,799	0	(1,320)	0	(1,320)	0	6,479	0	0	0	71	10/25/2041	1.A FM
46630B-AD-8	JPMAC 2006-WMC4 A3 - RMBS	06/25/2026	Direct		35,574	35,574	18,543	0	0	120	0	120	0	35,574	0	0	0	130	11/25/2036	5.B FE
46630B-AF-3	JPMAC 2006-WMC4 A5 - RMBS	06/25/2026	Direct		44,192	44,192	22,704	0	0	(84)	0	(84)	0	44,192	0	0	0	162	12/25/2036	5.B FE
46651T-AA-9	HENDR 2018-1 A - ABS	06/15/2026	Direct		2,547	2,547	2,398	2,412	0	134	0	134	0	2,547	0	0	0	41	10/17/2072	1.A FE
46665R-AA-7	HENDR 20D A1 - ABS	06/15/2026	Direct		9,704	9,704	9,704	9,704	0	0	0	0	0	9,704	0	0	0	133	01/15/2064	1.F FE
52521M-AC-6	LABSM 2007-1 2A2 - RMBS	06/25/2026	Direct		7,974	7,974	4,344	7,895	0	79	0	79	0	7,974	0	0	0	87	06/25/2037	1.A FM
52521M-AD-4	LABSM 2007-1 2A3 - RMBS	06/25/2026	Direct		17,954	17,954	9,780	17,777	0	177	0	177	0	17,954	0	0	0	197	06/25/2037	1.A FM
525946-AA-7	LENDR 25SP2 A - ABS	06/15/2026	Direct		393,806	393,806	405,030	404,917	0	(11,111)	0	(11,111)	0	393,806	0	0	0	11,109	01/15/2037	1.A FE
525946-AB-5	LENDR 25SP2 B - ABS	06/15/2026	Direct		59,668	59,668	60,804	60,792	0	(1,125)	0	(1,125)	0	59,668	0	0	0	1,691	01/15/2037	1.C FE
525946-AC-3	LENDR 25SP2 C - ABS	06/15/2026	Direct		56,513	56,513	54,432	54,452	0	2,060	0	2,060	0	56,513	0	0	0	734	01/15/2037	1.F FE
525946-AD-1	LENDR 25SP2 D - ABS	06/15/2026	Direct		40,190	40,190	37,601	37,622	0	2,568	0	2,568	0	40,190	0	0	0	199	01/15/2037	2.B FE
525946-AE-9	LENDR 25SP2 E - ABS	06/15/2026	Direct		16,186	16,186	14,654	14,667	0	1,519	0	1,519	0	16,186	0	0	0	73	01/15/2037	3.B FE
525946-AF-6	LENDR 25SP2 F - ABS	06/15/2026	Direct		17,557	17,557	15,134	15,153	0	2,405	0	2,405	0	17,557	0	0	0	72	01/15/2037	4.B FE
542514-DL-5	LBMLT 2003-1 M3 - RMBS	06/25/2026	Direct		29,776	29,776	33,010	29,500	0	276	0	276	0	29,776	0	0	0	665	03/25/2033	1.A FM
57643L-AM-8	MABS 2003-OPT1 M3 - RMBS	06/25/2026	Direct		110,232	110,232	109,095	109,325	0	907	0	907	0	110,232	0	0	0	1,504	12/25/2032	1.A FM
57643L-RK-4	MABS 2006-WMC1 A3 - RMBS	06/25/2026	Direct		16,783	16,783	6,792	16,747	0	36	0	36	0	16,783	0	0	0	77	02/25/2036	1.A FM
57643L-RL-2	MABS 2006-WMC1 A4 - RMBS	06/25/2026	Direct		6,298	6,298	2,643	6,287	0	11	0	11	0	6,298	0	0	0	29	02/25/2036	1.A FM
57645K-AA-4	MASD 2007-1 A - RMBS	06/25/2026	Direct		4,883	4,882	2,795	4,892	0	(10)	0	(10)	0	4,883	0	0	0	25	01/26/2037	1.A FM
589929-YF-9	MLMI 2002-AFC1 BV1 - RMBS	06/25/2026	Direct		5,689	6,359	4,662	5,693	0	(4)	0	(4)	0	5,689	0	0	0	72	09/25/2032	1.A FM
589962-DH-9	MESC 11 B3 - ABS	06/28/2026	Direct		352,703	355,365	232,411	314,702	0	38,000	0	38,000	0	352,703	0	0	0	8,981	09/28/2032	1.A FM
59020U-3Y-9	MLMI 2006-WMC1 A2D - RMBS	06/25/2026	Direct		33,244	33,244	23,759	24,798	0	8,446	0	8,446	0	33,244	0	0	0	559	01/25/2037	1.A FM
59020U-4L-6	MLMI 2006-WMC1 A1A - RMBS	06/25/2026	Direct		9,770	9,770	7,276	7,986	0	1,784	0	1,784	0	9,770	0	0	0	162	01/25/2037	1.A FM
59020U-6L-4	MLMI 2006-WMC2 A2C - RMBS	06/01/2026	Direct		31,935	31,935	10,299	31,873	0	62	0	62	0	31,935	0	0	0	123	03/25/2037	1.A FM
59020U-C3-7	MLMI 2005-FM1 M2 - RMBS	06/25/2026	Direct		15,081	15,081	7,769	14,846	0	235	0	235	0	15,081	0	0	0	211	05/25/2036	1.A FM
59020U-G3-3	MLMI 2005-AR1 M2 - RMBS	06/25/2026	Direct		78,941	55,451	33,531	78,257	0	684	0	684	0	78,941	0	0	0	596	06/25/2036	1.A FM
59020U-PS-8	CBASS 2004-CB8 M2 - RMBS	06/25/2026	Direct		6,994	6,994	4,614	6,492	0	501	0	501	0	6,994	0	0	0	105	06/25/2034	1.A FM
59020U-WM-3	MLMI 2005-WMC2 M5 - RMBS	06/25/2026	Direct		6,697	6,697	5,657	6,419	0	279	0	279	0	6,697	0	0	0	107	04/25/2036	1.A FM
59020V-AS-2	MLMI 2006-AR1 A1 - RMBS	06/25/2026	Direct		18,992	18,992	7,021	18,920	0	72	0	72	0	18,992	0	0	0	122	03/25/2037	1.A FM
59020V-AW-3	MLMI 2006-AR1 A2D - RMBS	06/25/2026	Direct		11,690	11,690	4,322	11,681	0	9	0	9	0	11,690	0	0	0	48	03/25/2037	1.A FM
590212-AB-2	MLMI 2006-HE3 A2 - RMBS	06/25/2026	Direct		5,232	5,232	1,725	5,223	0	9	0	9	0	5,232	0	0	0	23	06/25/2037	1.A FM
590212-AC-0	MLMI 2006-HE3 A3 - RMBS	06/25/2026	Direct		20,640	20,640	7,011	20,607	0	32	0	32	0	20,640	0	0	0	93	06/25/2037	1.A FM
590212-AD-8	MLMI 2006-HE3 A4 - RMBS	06/25/2026	Direct		8,230	8,230	2,791	8,223	0	7	0	7	0	8,230	0	0	0	38	06/25/2037	1.A FM
590216-AA-5	MLMI 2006-RM2 A1A - RMBS	06/25/2026	Direct		16,980	16,980	5,768	16,914	0	66	0	66	0	16,980	0	0	0	51	05/26/2037	1.A FM
590216-AD-9	MLMI 2006-RM2 A2B - RMBS	06/25/2026	Direct		496	496	97	497	0	(1)	0	(1)	0	496	0	0	0	1	05/26/2037	1.A FM
590217-AD-7	MLMI 2006-RM3 A2B - RMBS	06/25/2026	Direct		11,821	11,821	3,709	11,813	0	8	0	8	0	11,821	0	0	0	26	06/25/2037	1.A FM
59022V-AA-9	MLMI 2006-OPT1 A1 - RMBS	06/25/2026	Direct		73,881	73,881	52,064	64,922	0	8,960	0	8,960	0	73,881	0	0	0	1,009	08/25/2037	1.A FM
59022V-AD-3	MLMI 2006-OPT1 A2C - RMBS	06/25/2026	Direct		19,865	19,865	16,780	19,006	0	859	0	859	0	19,865	0	0	0	264	08/25/2037	1.A FM
590232-AA-2	MLMI 2007-SD1 A - RMBS	06/25/2026	Direct		8,561	8,561	5,255	8,505	0	56	0	56	0	8,561	0	0	0	86	02/25/2037	1.A FM
590238-AA-9	MLMI 2007-HE3 A1 - RMBS	06/25/2026	Direct		6,814	6,814	2,996	6,763	0	51	0	51	0	6,814	0	0	0	38	04/25/2037	1.A FM
590238-AC-5	MLMI 2007-HE3 A3 - RMBS	06/25/2026	Direct		13,246	13,246	5,824	13,155	0	92	0	92	0	13,246	0	0	0	74	04/25/2037	1.A FM
59023W-AS-7	MLMI 2006-FF1 B3 - RMBS	06/25/2026	Direct		34,823	34,468	26,321	39,157	0	(4,334)	0	(4,334)	0	34,823	0	0	0	1,370	08/25/2036	1.A FM
59023X-AC-0	MLMI 2006-HE6 A2B - RMBS	06/25/2026	Direct		8,630	8,630	3,277	8,623	0	7	0	7	0	8,630	0	0	0	58	11/25/2037	1.A FM
59025T-AB-9	FFMER 2007-H1 1A2 - RMBS	06/25/2026	Direct		65,155	65,151	34,282	63,128	0	2,027	0	2,027	0	65,155	0	0	0	820	10/25/2037	1.A FM
592188-AN-6	METRO 2000-A M2 - CMO/RMBS	06/01/2026	Direct		22,093	22,093	14,651	21,554	0	539	0	539	0	22,093	0	0	0	381	06/25/2029	1.A FM
592188-AY-2	METRO 2000-B B1 - RMBS	06/25/2026	Direct		34,159	34,159	38,599	34,146	0	13	0	13	0	34,159	0	0	0	606	12/25/2037	1.A FM
599920-AA-3	MCMLT 2024-RS1 A1 - RMBS	06/01/2026	Direct		1,981	1,981	1,833	1,881	0	100	0	100	0	1,981	0	0	0	25	11/01/2069	2.B FE
61744C-YQ-3	MSHEL 2006-2 M1 - RMBS	06/25/2026	Direct		9,317	9,317	5,914	8,540	0	777	0	777	0	9,317	0	0	0	120	02/25/2036	1.A FM
61749K-AB-9	MSAC 2006-WMC2 A2F - RMBS	06/25/2026	Direct		29,973	29,974	14,327	30,140	0	(167)	0	(167)	0	29,973	0	0	0	295	07/25/2036	1.A FM
617505-AD-4	MSAC 2007-NC1 A2C - RMBS	06/25/2026	Direct		19,897	19,897	7,287	19,691	0	206	0	206	0	19,897	0	0	0	120	11/25/2036	1.A FM
61750F-AD-2	MSAC 2006-HE6 A2B - RMBS	06/25/2026	Direct		85	85	32	85	0	0	0	0	0	85	0	0	0	0	09/25/2036	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
61753E-AP-5	MSAC 2007-HE2 A1 - RMBS	06/25/2026	Direct		28,267	28,267	14,676	28,284	0	(17)	0	(17)	0	28,267	0	0	0	153	01/25/2037	1.A FM
61753N-AC-4	MSAC 2007-NC2 A2A - RMBS	06/25/2026	Direct		81	81	41	29	0	52	0	52	0	81	0	0	0	0	02/25/2037	1.A FM
61753V-AD-4	MSAC 2007-HE4 A2C - RMBS	06/25/2026	Direct		22,127	22,127	9,721	22,130	0	(2)	0	(2)	0	22,127	0	0	0	97	02/25/2037	1.A FM
61753V-AE-2	MSAC 2007-HE4 A2D - RMBS	06/25/2026	Direct		28,765	28,765	12,145	28,764	0	1	0	1	0	28,765	0	0	0	126	02/25/2037	1.A FM
63860F-AF-0	NSTR 2006-B M2 - RMBS	06/25/2026	Direct		128,880	128,880	81,156	110,119	0	18,760	0	18,760	0	128,880	0	0	0	2,178	09/25/2036	1.A FM
63860H-AE-9	NSTR 2007-A M1 - RMBS	06/25/2026	Direct		27,326	27,326	18,710	25,894	0	1,431	0	1,431	0	27,326	0	0	0	482	03/25/2037	1.A FM
63860K-AA-0	NSTR 2007-C 1A1 - RMBS	06/25/2026	Direct		7,869	7,869	6,450	7,198	0	671	0	671	0	7,869	0	0	0	117	06/25/2037	1.A FM
63860L-AE-0	NSTR 2007-B 2A4 - RMBS	06/25/2026	Direct		31,037	31,037	23,579	29,680	0	1,357	0	1,357	0	31,037	0	0	0	526	04/25/2037	1.A FM
63860L-AF-7	NSTR 2007-B M1 - RMBS	04/22/2026	PERSHING DIV OF DLJ SEC LNDING		1,412,785	1,511,000	747,495	1,036,338	0	18,138	0	18,138	0	1,054,476	0	358,309	358,309	21,410	04/25/2037	1.A FM
64352V-JN-2	NCHET 2004-4 M5 - RMBS	06/25/2026	Direct		3,618	3,618	3,149	3,493	0	125	0	125	0	3,618	0	0	0	83	02/25/2035	6. FM
64360Y-AB-1	NCHET 2006-2 A2B - RMBS	06/25/2026	Direct		44,648	44,648	29,468	38,095	0	6,553	0	6,553	0	44,648	0	0	0	1,307	08/25/2036	1.A FM
65106F-AA-0	NCMT 2007-1 1A1 - RMBS	06/25/2026	Direct		35,870	35,870	29,044	33,386	0	2,484	0	2,484	0	35,870	0	0	0	596	04/25/2037	1.A FM
65106F-AD-4	NCMT 2007-1 2A3 - RMBS	06/25/2026	Direct		56,608	56,608	49,515	55,046	0	1,562	0	1,562	0	56,608	0	0	0	981	04/25/2037	1.A FM
65535V-QQ-4	NAA 2005-S4 A3 - RMBS	06/25/2026	Direct		9,233	9,233	1,535	9,233	0	0	0	0	0	9,233	0	0	0	5	10/25/2035	3.B FM
655374-AA-4	NAA 2007-S1 A - RMBS	06/25/2026	Direct		6,733	6,733	6,990	12,111	0	(5,377)	0	(5,377)	0	6,733	0	0	0	436	12/25/2036	1.A FM
68269J-AE-1	OMFIT 2023-1 A - ABS	05/27/2026	Wells Fargo Securities, LLC		101,723	100,000	99,969	99,985	0	(1)	0	(1)	0	99,985	0	1,738	1,738	2,506	06/14/2038	1.A FE
68389F-FW-9	OOMLT 2004-3 M4 - RMBS	06/25/2026	Direct		7,315	7,315	6,659	7,603	0	(289)	0	(289)	0	7,315	0	0	0	434	11/27/2034	1.A FM
68389F-JJ-4	OOMLT 2005-4 M2 - RMBS	06/25/2026	Direct		252,460	252,460	116,239	219,633	0	32,827	0	32,827	0	252,460	0	0	0	2,482	11/25/2035	1.A FM
68389F-JZ-8	OOMLT 2005-5 M2 - RMBS	06/25/2026	Direct		(1,580)	2,490	1,802	2,282	0	(3,862)	0	(3,862)	0	(1,580)	0	0	0	538	12/25/2035	1.A FM
68400D-AD-6	OOMLT 2007-1 2A2 - RMBS	06/25/2026	Direct		43,132	43,132	25,247	42,860	0	272	0	272	0	43,132	0	0	0	292	01/25/2037	1.A FM
68400D-AF-1	OOMLT 2007-1 2A4 - RMBS	06/25/2026	Direct		20,626	20,626	12,301	20,483	0	144	0	144	0	20,626	0	0	0	140	01/25/2037	1.A FM
68400X-AC-4	MESA 2001-5 M1 - RMBS	06/25/2026	Direct		60,473	59,559	48,355	59,727	0	746	0	746	0	60,473	0	0	0	686	11/25/2031	1.A FM
68401T-AD-0	OOMLT 2007-2 3A2 - RMBS	06/25/2026	Direct		194,302	194,302	118,982	193,770	0	532	0	532	0	194,302	0	0	0	1,239	03/25/2037	1.A FM
68402B-AD-8	OOMLT 2007-3 2A3 - RMBS	06/25/2026	Direct		49,124	49,124	23,733	48,712	0	412	0	412	0	49,124	0	0	0	219	04/25/2037	1.A FM
68402B-AE-6	OOMLT 2007-3 2A4 - RMBS	06/25/2026	Direct		94,491	94,491	44,116	93,681	0	809	0	809	0	94,491	0	0	0	422	04/25/2037	1.A FM
69121T-AA-3	OWNIT 2006-6 A1 - RMBS	06/25/2026	Direct		18,836	18,836	11,484	18,433	0	403	0	403	0	18,836	0	0	0	101	09/25/2037	1.A FM
69121T-AD-7	OWNIT 2006-6 A2C - RMBS	06/25/2026	Direct		908	908	417	900	0	8	0	8	0	908	0	0	0	4	09/25/2037	1.A FM
70069F-EL-7	PPSI 2004-WHQ2 M4 - RMBS	06/25/2026	Direct		87,644	87,644	72,719	83,293	0	4,351	0	4,351	0	87,644	0	0	0	1,340	12/26/2034	1.A FM
70069F-HX-8	PPSI 2005-WHQ2 M4 - RMBS	06/25/2026	Direct		171,329	171,329	111,313	160,558	0	10,771	0	10,771	0	171,329	0	0	0	1,878	05/25/2035	1.A FM
70069F-JT-5	PPSI 2005-WHQ3 M5 - RMBS	06/25/2026	Direct		85,655	85,655	60,790	79,630	0	6,025	0	6,025	0	85,655	0	0	0	761	06/25/2035	1.A FM
73316M-AE-7	POPLR 2006-C M1 - RMBS	06/25/2026	Direct		22,577	22,577	16,361	22,026	0	550	0	550	0	22,577	0	0	0	259	07/25/2036	1.A FM
73316P-JX-9	POPLR 2006-A M2 - RMBS	06/25/2026	Direct		42,173	42,173	25,080	41,357	0	816	0	816	0	42,173	0	0	0	454	02/25/2036	1.A FM
74935W-AP-9	RCKT 23CES1 A1B - CMO/RMBS	06/01/2026	Direct		11,286	11,286	11,286	11,277	0	9	0	9	0	11,286	0	0	0	322	06/25/2043	1.A
749410-AA-4	RCKT 2024-CES6 A1A - RMBS	06/01/2026	Direct		21,384	21,384	21,384	21,362	0	22	0	22	0	21,384	0	0	0	470	09/26/2044	1.A
74978F-AH-2	RAAC 2007-SP3 A2 - RMBS	06/25/2026	Direct		42,669	42,669	12,721	29,710	0	12,960	0	12,960	0	42,669	0	0	0	1,106	09/25/2037	1.A FM
75156M-AD-7	RAMP 2006-RZ3 M1 - RMBS	06/25/2026	Direct		6,052	6,052	4,507	5,556	0	496	0	496	0	6,052	0	0	0	111	08/25/2036	1.A FM
75156Q-AD-8	RAMP 2006-RS6 A4 - RMBS	06/25/2026	Direct		28,589	27,778	18,464	23,249	0	5,340	0	5,340	0	28,589	0	0	0	478	11/25/2036	1.A FM
75156W-AE-3	RAMP 2006-RS4 M1 - RMBS	06/25/2026	Direct		19,570	19,570	10,660	15,712	0	3,858	0	3,858	0	19,570	0	0	0	365	07/25/2036	1.A FM
760985-S6-9	RFSC 04RP1 M3 - RMBS	06/25/2026	Direct		10,603	16,199	13,000	10,605	0	(2)	0	(2)	0	10,603	0	0	0	500	11/25/2042	1.A FM
76110W-D5-2	RASC 2004-KS8 M21 - RMBS	06/25/2026	Direct		672	672	521	614	0	59	0	59	0	672	0	0	0	13	09/25/2034	1.A FM
76110W-G4-2	RASC 2004-KS10 M2 - RMBS	06/25/2026	Direct		13,000	13,000	9,941	12,839	0	161	0	161	0	13,000	0	0	0	297	11/25/2034	1.A FM
76110W-VW-3	RASC 2003-KS11 M22 - RMBS	06/25/2026	Direct		14,107	14,107	8,672	12,738	0	1,369	0	1,369	0	14,107	0	0	0	334	01/25/2034	1.A FM
76112B-AN-0	RAMP 2004-RS8 M22 - RMBS	06/25/2026	Direct		4,322	4,322	2,873	4,247	0	75	0	75	0	4,322	0	0	0	85	08/25/2034	1.A FM
76112B-KF-6	RAMP 2005-RS2 M5 - RMBS	06/25/2026	Direct		17,447	17,447	11,946	16,062	0	1,386	0	1,386	0	17,447	0	0	0	372	02/25/2035	1.A FM
76112B-X3-9	RAMP 2006-NC1 M1 - RMBS	06/25/2026	Direct		46,127	46,127	27,186	44,671	0	1,455	0	1,455	0	46,127	0	0	0	846	01/25/2036	1.A FM
76116R-AD-3	RSMLT 2006-1 A2B - RMBS	06/25/2026	Direct		6,602	6,602	2,595	6,580	0	22	0	22	0	6,602	0	0	0	33	02/25/2036	1.A FM
76116R-AE-1	RSMLT 2006-1 A2C - RMBS	06/25/2026	Direct		3,789	3,789	1,356	3,773	0	16	0	16	0	3,789	0	0	0	19	02/25/2036	1.A FM
76116R-AF-8	RSMLT 2006-1 A2D - RMBS	06/25/2026	Direct		15,315	15,315	6,091	15,266	0	49	0	49	0	15,315	0	0	0	76	02/25/2036	1.A FM
785778-DA-6	SACO 2004-2 B2 - RMBS	06/25/2026	Direct		2,186	2,186	1,913	2,492	0	(306)	0	(306)	0	2,186	0	0	0	375	10/25/2034	1.A FM
80382S-AP-3	SAILN 2003-3NIM A - RMBS	06/27/2026	Direct		2,637	2,637	0	0	0	2,637	0	2,637	0	2,637	0	0	0	84	04/27/2033	1.A FM
81375W-AU-0	SABR 2004-D01 M2 - RMBS	06/25/2026	Direct		21,300	21,300	23,489	20,949	0	351	0	351	0	21,300	0	0	0	480	07/25/2034	1.A FM
81375W-GF-7	SABR 2005-HE1 M1 - RMBS	06/25/2026	Direct		34,213	34,351	22,146	33,653	0	560	0	560	0	34,213	0	0	0	230	10/25/2035	1.A FM
81376W-AC-9	CBASS 2006-CB5 A3 - RMBS	06/25/2026	Direct		14,138	11,875	6,706	13,959	0	180	0	180	0	14,138	0	0	0	71	06/25/2036	1.A FM
81377A-AE-2	SABR 2006-HE2 A2D - RMBS	06/25/2026	Direct		42,623	42,623	22,271	42,549	0	74	0	74	0	42,623	0	0	0	167	07/25/2036	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
81377C-AB-4	SABR 2006-NC3 A2B - RMBS	06/25/2026	Direct		44,051	44,051	22,025	44,095	0	(44)	0	(44)	0	44,051	0	0	0	238	09/25/2036	1.A FM
81377J-AB-9	SABR 2007-HE1 A2A - RMBS	06/25/2026	Direct		72,898	72,898	23,233	11,337	0	61,561	0	61,561	0	72,898	0	0	0	168	12/25/2036	1.A FM
81377J-AC-7	SABR 2007-HE1 A2B - RMBS	06/25/2026	Direct		12,597	12,597	3,649	12,591	0	6	0	6	0	12,597	0	0	0	29	12/25/2036	1.A FM
81377J-AE-3	SABR 2007-HE1 A2D - RMBS	06/25/2026	Direct		35,004	35,004	12,579	34,959	0	45	0	45	0	35,004	0	0	0	83	12/25/2036	1.A FM
81378A-AA-9	SABR 2007-NC1 A1 - RMBS	06/25/2026	Direct		121,247	121,247	87,868	105,497	0	15,750	0	15,750	0	121,247	0	0	0	2,019	12/25/2036	1.A FM
81378E-AA-1	SABR 2007-BR4 A2A - RMBS	06/25/2026	Direct		35,288	35,288	23,984	20,553	0	14,735	0	14,735	0	35,288	0	0	0	251	05/26/2037	1.A FM
81378E-AC-7	SABR 2007-BR4 A2C - RMBS	06/25/2026	Direct		149,737	149,737	94,418	148,346	0	1,392	0	1,392	0	149,737	0	0	0	1,065	05/26/2037	1.A FM
81441P-CB-5	SNMLT 2004-2 M1 - RMBS	06/01/2026	Direct		99,705	99,705	102,322	92,685	0	7,020	0	7,020	0	99,705	0	0	0	2,330	11/25/2034	1.A FM
81758F-AA-8	SE 2024-1 A - ABS	06/20/2026	Direct		18,879	18,879	19,176	4,719	0	(297)	0	(297)	0	18,879	0	0	0	818	11/20/2035	1.F FE
81758J-AA-0	SE 2025-1 A - ABS	06/20/2026	Direct		3,732	3,732	3,731	3,731	0	1	0	1	0	3,732	0	0	0	82	01/21/2037	1.F FE
83611D-AA-6	SVHE 2006-NLC1 A1 - RMBS	06/25/2026	Direct		5,152	5,152	1,750	5,140	0	12	0	12	0	5,152	0	0	0	11	11/25/2036	1.A FM
83611D-AB-4	SVHE 2006-NLC1 A2 - RMBS	06/25/2026	Direct		25,416	25,416	8,888	25,354	0	62	0	62	0	25,416	0	0	0	53	11/25/2036	1.A FM
83611D-AC-2	SVHE 2006-NLC1 A3 - RMBS	06/25/2026	Direct		4,962	4,962	1,735	4,925	0	36	0	36	0	4,962	0	0	0	10	11/25/2036	1.A FM
83611D-AD-0	SVHE 2006-NLC1 A4 - RMBS	06/25/2026	Direct		6,401	6,401	2,302	6,430	0	(29)	0	(29)	0	6,401	0	0	0	13	11/25/2036	1.A FM
83611P-BY-6	SVHE 2005-CTX1 M5 - RMBS	06/25/2026	Direct		22,736	22,736	13,976	20,916	0	1,821	0	1,821	0	22,736	0	0	0	382	11/25/2035	1.A FM
83612H-AD-0	SVHE 2006-3 A4 - RMBS	06/25/2026	Direct		502	502	331	494	0	7	0	7	0	502	0	0	0	8	11/25/2036	1.A FM
83612Q-AD-0	SVHE 2007-NS1 A4 - RMBS	06/25/2026	Direct		207,889	207,889	95,816	173,201	0	34,689	0	34,689	0	207,889	0	0	0	3,559	01/25/2037	1.A FM
83612T-AE-2	SVHE 2007-OPT1 2A4 - RMBS	06/25/2026	Direct		62,168	62,168	24,440	60,940	0	1,228	0	1,228	0	62,168	0	0	0	245	06/25/2037	1.A FM
84751N-AA-2	SURF 2006-BC5 A1 - RMBS	06/25/2026	Direct		30,394	30,394	19,557	29,944	0	449	0	449	0	30,394	0	0	0	381	11/25/2037	1.A FM
84751N-AB-0	SURF 2006-BC5 A2A - RMBS	06/25/2026	Direct		32,948	32,948	19,270	32,828	0	120	0	120	0	32,948	0	0	0	263	11/25/2037	1.A FM
84751N-AD-6	SURF 2006-BC5 A2C - RMBS	06/25/2026	Direct		1,215	1,215	595	1,207	0	8	0	8	0	1,215	0	0	0	10	11/25/2037	1.A FM
84751N-AE-4	SURF 2006-BC5 A2D - RMBS	06/25/2026	Direct		29,491	29,491	17,166	29,400	0	91	0	91	0	29,491	0	0	0	236	11/25/2037	1.A FM
84751N-AF-1	SURF 2006-BC5 A2E - RMBS	06/25/2026	Direct		62,455	62,455	33,616	62,268	0	187	0	187	0	62,455	0	0	0	501	11/25/2037	1.A FM
84751P-EU-9	SURF 2005-BC1 M4 - RMBS	06/25/2026	Direct		13,923	13,923	9,951	12,995	0	928	0	928	0	13,923	0	0	0	260	12/25/2035	1.A FM
84751P-LM-9	SURF 2006-BC2 A2B - RMBS	06/01/2026	Direct		19,623	19,623	7,159	19,615	0	8	0	8	0	19,623	0	0	0	107	02/25/2037	1.A FM
84751W-AD-6	SURF 2006-BC3 A2C - RMBS	06/25/2026	Direct		8,324	8,324	3,826	8,270	0	54	0	54	0	8,324	0	0	0	86	06/25/2037	1.A FM
84751Y-AA-8	SURF 2006-BC4 A1 - RMBS	06/25/2026	Direct		42,620	42,620	28,756	36,151	0	6,469	0	6,469	0	42,620	0	0	0	635	09/25/2037	1.A FM
84751Y-AD-2	SURF 2006-BC4 A2C - RMBS	06/25/2026	Direct		20,623	20,623	8,037	20,553	0	71	0	71	0	20,623	0	0	0	125	09/25/2037	1.A FM
85765L-AB-5	SMLT 2006-1 A2 - RMBS	06/25/2026	Direct		65,482	65,482	49,029	65,249	0	233	0	233	0	65,482	0	0	0	808	09/26/2039	1.A FM
86325M-AA-6	STRE 2026-1 A - ABS	06/15/2026	Direct		21,212	21,212	21,200	0	0	12	0	12	0	21,212	0	0	0	125	08/15/2046	1.D FE
863576-DV-3	SASC 2005-S7 M2 - RMBS	06/25/2026	Direct		27,678	25,061	26,090	27,449	0	230	0	230	0	27,678	0	0	0	486	12/25/2035	1.A FM
86358E-A9-7	SAIL 2006-1 A4 - RMBS	06/25/2026	Direct		6,729	6,729	4,978	5,963	0	767	0	767	0	6,729	0	0	0	107	01/25/2036	1.A FM
86358E-CL-8	SAIL 2003-BC6 M1 - RMBS	06/25/2026	Direct		373	373	332	365	0	8	0	8	0	373	0	0	0	7	07/25/2033	1.A FM
86358E-CT-1	SAIL 2003-BC7 1A2 - RMBS	06/25/2026	Direct		17,691	17,691	14,147	16,573	0	1,118	0	1,118	0	17,691	0	0	0	361	07/25/2033	1.A FM
86358E-CW-4	SAIL 2003-BC7 3A2 - RMBS	06/25/2026	Direct		25	25	22	24	0	0	0	0	0	25	0	0	0	0	07/25/2033	1.A FM
86358E-DV-5	SAIL 2003-BC8 2A - RMBS	06/25/2026	Direct		10,979	10,979	8,999	10,478	0	500	0	500	0	10,979	0	0	0	165	08/25/2033	1.A FM
86358E-E7-7	SAIL 2006-2 A4 - RMBS	06/25/2026	Direct		114,129	114,129	40,482	113,396	0	733	0	733	0	114,129	0	0	0	844	04/25/2036	1.A FM
86358E-PB-6	SAIL 2004-10 A11 - RMBS	06/25/2026	Direct		81,353	81,353	67,905	78,881	0	2,472	0	2,472	0	81,353	0	0	0	1,508	11/25/2034	1.A FM
86358E-UW-4	SAIL 2005-HE1 M2 - RMBS	06/25/2026	Direct		20,536	20,536	16,423	18,493	0	2,043	0	2,043	0	20,536	0	0	0	355	07/25/2035	1.A FM
86358E-VN-3	SAIL 2005-HE2 M2 - RMBS	06/25/2026	Direct		61,884	61,884	50,417	58,681	0	3,202	0	3,202	0	61,884	0	0	0	741	07/25/2035	1.A FM
86358E-WD-4	SAIL 2005-7 M2 - RMBS	06/25/2026	Direct		27,550	27,550	21,619	25,809	0	1,741	0	1,741	0	27,550	0	0	0	445	08/25/2035	1.A FM
86358E-WY-8	SAIL 2005-HE3 M2 - RMBS	06/25/2026	Direct		65,649	65,649	37,072	57,409	0	8,240	0	8,240	0	65,649	0	0	0	694	09/25/2035	1.A FM
86358E-ZP-4	SAIL 2005-11 A3 - RMBS	06/25/2026	Direct		9,174	9,174	7,978	8,989	0	185	0	185	0	9,174	0	0	0	151	01/25/2036	1.A FM
86358R-MY-0	ARC 2001-BC6 A1 - RMBS	06/25/2026	Direct		91	91	78	88	0	3	0	3	0	91	0	0	0	2	10/25/2031	1.A FM
86358R-Z7-5	ARC 2002-BC5 M2 - RMBS	06/25/2026	Direct		1,978	1,978	1,601	1,943	0	35	0	35	0	1,978	0	0	0	34	07/25/2032	1.A FM
86359A-2J-1	SAIL 2003-BC10 M2 - RMBS	05/26/2026	Direct		713	713	542	674	0	39	0	39	0	713	0	0	0	9	10/25/2033	1.A FM
86359A-HD-8	ARC 2002-BC10 A4 - RMBS	06/25/2026	Direct		468	468	414	458	0	9	0	9	0	468	0	0	0	9	01/25/2033	1.A FM
86359B-6S-5	SASC 2005-RMS1 M1 - RMBS	06/25/2026	Direct		7,757	7,757	6,436	7,381	0	376	0	376	0	7,757	0	0	0	131	02/25/2035	1.A FM
86359D-CS-4	SASC 2005-NC2 M6 - RMBS	06/25/2026	Direct		6,678	6,678	4,238	6,195	0	483	0	483	0	6,678	0	0	0	121	05/25/2035	1.A FM
86359D-LX-3	SASC 2005-S4 A - RMBS	06/01/2026	Direct		25,778	25,778	24,777	25,561	0	217	0	217	0	25,778	0	0	0	466	08/25/2035	5.B FM
86359D-TE-7	SASC 2005-SC1 1A1 - CMO/RMBS	06/25/2026	Direct		5,534	5,700	3,361	5,471	0	63	0	63	0	5,534	0	0	0	103	05/25/2031	1.A FM
86359D-TG-2	SASC 2005-SC1 1A2 - CMO/RMBS	06/01/2026	Direct		12,860	13,245	10,035	12,938	0	(78)	0	(78)	0	12,860	0	0	0	334	05/25/2031	1.A FM
86359D-VD-6	SASC 2005-OPT1 A3 - RMBS	06/25/2026	Direct		12,062	12,062	7,354	11,849	0	213	0	213	0	12,062	0	0	0	118	11/25/2035	1.A FM
86360W-AE-2	SAIL 2006-4 A5 - RMBS	06/25/2026	Direct		47,766	47,766	15,524	47,739	0	27	0	27	0	47,766	0	0	0	323	07/25/2036	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
86360X-AD-2	SASC 2006-GEL3 M1 - RMBS	06/25/2026	Direct		15,933	15,933	11,069	14,429	0	1,504	0	1,504	0	15,933	0	0	0	277	07/25/2036	1.A FM
86362V-AA-0	SASC 2006-BC6 A1 - RMBS	06/25/2026	Direct		40,701	40,701	31,938	36,180	0	4,520	0	4,520	0	40,701	0	0	0	615	01/25/2037	1.A FM
86362V-AE-2	SASC 2006-BC6 A5 - RMBS	06/25/2026	Direct		19,915	19,915	12,142	18,680	0	1,235	0	1,235	0	19,915	0	0	0	287	01/25/2037	1.A FM
881561-MZ-4	TMTS 2004-18SL 1B4 - RMBS	06/01/2026	Direct		12,541	11,660	12,417	12,578	0	(37)	0	(37)	0	12,541	0	0	0	327	10/25/2034	5.C FM
89181X-AM-3	TPMT 23CES1 A1A - RMBS	06/01/2026	Direct		14,430	14,430	14,408	14,414	0	16	0	16	0	14,430	0	0	0	399	07/25/2063	1.A
89183C-AA-3	TPMT 24CES1 A1A - RMBS	06/01/2026	Direct		5,529	5,529	5,529	5,536	0	(8)	0	(8)	0	5,529	0	0	0	134	01/25/2064	1.A
89183C-AB-1	TPMT 24CES1 A1B - RMBS	06/01/2026	Direct		5,529	5,529	5,528	5,538	0	(9)	0	(9)	0	5,529	0	0	0	139	01/25/2064	1.A
92839H-AA-4	VSTA 24CES1 A1 - RMBS	06/01/2026	Direct		5,605	5,605	5,605	5,611	0	(6)	0	(6)	0	5,605	0	0	0	156	05/26/2054	1.A FE
92841W-AA-7	VSTA 2024-CES3 A1 - RMBS	06/01/2026	Direct		11,784	11,784	11,784	11,793	0	(9)	0	(9)	0	11,784	0	0	0	274	01/25/2055	1.A FE
92841Y-AA-3	VSTA 24CES2 A1 - RMBS	06/01/2026	Direct		8,248	8,248	8,248	8,256	0	(8)	0	(8)	0	8,248	0	0	0	182	10/26/2054	1.A FE
92926S-AD-8	WMHE 2007-HE2 2A3 - RMBS	06/25/2026	Direct		8,076	8,076	4,164	8,078	0	(2)	0	(2)	0	8,076	0	0	0	41	04/25/2037	1.A FM
92977Y-AY-7	WMLT 2005-WMC1 M2 - RMBS	06/25/2026	Direct		5,049	5,049	3,558	4,486	0	563	0	563	0	5,049	0	0	0	63	10/25/2035	1.A FM
93363X-AC-7	WMHE 2007-HE4 2A2 - RMBS	06/25/2026	Direct		18,925	18,925	11,626	18,824	0	101	0	101	0	18,925	0	0	0	171	06/25/2037	1.A FM
93363X-AD-5	WMHE 2007-HE4 2A3 - RMBS	06/25/2026	Direct		6,225	6,225	3,945	6,179	0	46	0	46	0	6,225	0	0	0	56	06/25/2037	1.A FM
94980G-AU-5	WFHET 2004-2 M7 - RMBS	05/26/2026	Direct		32,788	32,788	32,502	32,845	0	(57)	0	(57)	0	32,788	0	0	0	701	07/25/2033	1.A FM
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					10,846,589	10,927,864	6,902,506	9,333,406	821	593,195	0	594,016	0	10,486,542	0	360,047	360,047	148,701	XXX	XXX
14988#-AA-1	CEAMER FINANCE LLC - ABS	05/01/2026	Direct		78,525	78,525	72,802	79,592	0	(1,067)	0	(1,067)	0	78,525	0	0	0	986	03/22/2031	2.B PL
48255K-AA-4	KKR CORE SR SECURED NOTES - ABS	05/18/2026	Direct		12,269	12,269	12,269	12,269	0	0	0	0	0	12,269	0	0	0	245	08/12/2031	2.A PL
1319999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (unaffiliated)					90,794	90,794	85,071	91,861	0	(1,067)	0	(1,067)	0	90,794	0	0	0	1,232	XXX	XXX
00110X-AA-2	AFN 211 A1 - ABS	05/20/2026	Direct		9,560	9,560	8,172	8,938	0	622	0	622	0	9,560	0	0	0	88	05/20/2051	1.A FE
00110X-AB-0	AFN 211 A2 - ABS	05/20/2026	Direct		956	956	796	849	0	107	0	107	0	956	0	0	0	11	05/20/2051	1.A FE
00255U-AA-3	AASET 2020-1 A - ABS	06/15/2026	Direct		12,771	12,771	12,660	12,740	0	31	0	31	0	12,771	0	0	0	162	01/17/2040	1.F FE
02090E-AA-4	ALTDE 2026-1 A - ABS	06/15/2026	Direct		3,163	3,163	3,163	0	0	0	0	0	0	3,163	0	0	0	19	04/15/2051	1.F FE
12510H-AF-7	CAUTO 2020-1 A6 - ABS	05/28/2026	Direct		921,872	976,042	1,022,616	997,206	0	(1,979)	0	(1,979)	0	995,227	0	(73,355)	(73,355)	16,941	02/15/2050	1.E FE
126650-BQ-2	CVSPAS 2007 CTF - ABS	06/10/2026	Direct		19,186	19,186	21,563	0	0	(625)	0	(625)	0	19,186	0	0	0	555	01/10/2030	2.B FE
126650-BV-1	CVSPAS 2010 CTF - ABS	06/10/2026	Direct		226,108	226,108	249,969	0	0	(8,297)	0	(8,297)	0	226,108	0	0	0	3,822	01/10/2033	2.B
14855U-AA-8	CLAST 262 A - ABS	06/15/2026	Direct		5,945	5,945	5,945	0	0	0	0	0	0	5,945	0	0	0	14	04/17/2051	1.F FE
14856C-AA-7	CLAST 2018-1 A - ABS	06/15/2026	Direct		523	523	392	479	0	44	0	44	0	523	0	0	0	9	06/15/2043	2.A FE
148924-AA-1	CLAST 261 A - ABS	06/15/2026	Direct		5,195	5,195	5,195	0	0	0	0	0	0	5,195	0	0	0	51	03/15/2051	1.F FE
27888V-AA-9	ECLIPS 261 A - ABS	06/15/2026	Direct		1,772	1,772	1,772	0	0	0	0	0	0	1,772	0	0	0	5	05/15/2051	1.F FE
30610G-AA-1	FLCON 2019-1 A - ABS	06/15/2026	Direct		9,953	9,953	9,228	9,602	0	351	0	351	0	9,953	0	0	0	173	09/15/2039	1.F FE
55283Y-AA-5	MACON 2021-1 A - ABS	06/05/2026	Direct		20,548	20,548	18,262	19,090	0	1,458	0	1,458	0	20,548	0	0	0	225	11/05/2035	1.G FE
55293W-AA-7	MAPSL 261 A - ABS	06/15/2026	Direct		4,546	4,546	4,546	0	0	0	0	0	0	4,546	0	0	0	68	01/17/2051	1.F FE
57631A-AA-2	MASTT 261 A - ABS	06/15/2026	Direct		4,464	4,464	4,464	0	0	0	0	0	0	4,464	0	0	0	50	02/15/2051	1.F FE
63943D-AA-7	NAVTR 241 A - ABS	06/15/2026	Direct		4,464	4,464	4,436	0	0	28	0	28	0	4,464	0	0	0	40	08/16/2049	1.F FE
71711G-AA-3	PHNTOM 2026-1 A - ABS	06/15/2026	Direct		2,928	2,928	2,928	0	0	0	0	0	0	2,928	0	0	0	39	01/17/2051	1.F FE
831005-AA-1	SLAM 261 A - ABS	06/15/2026	Direct		1,019	1,019	1,019	0	0	0	0	0	0	1,019	0	0	0	5	07/15/2051	1.E FE
86190B-AB-0	STR 2021-1 A2 - ABS	06/20/2026	Direct		1,125	1,125	919	971	0	154	0	154	0	1,125	0	0	0	14	06/20/2051	1.A FE
86212X-AC-4	STR 2019-1 A3 - ABS	06/20/2026	Direct		313	313	312	313	0	0	0	0	0	313	0	0	0	4	11/22/2049	1.C FE
86212X-AN-0	STR 241 A3 - ABS	06/20/2026	Direct		125	125	125	125	0	0	0	0	0	125	0	0	0	3	05/20/2054	1.C FE
87404L-AA-0	TLWND 2019-1 A - ABS	04/21/2026	Direct		175,336	175,336	137,261	152,361	0	22,975	0	22,975	0	175,336	0	0	0	2,432	12/15/2044	1.G FE
88035K-AA-7	TENET 241 A1 - ABS	06/20/2026	Direct		61	61	61	61	0	0	0	0	0	61	0	0	0	1	10/20/2054	1.C FE
88035K-AD-1	TENET 2025-1 A2 - ABS	06/20/2026	Direct		60	60	60	60	0	0	0	0	0	60	0	0	0	1	10/20/2055	1.C FE
88315L-AQ-1	TMCL 212 A - ABS	06/20/2026	Direct		5,000	5,000	4,283	4,537	0	463	0	463	0	5,000	0	0	0	46	04/20/2046	1.F FE
88315L-AS-7	TMCL 2021-3 A - ABS	06/20/2026	Direct		3,000	3,000	2,576	2,659	0	341	0	341	0	3,000	0	0	0	24	08/20/2046	1.F FE
89679Q-AD-7	TCF 2026-1 A - ABS	06/22/2026	Direct		1,563	1,563	1,562	0	0	0	0	0	0	1,563	0	0	0	8	05/22/2051	1.C FE
94354K-AA-8	WAAV 2019-1 A - ABS	06/15/2026	Direct		16,166	16,166	15,890	16,022	0	145	0	145	0	16,166	0	0	0	244	09/15/2044	1.F FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					1,457,720	1,511,890	1,540,175	1,226,012	0	15,817	0	15,817	0	1,531,075	0	(73,355)	(73,355)	25,058	XXX	XXX
038779-AB-0	ARBYS 2020-1 A2 - ABS	04/30/2026	Direct		250	250	231	241	0	9	0	9	0	250	0	0	0	4	08/01/2050	2.C FE
14989@-AA-2	CEAMER FIN 2 SR SEC NTS - ABS	05/15/2026	Direct		30,057	30,057	30,057	30,057	0	0	0	0	0	30,057	0	0	0	1,062	05/15/2038	2.B PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
14990@-AA-9	CEAMER FINANCE III LLC - ABS	05/15/2026	Direct		8,368	8,368	8,368	8,368	0	0	0	0	0	8,368	0	0	0	290	11/15/2039	2.B PL
233046-AS-0	DNKN 2021-1 A23 - ABS	05/20/2026	Direct		500	500	417	433	0	67	0	67	0	500	0	0	0	7	11/20/2051	2.B FE
233046-AW-1	DNKN 2025-1 A2 - ABS	05/29/2026	Direct		98,619	99,750	99,750	99,750	0	0	0	0	0	99,750	0	(1,131)	(1,131)	2,733	08/20/2055	2.B FE
33830J-AE-5	GUYS 231 A2 - ABS	04/25/2026	Direct		750	750	753	753	0	(3)	0	(3)	0	750	0	0	0	28	01/26/2054	2.C FE
55431@-AA-9	DOGWOOD TERM LOAN - ABS	06/25/2026	Direct		20,787	20,787	20,787	20,787	0	0	0	0	0	20,787	0	0	0	655	06/24/2032	1.G PL
817743-AL-1	SPRO 251 A2 - ABS	04/25/2026	Direct		625	625	625	625	0	0	0	0	0	625	0	0	0	15	10/25/2055	2.C FE
83546D-AG-3	SONIC 2020-1 A21 - ABS	06/20/2026	Direct		1,250	1,250	1,127	1,214	0	36	0	36	0	1,250	0	0	0	20	01/20/2050	2.B FE
86316@-AA-4	STRATUS MH FUNDING I LLC - ABS	06/15/2026	Direct		195,972	195,972	195,972	116,887	0	0	0	0	0	195,972	0	0	0	3,178	09/15/2060	1.D PL
86316@-AB-2	STRATUS MH FUNDING I LLC - ABS	06/15/2026	Direct		14,964	14,964	14,964	8,937	0	0	0	0	0	14,964	0	0	0	270	09/15/2060	1.G PL
86316@-AC-0	STRATUS MH FUNDING I LLC - ABS	06/15/2026	Direct		55,971	55,971	55,971	33,658	0	0	0	0	0	55,971	0	0	0	1,215	09/15/2060	2.C PL
86316@-AD-8	STRATUS MH FUNDING I LLC - ABS	06/15/2026	Direct		56,971	56,971	56,971	34,259	0	0	0	0	0	56,971	0	0	0	1,524	09/15/2060	3.C PL
864300-AE-8	SUBWAY 2024-1 A23 - ABS	04/30/2026	Direct		750	750	753	753	0	(3)	0	(3)	0	750	0	0	0	24	07/30/2054	2.B FE
BGH6QP-1K-4	STRATEGIC PARTNERS FUND VIII LP - ABS	04/10/2026	Direct		(1,015,614)	(1,015,614)	(1,015,249)	(1,015,715)	0	101	0	101	0	(1,015,614)	0	0	0	66,139	03/10/2028	5.B GI
P2550M-AA-2	CHIPEC 2021-1 S - ABS	04/23/2026	Direct		0	158,899	136,683	143,149	0	(143,149)	0	(143,149)	0	65,343	0	(65,343)	(65,343)	0	01/25/2028	2.C FE
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					(529,780)	(369,751)	(391,821)	(515,844)	0	(142,942)	0	(142,942)	0	(463,306)	0	(66,474)	(66,474)	77,164	XXX	XXX
28000X-AA-6	EDGE 221 A2 - ABS	06/25/2026	Direct		2,500	2,500	2,432	2,473	0	27	0	27	0	2,500	0	0	0	44	03/25/2052	2.B FE
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					2,500	2,500	2,432	2,473	0	27	0	27	0	2,500	0	0	0	44	XXX	XXX
1889999999. Total - asset-backed securities (unaffiliated)					954,997,228	959,593,123	946,031,339	442,084,068	153,361	1,484,104	0	1,637,465	(2,993,713)	952,638,349	2,570,396	(211,532)	2,358,864	18,982,475	XXX	XXX
1899999999. Total - asset-backed securities (affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
1909999997. Total - asset-backed securities - Part 4					954,997,228	959,593,123	946,031,339	442,084,068	153,361	1,484,104	0	1,637,465	(2,993,713)	952,638,349	2,570,396	(211,532)	2,358,864	18,982,475	XXX	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					954,997,228	959,593,123	946,031,339	442,084,068	153,361	1,484,104	0	1,637,465	(2,993,713)	952,638,349	2,570,396	(211,532)	2,358,864	18,982,475	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					1,533,880,719	1,556,787,487	1,524,809,283	881,271,407	196,437	3,364,057	1,555,454	2,005,040	(3,237,916)	1,535,798,828	3,459,645	(5,989,844)	(2,530,199)	37,571,081	XXX	XXX
000000-00-0	FEMUR BUYER, INC. - PREFERRED EQUITY	06/01/2026	Direct	1,351,154.750	1,072,613	0	642,874	804,895	(162,021)	0	0	(162,021)	0	642,874	0	429,739	429,739	0		5.B GI
064058-AR-1	BANK OF NEW YORK MELLON CORP	04/15/2026	DAVIDSON (D.A.) & CO. INC.	5,000,000.000	5,000,000	0	5,000,000	5,076,380	(76,380)	0	0	(76,380)	0	5,000,000	0	0	0	0		2.A FE
172967-QK-0	CITIGROUP INC	04/16/2026	DAVIDSON (D.A.) & CO. INC.	2,000,000.000	2,035,472	0	2,000,000	0	0	0	0	0	0	2,000,000	0	35,472	35,472	0		3.A FE
17327C-BC-6	CITIGROUP INC	05/28/2026	MORGAN STANLEY & COMPANY, INC.	2,000,000.000	2,042,947	0	2,000,000	2,078,210	(78,210)	0	0	(78,210)	0	2,000,000	0	42,947	42,947	68,750		3.A FE
48128B-AR-2	JPMORGAN CHASE & CO	05/28/2026	DAVIDSON (D.A.) & CO. INC.	2,500,000.000	2,521,819	0	2,500,000	0	0	0	0	0	0	2,500,000	0	21,819	21,819	0		2.A FE
95002Y-AE-3	WELLS FARGO & CO	05/28/2026	Direct	6,500,000.000	6,599,898	0	6,500,000	0	0	0	0	0	0	6,500,000	0	99,898	99,898	0		2.B FE
4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred					19,272,750	XXX	18,642,874	7,959,485	(316,612)	0	0	(316,612)	0	18,642,874	0	629,876	629,876	68,750	XXX	XXX
4509999997. Total - preferred stocks - Part 4					19,272,750	XXX	18,642,874	7,959,485	(316,612)	0	0	(316,612)	0	18,642,874	0	629,876	629,876	68,750	XXX	XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks					19,272,750	XXX	18,642,874	7,959,485	(316,612)	0	0	(316,612)	0	18,642,874	0	629,876	629,876	68,750	XXX	XXX
000000-00-0	2U, INC. - COMMON EQUITY	05/29/2026	DIRECT	90,547.000	1,057,753		1,706,624	1,348,142	358,482	0	0	358,482	0	1,706,624	0	(648,871)	(648,871)	0		
000000-00-0	HPS FEP AGGREGATOR, L.P. SERIES 3 - 2026	06/17/2026	Direct	11,454.650	0		11,455	0	0	0	0	0	0	11,455	0	(11,455)	(11,455)	0		
BGH9Z3-2U-4	FUSION BUYER LLC	05/01/2026	Direct	23.000	805		554	0	0	0	0	0	0	554	0	251	251	0		
5019999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) publicly traded					1,058,558	XXX	1,718,633	1,348,142	358,482	0	0	358,482	0	1,718,633	0	(660,075)	(660,075)	0	XXX	XXX
000000-00-0	TNT CRANE & RIGGING, INC. - NEW WARRANTS	06/01/2026	Direct	293.000	3		3	16	(13)	0	0	(13)	0	3	0	0	0	0		
000000-00-0	FISHBOWL, INC. - COMMON	04/01/2026	Direct	107,546.740	0		24,090	0	24,090	0	0	24,090	0	24,090	0	(24,090)	(24,090)	0		
000000-00-0	HYDROSOURCE LOGISTICS, LLC (LEA & EDDY H - WARRANT	06/01/2026	DIRECT	13.930	59,308		59,308	752,577	(693,270)	0	0	(693,270)	0	59,308	0	0	0	0		
000000-00-0	IGLOO PARENT HOLDINGS - COMMON UNITS	05/18/2026	Direct	28.997	2,460,545		2,493,948	2,392,698	101,249	0	0	101,249	0	2,493,948	0	(33,403)	(33,403)	0		
000000-00-0	CINELEASE - WARRANT	06/01/2026	Direct	21,870.710	38,514		38,514	26,682	11,832	0	0	11,832	0	38,514	0	0	0	0		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	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 (10 + 11 - 12)	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
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other					2,558,369	XXX	2,615,863	3,171,974	(556,111)	0	0	(556,111)	0	2,615,863	0	(57,493)	(57,493)	0	XXX	XXX
5989999997. Total - common stocks - Part 4					3,616,928	XXX	4,334,496	4,520,116	(197,630)	0	0	(197,630)	0	4,334,496	0	(717,568)	(717,568)	0	XXX	XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - common stocks					3,616,928	XXX	4,334,496	4,520,116	(197,630)	0	0	(197,630)	0	4,334,496	0	(717,568)	(717,568)	0	XXX	XXX
5999999999. Total - preferred and common stocks					22,889,677	XXX	22,977,369	12,479,601	(514,241)	0	0	(514,241)	0	22,977,369	0	(87,692)	(87,692)	68,750	XXX	XXX
6009999999 - Totals					1,556,770,397	XXX	1,547,786,652	893,751,009	(317,804)	3,364,057	1,555,454	1,490,799	(3,237,916)	1,558,776,197	3,459,645	(6,077,536)	(2,617,891)	37,639,831	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
WF SP500CALL LONG 7/1/2026	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	07/01/2025	07/01/2026	2	993,417	6,198.01	84,639	0	0	208,710		208,710	71,362	0	0	0	0		
WF SP500CALL LONG 7/1/2026	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	07/01/2025	07/01/2026	0	104,251	6,198.01	5,192	0	0	11,570		11,570	1,848	0	0	0	0		
WF SP500CALL LONG 7/1/2026	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	07/01/2025	07/01/2026	11	6,891,133	6,198.01	588,503	0	0	1,447,779		1,447,779	495,026	0	0	0	0		
JPM MARC5CALL LONG 7/1/2026	Index Annuity	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/02/2025	07/01/2026	20	771,596	395.69	15,405	0	0	34,703		34,703	(9,515)	0	0	0	0		
JPM SP500CALL LONG 7/1/2026	Index Annuity	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/02/2025	07/01/2026	69	42,456,369	6,198.01	3,622,280	0	0	8,917,457		8,917,457	3,057,127	0	0	0	0		
JPM MARC5CALL LONG 7/1/2026	Index Annuity	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/02/2025	07/01/2026	16	610,437	393.83	13,718	0	0	30,467		30,467	(7,334)	0	0	0	0		
JPM SP500CALL LONG 7/1/2026	Index Annuity	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/02/2025	07/01/2026	14	8,677,214	6,198.01	742,700	0	0	1,822,546		1,822,546	624,814	0	0	0	0		
BARCLAYS SP500CALL LONG 7/1/2026	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	07/02/2025	07/01/2026	12	7,127,712	6,198.01	352,050	0	0	790,952		790,952	124,776	0	0	0	0		
WF SP500CALL LONG 7/2/2026	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	07/03/2025	07/02/2026	3	1,556,855	6,227.42	84,885	0	0	165,586		165,586	28,474	0	0	0	0		
WF SP500CALL LONG 7/2/2026	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	07/03/2025	07/02/2026	14	8,718,388	6,227.42	786,464	0	0	1,783,017		1,783,017	617,349	0	0	0	0		
WF SP500CALL LONG 7/2/2026	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	07/03/2025	07/02/2026	7	4,359,194	6,227.42	397,138	0	0	891,508		891,508	308,674	0	0	0	0		
BARCLAYS SP500CALL LONG 7/2/2026	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	07/07/2025	07/02/2026	17	10,360,928	6,279.35	815,645	0	0	2,019,101		2,019,101	716,537	0	0	0	0		
JPM MARC5CALL LONG 7/2/2026	Index Annuity	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/07/2025	07/02/2026	22	846,713	393.82	17,910	0	0	42,274		42,274	(10,179)	0	0	0	0		
BARCLAYS SP500CALL LONG 7/2/2026	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	07/07/2025	07/02/2026	3	1,569,838	6,279.35	67,170	0	0	150,214		150,214	24,045	0	0	0	0		
BARCLAYS SP500CALL LONG 7/2/2026	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	07/07/2025	07/02/2026	9	5,651,415	6,279.35	444,663	0	0	1,101,328		1,101,328	390,838	0	0	0	0		
JPM MARC5CALL LONG 7/2/2026	Index Annuity	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/07/2025	07/02/2026	6	237,474	395.79	4,476	0	0	10,616		10,616	(2,936)	0	0	0	0		
BAC SP500CALL LONG 7/15/2026	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	07/15/2025	07/15/2026	9	5,562,004	6,243.76	475,933	0	0	1,129,590		1,129,590	388,224	0	0	0	0		
BAC SP500CALL LONG 7/15/2026	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	07/15/2025	07/15/2026	2	1,377,935	6,243.76	119,742	0	0	279,845		279,845	96,179	0	0	0	0		
BAC SP500CALL LONG 7/15/2026	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	07/15/2025	07/15/2026	0	118,569	6,243.76	5,816	0	0	13,071		13,071	2,450	0	0	0	0		
BAC SP500CALL LONG 7/15/2026	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	07/16/2025	07/15/2026	44	27,160,356	6,243.76	2,359,701	0	0	5,516,008		5,516,008	1,895,773	0	0	0	0		
BAC SP500CALL LONG 7/15/2026	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	07/16/2025	07/15/2026	10	5,931,572	6,243.76	518,634	0	0	1,204,645		1,204,645	414,019	0	0	0	0		
CITI MARC5CALL LONG 7/15/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/16/2025	07/15/2026	8	312,640	390.80	7,392	0	0	18,142		18,142	(3,540)	0	0	0	0		
BAC SP500CALL LONG 7/15/2026	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	07/16/2025	07/15/2026	7	4,370,632	6,243.76	220,080	0	0	481,813		481,813	90,305	0	0	0	0		
CITI MARC5CALL LONG 7/15/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/16/2025	07/15/2026	10	373,103	392.74	7,876	0	0	19,705		19,705	(4,328)	0	0	0	0		
BARCLAYS SP500CALL LONG 7/16/2026	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	07/17/2025	07/16/2026	2	1,252,740	6,263.70	63,736	0	0	133,177		133,177	25,889	0	0	0	0		
BARCLAYS SP500CALL LONG 7/16/2026	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	07/17/2025	07/16/2026	9	5,324,145	6,263.70	466,259	0	0	1,060,522		1,060,522	365,310	0	0	0	0		
BARCLAYS SP500CALL LONG 7/16/2026	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	07/17/2025	07/16/2026	6	3,758,220	6,263.70	328,938	0	0	748,604		748,604	257,866	0	0	0	0		

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CITI SP500CALL LONG 7/17/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/17/2025	07/17/2026	8	4,723,020	6,297.36	400,853	0	0	913,482		913,482	319,323	0	0	0	0		
CITI SP500CALL LONG 7/17/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/17/2025	07/17/2026	12	7,556,832	6,297.36	636,300	0	0	1,461,571		1,461,571	510,918	0	0	0	0		
CITI MARC5CALL LONG 7/17/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/17/2025	07/17/2026	2	78,402	392.01	1,820	0	0	4,297		4,297	(901)	0	0	0	0		
CITI SP500CALL LONG 7/17/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/17/2025	07/17/2026	1	629,736	6,297.36	30,752	0	0	62,454		62,454	12,638	0	0	0	0		
CITI SP500CALL LONG 7/31/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/01/2025	07/31/2026	1	358,686	6,238.01	18,221	0	0	43,295		43,295	8,481	0	0	0	0		
CITI SP500CALL LONG 7/31/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/01/2025	07/31/2026	2	1,086,661	6,238.01	95,192	0	0	224,596		224,596	75,100	0	0	0	0		
CITI SP500CALL LONG 7/31/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/01/2025	07/31/2026	14	8,523,929	6,238.01	746,697	0	0	1,761,762		1,761,762	589,094	0	0	0	0		
BOA MARC5CALL LONG 7/31/2026	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	08/04/2025	07/31/2026	17	670,837	394.61	16,371	0	0	32,148		32,148	(8,556)	0	0	0	0		
BOA SP500CALL LONG 8/3/2026	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	08/04/2025	08/03/2026	2	1,247,602	6,238.01	118,590	0	0	258,379		258,379	86,341	0	0	0	0		
BOA MARC5CALL LONG 7/31/2026	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	08/04/2025	07/31/2026	30	1,189,620	396.54	26,010	0	0	51,011		51,011	(15,815)	0	0	0	0		
BOA SP500CALL LONG 7/31/2026	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	08/04/2025	07/31/2026	24	14,659,324	6,238.01	1,390,942	0	0	3,034,510		3,034,510	1,016,008	0	0	0	0		
BOA SP500CALL LONG 7/31/2026	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	08/04/2025	07/31/2026	76	47,408,876	6,238.01	4,289,288	0	0	9,813,733		9,813,733	3,285,813	0	0	0	0		
BOA SP500CALL LONG 8/3/2026	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	08/04/2025	08/03/2026	17	10,292,717	6,238.01	932,250	0	0	2,131,630		2,131,630	712,315	0	0	0	0		
BOA SP500CALL LONG 7/31/2026	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	08/04/2025	07/31/2026	4	2,495,204	6,238.01	236,756	0	0	516,512		516,512	172,938	0	0	0	0		
BOA SP500CALL LONG 7/31/2026	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	08/04/2025	07/31/2026	10	5,926,110	6,238.01	337,250	0	0	715,290		715,290	141,218	0	0	0	0		
BOA SP500CALL LONG 7/31/2026	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	08/04/2025	07/31/2026	9	5,302,309	6,238.01	479,400	0	0	1,097,589		1,097,589	367,492	0	0	0	0		
BOA SP500CALL LONG 8/3/2026	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	08/04/2025	08/03/2026	4	2,495,204	6,238.01	143,200	0	0	299,039		299,039	55,625	0	0	0	0		
BOA SP500CALL LONG 7/31/2026	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	08/04/2025	07/31/2026	1	623,801	6,238.01	35,600	0	0	75,716		75,716	15,408	0	0	0	0		
CITI SP500CALL LONG 8/14/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/15/2025	08/14/2026	1	342,871	6,449.80	17,144	0	0	30,360		30,360	7,793	0	0	0	0		
CITI SP500CALL LONG 8/14/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/15/2025	08/14/2026	2	1,508,544	6,449.80	127,171	0	0	255,694		255,694	90,783	0	0	0	0		
CITI SP500CALL LONG 8/14/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/15/2025	08/14/2026	7	4,585,550	6,449.80	385,646	0	0	777,237		777,237	275,956	0	0	0	0		
CITI SP500CALL LONG 8/14/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/18/2025	08/14/2026	6	3,869,880	6,449.80	180,000	0	0	342,666		342,666	87,956	0	0	0	0		
CITI SP500CALL LONG 8/14/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/18/2025	08/14/2026	25	16,124,500	6,449.80	1,326,425	0	0	2,733,053		2,733,053	970,365	0	0	0	0		
CITI MARC5CALL LONG 8/14/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/18/2025	08/14/2026	9	336,218	395.55	7,540	0	0	15,284		15,284	(4,196)	0	0	0	0		
CITI MARC5CALL LONG 8/14/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/18/2025	08/14/2026	37	1,451,496	397.67	28,872	0	0	58,007		58,007	(18,882)	0	0	0	0		
BARCLAYS SP500CALL LONG 8/17/2026	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	08/18/2025	08/17/2026	1	644,980	6,449.80	53,182	0	0	109,411		109,411	38,697	0	0	0	0		
CITI SP500CALL LONG 8/14/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/18/2025	08/14/2026	57	36,441,370	6,449.80	2,997,608	0	0	6,176,700		6,176,700	2,193,024	0	0	0	0		
BARCLAYS SP500CALL LONG 8/17/2026	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	08/18/2025	08/17/2026	4	2,257,430	6,449.80	98,221	0	0	204,810		204,810	51,954	0	0	0	0		
BARCLAYS SP500CALL LONG 8/17/2026	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	08/18/2025	08/17/2026	10	6,449,800	6,449.80	532,310	0	0	1,094,109		1,094,109	386,969	0	0	0	0		

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CITI SP500CALL LONG 9/1/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/02/2025	09/01/2026	23	14,858,598	6,460.26	1,174,449	0	0	2,530,927		2,530,927	883,174	0	0	0	0		
RBC MARC5CALL LONG 9/1/2026	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/02/2025	09/01/2026	22	880,110	400.05	20,086	0	0	30,997		30,997	(12,782)	0	0	0	0		
CITI SP500CALL LONG 9/1/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/02/2025	09/01/2026	52	33,270,339	6,460.26	2,629,745	0	0	5,667,075		5,667,075	1,977,543	0	0	0	0		
CITI SP500CALL LONG 9/1/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/02/2025	09/01/2026	13	8,075,325	6,460.26	382,525	0	0	774,758		774,758	204,455	0	0	0	0		
RBC MARC5CALL LONG 9/1/2026	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/02/2025	09/01/2026	22	865,139	402.39	17,308	0	0	25,783		25,783	(12,967)	0	0	0	0		
CITI MARC5CALL LONG 9/2/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/03/2025	09/02/2026	13	500,338	400.27	12,550	0	0	16,826		16,826	(6,913)	0	0	0	0		
BARCLAYS SP500CALL LONG 9/2/2026	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	09/02/2025	09/02/2026	3	1,678,819	6,415.54	143,136	0	0	299,588		299,588	102,517	0	0	0	0		
BARCLAYS SP500CALL LONG 9/2/2026	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	09/02/2025	09/02/2026	9	5,839,489	6,415.54	496,265	0	0	1,042,068		1,042,068	356,588	0	0	0	0		
CITI SP500CALL LONG 9/2/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/03/2025	09/02/2026	2	1,283,108	6,415.54	111,290	0	0	228,812		228,812	78,423	0	0	0	0		
BARCLAYS SP500CALL LONG 9/2/2026	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	09/02/2025	09/02/2026	0	105,343	6,415.54	5,119	0	0	11,032		11,032	2,923	0	0	0	0		
RBC MARC5CALL LONG 9/3/2026	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/04/2025	09/03/2026	2	80,860	404.30	1,704	0	0	2,081		2,081	(1,231)	0	0	0	0		
HSBC SP500CALL LONG 9/3/2026	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	09/04/2025	09/03/2026	22	14,186,172	6,448.26	1,237,808	0	0	2,468,518		2,468,518	864,647	0	0	0	0		
HSBC SP500CALL LONG 9/3/2026	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	09/04/2025	09/03/2026	9	5,481,021	6,448.26	478,244	0	0	953,745		953,745	334,068	0	0	0	0		
RBC MARC5CALL LONG 9/3/2026	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/04/2025	09/03/2026	9	342,100	402.47	7,973	0	0	10,169		10,169	(5,108)	0	0	0	0		
HSBC SP500CALL LONG 9/3/2026	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	09/04/2025	09/03/2026	2	967,239	6,448.26	49,557	0	0	94,378		94,378	23,364	0	0	0	0		
BARCLAYS SP500CALL LONG 9/4/2026	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	09/05/2025	09/04/2026	11	6,827,184	6,502.08	542,252	0	0	1,119,344		1,119,344	394,089	0	0	0	0		
BARCLAYS SP500CALL LONG 9/4/2026	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	09/05/2025	09/04/2026	19	12,353,952	6,502.08	974,681	0	0	2,025,480		2,025,480	713,114	0	0	0	0		
BARCLAYS SP500CALL LONG 9/4/2026	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	09/05/2025	09/04/2026	4	2,275,728	6,502.08	96,989	0	0	199,279		199,279	53,216	0	0	0	0		
CITI SP500CALL LONG 9/15/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/16/2025	09/15/2026	17	10,915,212	6,615.28	902,682	0	0	1,596,201		1,596,201	580,499	0	0	0	0		
CITI SP500CALL LONG 9/15/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/16/2025	09/15/2026	56	36,714,804	6,615.28	3,031,632	0	0	5,369,039		5,369,039	1,952,588	0	0	0	0		
CITI SP500CALL LONG 9/15/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/16/2025	09/15/2026	7	4,630,696	6,615.28	224,000	0	0	338,108		338,108	105,611	0	0	0	0		
CITI MARC5CALL LONG 9/15/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/16/2025	09/15/2026	5	183,578	407.95	4,190	0	0	3,153		3,153	(2,818)	0	0	0	0		
WF SP500CALL LONG 9/16/2026	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	09/17/2025	09/16/2026	19	12,222,506	6,606.76	1,024,549	0	0	1,813,538		1,813,538	659,499	0	0	0	0		
WF SP500CALL LONG 9/16/2026	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	09/17/2025	09/16/2026	3	1,982,028	6,606.76	168,228	0	0	294,087		294,087	106,946	0	0	0	0		
WF SP500CALL LONG 9/16/2026	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	09/17/2025	09/16/2026	2	1,321,352	6,606.76	62,296	0	0	98,057		98,057	31,763	0	0	0	0		
BARCLAYS SP500CALL LONG 9/17/2026	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	09/18/2025	09/17/2026	17	11,220,595	6,600.35	981,393	0	0	1,675,728		1,675,728	604,736	0	0	0	0		
BARCLAYS SP500CALL LONG 9/17/2026	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	09/18/2025	09/17/2026	8	4,950,263	6,600.35	433,733	0	0	739,292		739,292	266,795	0	0	0	0		
BARCLAYS SP500CALL LONG 9/17/2026	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	09/18/2025	09/17/2026	2	990,053	6,600.35	50,076	0	0	73,418		73,418	23,740	0	0	0	0		
BAC SP500CALL LONG 10/1/2026	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	10/01/2025	10/01/2026	0	322,070	6,711.20	16,739	0	0	21,170		21,170	7,226	0	0	0	0		

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

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BAC SP500CALL LONG 10/1/2026	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	10/01/2025	10/01/2026	13	9,000,323	6,711.20	767,238	0	0	1,211,436		1,211,436	451,615	0	0	0	0		
BAC SP500CALL LONG 10/1/2026	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	10/01/2025	10/01/2026	3	1,853,902	6,711.20	160,377	0	0	249,534		249,534	93,024	0	0	0	0		
BAC MARC5CALL LONG 10/1/2026	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	10/02/2025	10/01/2026	3	123,930	413.10	2,475	0	0	1,428		1,428	(1,845)	0	0	0	0		
BAC SP500CALL LONG 10/1/2026	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	10/02/2025	10/01/2026	11	7,046,760	6,711.20	337,712	0	0	463,191		463,191	158,094	0	0	0	0		
BAC MARC5CALL LONG 10/1/2026	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	10/02/2025	10/01/2026	27	1,110,618	411.34	24,462	0	0	15,494		15,494	(16,757)	0	0	0	0		
BAC SP500CALL LONG 10/1/2026	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	10/02/2025	10/01/2026	60	40,267,200	6,711.20	3,428,820	0	0	5,419,931		5,419,931	2,020,513	0	0	0	0		
BAC SP500CALL LONG 10/1/2026	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	10/02/2025	10/01/2026	22	14,764,640	6,711.20	1,285,856	0	0	1,987,308		1,987,308	740,855	0	0	0	0		
CITI SP500CALL LONG 10/2/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/03/2025	10/02/2026	7	4,364,978	6,715.35	377,319	0	0	586,853		586,853	218,971	0	0	0	0		
CITI SP500CALL LONG 10/2/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/03/2025	10/02/2026	9	6,043,815	6,715.35	520,272	0	0	812,566		812,566	303,190	0	0	0	0		
CITI MARC5CALL LONG 10/2/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/03/2025	10/02/2026	1	41,103	411.03	974	0	0	536		536	(608)	0	0	0	0		
CITI SP500CALL LONG 10/2/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/03/2025	10/02/2026	1	671,535	6,715.35	32,987	0	0	44,444		44,444	15,080	0	0	0	0		
RBC MARC5CALL LONG 10/2/2026	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/06/2025	10/02/2026	1	41,123	411.23	971	0	0	606		606	(598)	0	0	0	0		
BARCLAYS SP500CALL LONG 10/2/2026	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	10/06/2025	10/02/2026	12	7,723,159	6,715.79	672,106	0	0	1,037,887		1,037,887	386,885	0	0	0	0		
BARCLAYS SP500CALL LONG 10/2/2026	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	10/06/2025	10/02/2026	4	2,350,527	6,715.79	206,395	0	0	315,879		315,879	117,748	0	0	0	0		
RBC MARC5CALL LONG 10/2/2026	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/06/2025	10/02/2026	4	144,778	413.65	2,993	0	0	1,653		1,653	(2,047)	0	0	0	0		
BARCLAYS SP500CALL LONG 10/2/2026	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	10/06/2025	10/02/2026	1	671,579	6,715.79	33,104	0	0	43,181		43,181	14,085	0	0	0	0		
JPM SP500CALL LONG 10/15/2026	Index Annuity	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/16/2025	10/15/2026	24	15,676,991	6,671.06	1,356,091	0	0	2,253,659		2,253,659	814,516	0	0	0	0		
JPM SP500CALL LONG 10/15/2026	Index Annuity	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/16/2025	10/15/2026	63	41,694,125	6,671.06	3,646,688	0	0	5,993,774		5,993,774	2,166,265	0	0	0	0		
RBC MARC5CALL LONG 10/15/2026	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/16/2025	10/15/2026	131	5,457,067	416.57	140,039	0	0	47,679		47,679	(71,361)	0	0	0	0		
RBC SP500CALL LONG 10/15/2026	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/16/2025	10/15/2026	14	9,005,931	6,671.06	430,448	0	0	676,988		676,988	235,318	0	0	0	0		
WF SP500CALL LONG 10/16/2026	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	10/17/2025	10/16/2026	1	662,907	6,629.07	37,247	0	0	54,580		54,580	18,450	0	0	0	0		
WF SP500CALL LONG 10/16/2026	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	10/17/2025	10/16/2026	7	4,308,896	6,629.07	407,713	0	0	650,903		650,903	233,274	0	0	0	0		
WF SP500CALL LONG 10/16/2026	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	10/17/2025	10/16/2026	10	6,629,070	6,629.07	629,790	0	0	1,001,389		1,001,389	358,883	0	0	0	0		
BARCLAYS SP500CALL LONG 10/16/2026	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	10/20/2025	10/16/2026	4	2,332,404	6,664.01	218,194	0	0	339,387		339,387	122,513	0	0	0	0		
CITI MARC5CALL LONG 10/16/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/20/2025	10/16/2026	6	230,714	419.48	5,478	0	0	1,043		1,043	(2,851)	0	0	0	0		
BARCLAYS SP500CALL LONG 10/16/2026	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	10/20/2025	10/16/2026	10	6,664,010	6,664.01	622,420	0	0	969,677		969,677	350,038	0	0	0	0		
CITI MARC5CALL LONG 10/16/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/20/2025	10/16/2026	3	125,148	417.16	3,351	0	0	801		801	(1,657)	0	0	0	0		
BARCLAYS SP500CALL LONG 10/16/2026	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	10/20/2025	10/16/2026	2	999,602	6,664.01	55,830	0	0	75,285		75,285	26,104	0	0	0	0		
JPM MARC5CALL LONG 10/30/2026	Index Annuity	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/03/2025	10/30/2026	12	479,401	416.87	9,867	0	0	4,334		4,334	(5,716)	0	0	0	0		

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JPM MARC5CALL LONG 10/30/2026	Index Annuity	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/03/2025	10/30/2026	41	1,700,598	414.78	39,319	0	0	19,129		19,129	(21,244)	0	0	0	0		
BARCLAYS SP500CALL LONG 11/3/2026	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	11/03/2025	11/03/2026	5	3,119,839	6,851.97	280,131	0	0	377,288		377,288	144,672	0	0	0	0		
HSBC SP500CALL LONG 11/2/2026	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	11/03/2025	11/02/2026	14	9,576,280	6,840.20	875,770	0	0	1,181,296		1,181,296	459,356	0	0	0	0		
WF SP500CALL LONG 10/30/2026	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	11/03/2025	10/30/2026	11	7,524,220	6,840.20	392,590	0	0	415,728		415,728	153,750	0	0	0	0		
BARCLAYS SP500CALL LONG 11/3/2026	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	11/03/2025	11/03/2026	1	352,739	6,851.97	17,916	0	0	18,612		18,612	6,551	0	0	0	0		
WF SP500CALL LONG 10/30/2026	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	11/03/2025	10/30/2026	31	21,204,620	6,840.20	1,923,767	0	0	2,589,235		2,589,235	999,388	0	0	0	0		
HSBC SP500CALL LONG 11/2/2026	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	11/03/2025	11/02/2026	2	1,026,030	6,840.20	93,833	0	0	126,567		126,567	49,217	0	0	0	0		
BARCLAYS SP500CALL LONG 11/3/2026	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	11/03/2025	11/03/2026	18	12,657,644	6,851.97	1,136,533	0	0	1,530,712		1,530,712	586,956	0	0	0	0		
WF SP500CALL LONG 10/30/2026	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	11/03/2025	10/30/2026	67	45,829,340	6,840.20	4,158,891	0	0	5,596,090		5,596,090	2,159,968	0	0	0	0		
HSBC SP500CALL LONG 11/2/2026	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	11/03/2025	11/02/2026	4	2,736,080	6,840.20	145,868	0	0	156,066		156,066	58,851	0	0	0	0		
CITI SP500CALL LONG 11/3/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/04/2025	11/03/2026	1	685,197	6,851.97	57,143	0	0	82,862		82,862	31,829	0	0	0	0		
CITI MARC5CALL LONG 11/3/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/04/2025	11/03/2026	1	41,513	415.13	873	0	0	394		394	(555)	0	0	0	0		
CITI SP500CALL LONG 11/3/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/04/2025	11/03/2026	1	342,599	6,851.97	15,572	0	0	18,127		18,127	6,159	0	0	0	0		
WF SP500CALL LONG 11/13/2026	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	11/17/2025	11/13/2026	21	14,141,631	6,734.11	1,289,799	0	0	1,991,851		1,991,851	731,387	0	0	0	0		
CITI MARC5CALL LONG 11/13/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/17/2025	11/13/2026	7	269,198	414.15	5,863	0	0	3,007		3,007	(3,819)	0	0	0	0		
CITI SP500CALL LONG 11/16/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/17/2025	11/16/2026	3	1,683,528	6,734.11	79,043	0	0	128,790		128,790	45,367	0	0	0	0		
CITI MARC5CALL LONG 11/13/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/17/2025	11/13/2026	5	187,349	416.33	3,623	0	0	1,641		1,641	(2,551)	0	0	0	0		
BARCLAYS SP500CALL LONG 11/17/2026	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	11/17/2025	11/17/2026	13	8,588,192	6,672.41	797,319	0	0	1,294,233		1,294,233	459,574	0	0	0	0		
CITI SP500CALL LONG 11/16/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/17/2025	11/16/2026	8	5,387,288	6,734.11	485,968	0	0	759,316		759,316	276,097	0	0	0	0		
WF SP500CALL LONG 11/13/2026	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	11/17/2025	11/13/2026	54	36,027,489	6,734.11	3,282,493	0	0	5,074,476		5,074,476	1,863,296	0	0	0	0		
CITI SP500CALL LONG 11/16/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/17/2025	11/16/2026	1	673,411	6,734.11	60,746	0	0	94,914		94,914	34,512	0	0	0	0		
BARCLAYS SP500CALL LONG 11/17/2026	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	11/17/2025	11/17/2026	4	2,726,547	6,672.41	256,052	0	0	410,888		410,888	145,904	0	0	0	0		
WF SP500CALL LONG 11/13/2026	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	11/17/2025	11/13/2026	8	5,050,583	6,734.11	265,950	0	0	384,652		384,652	138,933	0	0	0	0		
BARCLAYS SP500CALL LONG 11/17/2026	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	11/17/2025	11/17/2026	0	302,460	6,672.41	16,388	0	0	25,876		25,876	9,140	0	0	0	0		
WF SP500CALL LONG 11/17/2026	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	11/18/2025	11/17/2026	1	333,621	6,672.41	17,794	0	0	28,514		28,514	10,077	0	0	0	0		
WF SP500CALL LONG 11/17/2026	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	11/18/2025	11/17/2026	1	667,241	6,672.41	61,006	0	0	100,779		100,779	36,079	0	0	0	0		
HSBC SP500CALL LONG 12/1/2026	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	12/01/2025	12/01/2026	15	10,378,837	6,812.63	909,192	0	0	1,384,767		1,384,767	524,670	0	0	0	0		
HSBC SP500CALL LONG 12/1/2026	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	12/01/2025	12/01/2026	2	1,300,327	6,812.63	113,909	0	0	173,492		173,492	65,734	0	0	0	0		
HSBC SP500CALL LONG 12/1/2026	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	12/01/2025	12/01/2026	0	101,508	6,812.63	5,086	0	0	7,133		7,133	2,658	0	0	0	0		

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CITI SP500CALL LONG 12/1/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/02/2025	12/01/2026	14	9,537,682	6,812.63	861,700	0	0	1,261,258		1,261,258	469,008	0	0	0	0		
CITI MARC5CALL LONG 12/1/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/02/2025	12/01/2026	1	41,985	419.85	837	0	0	267		267	(481)	0	0	0	0		
CITI SP500CALL LONG 12/1/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/02/2025	12/01/2026	35	23,503,574	6,812.63	2,123,475	0	0	3,108,100		3,108,100	1,155,771	0	0	0	0		
CITI SP500CALL LONG 12/1/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/02/2025	12/01/2026	6	4,087,578	6,812.63	209,160	0	0	284,251		284,251	102,940	0	0	0	0		
CITI MARC5CALL LONG 12/1/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/02/2025	12/01/2026	49	2,047,024	417.76	45,717	0	0	16,699		16,699	(24,764)	0	0	0	0		
HSBC SP500CALL LONG 12/2/2026	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	12/03/2025	12/02/2026	2	1,024,406	6,829.37	52,118	0	0	70,376		70,376	26,741	0	0	0	0		
HSBC SP500CALL LONG 12/2/2026	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	12/03/2025	12/02/2026	4	2,731,748	6,829.37	241,856	0	0	358,612		358,612	136,628	0	0	0	0		
CITI MARC5CALL LONG 12/2/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/03/2025	12/02/2026	4	167,000	417.50	3,992	0	0	1,418		1,418	(2,027)	0	0	0	0		
HSBC SP500CALL LONG 12/2/2026	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	12/03/2025	12/02/2026	18	12,292,866	6,829.37	1,088,352	0	0	1,613,754		1,613,754	614,828	0	0	0	0		
CITI SP500CALL LONG 12/3/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/04/2025	12/03/2026	20	13,356,954	6,849.72	1,154,010	0	0	1,700,053		1,700,053	639,658	0	0	0	0		
CITI SP500CALL LONG 12/3/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/04/2025	12/03/2026	2	1,369,944	6,849.72	64,288	0	0	86,232		86,232	30,090	0	0	0	0		
CITI SP500CALL LONG 12/3/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/04/2025	12/03/2026	8	5,479,776	6,849.72	475,712	0	0	697,458		697,458	262,424	0	0	0	0		
BARCLAYS SP500CALL LONG 12/15/2026	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	12/15/2025	12/15/2026	3	1,715,375	6,816.51	149,513	0	0	230,801		230,801	85,444	0	0	0	0		
BARCLAYS SP500CALL LONG 12/15/2026	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	12/15/2025	12/15/2026	18	12,313,275	6,816.51	1,069,256	0	0	1,656,733		1,656,733	613,332	0	0	0	0		
BARCLAYS SP500CALL LONG 12/15/2026	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	12/15/2025	12/15/2026	0	323,852	6,816.51	15,720	0	0	23,907		23,907	9,020	0	0	0	0		
JPM MARC5CALL LONG 12/15/2026	Index Annuity	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/16/2025	12/15/2026	8	314,273	419.03	6,638	0	0	2,852		2,852	(3,352)	0	0	0	0		
HSBC SP500CALL LONG 12/15/2026	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	12/16/2025	12/15/2026	6	3,749,081	6,816.51	174,141	0	0	279,703		279,703	105,460	0	0	0	0		
JPM MARC5CALL LONG 12/15/2026	Index Annuity	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/16/2025	12/15/2026	24	1,000,896	417.04	23,544	0	0	10,953		10,953	(11,224)	0	0	0	0		
JPM SP500CALL LONG 12/15/2026	Index Annuity	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/16/2025	12/15/2026	13	8,520,638	6,816.51	709,950	0	0	1,145,865		1,145,865	422,738	0	0	0	0		
JPM SP500CALL LONG 12/15/2026	Index Annuity	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/16/2025	12/15/2026	27	18,063,752	6,816.51	1,503,345	0	0	2,429,233		2,429,233	896,205	0	0	0	0		
RBC SP500CALL LONG 12/16/2026	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/17/2025	12/16/2026	30	20,400,780	6,800.26	1,671,630	0	0	2,796,795		2,796,795	1,027,799	0	0	0	0		
RBC MARC5CALL LONG 12/16/2026	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/17/2025	12/16/2026	1	41,740	417.40	950	0	0	442		442	(494)	0	0	0	0		
RBC SP500CALL LONG 12/16/2026	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/17/2025	12/16/2026	2	1,360,052	6,800.26	60,302	0	0	103,899		103,899	39,186	0	0	0	0		
RBC SP500CALL LONG 12/16/2026	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/17/2025	12/16/2026	4	2,380,091	6,800.26	195,024	0	0	326,293		326,293	119,910	0	0	0	0		
RBC MARC5CALL LONG 12/16/2026	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/17/2025	12/16/2026	1	41,925	419.25	884	0	0	371		371	(474)	0	0	0	0		
HSBC SP500CALL LONG 12/17/2026	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	12/18/2025	12/17/2026	8	5,377,144	6,721.43	509,112	0	0	807,432		807,432	293,081	0	0	0	0		
HSBC SP500CALL LONG 12/17/2026	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	12/18/2025	12/17/2026	15	9,746,074	6,721.43	922,766	0	0	1,463,471		1,463,471	531,210	0	0	0	0		
HSBC SP500CALL LONG 12/17/2026	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	12/18/2025	12/17/2026	2	1,008,215	6,721.43	57,681	0	0	90,669		90,669	32,843	0	0	0	0		
WF SP500CALL LONG 12/31/2026	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	01/02/2026	12/31/2026	1	461,026	6,858.47	0	21,438	0	33,862		33,862	12,424	0	0	0	0		

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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)
WF SP500CALL LONG 12/31/2026	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	01/02/2026	12/31/2026	2	1,635,677	6,858.47	0	137,723	0	216,709		216,709	78,986	0	0	0	0		
WF SP500CALL LONG 12/31/2026	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	01/02/2026	12/31/2026	17	11,852,328	6,858.47	0	999,153	0	1,570,304		1,570,304	571,151	0	0	0	0		
RBC SP500CALL LONG 12/31/2026	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/05/2026	12/31/2026	16	10,973,552	6,858.47	0	981,856	0	1,454,295		1,454,295	472,439	0	0	0	0		
BARCLAYS SP500CALL LONG 1/4/2027	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	01/05/2026	01/04/2027	3	2,057,541	6,858.47	0	105,552	0	147,906		147,906	42,354	0	0	0	0		
CITI SP500CALL LONG 12/31/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/05/2026	12/31/2026	3	1,714,618	6,858.47	0	84,015	0	123,203		123,203	39,188	0	0	0	0		
RBC SP500CALL LONG 12/31/2026	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/05/2026	12/31/2026	48	32,920,656	6,858.47	0	2,945,568	0	4,362,885		4,362,885	1,417,317	0	0	0	0		
CITI MARC5CALL LONG 12/31/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/05/2026	12/31/2026	7	292,012	417.16	0	7,112	0	2,925		2,925	(4,187)	0	0	0	0		
CITI MARC5CALL LONG 12/31/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/05/2026	12/31/2026	14	565,947	419.22	0	12,245	0	4,602		4,602	(7,643)	0	0	0	0		
RBC MARC5CALL LONG 12/31/2026	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/05/2026	12/31/2026	34	1,397,486	417.16	0	35,946	0	15,930		15,930	(20,016)	0	0	0	0		
CITI SP500CALL LONG 12/31/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/05/2026	12/31/2026	17	11,659,399	6,858.47	0	1,043,562	0	1,541,299		1,541,299	497,737	0	0	0	0		
BARCLAYS SP500CALL LONG 1/4/2027	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	01/05/2026	01/04/2027	9	6,172,623	6,858.47	0	550,494	0	820,454		820,454	269,960	0	0	0	0		
RBC SP500CALL LONG 12/31/2026	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/05/2026	12/31/2026	4	2,400,465	6,858.47	0	123,718	0	175,743		175,743	52,025	0	0	0	0		
CITI SP500CALL LONG 12/31/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/05/2026	12/31/2026	12	8,230,164	6,858.47	0	736,632	0	1,087,976		1,087,976	351,344	0	0	0	0		
BARCLAYS SP500CALL LONG 1/4/2027	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	01/05/2026	01/04/2027	1	685,847	6,858.47	0	61,272	0	91,162		91,162	29,890	0	0	0	0		
RBC MARC5CALL LONG 12/31/2026	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/05/2026	12/31/2026	2	62,831	418.87	0	1,478	0	612		612	(865)	0	0	0	0		
WF SP500CALL LONG 1/15/2027	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	01/15/2026	01/15/2027	14	9,783,717	6,944.47	0	835,533	0	1,211,805		1,211,805	376,272	0	0	0	0		
WF SP500CALL LONG 1/15/2027	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	01/15/2026	01/15/2027	2	1,136,115	6,944.47	0	97,252	0	140,718		140,718	43,466	0	0	0	0		
WF SP500CALL LONG 1/15/2027	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	01/15/2026	01/15/2027	0	15,000	6,944.47	0	711	0	968		968	257	0	0	0	0		
JPM MARC5CALL LONG 1/15/2027	Index Annuity	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/16/2026	01/15/2027	6	253,008	421.68	0	5,790	0	2,049		2,049	(3,741)	0	0	0	0		
JPM SP500CALL LONG 1/15/2027	Index Annuity	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/16/2026	01/15/2027	38	26,388,986	6,944.47	0	2,266,282	0	3,275,654		3,275,654	1,009,372	0	0	0	0		
RBC SP500CALL LONG 1/15/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/16/2026	01/15/2027	4	2,430,565	6,944.47	0	115,413	0	155,929		155,929	40,516	0	0	0	0		
JPM MARC5CALL LONG 1/15/2027	Index Annuity	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/16/2026	01/15/2027	10	423,550	423.55	0	8,750	0	2,871		2,871	(5,879)	0	0	0	0		
JPM SP500CALL LONG 1/15/2027	Index Annuity	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/16/2026	01/15/2027	13	9,027,811	6,944.47	0	812,500	0	1,120,618		1,120,618	308,118	0	0	0	0		
WF SP500CALL LONG 1/15/2027	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	01/20/2026	01/15/2027	1	694,001	6,940.01	0	28,131	0	46,042		46,042	17,911	0	0	0	0		
JPM SP500CALL LONG 1/15/2027	Index Annuity	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/20/2026	01/15/2027	4	2,429,004	6,940.01	0	188,937	0	302,972		302,972	114,035	0	0	0	0		
JPM SP500CALL LONG 1/15/2027	Index Annuity	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/20/2026	01/15/2027	11	7,287,011	6,940.01	0	566,622	0	908,915		908,915	342,293	0	0	0	0		
JPM SP500CALL LONG 1/15/2027	Index Annuity	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/20/2026	01/15/2027	8	5,205,008	6,940.01	0	404,775	0	649,225		649,225	244,450	0	0	0	0		
JPM SP500CALL LONG 1/15/2027	Index Annuity	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/20/2026	01/15/2027	6	3,817,006	6,940.01	0	296,901	0	476,098		476,098	179,197	0	0	0	0		
WF SP500CALL LONG 1/15/2027	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	01/20/2026	01/15/2027	2	1,388,002	6,940.01	0	55,692	0	91,232		91,232	35,540	0	0	0	0		

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JPM SP500CALL LONG 1/15/2027	Index Annuity	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/20/2026	01/15/2027	4	2,429,004	6,940.01	0	188,937	0	302,972		302,972	114,035	0	0	0	0		
JPM SP500CALL LONG 1/15/2027	Index Annuity	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/20/2026	01/15/2027	5	3,470,005	6,940.01	0	267,225	0	432,817		432,817	165,592	0	0	0	0		
WF SP500CALL LONG 1/15/2027	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	01/20/2026	01/15/2027	1	694,001	6,940.01	0	27,997	0	45,832		45,832	17,835	0	0	0	0		
HSBC SP500CALL LONG 2/2/2027	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	02/02/2026	02/02/2027	2	1,647,486	6,976.44	0	142,342	0	204,957		204,957	62,615	0	0	0	0		
WF SP500CALL LONG 2/1/2027	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	02/02/2026	02/01/2027	57	39,552,471	6,939.03	0	3,596,757	0	5,072,390		5,072,390	1,475,633	0	0	0	0		
WF SP500CALL LONG 2/1/2027	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	02/02/2026	02/01/2027	8	5,551,224	6,939.03	0	288,784	0	393,101		393,101	104,317	0	0	0	0		
CITI MARC5CALL LONG 2/1/2027	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/02/2026	02/01/2027	9	358,700	422.00	0	7,718	0	2,556		2,556	(5,162)	0	0	0	0		
WF SP500CALL LONG 2/1/2027	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	02/02/2026	02/01/2027	22	14,918,915	6,939.03	0	1,355,231	0	1,913,270		1,913,270	558,039	0	0	0	0		
HSBC SP500CALL LONG 2/2/2027	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	02/02/2026	02/02/2027	22	15,512,184	6,976.44	0	1,340,243	0	1,929,809		1,929,809	589,566	0	0	0	0		
CITI MARC5CALL LONG 2/1/2027	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/02/2026	02/01/2027	6	254,346	423.91	0	4,938	0	1,484		1,484	(3,454)	0	0	0	0		
HSBC SP500CALL LONG 2/2/2027	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	02/02/2026	02/02/2027	0	272,779	6,976.44	0	13,203	0	18,383		18,383	5,180	0	0	0	0		
CITI SP500CALL LONG 2/2/2027	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/03/2026	02/02/2027	3	1,744,110	6,976.44	0	137,613	0	215,070		215,070	77,457	0	0	0	0		
CITI SP500CALL LONG 2/2/2027	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/03/2026	02/02/2027	1	348,822	6,976.44	0	15,374	0	23,191		23,191	7,817	0	0	0	0		
CITI SP500CALL LONG 2/2/2027	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/03/2026	02/02/2027	2	63,135	420.90	0	1,490	0	513		513	(977)	0	0	0	0		
CITI MARC5CALL LONG 2/3/2027	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/04/2026	02/03/2027	10	423,430	423.43	0	8,650	0	2,657		2,657	(5,993)	0	0	0	0		
WF SP500CALL LONG 2/3/2027	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	02/04/2026	02/03/2027	28	19,369,868	6,917.81	0	1,637,524	0	2,548,321		2,548,321	910,797	0	0	0	0		
WF SP500CALL LONG 2/3/2027	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	02/04/2026	02/03/2027	7	4,842,467	6,917.81	0	411,467	0	637,080		637,080	225,613	0	0	0	0		
WF SP500CALL LONG 2/3/2027	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	02/04/2026	02/03/2027	1	691,781	6,917.81	0	32,379	0	50,439		50,439	18,060	0	0	0	0		
CITI MARC5CALL LONG 2/3/2027	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/04/2026	02/03/2027	18	737,800	421.60	0	16,608	0	5,593		5,593	(11,015)	0	0	0	0		
BARCLAYS SP500CALL LONG 2/12/2027	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	02/17/2026	02/12/2027	5	3,076,277	6,836.17	0	160,493	0	280,458		280,458	119,966	0	0	0	0		
RBC SP500CALL LONG 2/17/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/17/2026	02/17/2027	1	405,940	6,843.22	0	20,703	0	36,637		36,637	15,933	0	0	0	0		
JPM SP500CALL LONG 2/12/2027	Index Annuity	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/17/2026	02/12/2027	17	11,279,681	6,836.17	0	1,024,551	0	1,636,670		1,636,670	612,119	0	0	0	0		
JPM SP500CALL LONG 2/16/2027	Index Annuity	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/17/2026	02/16/2027	8	5,468,936	6,836.17	0	499,280	0	792,576		792,576	293,296	0	0	0	0		
RBC SP500CALL LONG 2/17/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/17/2026	02/17/2027	24	16,156,774	6,843.22	0	1,436,332	0	2,330,229		2,330,229	893,897	0	0	0	0		
CITI MARC5CALL LONG 2/12/2027	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/17/2026	02/12/2027	8	319,658	426.21	0	6,893	0	1,550		1,550	(5,343)	0	0	0	0		
BARCLAYS SP500CALL LONG 2/16/2027	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	02/17/2026	02/16/2027	2	1,367,234	6,836.17	0	71,600	0	125,491		125,491	53,891	0	0	0	0		
JPM SP500CALL LONG 2/16/2027	Index Annuity	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/17/2026	02/16/2027	1	683,617	6,836.17	0	62,094	0	99,192		99,192	37,098	0	0	0	0		
JPM SP500CALL LONG 2/12/2027	Index Annuity	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/17/2026	02/12/2027	39	26,319,255	6,836.17	0	2,402,785	0	3,814,274		3,814,274	1,411,489	0	0	0	0		
RBC SP500CALL LONG 2/17/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/17/2026	02/17/2027	4	2,909,874	6,843.22	0	258,691	0	419,680		419,680	160,989	0	0	0	0		

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)
BAC MARC5CALL LONG 2/17/2027	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	02/18/2026	02/17/2027	2	85,430	427.15	0	1,944	0	485		485	(1,459)	0	0	0	0		
WF SP500CALL LONG 2/17/2027	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	02/18/2026	02/17/2027	20	13,344,279	6,843.22	0	1,241,858	0	1,927,980		1,927,980	686,122	0	0	0	0		
BAC MARC5CALL LONG 2/17/2027	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	02/18/2026	02/17/2027	6	255,180	425.30	0	6,354	0	1,721		1,721	(4,633)	0	0	0	0		
WF SP500CALL LONG 2/17/2027	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	02/18/2026	02/17/2027	4	2,737,288	6,843.22	0	254,532	0	395,483		395,483	140,951	0	0	0	0		
WF SP500CALL LONG 2/17/2027	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	02/18/2026	02/17/2027	1	684,322	6,843.22	0	37,222	0	62,052		62,052	24,830	0	0	0	0		
HSBC SP500CALL LONG 2/18/2027	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	02/19/2026	02/18/2027	1	688,131	6,881.31	0	33,959	0	59,565		59,565	25,606	0	0	0	0		
HSBC SP500CALL LONG 2/18/2027	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	02/19/2026	02/18/2027	6	4,128,786	6,881.31	0	357,948	0	579,667		579,667	221,719	0	0	0	0		
HSBC SP500CALL LONG 2/18/2027	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	02/19/2026	02/18/2027	5	3,096,590	6,881.31	0	268,461	0	434,751		434,751	166,290	0	0	0	0		
HSBC SP500CALL LONG 3/1/2027	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	03/02/2026	03/01/2027	47	31,986,792	6,878.88	0	2,822,783	0	4,569,522		4,569,522	1,746,739	0	0	0	0		
HSBC SP500CALL LONG 3/1/2027	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	03/02/2026	03/01/2027	6	4,127,328	6,878.88	0	209,442	0	377,993		377,993	168,551	0	0	0	0		
RBC SP500CALL LONG 3/2/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/02/2026	03/02/2027	23	15,579,644	6,881.62	0	1,391,265	0	2,203,813		2,203,813	812,548	0	0	0	0		
HSBC SP500CALL LONG 3/1/2027	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	03/02/2026	03/01/2027	20	13,757,760	6,878.88	0	1,214,100	0	1,965,386		1,965,386	751,286	0	0	0	0		
RBC SP500CALL LONG 3/2/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/02/2026	03/02/2027	0	242,371	6,881.62	0	12,578	0	21,694		21,694	9,115	0	0	0	0		
BAC MARC5CALL LONG 3/1/2027	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	03/02/2026	03/01/2027	2	64,566	430.44	0	1,452	0	287		287	(1,165)	0	0	0	0		
RBC SP500CALL LONG 3/2/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/02/2026	03/02/2027	4	2,855,391	6,881.62	0	255,555	0	403,908		403,908	148,353	0	0	0	0		
RBC SP500CALL LONG 3/2/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/03/2026	03/02/2027	2	1,376,324	6,881.62	0	67,070	0	123,189		123,189	56,119	0	0	0	0		
RBC SP500CALL LONG 3/2/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/03/2026	03/02/2027	5	3,440,810	6,881.62	0	296,455	0	486,719		486,719	190,264	0	0	0	0		
RBC MARC5CALL LONG 3/2/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/03/2026	03/02/2027	8	344,136	430.17	0	6,048	0	1,469		1,469	(4,579)	0	0	0	0		
RBC SP500CALL LONG 3/2/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/03/2026	03/02/2027	6	3,784,891	6,881.62	0	326,101	0	535,391		535,391	209,290	0	0	0	0		
RBC MARC5CALL LONG 3/2/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/03/2026	03/02/2027	11	471,185	428.35	0	9,174	0	2,409		2,409	(6,765)	0	0	0	0		
BAC SP500CALL LONG 3/3/2027	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	03/04/2026	03/03/2027	3	2,044,989	6,816.63	0	199,206	0	308,435		308,435	109,229	0	0	0	0		
BAC SP500CALL LONG 3/3/2027	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	03/04/2026	03/03/2027	21	14,314,923	6,816.63	0	1,367,457	0	2,159,044		2,159,044	791,587	0	0	0	0		
BAC MARC5CALL LONG 3/3/2027	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	03/04/2026	03/03/2027	10	425,870	425.87	0	9,800	0	2,932		2,932	(6,868)	0	0	0	0		
BAC SP500CALL LONG 3/3/2027	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	03/04/2026	03/03/2027	1	681,663	6,816.63	0	39,106	0	67,645		67,645	28,539	0	0	0	0		
BAC MARC5CALL LONG 3/15/2027	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	03/16/2026	03/15/2027	2	83,578	417.89	0	2,122	0	1,136		1,136	(986)	0	0	0	0		
BARCLAYS SP500CALL LONG 3/15/2027	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	03/16/2026	03/15/2027	20	13,264,380	6,632.19	0	1,397,500	0	2,387,549		2,387,549	990,049	0	0	0	0		
RBC SP500CALL LONG 3/16/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/16/2026	03/16/2027	0	71,281	6,699.38	0	4,049	0	8,870		8,870	4,821	0	0	0	0		
RBC SP500CALL LONG 3/16/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/16/2026	03/16/2027	6	4,152,946	6,699.38	0	396,606	0	706,111		706,111	309,505	0	0	0	0		
BARCLAYS SP500CALL LONG 3/15/2027	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	03/16/2026	03/15/2027	6	3,979,314	6,632.19	0	234,168	0	541,848		541,848	307,680	0	0	0	0		

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RBC SP500CALL LONG 3/16/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/16/2026	03/16/2027	33	21,985,757	6,699.38	0	2,099,637	0	3,738,143		3,738,143	1,638,506	0	0	0	0		
BARCLAYS SP500CALL LONG 3/15/2027	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	03/16/2026	03/15/2027	42	27,855,198	6,632.19	0	2,714,670	0	5,013,852		5,013,852	2,299,182	0	0	0	0		
JPM SP500CALL LONG 3/16/2027	Index Annuity	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/17/2026	03/16/2027	1	21,066	421.32	0	496	0	219		219	(276)	0	0	0	0		
HSBC SP500CALL LONG 3/16/2027	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	03/17/2026	03/16/2027	9	6,029,442	6,699.38	0	584,082	0	1,033,047		1,033,047	448,965	0	0	0	0		
JPM SP500CALL LONG 3/16/2027	Index Annuity	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/17/2026	03/16/2027	6	251,718	419.53	0	6,462	0	3,016		3,016	(3,446)	0	0	0	0		
HSBC SP500CALL LONG 3/16/2027	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	03/17/2026	03/16/2027	2	1,004,907	6,699.38	0	58,316	0	127,296		127,296	68,981	0	0	0	0		
HSBC SP500CALL LONG 3/16/2027	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	03/17/2026	03/16/2027	11	7,369,318	6,699.38	0	713,878	0	1,262,613		1,262,613	548,735	0	0	0	0		
JPM MARC5CALL LONG 3/17/2027	Index Annuity	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/18/2026	03/17/2027	43	1,785,170	420.04	0	38,293	0	20,649		20,649	(17,644)	0	0	0	0		
WF SP500CALL LONG 3/17/2027	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	03/18/2026	03/17/2027	26	17,461,834	6,716.09	0	1,619,592	0	2,932,392		2,932,392	1,312,800	0	0	0	0		
WF SP500CALL LONG 3/17/2027	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	03/18/2026	03/17/2027	4	2,350,632	6,716.09	0	223,710	0	394,745		394,745	171,036	0	0	0	0		
WF SP500CALL LONG 3/17/2027	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	03/18/2026	03/17/2027	1	335,805	6,716.09	0	18,009	0	41,108		41,108	23,099	0	0	0	0		
HSBC SP500CALL LONG 4/1/2027	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	04/01/2026	04/01/2027	36	23,655,832	6,575.32	0	2,332,477	0	4,574,756		4,574,756	2,242,279	0	0	0	0		
HSBC SP500CALL LONG 4/1/2027	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	04/01/2026	04/01/2027	5	3,066,400	6,575.32	0	302,349	0	593,005		593,005	290,657	0	0	0	0		
HSBC SP500CALL LONG 4/1/2027	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	04/01/2026	04/01/2027	0	183,517	6,575.32	0	10,974	0	28,065		28,065	17,091	0	0	0	0		
JPM SP500CALL LONG 4/1/2027	Index Annuity	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/02/2026	04/01/2027	79	51,616,262	6,575.32	0	4,985,064	0	9,900,801		9,900,801	4,915,737	0	0	0	0		
HSBC SP500CALL LONG 4/1/2027	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	04/02/2026	04/01/2027	10	6,246,554	6,575.32	0	349,097	0	955,293		955,293	606,196	0	0	0	0		
JPM MARC5CALL LONG 4/1/2027	Index Annuity	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/02/2026	04/01/2027	81	3,328,273	413.45	0	73,497	0	63,651		63,651	(9,845)	0	0	0	0		
JPM MARC5CALL LONG 4/1/2027	Index Annuity	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/02/2026	04/01/2027	18	726,775	415.30	0	14,473	0	12,287		12,287	(2,185)	0	0	0	0		
JPM SP500CALL LONG 4/1/2027	Index Annuity	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/02/2026	04/01/2027	40	25,972,514	6,575.32	0	2,499,047	0	4,981,932		4,981,932	2,482,885	0	0	0	0		
RBC SP500CALL LONG 4/2/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/06/2026	04/02/2027	15	9,544,901	6,582.69	0	952,592	0	1,826,523		1,826,523	873,931	0	0	0	0		
HSBC SP500CALL LONG 4/2/2027	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	04/06/2026	04/02/2027	7	4,607,883	6,582.69	0	457,324	0	887,878		887,878	430,554	0	0	0	0		
RBC MARC5CALL LONG 4/2/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/06/2026	04/02/2027	17	684,899	415.09	0	13,316	0	11,484		11,484	(1,831)	0	0	0	0		
RBC SP500CALL LONG 4/2/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/06/2026	04/02/2027	5	3,291,345	6,582.69	0	329,155	0	629,836		629,836	300,681	0	0	0	0		
HSBC SP500CALL LONG 4/2/2027	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	04/06/2026	04/02/2027	2	987,404	6,582.69	0	58,416	0	150,080		150,080	91,664	0	0	0	0		
RBC SP500CALL LONG 4/2/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/06/2026	04/02/2027	2	1,316,538	6,582.69	0	78,000	0	196,100		196,100	118,100	0	0	0	0		
HSBC SP500CALL LONG 4/2/2027	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	04/06/2026	04/02/2027	6	3,949,614	6,582.69	0	391,992	0	761,039		761,039	369,047	0	0	0	0		
CITI SP500CALL LONG 4/15/2027	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/15/2026	04/15/2027	2	1,371,933	7,022.95	0	124,846	0	180,282		180,282	55,436	0	0	0	0		
CITI SP500CALL LONG 4/15/2027	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/15/2026	04/15/2027	26	18,270,275	7,022.95	0	1,662,599	0	2,400,848		2,400,848	738,249	0	0	0	0		
CITI SP500CALL LONG 4/15/2027	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/15/2026	04/15/2027	0	148,816	7,022.95	0	8,965	0	13,220		13,220	4,255	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

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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)
CITI MARC5CALL LONG 4/15/2027	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/16/2026	04/15/2027	7	272,734	419.59	0	5,493	0	3,054		3,054	(2,438)	0	0	0	0		
BARCLAYS SP500CALL LONG 4/15/2027	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	04/16/2026	04/15/2027	5	3,511,475	7,022.95	0	180,265	0	309,721		309,721	129,456	0	0	0	0		
BARCLAYS SP500CALL LONG 4/15/2027	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	04/16/2026	04/15/2027	14	9,480,983	7,022.95	0	882,306	0	1,246,206		1,246,206	363,900	0	0	0	0		
BARCLAYS SP500CALL LONG 4/15/2027	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	04/16/2026	04/15/2027	45	31,252,128	7,022.95	0	2,851,204	0	4,107,865		4,107,865	1,256,661	0	0	0	0		
CITI MARC5CALL LONG 4/15/2027	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/16/2026	04/15/2027	10	417,740	417.74	0	9,300	0	5,401		5,401	(3,899)	0	0	0	0		
WF SP500CALL LONG 4/16/2027	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	04/17/2026	04/16/2027	2	1,056,192	7,041.28	0	62,093	0	90,034		90,034	27,941	0	0	0	0		
WF SP500CALL LONG 4/16/2027	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	04/17/2026	04/16/2027	8	5,633,024	7,041.28	0	548,160	0	729,013		729,013	180,853	0	0	0	0		
WF SP500CALL LONG 4/16/2027	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	04/17/2026	04/16/2027	6	3,872,704	7,041.28	0	377,454	0	501,197		501,197	123,743	0	0	0	0		
RBC MARC5CALL LONG 4/16/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/20/2026	04/16/2027	9	377,514	419.46	0	8,046	0	4,768		4,768	(3,278)	0	0	0	0		
RBC SP500CALL LONG 4/16/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/20/2026	04/16/2027	4	2,850,424	7,126.06	0	248,980	0	338,825		338,825	89,845	0	0	0	0		
RBC SP500CALL LONG 4/16/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/20/2026	04/16/2027	4	2,850,424	7,126.06	0	248,812	0	338,825		338,825	90,013	0	0	0	0		
RBC SP500CALL LONG 4/16/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/20/2026	04/16/2027	10	7,126,060	7,126.06	0	622,450	0	847,062		847,062	224,612	0	0	0	0		
RBC SP500CALL LONG 4/16/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/20/2026	04/16/2027	1	712,606	7,126.06	0	34,545	0	52,794		52,794	18,249	0	0	0	0		
RBC SP500CALL LONG 4/16/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/20/2026	04/16/2027	1	712,606	7,126.06	0	34,373	0	52,167		52,167	17,794	0	0	0	0		
RBC SP500CALL LONG 4/16/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/20/2026	04/16/2027	5	3,563,030	7,126.06	0	311,015	0	423,531		423,531	112,516	0	0	0	0		
RBC MARC5CALL LONG 4/16/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/20/2026	04/16/2027	2	63,260	421.73	0	1,188	0	673		673	(515)	0	0	0	0		
WF SP500CALL LONG 4/30/2027	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	05/01/2026	04/30/2027	34	24,685,148	7,230.12	0	2,219,168	0	2,703,788		2,703,788	484,619	0	0	0	0		
WF SP500CALL LONG 4/30/2027	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	05/01/2026	04/30/2027	4	2,837,027	7,230.12	0	255,332	0	310,742		310,742	55,410	0	0	0	0		
WF SP500CALL LONG 4/30/2027	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	05/01/2026	04/30/2027	0	251,608	7,230.12	0	12,757	0	16,696		16,696	3,940	0	0	0	0		
RBC SP500CALL LONG 4/30/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/04/2026	04/30/2027	27	19,521,324	7,230.12	0	1,707,399	0	2,137,671		2,137,671	430,272	0	0	0	0		
HSBC SP500CALL LONG 5/3/2027	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	05/04/2026	05/03/2027	2	1,446,024	7,230.12	0	127,200	0	159,815		159,815	32,615	0	0	0	0		
HSBC SP500CALL LONG 5/3/2027	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	05/04/2026	05/03/2027	1	723,012	7,230.12	0	35,101	0	79,908		79,908	44,807	0	0	0	0		
RBC MARC5CALL LONG 4/30/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/04/2026	04/30/2027	14	563,126	417.13	0	11,205	0	8,644		8,644	(2,561)	0	0	0	0		
RBC SP500CALL LONG 4/30/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/04/2026	04/30/2027	52	37,235,118	7,230.12	0	3,256,706	0	4,077,409		4,077,409	820,703	0	0	0	0		
HSBC SP500CALL LONG 4/30/2027	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	05/04/2026	04/30/2027	10	7,230,120	7,230.12	0	632,050	0	797,459		797,459	165,409	0	0	0	0		
HSBC SP500CALL LONG 5/3/2027	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	05/04/2026	05/03/2027	1	723,012	7,230.12	0	63,600	0	49,155		49,155	(14,445)	0	0	0	0		
RBC MARC5CALL LONG 4/30/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/04/2026	04/30/2027	31	1,278,804	419.28	0	22,601	0	16,870		16,870	(5,730)	0	0	0	0		
HSBC SP500CALL LONG 4/30/2027	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	05/04/2026	04/30/2027	4	2,892,048	7,230.12	0	252,820	0	318,984		318,984	66,164	0	0	0	0		
HSBC SP500CALL LONG 4/30/2027	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	05/04/2026	04/30/2027	2	1,084,518	7,230.12	0	52,352	0	74,120		74,120	21,768	0	0	0	0		

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RBC SP500CALL LONG 4/30/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/04/2026	04/30/2027	7	4,699,578	7,230.12	0	223,971	0	309,835		309,835	85,864	0	0	0	0		
HSBC SP500CALL LONG 5/14/2027	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	05/15/2026	05/14/2027	33	24,377,743	7,408.50	0	2,242,746	0	2,273,227		2,273,227	30,481	0	0	0	0		
HSBC SP500CALL LONG 5/14/2027	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	05/15/2026	05/14/2027	0	160,616	7,408.50	0	8,352	0	8,146		8,146	(206)	0	0	0	0		
HSBC SP500CALL LONG 5/14/2027	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	05/15/2026	05/14/2027	3	2,077,714	7,408.50	0	191,149	0	193,747		193,747	2,598	0	0	0	0		
CITI SP500CALL LONG 5/14/2027	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/18/2026	05/14/2027	13	9,631,050	7,408.50	0	854,789	0	893,237		893,237	38,448	0	0	0	0		
RBC SP500CALL LONG 5/14/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/18/2026	05/14/2027	48	35,560,800	7,408.50	0	3,180,384	0	3,291,611		3,291,611	111,227	0	0	0	0		
RBC SPMKTDCALL LONG 5/14/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/18/2026	05/14/2027	0	19,700	3,940.01	0	841	0	498		498	(342)	0	0	0	0		
CITI MARC5CALL LONG 5/14/2027	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/18/2026	05/14/2027	11	459,833	418.03	0	8,437	0	6,548		6,548	(1,889)	0	0	0	0		
CITI SP500CALL LONG 5/14/2027	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/18/2026	05/14/2027	3	2,222,550	7,408.50	0	197,259	0	206,132		206,132	8,873	0	0	0	0		
RBC SP500CALL LONG 5/14/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/18/2026	05/14/2027	15	10,742,325	7,408.50	0	960,741	0	994,341		994,341	33,600	0	0	0	0		
CITI SP500CALL LONG 5/17/2027	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/18/2026	05/17/2027	1	370,425	7,408.50	0	32,984	0	34,471		34,471	1,487	0	0	0	0		
RBC MARC5CALL LONG 5/14/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/18/2026	05/14/2027	9	354,841	417.46	0	6,800	0	5,455		5,455	(1,345)	0	0	0	0		
CITI SP500CALL LONG 5/17/2027	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/18/2026	05/17/2027	2	1,481,700	7,408.50	0	131,936	0	137,885		137,885	5,949	0	0	0	0		
RBC SP500CALL LONG 5/14/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/18/2026	05/14/2027	6	4,445,100	7,408.50	0	219,900	0	218,711		218,711	(1,189)	0	0	0	0		
CITI SP500CALL LONG 5/17/2027	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/18/2026	05/17/2027	1	370,425	7,408.50	0	15,970	0	18,407		18,407	2,437	0	0	0	0		
RBC SPFDYNICALL LONG 5/14/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/18/2026	05/14/2027	0	16,427	821.37	0	1,065	0	818		818	(248)	0	0	0	0		
RBC MARC5CALL LONG 5/14/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/18/2026	05/14/2027	24	976,073	415.35	0	21,056	0	17,254		17,254	(3,802)	0	0	0	0		
CITI SP500CALL LONG 5/14/2027	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/18/2026	05/14/2027	1	740,850	7,408.50	0	31,870	0	37,178		37,178	5,308	0	0	0	0		
HSBC SP500CALL LONG 6/1/2027	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	06/01/2026	06/01/2027	31	23,457,809	7,599.96	0	2,129,980	0	1,811,028		1,811,028	(318,953)	0	0	0	0		
HSBC SP500CALL LONG 6/1/2027	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	06/01/2026	06/01/2027	4	2,768,285	7,599.96	0	251,362	0	213,722		213,722	(37,640)	0	0	0	0		
HSBC SP500CALL LONG 6/1/2027	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	06/01/2026	06/01/2027	0	366,318	7,599.96	0	19,891	0	14,431		14,431	(5,460)	0	0	0	0		
RBC MARC5CALL LONG 6/1/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/02/2026	06/01/2027	24	980,773	417.35	0	22,067	0	15,632		15,632	(6,435)	0	0	0	0		
RBC SP500CALL LONG 6/1/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/02/2026	06/01/2027	6	4,559,976	7,599.96	0	402,342	0	159,884		159,884	(242,458)	0	0	0	0		
RBC SPMKTDCALL LONG 6/1/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/02/2026	06/01/2027	0	20,147	4,029.37	0	877	0	372		372	(505)	0	0	0	0		
RBC SP500CALL LONG 6/1/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/02/2026	06/01/2027	15	11,399,940	7,599.96	0	1,046,430	0	872,697		872,697	(173,733)	0	0	0	0		
RBC SP500CALL LONG 6/1/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/02/2026	06/01/2027	47	35,719,812	7,599.96	0	3,151,679	0	2,734,449		2,734,449	(417,230)	0	0	0	0		
RBC MARC5CALL LONG 6/1/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/02/2026	06/01/2027	11	440,916	419.92	0	8,610	0	5,912		5,912	(2,698)	0	0	0	0		
CITI MARC5CALL LONG 6/2/2027	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/03/2026	06/02/2027	6	250,608	417.68	0	5,238	0	3,668		3,668	(1,570)	0	0	0	0		
CITI SP500CALL LONG 6/2/2027	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/03/2026	06/02/2027	1	380,489	7,609.78	0	18,241	0	13,382		13,382	(4,859)	0	0	0	0		

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CITI SP500CALL LONG 6/2/2027	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/03/2026	06/02/2027	3	1,902,445	7,609.78	0	168,208	0	144,925		144,925	(23,282)	0	0	0	0		
CITI SP500CALL LONG 6/2/2027	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/03/2026	06/02/2027	12	9,131,736	7,609.78	0	807,396	0	695,640		695,640	(111,756)	0	0	0	0		
CITI SP500CALL LONG 6/3/2027	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/04/2026	06/03/2027	20	14,729,676	7,553.68	0	1,381,926	0	1,201,150		1,201,150	(180,776)	0	0	0	0		
CITI SP500CALL LONG 6/3/2027	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/04/2026	06/03/2027	6	4,532,208	7,553.68	0	425,208	0	369,585		369,585	(55,623)	0	0	0	0		
CITI SP500CALL LONG 6/3/2027	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/04/2026	06/03/2027	2	1,133,052	7,553.68	0	51,917	0	45,497		45,497	(6,419)	0	0	0	0		
CITI MARC5CALL LONG 6/3/2027	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/04/2026	06/03/2027	5	187,371	416.38	0	4,482	0	3,004		3,004	(1,478)	0	0	0	0		
HSBC SP500CALL LONG 6/15/2027	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	06/15/2026	06/15/2027	0	234,712	7,554.29	0	12,158	0	10,079		10,079	(2,079)	0	0	0	0		
HSBC SP500CALL LONG 6/15/2027	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	06/15/2026	06/15/2027	27	20,173,278	7,554.29	0	1,870,056	0	1,690,961		1,690,961	(179,095)	0	0	0	0		
HSBC SP500CALL LONG 6/15/2027	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	06/15/2026	06/15/2027	2	1,610,121	7,554.29	0	149,258	0	134,963		134,963	(14,294)	0	0	0	0		
RBC MARC5CALL LONG 6/15/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/16/2026	06/15/2027	40	1,662,160	415.54	0	36,040	0	30,437		30,437	(5,603)	0	0	0	0		
BAC SP500CALL LONG 6/15/2027	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	06/16/2026	06/15/2027	47	35,127,449	7,554.29	0	3,179,252	0	2,929,154		2,929,154	(250,097)	0	0	0	0		
BAC SP500CALL LONG 6/15/2027	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	06/16/2026	06/15/2027	8	5,665,718	7,554.29	0	283,935	0	237,860		237,860	(46,075)	0	0	0	0		
BAC SP500CALL LONG 6/15/2027	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	06/16/2026	06/15/2027	12	8,687,434	7,554.29	0	792,454	0	724,414		724,414	(68,039)	0	0	0	0		
RBC SPFDYNICALL LONG 6/15/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/16/2026	06/15/2027	0	12,351	823.42	0	754	0	629		629	(125)	0	0	0	0		
RBC MARC5CALL LONG 6/15/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/16/2026	06/15/2027	8	313,395	417.86	0	5,955	0	4,953		4,953	(1,002)	0	0	0	0		
RBC SPMKTDCALL LONG 6/15/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/16/2026	06/15/2027	0	19,357	3,871.30	0	809	0	663		663	(145)	0	0	0	0		
BAC MARC5CALL LONG 6/16/2027	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	06/17/2026	06/16/2027	4	146,139	417.54	0	2,961	0	2,484		2,484	(477)	0	0	0	0		
BAC SP500CALL LONG 6/16/2027	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	06/17/2026	06/16/2027	12	9,013,620	7,511.35	0	830,400	0	790,834		790,834	(39,566)	0	0	0	0		
BAC SP500CALL LONG 6/16/2027	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	06/17/2026	06/16/2027	2	1,126,703	7,511.35	0	105,285	0	98,854		98,854	(6,431)	0	0	0	0		
BAC SP500CALL LONG 6/16/2027	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	06/17/2026	06/16/2027	1	375,568	7,511.35	0	19,134	0	17,282		17,282	(1,852)	0	0	0	0		
BAC SP500CALL LONG 6/17/2027	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	06/18/2026	06/17/2027	12	8,904,120	7,420.10	0	914,400	0	867,862		867,862	(46,538)	0	0	0	0		
CITI MARC5CALL LONG 6/17/2027	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/18/2026	06/17/2027	2	83,278	416.39	0	1,728	0	1,365		1,365	(363)	0	0	0	0		
BAC SP500CALL LONG 6/17/2027	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	06/18/2026	06/17/2027	2	1,484,020	7,420.10	0	85,498	0	81,449		81,449	(4,049)	0	0	0	0		
CITI MARC5CALL LONG 6/17/2027	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/18/2026	06/17/2027	7	290,234	414.62	0	6,622	0	5,337		5,337	(1,285)	0	0	0	0		
BAC SP500CALL LONG 6/17/2027	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	06/18/2026	06/17/2027	3	2,226,030	7,420.10	0	224,178	0	216,953		216,953	(7,234)	0	0	0	0		
0159999999. Subtotal - purchased options - hedging other - call options and warrants										89,185,082	105,975,554	0	313,700,482	XXX	313,700,482	102,023,283	0	0	0	0	XXX	XXX
0219999999. Subtotal - purchased options - hedging other										89,185,082	105,975,554	0	313,700,482	XXX	313,700,482	102,023,283	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
INMOBI PTE. LTD. - WARRANTS	N/A	N/A	N/A	INMOBI PTE. LTD. N/A	05/14/2019	10/03/2028	255,560	255,560		0	0	0	197,650		197,650	197,650	0	0	0	0		

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TNT CRANE & RIGGING, INC. - NEW WARRANTS	N/A	N/A	N/A	TNT CRANE & RIGGING, INC. N/A	03/30/2021		293	293		3	0	0	16		16	13	0	0	0	0		
WORLDREMIT LTD. - WARRANT (SERIES D STOCK)	N/A	N/A	N/A	WORLDREMIT LTD. N/A	08/17/2021		185	185		0	0	0	5		5	5	0	0	0	0		
MISSOURI COBALT, LLC - WARRANTS	N/A	N/A	N/A	MISSOURI COBALT, LLC N/A	04/30/2018		43	43		0	0	0	0		0	0	0	0	0	0		
MISSOURI COBALT, LLC - WARRANTS	N/A	N/A	N/A	MISSOURI COBALT, LLC N/A	02/15/2019		43	43		0	0	0	0		0	0	0	0	0	0		
JACK COOPER VENTURES, INC. - WARRANTS CONDITIONAL	N/A	N/A	N/A	JACK COOPER VENTURES, INC. N/A	12/03/2021		27	27		0	0	0	0		0	0	0	0	0	0		
JACK COOPER VENTURES, INC. - WARRANTS	N/A	N/A	N/A	JACK COOPER VENTURES, INC. N/A	11/29/2024		11	11		0	0	0	0		0	0	0	0	0	0		
CHICKEN SOUP FOR SOUL ENTR CL A ORD	N/A	N/A	N/A	Chicken Soup for the Soul Entertainment, Inc. N/A	08/31/2022		20,487	20,487		0	0	0	0		0	0	0	0	0	0		
BIOPLAN USA, INC - ADDITIONAL VALUE WARRANT	N/A	N/A	N/A	BIOPLAN USA, INC. N/A	03/24/2023		12,768	12,768		0	0	0	4		4	4	0	0	0	0		
BIOPLAN USA, INC. - INITIAL VALUE WARRANT	N/A	N/A	N/A	BIOPLAN USA, INC. N/A	03/24/2023		12,768	12,768		0	0	0	26,874		26,874	26,874	0	0	0	0		
WARRANT: DSG TOPCO INC	N/A	N/A	N/A	DSG TOPCO INC N/A	01/02/2025		4,560	4,560		0	0	0	0		0	0	0	0	0	0		
MAY MANUFACTURING, LLC (AKA ARTESIAN SPA) : WARRAN	N/A	N/A	N/A	MAY MANUFACTURING, LLC (AKA ARTESIAN SPA) N/A	02/28/2025		23,532	23,532		0	0	0	0		0	0	0	0	0	0		
MOTIVE TECHNOLOGY INC - PRIVATE WARRANTS	N/A	N/A	N/A	MOTIVE TECHNOLOGY, INC. N/A	05/01/2025		69,741	69,741		0	0	0	68,067		68,067	68,067	0	0	0	0		
TNAA HOLDCO, LLC - WARRANT	N/A	N/A	N/A	TNAA HOLDCO, LLC N/A	06/01/2025		17	17		0	0	0	0		0	0	0	0	0	0		
CINELEASE - WARRANT	N/A	N/A	N/A	CINELEASE N/A	08/07/2025		21,871	21,871		38,514	0	0	148,940		148,940	110,425	0	0	0	0		
FISHBOWL, INC. - WARRANT	N/A	N/A	N/A	FISHBOWL, INC. N/A	04/01/2026		86,483	86,483		0	0	0	0		0	0	0	0	0	0		
HYDROSOURCE HOLDINGS, LLC - WARRANT	N/A	N/A	N/A	HYDROSOURCE HOLDINGS, LLC N/A	04/30/2026		19	19		0	0	0	0		0	0	0	0	0	0		
0369999999. Subtotal - purchased options - other - call options and warrants										38,517	0	0	441,556	XXX	441,556	403,039	0	0	0	0	XXX	XXX
0429999999. Subtotal - purchased options - other										38,517	0	0	441,556	XXX	441,556	403,039	0	0	0	0	XXX	XXX
0439999999. Total purchased options - call options and warrants										89,223,599	105,975,554	0	314,142,038	XXX	314,142,038	102,426,322	0	0	0	0	XXX	XXX
0449999999. Total purchased options - put options										0	0	0	0	XXX	0	0	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										89,223,599	105,975,554	0	314,142,038	XXX	314,142,038	102,426,322	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
WF SP500CALL SHORT 7/1/2026	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	07/01/2025	07/01/2026	11	7,511,334	6,755.83	(239,811)	0	0	(827,643)		(827,643)	(360,873)	0	0	0	0		
WF SP500CALL SHORT 7/1/2026	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	07/01/2025	07/01/2026	0	114,154	6,786.82	(782)	0	0	(1,667)		(1,667)	(286)	0	0	0	0		
BARCLAYS SP500CALL SHORT 7/1/2026	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	07/02/2025	07/01/2026	12	7,642,831	6,645.94	(92,299)	0	0	(275,937)		(275,937)	(71,171)	0	0	0	0		

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JPM SP500CALL SHORT 7/1/2026	Index Annuity	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/02/2025	07/01/2026	69	45,126,430	6,587.80	(2,015,955)	0	0	(6,247,955)		(6,247,955)	(2,540,745)	0	0	0	0		
WF SP500CALL SHORT 7/2/2026	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	07/03/2025	07/02/2026	3	1,650,268	6,601.07	(31,913)	0	0	(72,192)		(72,192)	(18,966)	0	0	0	0		
WF SP500CALL SHORT 7/2/2026	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	07/03/2025	07/02/2026	14	9,197,902	6,569.93	(483,028)	0	0	(1,303,733)		(1,303,733)	(523,662)	0	0	0	0		
BARCLAYS SP500CALL SHORT 7/2/2026	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	07/07/2025	07/02/2026	3	1,664,890	6,659.56	(21,743)	0	0	(55,220)		(55,220)	(12,564)	0	0	0	0		
BARCLAYS SP500CALL SHORT 7/2/2026	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	07/07/2025	07/02/2026	17	11,001,029	6,667.29	(447,414)	0	0	(1,379,489)		(1,379,489)	(580,063)	0	0	0	0		
BAC SP500CALL SHORT 7/15/2026	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	07/15/2025	07/15/2026	9	6,075,262	6,819.93	(184,487)	0	0	(618,912)		(618,912)	(269,711)	0	0	0	0		
BAC SP500CALL SHORT 7/15/2026	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	07/15/2025	07/15/2026	0	130,716	6,883.43	(362)	0	0	(949)		(949)	94	0	0	0	0		
BAC SP500CALL SHORT 7/15/2026	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	07/16/2025	07/15/2026	44	28,936,113	6,651.98	(1,280,423)	0	0	(3,747,510)		(3,747,510)	(1,525,105)	0	0	0	0		
BAC SP500CALL SHORT 7/15/2026	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	07/16/2025	07/15/2026	7	4,642,400	6,632.00	(74,032)	0	0	(210,485)		(210,485)	(59,770)	0	0	0	0		
BARCLAYS SP500CALL SHORT 7/16/2026	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	07/17/2025	07/16/2026	2	1,327,904	6,639.52	(22,830)	0	0	(58,143)		(58,143)	(16,939)	0	0	0	0		
BARCLAYS SP500CALL SHORT 7/16/2026	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	07/17/2025	07/16/2026	9	5,616,970	6,608.20	(284,716)	0	0	(769,035)		(769,035)	(305,249)	0	0	0	0		
CITI SP500CALL SHORT 7/17/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/17/2025	07/17/2026	12	8,016,660	6,680.55	(355,116)	0	0	(1,004,491)		(1,004,491)	(410,324)	0	0	0	0		
CITI SP500CALL SHORT 7/17/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	07/17/2025	07/17/2026	1	669,768	6,697.68	(9,600)	0	0	(22,503)		(22,503)	(6,573)	0	0	0	0		
CITI SP500CALL SHORT 7/31/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/01/2025	07/31/2026	1	392,954	6,833.99	(2,295)	0	0	(9,147)		(9,147)	(2,581)	0	0	0	0		
CITI SP500CALL SHORT 7/31/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/01/2025	07/31/2026	14	9,322,277	6,822.26	(288,963)	0	0	(977,779)		(977,779)	(410,357)	0	0	0	0		
BOA SP500CALL SHORT 7/31/2026	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	08/04/2025	07/31/2026	9	5,593,935	6,581.10	(288,813)	0	0	(809,717)		(809,717)	(309,895)	0	0	0	0		
BOA SP500CALL SHORT 7/31/2026	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	08/04/2025	07/31/2026	10	6,308,760	6,640.80	(114,105)	0	0	(333,959)		(333,959)	(97,602)	0	0	0	0		
BOA SP500CALL SHORT 8/3/2026	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	08/04/2025	08/03/2026	17	10,858,815	6,581.10	(562,353)	0	0	(1,573,346)		(1,573,346)	(600,687)	0	0	0	0		
BOA SP500CALL SHORT 8/3/2026	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	08/04/2025	08/03/2026	4	2,644,916	6,612.29	(52,868)	0	0	(149,859)		(149,859)	(39,379)	0	0	0	0		
BOA SP500CALL SHORT 7/31/2026	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	08/04/2025	07/31/2026	1	661,229	6,612.29	(13,217)	0	0	(38,417)		(38,417)	(11,299)	0	0	0	0		
BOA SP500CALL SHORT 7/31/2026	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	08/04/2025	07/31/2026	76	50,533,616	6,649.16	(2,292,312)	0	0	(6,732,448)		(6,732,448)	(2,648,001)	0	0	0	0		
CITI SP500CALL SHORT 8/14/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/15/2025	08/14/2026	7	5,011,223	7,048.53	(143,066)	0	0	(372,815)		(372,815)	(165,349)	0	0	0	0		
CITI SP500CALL SHORT 8/14/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/15/2025	08/14/2026	1	375,444	7,062.53	(2,709)	0	0	(131)		(131)	1,543	0	0	0	0		
BARCLAYS SP500CALL SHORT 8/17/2026	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	08/18/2025	08/17/2026	10	6,804,540	6,804.54	(315,230)	0	0	(752,205)		(752,205)	(305,288)	0	0	0	0		
CITI SP500CALL SHORT 8/14/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/18/2025	08/14/2026	57	38,853,807	6,876.78	(1,549,400)	0	0	(3,856,928)		(3,856,928)	(1,613,767)	0	0	0	0		
CITI SP500CALL SHORT 8/14/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	08/18/2025	08/14/2026	6	4,123,356	6,872.26	(45,792)	0	0	(90,734)		(90,734)	(26,351)	0	0	0	0		
BARCLAYS SP500CALL SHORT 8/17/2026	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	08/18/2025	08/17/2026	4	2,392,877	6,836.79	(29,397)	0	0	(70,254)		(70,254)	(21,575)	0	0	0	0		
CITI SP500CALL SHORT 9/1/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/02/2025	09/01/2026	52	35,185,367	6,832.11	(1,464,300)	0	0	(3,854,319)		(3,854,319)	(1,549,445)	0	0	0	0		
CITI SP500CALL SHORT 9/1/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/02/2025	09/01/2026	13	8,576,475	6,861.18	(125,000)	0	0	(277,839)		(277,839)	(91,455)	0	0	0	0		

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BARCLAYS SP500CALL SHORT 9/2/2026	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	09/02/2025	09/02/2026	9	6,383,321	7,013.02	(191,026)	0	0	(533,974)		(533,974)	(229,031)	0	0	0	0		
CITI SP500CALL SHORT 9/2/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/03/2025	09/02/2026	2	1,353,678	6,768.39	(66,466)	0	0	(161,719)		(161,719)	(63,302)	0	0	0	0		
BARCLAYS SP500CALL SHORT 9/2/2026	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	09/02/2025	09/02/2026	0	115,699	7,046.25	(633)	0	0	(903)		(903)	81	0	0	0	0		
HSBC SP500CALL SHORT 9/3/2026	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	09/04/2025	09/03/2026	2	1,036,688	6,911.25	(12,065)	0	0	(25,690)		(25,690)	(7,220)	0	0	0	0		
HSBC SP500CALL SHORT 9/3/2026	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	09/04/2025	09/03/2026	22	15,362,908	6,983.14	(544,191)	0	0	(1,368,426)		(1,368,426)	(586,482)	0	0	0	0		
BARCLAYS SP500CALL SHORT 9/4/2026	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	09/05/2025	09/04/2026	4	2,412,270	6,892.20	(28,473)	0	0	(64,147)		(64,147)	(18,484)	0	0	0	0		
BARCLAYS SP500CALL SHORT 9/4/2026	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	09/05/2025	09/04/2026	19	13,033,411	6,859.69	(565,421)	0	0	(1,387,762)		(1,387,762)	(560,601)	0	0	0	0		
CITI SP500CALL SHORT 9/15/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/16/2025	09/15/2026	7	4,920,622	7,029.46	(67,599)	0	0	(58,071)		(58,071)	(7,267)	0	0	0	0		
CITI SP500CALL SHORT 9/15/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	09/16/2025	09/15/2026	56	39,039,200	7,034.09	(1,642,356)	0	0	(3,258,231)		(3,258,231)	(1,390,852)	0	0	0	0		
WF SP500CALL SHORT 9/16/2026	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	09/17/2025	09/16/2026	2	1,415,472	7,077.36	(15,976)	0	0	(9,004)		(9,004)	1,973	0	0	0	0		
WF SP500CALL SHORT 9/16/2026	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	09/17/2025	09/16/2026	19	13,191,869	7,130.74	(465,220)	0	0	(943,414)		(943,414)	(416,274)	0	0	0	0		
BARCLAYS SP500CALL SHORT 9/17/2026	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	09/18/2025	09/17/2026	17	11,837,729	6,963.37	(594,711)	0	0	(1,112,212)		(1,112,212)	(461,792)	0	0	0	0		
BARCLAYS SP500CALL SHORT 9/17/2026	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	09/18/2025	09/17/2026	2	1,049,456	6,996.37	(17,369)	0	0	(15,719)		(15,719)	(3,496)	0	0	0	0		
BAC SP500CALL SHORT 10/1/2026	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	10/01/2025	10/01/2026	0	352,777	7,351.05	(2,246)	0	0	(22)		(22)	742	0	0	0	0		
BAC SP500CALL SHORT 10/1/2026	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	10/01/2025	10/01/2026	13	9,838,344	7,336.08	(299,224)	0	0	(502,694)		(502,694)	(231,012)	0	0	0	0		
BAC SP500CALL SHORT 10/1/2026	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	10/02/2025	10/01/2026	60	42,922,440	7,153.74	(1,814,760)	0	0	(3,102,736)		(3,102,736)	(1,365,740)	0	0	0	0		
BAC SP500CALL SHORT 10/1/2026	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	10/02/2025	10/01/2026	11	7,484,148	7,127.76	(97,314)	0	0	(58,415)		(58,415)	3,623	0	0	0	0		
CITI SP500CALL SHORT 10/2/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/03/2025	10/02/2026	9	6,442,767	7,158.63	(281,673)	0	0	(465,323)		(465,323)	(205,260)	0	0	0	0		
CITI SP500CALL SHORT 10/2/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	10/03/2025	10/02/2026	1	713,479	7,134.79	(10,000)	0	0	(5,710)		(5,710)	267	0	0	0	0		
BARCLAYS SP500CALL SHORT 10/2/2026	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	10/06/2025	10/02/2026	12	8,172,487	7,106.51	(395,842)	0	0	(644,202)		(644,202)	(278,856)	0	0	0	0		
BARCLAYS SP500CALL SHORT 10/2/2026	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	10/06/2025	10/02/2026	1	712,680	7,126.80	(11,115)	0	0	(5,408)		(5,408)	1,074	0	0	0	0		
JPM SP500CALL SHORT 10/15/2026	Index Annuity	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/16/2025	10/15/2026	63	44,823,250	7,171.72	(1,862,813)	0	0	(3,296,611)		(3,296,611)	(1,442,680)	0	0	0	0		
RBC SP500CALL SHORT 10/15/2026	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/16/2025	10/15/2026	14	9,710,375	7,192.87	(104,706)	0	0	(51,000)		(51,000)	17,478	0	0	0	0		
WF SP500CALL SHORT 10/16/2026	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	10/17/2025	10/16/2026	1	711,651	7,116.51	(11,395)	0	0	(8,967)		(8,967)	(1,449)	0	0	0	0		
WF SP500CALL SHORT 10/16/2026	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	10/17/2025	10/16/2026	10	7,034,500	7,034.50	(377,540)	0	0	(643,493)		(643,493)	(269,869)	0	0	0	0		
BARCLAYS SP500CALL SHORT 10/16/2026	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	10/20/2025	10/16/2026	10	7,072,580	7,072.58	(365,140)	0	0	(612,526)		(612,526)	(259,120)	0	0	0	0		
BARCLAYS SP500CALL SHORT 10/16/2026	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	10/20/2025	10/16/2026	2	1,062,197	7,081.31	(20,153)	0	0	(16,473)		(16,473)	(3,819)	0	0	0	0		
WF SP500CALL SHORT 10/30/2026	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	11/03/2025	10/30/2026	11	8,020,221	7,291.11	(137,698)	0	0	(26,450)		(26,450)	20,311	0	0	0	0		
HSBC SP500CALL SHORT 11/2/2026	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	11/03/2025	11/02/2026	14	10,102,974	7,216.41	(553,630)	0	0	(742,444)		(742,444)	(328,330)	0	0	0	0		

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BARCLAYS SP500CALL SHORT 11/3/2026	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	11/03/2025	11/03/2026	18	13,840,877	7,492.49	(484,528)	0	0	(606,918)		(606,918)	(284,797)	0	0	0	0		
BARCLAYS SP500CALL SHORT 11/3/2026	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	11/03/2025	11/03/2026	1	387,417	7,525.59	(3,139)	0	0	(37)		(37)	725	0	0	0	0		
HSBC SP500CALL SHORT 11/2/2026	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	11/03/2025	11/02/2026	4	2,900,244	7,250.61	(56,152)	0	0	(18,379)		(18,379)	2,653	0	0	0	0		
WF SP500CALL SHORT 10/30/2026	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	11/03/2025	10/30/2026	67	48,968,223	7,308.69	(2,308,820)	0	0	(3,031,717)		(3,031,717)	(1,379,695)	0	0	0	0		
CITI SP500CALL SHORT 11/3/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/04/2025	11/03/2026	1	363,155	7,263.09	(5,000)	0	0	(1,697)		(1,697)	864	0	0	0	0		
CITI SP500CALL SHORT 11/3/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/04/2025	11/03/2026	1	722,883	7,228.83	(35,215)	0	0	(51,819)		(51,819)	(22,978)	0	0	0	0		
CITI SP500CALL SHORT 11/16/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/17/2025	11/16/2026	3	1,784,540	7,138.16	(25,000)	0	0	(36,725)		(36,725)	(11,161)	0	0	0	0		
CITI SP500CALL SHORT 11/16/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	11/17/2025	11/16/2026	8	5,683,592	7,104.49	(307,896)	0	0	(509,666)		(509,666)	(214,444)	0	0	0	0		
WF SP500CALL SHORT 11/13/2026	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	11/17/2025	11/13/2026	8	5,378,475	7,171.30	(97,500)	0	0	(88,818)		(88,818)	(22,051)	0	0	0	0		
BARCLAYS SP500CALL SHORT 11/17/2026	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	11/17/2025	11/17/2026	13	9,385,602	7,291.94	(355,451)	0	0	(634,974)		(634,974)	(284,647)	0	0	0	0		
WF SP500CALL SHORT 11/13/2026	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	11/17/2025	11/13/2026	54	38,513,045	7,198.70	(1,832,750)	0	0	(2,997,583)		(2,997,583)	(1,310,266)	0	0	0	0		
BARCLAYS SP500CALL SHORT 11/17/2026	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	11/17/2025	11/17/2026	0	332,156	7,327.51	(3,053)	0	0	(1,403)		(1,403)	694	0	0	0	0		
WF SP500CALL SHORT 11/17/2026	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	11/18/2025	11/17/2026	1	703,939	7,039.39	(38,938)	0	0	(69,351)		(69,351)	(28,564)	0	0	0	0		
WF SP500CALL SHORT 11/17/2026	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	11/18/2025	11/17/2026	1	353,638	7,072.75	(7,251)	0	0	(9,800)		(9,800)	(3,441)	0	0	0	0		
HSBC SP500CALL SHORT 12/1/2026	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	12/01/2025	12/01/2026	15	11,337,953	7,442.19	(384,021)	0	0	(629,474)		(629,474)	(292,923)	0	0	0	0		
HSBC SP500CALL SHORT 12/1/2026	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	12/01/2025	12/01/2026	0	111,190	7,462.42	(802)	0	0	(212)		(212)	263	0	0	0	0		
CITI SP500CALL SHORT 12/1/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/02/2025	12/01/2026	35	25,040,721	7,258.18	(1,200,738)	0	0	(1,865,040)		(1,865,040)	(823,365)	0	0	0	0		
CITI SP500CALL SHORT 12/1/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/02/2025	12/01/2026	6	4,362,756	7,271.26	(60,000)	0	0	(52,070)		(52,070)	(8,060)	0	0	0	0		
HSBC SP500CALL SHORT 12/2/2026	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	12/03/2025	12/02/2026	2	1,098,020	7,320.13	(14,456)	0	0	(9,780)		(9,780)	(661)	0	0	0	0		
HSBC SP500CALL SHORT 12/2/2026	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	12/03/2025	12/02/2026	18	13,395,042	7,441.69	(473,508)	0	0	(748,511)		(748,511)	(348,168)	0	0	0	0		
CITI SP500CALL SHORT 12/3/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/04/2025	12/03/2026	2	1,452,140	7,260.70	(20,000)	0	0	(17,963)		(17,963)	(2,211)	0	0	0	0		
CITI SP500CALL SHORT 12/3/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	12/04/2025	12/03/2026	20	14,091,578	7,226.45	(713,837)	0	0	(1,107,050)		(1,107,050)	(482,114)	0	0	0	0		
BARCLAYS SP500CALL SHORT 12/15/2026	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	12/15/2025	12/15/2026	18	13,454,715	7,448.40	(436,839)	0	0	(773,139)		(773,139)	(360,102)	0	0	0	0		
BARCLAYS SP500CALL SHORT 12/15/2026	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	12/15/2025	12/15/2026	0	354,214	7,455.56	(2,474)	0	0	(1,438)		(1,438)	679	0	0	0	0		
JPM SP500CALL SHORT 12/15/2026	Index Annuity	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/16/2025	12/15/2026	27	19,210,619	7,249.29	(832,816)	0	0	(1,509,279)		(1,509,279)	(658,470)	0	0	0	0		
HSBC SP500CALL SHORT 12/15/2026	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	12/16/2025	12/15/2026	6	3,982,721	7,241.31	(54,725)	0	0	(77,120)		(77,120)	(24,046)	0	0	0	0		
RBC SP500CALL SHORT 12/16/2026	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/17/2025	12/16/2026	30	22,339,860	7,446.62	(636,660)	0	0	(1,293,864)		(1,293,864)	(602,910)	0	0	0	0		
RBC SP500CALL SHORT 12/16/2026	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/17/2025	12/16/2026	2	1,463,022	7,315.11	(12,679)	0	0	(18,368)		(18,368)	(3,387)	0	0	0	0		
HSBC SP500CALL SHORT 12/17/2026	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	12/18/2025	12/17/2026	2	1,068,708	7,124.72	(21,816)	0	0	(35,538)		(35,538)	(13,808)	0	0	0	0		

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HSBC SP500CALL SHORT 12/17/2026	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	12/18/2025	12/17/2026	15	10,282,110	7,091.11	(582,654)	0	0	(1,017,360)		(1,017,360)	(422,469)	0	0	0	0		
WF SP500CALL SHORT 12/31/2026	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	01/02/2026	12/31/2026	17	12,921,764	7,477.31	0	(405,350)	0	(755,461)		(755,461)	(350,111)	0	0	0	0		
WF SP500CALL SHORT 12/31/2026	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	01/02/2026	12/31/2026	1	504,644	7,507.35	0	(3,043)	0	(2,536)		(2,536)	507	0	0	0	0		
BARCLAYS SP500CALL SHORT 1/4/2027	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	01/05/2026	01/04/2027	9	6,512,121	7,235.69	0	(340,452)	0	(550,327)		(550,327)	(209,875)	0	0	0	0		
CITI SP500CALL SHORT 12/31/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/05/2026	12/31/2026	17	12,422,733	7,307.49	0	(572,849)	0	(942,884)		(942,884)	(370,035)	0	0	0	0		
RBC SP500CALL SHORT 12/31/2026	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/05/2026	12/31/2026	4	2,566,361	7,332.46	0	(34,220)	0	(40,480)		(40,480)	(6,260)	0	0	0	0		
RBC SP500CALL SHORT 12/31/2026	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/05/2026	12/31/2026	48	35,638,608	7,424.71	0	(1,347,264)	0	(2,273,187)		(2,273,187)	(925,923)	0	0	0	0		
CITI SP500CALL SHORT 12/31/2026	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	01/05/2026	12/31/2026	3	1,820,203	7,280.81	0	(25,000)	0	(27,660)		(27,660)	(2,660)	0	0	0	0		
BARCLAYS SP500CALL SHORT 1/4/2027	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	01/05/2026	01/04/2027	3	2,180,994	7,269.98	0	(37,926)	0	(44,886)		(44,886)	(6,960)	0	0	0	0		
WF SP500CALL SHORT 1/15/2027	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	01/15/2026	01/15/2027	14	10,675,603	7,577.53	0	(336,560)	0	(560,493)		(560,493)	(223,933)	0	0	0	0		
WF SP500CALL SHORT 1/15/2027	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	01/15/2026	01/15/2027	0	16,388	7,586.83	0	(107)	0	(66)		(66)	40	0	0	0	0		
RBC SP500CALL SHORT 1/15/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/16/2026	01/15/2027	4	2,586,290	7,389.40	0	(34,545)	0	(36,815)		(36,815)	(2,270)	0	0	0	0		
JPM SP500CALL SHORT 1/15/2027	Index Annuity	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/16/2026	01/15/2027	38	28,372,396	7,466.42	0	(1,078,782)	0	(1,789,029)		(1,789,029)	(710,247)	0	0	0	0		
WF SP500CALL SHORT 1/15/2027	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	01/20/2026	01/15/2027	1	735,641	7,356.41	0	(8,674)	0	(13,243)		(13,243)	(4,569)	0	0	0	0		
JPM SP500CALL SHORT 1/15/2027	Index Annuity	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/20/2026	01/15/2027	8	5,611,725	7,482.30	0	(182,498)	0	(345,177)		(345,177)	(162,680)	0	0	0	0		
WF SP500CALL SHORT 1/15/2027	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	01/20/2026	01/15/2027	2	1,495,656	7,478.28	0	(10,844)	0	(13,413)		(13,413)	(2,569)	0	0	0	0		
JPM SP500CALL SHORT 1/15/2027	Index Annuity	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/20/2026	01/15/2027	11	7,766,273	7,396.45	0	(295,575)	0	(544,557)		(544,557)	(248,982)	0	0	0	0		
WF SP500CALL SHORT 1/15/2027	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	01/20/2026	01/15/2027	1	736,432	7,364.32	0	(8,347)	0	(12,601)		(12,601)	(4,254)	0	0	0	0		
JPM SP500CALL SHORT 1/15/2027	Index Annuity	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/20/2026	01/15/2027	5	3,660,855	7,321.71	0	(152,400)	0	(285,843)		(285,843)	(133,443)	0	0	0	0		
WF SP500CALL SHORT 2/1/2027	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	02/02/2026	02/01/2027	8	5,896,952	7,371.19	0	(100,408)	0	(121,210)		(121,210)	(20,802)	0	0	0	0		
WF SP500CALL SHORT 2/1/2027	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	02/02/2026	02/01/2027	57	42,140,385	7,393.05	0	(2,028,003)	0	(3,115,367)		(3,115,367)	(1,087,364)	0	0	0	0		
HSBC SP500CALL SHORT 2/2/2027	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	02/02/2026	02/02/2027	0	298,941	7,645.55	0	(1,718)	0	(1,415)		(1,415)	303	0	0	0	0		
HSBC SP500CALL SHORT 2/2/2027	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	02/02/2026	02/02/2027	22	16,921,467	7,610.25	0	(549,140)	0	(909,912)		(909,912)	(360,772)	0	0	0	0		
CITI SP500CALL SHORT 2/2/2027	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/03/2026	02/02/2027	1	369,752	7,395.03	0	(5,000)	0	(7,063)		(7,063)	(2,063)	0	0	0	0		
CITI SP500CALL SHORT 2/2/2027	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	02/03/2026	02/02/2027	3	1,840,035	7,360.14	0	(82,603)	0	(142,591)		(142,591)	(59,988)	0	0	0	0		
WF SP500CALL SHORT 2/3/2027	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	02/04/2026	02/03/2027	1	749,738	7,497.38	0	(6,599)	0	(8,299)		(8,299)	(1,700)	0	0	0	0		
WF SP500CALL SHORT 2/3/2027	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	02/04/2026	02/03/2027	28	21,130,396	7,546.57	0	(679,280)	0	(1,253,696)		(1,253,696)	(574,416)	0	0	0	0		
BARCLAYS SP500CALL SHORT 2/12/2027	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	02/17/2026	02/12/2027	5	3,269,988	7,266.64	0	(55,247)	0	(116,493)		(116,493)	(61,247)	0	0	0	0		
JPM SP500CALL SHORT 2/16/2027	Index Annuity	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/17/2026	02/16/2027	8	5,765,296	7,206.62	0	(315,744)	0	(560,185)		(560,185)	(244,441)	0	0	0	0		

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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)
JPM SP500CALL SHORT 2/12/2027	Index Annuity	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/17/2026	02/12/2027	39	28,011,599	7,275.74	0	(1,377,569)	0	(2,499,918)		(2,499,918)	(1,122,350)	0	0	0	0		
BARCLAYS SP500CALL SHORT 2/16/2027	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	02/17/2026	02/16/2027	2	1,448,202	7,241.01	0	(26,762)	0	(56,434)		(56,434)	(29,672)	0	0	0	0		
RBC SP500CALL SHORT 2/17/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/17/2026	02/17/2027	24	17,750,159	7,518.10	0	(557,406)	0	(1,143,185)		(1,143,185)	(585,778)	0	0	0	0		
RBC SP500CALL SHORT 2/17/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/17/2026	02/17/2027	1	448,154	7,554.85	0	(2,476)	0	(5,354)		(5,354)	(2,878)	0	0	0	0		
WF SP500CALL SHORT 2/17/2027	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	02/18/2026	02/17/2027	20	14,611,311	7,492.98	0	(518,388)	0	(979,783)		(979,783)	(461,395)	0	0	0	0		
WF SP500CALL SHORT 2/17/2027	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	02/18/2026	02/17/2027	1	746,541	7,465.41	0	(7,204)	0	(13,525)		(13,525)	(6,321)	0	0	0	0		
HSBC SP500CALL SHORT 2/18/2027	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	02/19/2026	02/18/2027	5	3,259,161	7,242.58	0	(170,262)	0	(307,668)		(307,668)	(137,406)	0	0	0	0		
HSBC SP500CALL SHORT 2/18/2027	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	02/19/2026	02/18/2027	1	727,699	7,276.99	0	(12,552)	0	(26,332)		(26,332)	(13,780)	0	0	0	0		
RBC SP500CALL SHORT 3/2/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/02/2026	03/02/2027	23	17,093,683	7,550.38	0	(553,083)	0	(1,093,951)		(1,093,951)	(540,868)	0	0	0	0		
HSBC SP500CALL SHORT 3/1/2027	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	03/02/2026	03/01/2027	47	33,873,390	7,284.60	0	(1,674,698)	0	(3,109,634)		(3,109,634)	(1,434,936)	0	0	0	0		
HSBC SP500CALL SHORT 3/1/2027	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	03/02/2026	03/01/2027	6	4,378,434	7,297.39	0	(73,278)	0	(168,560)		(168,560)	(95,282)	0	0	0	0		
RBC SP500CALL SHORT 3/2/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/02/2026	03/02/2027	0	265,847	7,548.17	0	(2,036)	0	(4,247)		(4,247)	(2,211)	0	0	0	0		
RBC SP500CALL SHORT 3/2/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/03/2026	03/02/2027	2	1,455,876	7,279.38	0	(24,618)	0	(57,454)		(57,454)	(32,836)	0	0	0	0		
RBC SP500CALL SHORT 3/2/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/03/2026	03/02/2027	6	3,986,549	7,248.27	0	(204,347)	0	(379,962)		(379,962)	(175,615)	0	0	0	0		
BAC SP500CALL SHORT 3/3/2027	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	03/04/2026	03/03/2027	21	15,707,916	7,479.96	0	(561,015)	0	(1,115,934)		(1,115,934)	(554,919)	0	0	0	0		
BAC SP500CALL SHORT 3/3/2027	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	03/04/2026	03/03/2027	1	745,112	7,451.12	0	(5,879)	0	(17,243)		(17,243)	(11,364)	0	0	0	0		
RBC SP500CALL SHORT 3/16/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/16/2026	03/16/2027	33	24,124,973	7,351.23	0	(886,042)	0	(2,089,787)		(2,089,787)	(1,203,745)	0	0	0	0		
BARCLAYS SP500CALL SHORT 3/15/2027	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	03/16/2026	03/15/2027	6	4,218,036	7,030.06	0	(90,372)	0	(326,778)		(326,778)	(236,406)	0	0	0	0		
RBC SP500CALL SHORT 3/16/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/16/2026	03/16/2027	0	78,687	7,395.38	0	(677)	0	(2,713)		(2,713)	(2,036)	0	0	0	0		
BARCLAYS SP500CALL SHORT 3/15/2027	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	03/16/2026	03/15/2027	42	29,542,926	7,034.03	0	(1,658,832)	0	(3,655,215)		(3,655,215)	(1,996,383)	0	0	0	0		
HSBC SP500CALL SHORT 3/16/2027	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	03/17/2026	03/16/2027	2	1,062,699	7,084.66	0	(24,992)	0	(76,029)		(76,029)	(51,038)	0	0	0	0		
HSBC SP500CALL SHORT 3/16/2027	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	03/17/2026	03/16/2027	11	7,756,573	7,051.43	0	(473,253)	0	(951,358)		(951,358)	(478,105)	0	0	0	0		
WF SP500CALL SHORT 3/17/2027	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	03/18/2026	03/17/2027	1	369,117	7,382.33	0	(3,157)	0	(13,343)		(13,343)	(10,186)	0	0	0	0		
WF SP500CALL SHORT 3/17/2027	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	03/18/2026	03/17/2027	26	19,157,216	7,368.16	0	(673,296)	0	(1,632,097)		(1,632,097)	(958,801)	0	0	0	0		
HSBC SP500CALL SHORT 4/1/2027	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	04/01/2026	04/01/2027	36	25,942,151	7,210.82	0	(1,045,591)	0	(2,760,137)		(2,760,137)	(1,714,546)	0	0	0	0		
HSBC SP500CALL SHORT 4/1/2027	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	04/01/2026	04/01/2027	0	202,113	7,241.60	0	(1,945)	0	(11,804)		(11,804)	(9,859)	0	0	0	0		
HSBC SP500CALL SHORT 4/1/2027	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	04/02/2026	04/01/2027	10	6,633,527	6,982.66	0	(149,426)	0	(606,934)		(606,934)	(457,508)	0	0	0	0		
JPM SP500CALL SHORT 4/1/2027	Index Annuity	N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/02/2026	04/01/2027	79	55,374,921	7,054.13	0	(2,812,734)	0	(6,887,187)		(6,887,187)	(4,074,453)	0	0	0	0		
RBC SP500CALL SHORT 4/2/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/06/2026	04/02/2027	2	1,399,796	6,998.98	0	(31,600)	0	(121,538)		(121,538)	(89,938)	0	0	0	0		

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HSBC SP500CALL SHORT 4/2/2027	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	04/06/2026	04/02/2027	6	4,157,208	6,928.68	0	(264,204)	0	(592,013)		(592,013)	(327,809)	0	0	0	0		
HSBC SP500CALL SHORT 4/2/2027	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	04/06/2026	04/02/2027	2	1,044,782	6,965.21	0	(25,391)	0	(98,418)		(98,418)	(73,028)	0	0	0	0		
RBC SP500CALL SHORT 4/2/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/06/2026	04/02/2027	15	10,139,647	6,992.86	0	(589,512)	0	(1,346,721)		(1,346,721)	(757,209)	0	0	0	0		
CITI SP500CALL SHORT 4/15/2027	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/15/2026	04/15/2027	26	20,054,911	7,708.95	0	(661,382)	0	(1,175,922)		(1,175,922)	(514,540)	0	0	0	0		
CITI SP500CALL SHORT 4/15/2027	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	04/15/2026	04/15/2027	0	163,976	7,738.38	0	(2,119)	0	(2,753)		(2,753)	(634)	0	0	0	0		
BARCLAYS SP500CALL SHORT 4/15/2027	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	04/16/2026	04/15/2027	5	3,743,725	7,487.45	0	(57,085)	0	(132,072)		(132,072)	(74,987)	0	0	0	0		
BARCLAYS SP500CALL SHORT 4/15/2027	Index Annuity	N/A	Equity/Index	BARCLAYS G5GSEF7VJP5I7OUK5573	04/16/2026	04/15/2027	45	33,733,225	7,580.50	0	(1,388,578)	0	(2,363,275)		(2,363,275)	(974,697)	0	0	0	0		
WF SP500CALL SHORT 4/16/2027	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	04/17/2026	04/16/2027	8	5,930,336	7,412.92	0	(356,728)	0	(513,359)		(513,359)	(156,631)	0	0	0	0		
WF SP500CALL SHORT 4/16/2027	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	04/17/2026	04/16/2027	2	1,117,272	7,448.48	0	(26,114)	0	(43,367)		(43,367)	(17,254)	0	0	0	0		
RBC SP500CALL SHORT 4/16/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/20/2026	04/16/2027	5	3,750,090	7,500.18	0	(197,815)	0	(291,827)		(291,827)	(94,012)	0	0	0	0		
RBC SP500CALL SHORT 4/16/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/20/2026	04/16/2027	1	753,581	7,535.81	0	(13,002)	0	(23,384)		(23,384)	(10,382)	0	0	0	0		
RBC SP500CALL SHORT 4/16/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/20/2026	04/16/2027	10	7,553,480	7,553.48	0	(367,520)	0	(549,164)		(549,164)	(181,644)	0	0	0	0		
RBC SP500CALL SHORT 4/16/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/20/2026	04/16/2027	1	755,006	7,550.06	0	(12,345)	0	(22,040)		(22,040)	(9,695)	0	0	0	0		
WF SP500CALL SHORT 4/30/2027	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	05/01/2026	04/30/2027	0	276,930	7,957.76	0	(1,937)	0	(2,616)		(2,616)	(679)	0	0	0	0		
WF SP500CALL SHORT 4/30/2027	Index Annuity	N/A	Equity/Index	WF KB1H1DSPRFMYMCUFXT09	05/01/2026	04/30/2027	34	27,076,905	7,930.65	0	(888,651)	0	(1,211,900)		(1,211,900)	(323,249)	0	0	0	0		
HSBC SP500CALL SHORT 5/3/2027	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	05/04/2026	05/03/2027	2	1,522,142	7,610.71	0	(80,908)	0	(108,242)		(108,242)	(27,334)	0	0	0	0		
HSBC SP500CALL SHORT 5/3/2027	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	05/04/2026	05/03/2027	1	764,592	7,645.92	0	(13,017)	0	(20,618)		(20,618)	(7,601)	0	0	0	0		
RBC SP500CALL SHORT 4/30/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/04/2026	04/30/2027	7	4,986,865	7,672.10	0	(75,218)	0	(121,013)		(121,013)	(45,795)	0	0	0	0		
RBC SP500CALL SHORT 4/30/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/04/2026	04/30/2027	52	39,943,606	7,756.04	0	(1,673,132)	0	(2,305,197)		(2,305,197)	(632,065)	0	0	0	0		
HSBC SP500CALL SHORT 4/30/2027	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	05/04/2026	04/30/2027	10	7,609,700	7,609.70	0	(402,640)	0	(540,119)		(540,119)	(137,479)	0	0	0	0		
HSBC SP500CALL SHORT 4/30/2027	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	05/04/2026	04/30/2027	2	1,146,878	7,645.85	0	(19,368)	0	(31,138)		(31,138)	(11,770)	0	0	0	0		
HSBC SP500CALL SHORT 5/14/2027	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	05/15/2026	05/14/2027	0	176,827	8,156.24	0	(1,381)	0	(933)		(933)	448	0	0	0	0		
HSBC SP500CALL SHORT 5/14/2027	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	05/15/2026	05/14/2027	33	26,765,304	8,134.09	0	(953,162)	0	(928,521)		(928,521)	24,641	0	0	0	0		
CITI SP500CALL SHORT 5/14/2027	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/18/2026	05/14/2027	1	783,449	7,834.49	0	(10,000)	0	(13,289)		(13,289)	(3,289)	0	0	0	0		
CITI SP500CALL SHORT 5/17/2027	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/18/2026	05/17/2027	2	1,559,994	7,799.97	0	(84,740)	0	(89,117)		(89,117)	(4,377)	0	0	0	0		
RBC SP500CALL SHORT 5/14/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/18/2026	05/14/2027	6	4,733,322	7,888.87	0	(75,426)	0	(66,531)		(66,531)	8,895	0	0	0	0		
CITI SP500CALL SHORT 5/14/2027	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/18/2026	05/14/2027	13	10,136,685	7,797.45	0	(549,744)	0	(578,020)		(578,020)	(28,276)	0	0	0	0		
RBC SP500CALL SHORT 5/14/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/18/2026	05/14/2027	48	38,118,672	7,941.39	0	(1,716,912)	0	(1,759,030)		(1,759,030)	(42,118)	0	0	0	0		
CITI SP500CALL SHORT 5/17/2027	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	05/18/2026	05/17/2027	1	391,802	7,836.04	0	(5,000)	0	(6,507)		(6,507)	(1,507)	0	0	0	0		

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HSBC SP500CALL SHORT 6/1/2027	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	06/01/2026	06/01/2027	31	25,734,623	8,337.61	0	(900,785)	0	(681,402)		(681,402)	219,382	0	0	0	0		
HSBC SP500CALL SHORT 6/1/2027	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	06/01/2026	06/01/2027	0	401,430	8,328.42	0	(4,103)	0	(1,901)		(1,901)	2,202	0	0	0	0		
RBC SP500CALL SHORT 6/1/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/02/2026	06/01/2027	47	37,654,050	8,011.50	0	(1,997,124)	0	(1,654,468)		(1,654,468)	342,656	0	0	0	0		
RBC SP500CALL SHORT 6/1/2027	Index Annuity	N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/02/2026	06/01/2027	6	4,824,954	8,041.59	0	(264,390)	0	(49,456)		(49,456)	214,934	0	0	0	0		
CITI SP500CALL SHORT 6/2/2027	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/03/2026	06/02/2027	1	409,452	8,189.04	0	(5,000)	0	(2,534)		(2,534)	2,466	0	0	0	0		
CITI SP500CALL SHORT 6/2/2027	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/03/2026	06/02/2027	12	9,965,100	8,304.25	0	(360,696)	0	(279,187)		(279,187)	81,509	0	0	0	0		
CITI SP500CALL SHORT 6/3/2027	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/04/2026	06/03/2027	2	1,202,588	8,017.25	0	(15,000)	0	(13,716)		(13,716)	1,284	0	0	0	0		
CITI SP500CALL SHORT 6/3/2027	Index Annuity	N/A	Equity/Index	CITI E570DZWZ7FF32TWEFA76	06/04/2026	06/03/2027	20	15,876,822	8,141.96	0	(722,066)	0	(580,277)		(580,277)	141,788	0	0	0	0		
HSBC SP500CALL SHORT 6/15/2027	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	06/15/2026	06/15/2027	27	22,172,653	8,303.00	0	(782,733)	0	(663,565)		(663,565)	119,167	0	0	0	0		
HSBC SP500CALL SHORT 6/15/2027	Index Annuity	N/A	Equity/Index	HSBC MP6I5ZYZBEU3UXPYFY54	06/15/2026	06/15/2027	0	258,321	8,314.18	0	(2,019)	0	(1,250)		(1,250)	769	0	0	0	0		
BAC SP500CALL SHORT 6/15/2027	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	06/16/2026	06/15/2027	47	37,076,682	7,973.48	0	(2,026,052)	0	(1,811,650)		(1,811,650)	214,402	0	0	0	0		
BAC SP500CALL SHORT 6/15/2027	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	06/16/2026	06/15/2027	8	6,002,603	8,003.47	0	(111,188)	0	(81,564)		(81,564)	29,624	0	0	0	0		
BAC SP500CALL SHORT 6/16/2027	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	06/17/2026	06/16/2027	1	407,555	8,151.09	0	(4,203)	0	(3,557)		(3,557)	646	0	0	0	0		
BAC SP500CALL SHORT 6/16/2027	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	06/17/2026	06/16/2027	12	9,782,388	8,151.99	0	(396,060)	0	(369,439)		(369,439)	26,621	0	0	0	0		
BAC SP500CALL SHORT 6/17/2027	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	06/18/2026	06/17/2027	2	1,590,736	7,953.68	0	(28,191)	0	(25,508)		(25,508)	2,690	0	0	0	0		
BAC SP500CALL SHORT 6/17/2027	Index Annuity	N/A	Equity/Index	BAC B4TYDEB6GKMZO031MB27	06/18/2026	06/17/2027	12	9,585,816	7,988.18	0	(505,176)	0	(464,610)		(464,610)	40,569	0	0	0	0		
0649999999. Subtotal - written options - hedging other - call options and warrants										(34,399,804)	(40,959,485)	0	(139,042,783)	XXX	(139,042,783)	(55,528,339)	0	0	0	0	XXX	XXX
0709999999. Subtotal - written options - hedging other										(34,399,804)	(40,959,485)	0	(139,042,783)	XXX	(139,042,783)	(55,528,339)	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										(34,399,804)	(40,959,485)	0	(139,042,783)	XXX	(139,042,783)	(55,528,339)	0	0	0	0	XXX	XXX
0939999999. Total written options - put options										0	0	0	0	XXX	0	0	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										(34,399,804)	(40,959,485)	0	(139,042,783)	XXX	(139,042,783)	(55,528,339)	0	0	0	0	XXX	XXX
Interest Rate Swap Receive 3.6630 / Pay SOFR	Debt Securities	N/A	Interest Rate	WF KB1H1DSPRFMYMCUFXT09	03/25/2026	03/27/2031	1	500,000,000	3.6630 / (3.7443)	0	0	(64,689)			(5,154,272)		0	0	0	5,442,437		100 / 106
Interest Rate Swap Receive 3.7500 / Pay SOFR	Debt Securities	N/A	Interest Rate	WF KB1H1DSPRFMYMCUFXT09	03/27/2026	03/31/2031	1	500,000,000	3.7500 / (3.6996)	0	0	64,387			(3,265,131)		0	0	0	5,448,722		100 / 97
0999999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 - interest rate										0	0	(302)	0	XXX	(8,419,403)	0	0	0	0	10,891,159	XXX	XXX
1049999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108										0	0	(302)	0	XXX	(8,419,403)	0	0	0	0	10,891,159	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

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Interest Rate Swap Receive 3.3700 / Pay SOFR	Debt Securities	N/A	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	03/27/2023	03/29/2028	1	100,000,000	3.3700 / (4.0188)	0	0	(172,246)	(1,079,302)		(1,079,302)	(1,210,640)	0	0	0	660,953		
Interest Rate Swap Receive 3.3700 / Pay SOFR	Debt Securities	N/A	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	03/27/2023	03/29/2028	1	100,000,000	3.3700 / (4.0188)	0	0	(173,126)	(1,082,232)		(1,082,232)	(1,209,805)	0	0	0	660,953		
Interest Rate Swap Receive 3.4200 / Pay SOFR	Debt Securities	N/A	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	03/28/2023	03/30/2028	1	100,000,000	3.4200 / (3.7888)	0	0	(150,783)	(1,009,097)		(1,009,097)	(1,232,345)	0	0	0	661,470		
Interest Rate Swap Receive 3.4227 / Pay SOFR	Debt Securities	N/A	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	03/31/2023	04/04/2028	1	100,000,000	3.4227 / (3.7043)	0	0	(149,435)	(1,003,346)		(1,003,346)	(1,241,110)	0	0	0	664,052		
Interest Rate Swap Receive 3.3300 / Pay SOFR	Debt Securities	N/A	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	04/03/2023	04/05/2028	1	50,000,000	3.3300 / (3.70427)	0	0	(102,070)	(577,231)		(577,231)	(600,309)	0	0	0	332,284		
Interest Rate Swap Receive 3.3900 / Pay SOFR	Debt Securities	N/A	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	04/03/2023	04/05/2028	1	50,000,000	3.3900 / (3.70427)	0	0	(87,854)	(529,387)		(529,387)	(613,795)	0	0	0	332,284		
Interest Rate Swap Receive 3.1230 / Pay SOFR	Debt Securities	N/A	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	04/05/2023	04/07/2028	1	50,000,000	3.1230 / (3.70427)	0	0	(144,771)	(757,809)		(757,809)	(551,169)	0	0	0	332,798		
Interest Rate Swap Receive 3.1239 / Pay SOFR	Debt Securities	N/A	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	04/05/2023	04/07/2028	1	50,000,000	3.1239 / (3.70427)	0	0	(144,554)	(757,080)		(757,080)	(551,375)	0	0	0	332,798		
Interest Rate Swap Receive 3.1367 / Pay SOFR	Debt Securities	N/A	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	04/05/2023	04/07/2028	1	50,000,000	3.1367 / (3.70427)	0	0	(146,612)	(746,194)		(746,194)	(554,434)	0	0	0	332,798		
Interest Rate Swap Receive 3.1000 / Pay SOFR	Debt Securities	N/A	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	04/06/2023	04/10/2028	1	100,000,000	3.1000 / (3.7441)	0	0	(314,241)	(1,567,165)		(1,567,165)	(1,093,665)	0	0	0	667,137		
Interest Rate Swap Receive 3.3600 / Pay SOFR	Debt Securities	N/A	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	04/14/2023	04/18/2028	1	50,000,000	3.3600 / (3.6909)	0	0	(92,933)	(566,452)		(566,452)	(613,243)	0	0	0	335,614		
Interest Rate Swap Receive 3.3700 / Pay SOFR	Debt Securities	N/A	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	04/14/2023	04/18/2028	1	50,000,000	3.3700 / (3.6909)	0	0	(88,556)	(551,431)		(551,431)	(617,387)	0	0	0	335,614		
Interest Rate Swap Receive 3.4600 / Pay SOFR	Debt Securities	N/A	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	04/20/2023	04/24/2028	1	50,000,000	3.4600 / (3.6834)	0	0	(57,928)	(479,747)		(479,747)	(641,989)	0	0	0	337,140		
Interest Rate Swap Receive 3.2900 / Pay SOFR	Debt Securities	N/A	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	04/25/2023	04/27/2028	1	50,000,000	3.2900 / (3.6886)	0	0	(111,083)	(633,370)		(633,370)	(602,189)	0	0	0	337,901		
Interest Rate Swap Receive 3.2700 / Pay SOFR	Debt Securities	N/A	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	04/25/2023	04/27/2028	1	50,000,000	3.2700 / (3.6886)	0	0	(115,862)	(649,987)		(649,987)	(597,666)	0	0	0	337,901		
Interest Rate Swap Receive 3.4100 / Pay SOFR	Debt Securities	N/A	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	04/24/2023	04/26/2028	1	50,000,000	3.4100 / (3.6886)	0	0	(80,587)	(526,705)		(526,705)	(630,427)	0	0	0	337,647		
Interest Rate Swap Receive 3.3900 / Pay SOFR	Debt Securities	N/A	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/25/2028	1	50,000,000	3.3900 / (3.6886)	0	0	(65,359)	(537,616)		(537,616)	(626,411)	0	0	0	337,394		
Interest Rate Swap Receive 3.3400 / Pay SOFR	Debt Securities	N/A	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	04/25/2023	04/27/2028	1	50,000,000	3.3400 / (3.6886)	0	0	(107,828)	(590,362)		(590,362)	(613,893)	0	0	0	337,901		
Interest Rate Swap Receive 3.2600 / Pay SOFR	Debt Securities	N/A	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	04/25/2023	04/27/2028	1	50,000,000	3.2600 / (3.6886)	0	0	(136,672)	(657,007)		(657,007)	(595,756)	0	0	0	337,901		

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Interest Rate Swap Receive 1.4600 / Pay SOFR	Debt Securities	N/A	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/27/2031	1	10,000,000	1.4600 / (3.7443)	0	0	(63,731)	(1,384,268)		(1,384,268)	(176,013)	0	0	0	114,495		
Interest Rate Swap Receive 1.6400 / Pay SOFR	Debt Securities	N/A	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/21/2031	1	10,000,000	1.6400 / (3.6721)	0	0	(115,663)	(1,208,199)		(1,208,199)	(82,882)	0	0	0	115,210		
Interest Rate Swap Receive 1.6700 / Pay SOFR	Debt Securities	N/A	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/05/2032	1	9,000,000	1.6700 / (3.6773)	0	0	(102,505)	(1,112,905)		(1,112,905)	(75,505)	0	0	0	105,702		
Interest Rate Swap Receive 1.7300 / Pay SOFR	Debt Securities	N/A	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/06/2032	1	5,000,000	1.7300 / (3.6773)	0	0	(55,449)	(603,761)		(603,761)	(43,375)	0	0	0	58,738		
Interest Rate Swap Receive 1.5900 / Pay SOFR	Debt Securities	N/A	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/30/2031	1	10,000,000	1.5900 / (3.7322)	0	0	(30,334)	(1,319,131)		(1,319,131)	(72,428)	0	0	0	114,585		
Interest Rate Swap Receive 1.7400 / Pay SOFR	Debt Securities	N/A	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/26/2031	1	7,000,000	1.7400 / (3.6361)	0	0	(138,260)	(826,508)		(826,507)	(61,212)	0	0	0	81,392		
Interest Rate Swap Receive 1.7000 / Pay SOFR	Debt Securities	N/A	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/26/2031	1	10,000,000	1.7000 / (3.6666)	0	0	(112,325)	(1,181,526)		(1,181,526)	(85,872)	0	0	0	115,359		
Interest Rate Swap Receive 1.6600 / Pay SOFR	Debt Securities	N/A	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/22/2031	1	10,000,000	1.6600 / (3.6636)	0	0	(32,313)	(1,198,000)		(1,198,000)	(83,974)	0	0	0	115,240		
Interest Rate Swap Receive 1.9100 / Pay SOFR	Debt Securities	N/A	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/20/2032	1	4,000,000	1.9100 / (3.6752)	0	0	(40,769)	(450,358)		(450,358)	(38,093)	0	0	0	47,153		
Interest Rate Swap Receive 2.6200 / Pay SOFR	Debt Securities	N/A	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/07/2032	1	3,000,000	2.6200 / (3.6773)	0	0	(20,050)	(241,592)		(241,592)	(38,419)	0	0	0	36,038		
Interest Rate Swap Receive 2.0000 / Pay SOFR	Debt Securities	N/A	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/08/2032	1	7,000,000	2.0000 / (3.6496)	0	0	(68,405)	(766,185)		(766,185)	(69,360)	0	0	0	82,903		
Interest Rate Swap Receive 1.8800 / Pay SOFR	Debt Securities	N/A	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/11/2032	1	5,000,000	1.8800 / (3.6687)	0	0	(51,783)	(569,082)		(569,082)	(46,864)	0	0	0	58,811		
Interest Rate Swap Receive 1.7400 / Pay SOFR	Debt Securities	N/A	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/26/2031	1	10,000,000	1.7400 / (3.6361)	0	0	(197,515)	(1,179,423)		(1,179,423)	(87,575)	0	0	0	116,275		
Interest Rate Swap Receive 1.6457 / Pay SOFR	Debt Securities	N/A	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/12/2031	1	10,000,000	1.6457 / (3.6687)	0	0	(197,029)	(1,201,768)		(1,201,768)	(83,177)	0	0	0	114,943		
Interest Rate Swap Receive 3.3000 / Pay SOFR	Debt Securities	N/A	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	05/16/2023	05/18/2028	1	50,000,000	3.3000 / (3.7940)	0	0	(110,584)	(638,230)		(638,230)	(616,658)	0	0	0	343,177		
Interest Rate Swap Receive 3.4400 / Pay SOFR	Debt Securities	N/A	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	05/18/2023	05/22/2028	1	50,000,000	3.4400 / (3.8587)	0	0	(75,926)	(514,293)		(514,293)	(652,128)	0	0	0	344,173		
Interest Rate Swap Receive 3.5000 / Pay SOFR	Debt Securities	N/A	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	09/17/2025	09/19/2035	1	400,000,000	3.5000 / (3.7059)	0	0	(429,817)	(15,047,556)		(15,047,557)	(6,167,867)	0	0	0	6,073,470		
1119999999. Subtotal - swaps - hedging other - interest rate										0	0	(4,284,958)	(43,744,305)	XXX	(43,744,305)	(22,879,010)	0	0	0	16,050,204	XXX	XXX
1169999999. Subtotal - swaps - hedging other										0	0	(4,284,958)	(43,744,305)	XXX	(43,744,305)	(22,879,010)	0	0	0	16,050,204	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	(4,285,260)	(43,744,305)	XXX	(52,163,708)	(22,879,010)	0	0	0	26,941,363	XXX	XXX

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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)
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	0	0	XXX	0	0	0	0	0	0	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	(4,285,260)	(43,744,305)	XXX	(52,163,708)	(22,879,010)	0	0	0	26,941,363	XXX	XXX
USD/CAD 07/15/2026 1.3706	CAD Denominated Securities	N/A	Currency	HSBC MP6I5ZYZBEU3UXPYFY54	04/14/2026	07/15/2026	1	5,539,788	1.3706	0	0	0	186,874		186,874	0	186,874	0	0	5,613		
AUD/USD 07/15/2026 0.7117	AUD Denominated Securities	N/A	Currency	HSBC MP6I5ZYZBEU3UXPYFY54	04/14/2026	07/15/2026	1	24,344,554	0.7117	0	0	0	696,763		696,763	0	696,763	0	0	24,667		
EUR/USD 07/15/2026 1.1842	EUR Denominated Securities	N/A	Currency	HSBC MP6I5ZYZBEU3UXPYFY54	04/14/2026	07/15/2026	1	85,535,429	1.1842	0	0	0	2,981,797		2,981,797	0	2,981,797	0	0	86,670		
GBP/USD 07/15/2026 1.3560	GBP Denominated Securities	N/A	Currency	HSBC MP6I5ZYZBEU3UXPYFY54	04/14/2026	07/15/2026	1	33,585,526	1.3560	0	0	0	747,281		747,281	0	747,281	0	0	34,031		
EUR/USD 07/24/2026 1.1753	EUR Denominated Securities	N/A	Currency	HSBC MP6I5ZYZBEU3UXPYFY54	04/22/2026	07/24/2026	1	343,359,805	1.1753	0	0	0	9,330,736		9,330,736	0	9,330,736	0	0	440,078		
EUR/USD 07/24/2026 1.1758	EUR Denominated Securities	N/A	Currency	HSBC MP6I5ZYZBEU3UXPYFY54	04/22/2026	07/24/2026	1	79,129,052	1.1758	0	0	0	2,181,743		2,181,743	0	2,181,743	0	0	101,418		
EUR/USD 07/31/2026 1.1794	EUR Denominated Securities	N/A	Currency	WF KB1H1DSPRFMYMCUFXT09	04/27/2026	07/31/2026	1	133,026,545	1.1794	0	0	0	4,030,578		4,030,578	0	4,030,578	0	0	193,773		
EUR/USD 07/31/2026 1.1781	EUR Denominated Securities	N/A	Currency	HSBC MP6I5ZYZBEU3UXPYFY54	04/27/2026	07/31/2026	1	63,781,118	1.1781	0	0	0	1,864,051		1,864,051	0	1,864,051	0	0	92,907		
EUR/USD 07/31/2026 1.1781	EUR Denominated Securities	N/A	Currency	HSBC MP6I5ZYZBEU3UXPYFY54	04/27/2026	07/31/2026	1	30,528,622	1.1781	0	0	0	892,222		892,222	0	892,222	0	0	44,470		
EUR/USD 07/31/2026 1.1783	EUR Denominated Securities	N/A	Currency	BONY WFLLPEPC7FZXENRZV188	04/27/2026	07/31/2026	1	273,542,757	1.1783	0	0	0	8,040,917		8,040,917	0	8,040,917	0	0	398,457		
USD/MXN 07/31/2026 17.5280	MXN Denominated Securities	N/A	Currency	BONY WFLLPEPC7FZXENRZV188	04/28/2026	07/31/2026	1	2,397,045	17.5280	0	0	0	(1,082)		(1,082)	0	(1,082)	0	0	3,492		
USD/MXN 07/31/2026 17.5280	MXN Denominated Securities	N/A	Currency	BONY WFLLPEPC7FZXENRZV188	04/28/2026	07/31/2026	1	57,764,719	17.5280	0	0	0	(26,063)		(26,063)	0	(26,063)	0	0	84,143		
EUR/USD 07/31/2026 1.1771	EUR Denominated Securities	N/A	Currency	HSBC MP6I5ZYZBEU3UXPYFY54	04/30/2026	07/31/2026	1	8,568,606	1.1771	0	0	0	(242,898)		(242,898)	0	(242,898)	0	0	12,481		
EUR/USD 07/16/2026 1.1648	EUR Denominated Securities	N/A	Currency	BONY WFLLPEPC7FZXENRZV188	05/21/2026	07/16/2026	1	6,988,860	1.1648	0	0	0	(131,270)		(131,270)	0	(131,270)	0	0	7,314		
EUR/USD 07/31/2026 1.1655	EUR Denominated Securities	N/A	Currency	BONY WFLLPEPC7FZXENRZV188	05/21/2026	07/31/2026	1	6,993,090	1.1655	0	0	0	130,842		130,842	0	130,842	0	0	10,186		
EUR/USD 07/31/2026 1.1628	EUR Denominated Securities	N/A	Currency	BONY WFLLPEPC7FZXENRZV188	05/21/2026	07/31/2026	1	3,449,119	1.1628	0	0	0	(56,698)		(56,698)	0	(56,698)	0	0	5,024		
EUR/USD 07/31/2026 1.1631	EUR Denominated Securities	N/A	Currency	HSBC MP6I5ZYZBEU3UXPYFY54	05/21/2026	07/31/2026	1	5,730,708	1.1631	0	0	0	(95,716)		(95,716)	0	(95,716)	0	0	8,348		
GBP/USD 07/02/2026 0.7462	GBP Denominated Securities	N/A	Currency	BONY WFLLPEPC7FZXENRZV188	05/21/2026	07/02/2026	1	512,928	0.7462	0	0	0	5,370		5,370	0	5,370	0	0	190		
EUR/USD 07/02/2026 0.8628	EUR Denominated Securities	N/A	Currency	BAC B4TYDEB6GKMZO031MB27	05/21/2026	07/02/2026	1	1,678,290	0.8628	0	0	0	26,505		26,505	0	26,505	0	0	621		
EUR/USD 07/31/2026 1.1642	EUR Denominated Securities	N/A	Currency	BONY WFLLPEPC7FZXENRZV188	05/22/2026	07/31/2026	1	15,134,795	1.1642	0	0	0	266,591		266,591	0	266,591	0	0	22,046		
EUR/USD 07/02/2026 1.1629	EUR Denominated Securities	N/A	Currency	BONY WFLLPEPC7FZXENRZV188	05/22/2026	07/02/2026	1	15,117,180	1.1629	0	0	0	(268,529)		(268,529)	0	(268,529)	0	0	5,593		
USD/COP 09/02/2026 3734.5000	COP Denominated Securities	N/A	Currency	BONY WFLLPEPC7FZXENRZV188	05/29/2026	09/02/2026	1	937,207	3734.5000	0	0	0	(72,660)		(72,660)	0	(72,660)	0	0	1,962		
USD/COP 09/02/2026 3652.0000	USD Denominated Securities	N/A	Currency	BONY WFLLPEPC7FZXENRZV188	06/03/2026	09/02/2026	1	958,379	3652.0000	0	0	0	51,488		51,488	0	51,488	0	0	2,006		
EUR/USD 07/31/2026 1.1624	EUR Denominated Securities	N/A	Currency	HSBC MP6I5ZYZBEU3UXPYFY54	06/03/2026	07/31/2026	1	2,009,411	1.1624	0	0	0	(32,380)		(32,380)	0	(32,380)	0	0	2,927		
EUR/USD 07/31/2026 1.1647	EUR Denominated Securities	N/A	Currency	BONY WFLLPEPC7FZXENRZV188	06/04/2026	07/31/2026	1	7,272,196	1.1647	0	0	0	(131,255)		(131,255)	0	(131,255)	0	0	10,593		
EUR/USD 09/30/2026 1.1581	EUR Denominated Securities	N/A	Currency	WF KB1H1DSPRFMYMCUFXT09	06/05/2026	09/30/2026	1	9,091,399	1.1581	0	0	0	90,160		90,160	0	90,160	0	0	22,814		

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EUR/USD 07/24/2026 1.1551	EUR Denominated Securities	N/A	Currency	WF KB1H1DSPRFMYMCUFXT09	06/05/2026	07/24/2026	1	9,067,535	1.1551	0	0	0	(92,255)		(92,255)	0	(92,255)	0	0	11,622		
EUR/USD 07/31/2026 1.1568	EUR Denominated Securities	N/A	Currency	HSBC MP6I5ZYZBEU3UXPYFY54	06/08/2026	07/31/2026	1	3,324,406	1.1568	0	0	0	(37,482)		(37,482)	0	(37,482)	0	0	4,843		
USD/BRL 08/12/2026 5.2560	BRL Denominated Securities	N/A	Currency	BONY WFLLPEPC7FZXENRZV188	06/10/2026	08/12/2026	1	6,202,435	5.2560	0	0	0	(41,319)		(41,319)	0	(41,319)	0	0	10,641		
USD/BRL 08/12/2026 5.2620	BRL Denominated Securities	N/A	Currency	BONY WFLLPEPC7FZXENRZV188	06/10/2026	08/12/2026	1	3,753,763	5.2620	0	0	0	(29,320)		(29,320)	0	(29,320)	0	0	6,440		
USD/BRL 08/12/2026 5.2590	BRL Denominated Securities	N/A	Currency	BONY WFLLPEPC7FZXENRZV188	06/10/2026	08/12/2026	1	285,225	5.2590	0	0	0	(2,064)		(2,064)	0	(2,064)	0	0	489		
USD/BRL 08/12/2026 5.2590	BRL Denominated Securities	N/A	Currency	BONY WFLLPEPC7FZXENRZV188	06/10/2026	08/12/2026	1	285,225	5.2590	0	0	0	(2,064)		(2,064)	0	(2,064)	0	0	489		
USD/BRL 08/12/2026 5.2550	BRL Denominated Securities	N/A	Currency	BONY WFLLPEPC7FZXENRZV188	06/10/2026	08/12/2026	1	190,295	5.2550	0	0	0	(1,231)		(1,231)	0	(1,231)	0	0	326		
USD/BRL 08/12/2026 5.2550	BRL Denominated Securities	N/A	Currency	BONY WFLLPEPC7FZXENRZV188	06/10/2026	08/12/2026	1	190,295	5.2550	0	0	0	(1,231)		(1,231)	0	(1,231)	0	0	326		
USD/BRL 08/12/2026 5.2620	BRL Denominated Securities	N/A	Currency	BONY WFLLPEPC7FZXENRZV188	06/10/2026	08/12/2026	1	17,299,783	5.2620	0	0	0	(135,127)		(135,127)	0	(135,127)	0	0	29,679		
USD/BRL 08/12/2026 5.1930	BRL Denominated Securities	N/A	Currency	BONY WFLLPEPC7FZXENRZV188	06/11/2026	08/12/2026	1	77,027	5.1930	0	0	0	416		416	0	416	0	0	132		
USD/BRL 08/12/2026 5.1930	BRL Denominated Securities	N/A	Currency	BONY WFLLPEPC7FZXENRZV188	06/11/2026	08/12/2026	1	115,540	5.1930	0	0	0	624		624	0	624	0	0	198		
USD/BRL 08/12/2026 5.1930	BRL Denominated Securities	N/A	Currency	BONY WFLLPEPC7FZXENRZV188	06/11/2026	08/12/2026	1	962,835	5.1930	0	0	0	5,204		5,204	0	5,204	0	0	1,652		
AUD/USD 07/15/2026 0.7075	AUD Denominated Securities	N/A	Currency	HSBC MP6I5ZYZBEU3UXPYFY54	06/16/2026	07/15/2026	1	3,358,645	0.7075	0	0	0	(76,784)		(76,784)	0	(76,784)	0	0	3,403		
USD/COP 7/01/2026 3456.3800	COP Denominated Securities	N/A	Currency	BONY WFLLPEPC7FZXENRZV188	06/18/2026	07/01/2026	1	1,088,266	3456.3800	0	0	0	(12,771)		(12,771)	0	(12,771)	0	0	285		
EUR/USD 09/30/2026 1.1506	EUR Denominated Securities	N/A	Currency	BONY WFLLPEPC7FZXENRZV188	06/18/2026	09/30/2026	1	11,161,111	1.1506	0	0	0	38,561		38,561	0	38,561	0	0	28,008		
EUR/USD 07/15/2026 1.1470	EUR Denominated Securities	N/A	Currency	BONY WFLLPEPC7FZXENRZV188	06/18/2026	07/15/2026	1	11,125,900	1.1470	0	0	0	(39,967)		(39,967)	0	(39,967)	0	0	11,273		
GBP/USD 08/04/2026 0.7562	GBP Denominated Securities	N/A	Currency	BARCLAYS G5GSEF7VJP5I7OUK5573	06/18/2026	08/04/2026	1	506,171	0.7562	0	0	0	(1,231)		(1,231)	0	(1,231)	0	0	783		
EUR/USD 07/02/2026 0.8716	EUR Denominated Securities	N/A	Currency	GOLDMAN SACHS W22LROWP2IHZNBB6K528	06/18/2026	07/02/2026	1	1,659,155	0.8716	0	0	0	(7,370)		(7,370)	0	(7,370)	0	0	614		
EUR/USD 08/04/2026 0.8716	EUR Denominated Securities	N/A	Currency	GOLDMAN SACHS W22LROWP2IHZNBB6K528	06/18/2026	08/04/2026	1	1,661,370	0.8716	0	0	0	7,133		7,133	0	7,133	0	0	2,571		
GBP/USD 07/02/2026 0.7562	GBP Denominated Securities	N/A	Currency	BARCLAYS G5GSEF7VJP5I7OUK5573	06/18/2026	07/02/2026	1	506,192	0.7562	0	0	0	1,367		1,367	0	1,367	0	0	187		
USD/BRL 08/12/2026 5.2270	BRL Denominated Securities	N/A	Currency	BONY WFLLPEPC7FZXENRZV188	06/23/2026	08/12/2026	1	382,629	5.2270	0	0	0	424		424	0	424	0	0	656		
USD/BRL 08/12/2026 5.2270	BRL Denominated Securities	N/A	Currency	BONY WFLLPEPC7FZXENRZV188	06/23/2026	08/12/2026	1	478,286	5.2270	0	0	0	530		530	0	530	0	0	821		
USD/BRL 08/12/2026 5.2270	BRL Denominated Securities	N/A	Currency	BONY WFLLPEPC7FZXENRZV188	06/23/2026	08/12/2026	1	1,186,149	5.2270	0	0	0	1,314		1,314	0	1,314	0	0	2,035		
EUR/USD 09/30/2026 1.1397	EUR Denominated Securities	N/A	Currency	WF KB1H1DSPRFMYMCUFXT09	06/24/2026	09/30/2026	1	3,704,090	1.1397	0	0	0	(22,538)		(22,538)	0	(22,538)	0	0	9,295		
USD/BRL 08/12/2026 5.2515	BRL Denominated Securities	N/A	Currency	BONY WFLLPEPC7FZXENRZV188	06/24/2026	08/12/2026	1	285,633	5.2515	0	0	0	1,657		1,657	0	1,657	0	0	490		
USD/BRL 08/12/2026 5.2515	BRL Denominated Securities	N/A	Currency	BONY WFLLPEPC7FZXENRZV188	06/24/2026	08/12/2026	1	38,084	5.2515	0	0	0	221		221	0	221	0	0	65		
USD/BRL 08/12/2026 5.2515	BRL Denominated Securities	N/A	Currency	BONY WFLLPEPC7FZXENRZV188	06/24/2026	08/12/2026	1	38,084	5.2515	0	0	0	221		221	0	221	0	0	65		
EUR/USD 09/30/2026 1.1427	EUR Denominated Securities	N/A	Currency	WF KB1H1DSPRFMYMCUFXT09	06/25/2026	09/30/2026	1	31,807,519	1.1427	0	0	0	(110,918)		(110,918)	0	(110,918)	0	0	79,818		
EUR/USD 09/30/2026 1.1417	EUR Denominated Securities	N/A	Currency	BONY WFLLPEPC7FZXENRZV188	06/25/2026	09/30/2026	1	22,899,855	1.1417	0	0	0	(99,117)		(99,117)	0	(99,117)	0	0	57,465		

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)
USD/COP 07/01/2026 3421.0000	USD Denominated Securities	N/A	Currency	BONY WFLLPEPC7FZXENRZV188	06/25/2026	07/01/2026	1	1,096,171	3421.0000	0	0	0	4,865		4,865	0	4,865	0	0	287		
USD/BRL 08/12/2026 5.2300	BRL Denominated Securities	N/A	Currency	BONY WFLLPEPC7FZXENRZV188	06/30/2026	08/12/2026	1	38,241	5.2300	0	0	0	64		64	0	64	0	0	66		
USD/BRL 08/12/2026 5.2230	BRL Denominated Securities	N/A	Currency	BONY WFLLPEPC7FZXENRZV188	06/30/2026	08/12/2026	1	95,730	5.2230	0	0	0	33		33	0	33	0	0	164		
USD/BRL 08/12/2026 5.2300	BRL Denominated Securities	N/A	Currency	BONY WFLLPEPC7FZXENRZV188	06/30/2026	08/12/2026	1	38,241	5.2300	0	0	0	64		64	0	64	0	0	66		
USD/BRL 08/12/2026 5.2300	BRL Denominated Securities	N/A	Currency	BONY WFLLPEPC7FZXENRZV188	06/30/2026	08/12/2026	1	152,964	5.2300	0	0	0	257		257	0	257	0	0	262		
USD/BRL 08/12/2026 5.2230	BRL Denominated Securities	N/A	Currency	BONY WFLLPEPC7FZXENRZV188	06/30/2026	08/12/2026	1	28,719	5.2230	0	0	0	10		10	0	10	0	0	50		
USD/BRL 08/12/2026 5.2230	BRL Denominated Securities	N/A	Currency	BONY WFLLPEPC7FZXENRZV188	06/30/2026	08/12/2026	1	28,719	5.2230	0	0	0	11		11	0	11	0	0	50		
1439999999. Subtotal - forwards - hedging other										0	0	0	29,815,554	XXX	29,815,554	0	29,815,554	0	0	1,887,440	XXX	XXX
1479999999. Subtotal - forwards										0	0	0	29,815,554	XXX	29,815,554	0	29,815,554	0	0	1,887,440	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	(302)	0	XXX	(8,419,403)	0	0	0	0	10,891,159	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										54,785,278	65,016,069	(4,284,958)	160,728,948	XXX	160,728,948	23,615,934	29,815,554	0	0	17,937,644	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										38,517	0	0	441,556	XXX	441,556	403,039	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										54,823,795	65,016,069	(4,285,260)	161,170,504	XXX	152,751,101	24,018,973	29,815,554	0	0	28,828,803	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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1579999999. Subtotal - long futures												0	0	0	0	0	0	0	0	XXX	XXX
AULU26	18	1,800,000	ULTRA BOND SEP26	Debt Securities	N/A	Interest Rate	09/21/2026	Chicago Board of Tra 549300EX04Q2QBFQTQ27	05/28/2026	114.1094	116.1563	13,500	119,503	0	0	0	(36,844)	(36,844)	119,503		100,000
TNU26	41	4,100,000	10YR UL TN SEP26	Debt Securities	N/A	Interest Rate	09/21/2026	Chicago Board of Tra 549300EX04Q2QBFQTQ27	05/28/2026	111.8203	112.4688	16,016	272,201	0	0	0	(26,586)	(26,586)	272,201		100,000
TYU26	34	3,400,000	10Y TNotes SEP26	Debt Securities	N/A	Interest Rate	09/21/2026	Chicago Board of Tra 549300EX04Q2QBFQTQ27	06/24/2026	109.7909	109.8906	17,281	165,043	0	0	0	(3,391)	(3,391)	165,043		100,000
RTYU26	122	18,395,170	1RTY SEP26	Equity Securities	N/A	Equity/Index	09/18/2026	CME:Index and Option SNZ20JLFK8MNNCLQOF39	06/29/2026	3,015.8645	3,045.6000	(93,370)	1,003,117	0	0	0	(182,990)	(182,990)	1,003,117		50
1609999999. Subtotal - short futures - hedging other												(46,573)	1,559,864	0	0	0	(249,810)	(249,810)	1,559,864	XXX	XXX
1649999999. Subtotal - short futures												(46,573)	1,559,864	0	0	0	(249,810)	(249,810)	1,559,864	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												(46,573)	1,559,864	0	0	0	(249,810)	(249,810)	1,559,864	XXX	XXX
1719999999. Subtotal - replication												0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - income generation												0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - other												0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - adjustments for SSAP No. 108 derivatives												0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals												(46,573)	1,559,864	0	0	0	(249,810)	(249,810)	1,559,864	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Goldman Sachs	392,883	1,166,980	1,559,864
Total Net Cash Deposits	392,883	1,166,980	1,559,864

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
				4	5	6	7	8	9	10	11		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Present Value of Financing Premium	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	0	1,559,864	0	1,559,864	46,797	(93,370)	46,797	1,559,864	1,559,864
BAC	B4TYDEB6GKMZO031MB27	Y	Y	22,140,000	0	44,555,369	(21,768,971)	646,398	44,555,369	(21,768,971)	646,398	621	621
BARCLAYS	G5GSEF7VJP5I7OUK5573	Y	Y	20,390,000	0	38,021,682	(17,018,229)	613,453	38,021,682	(17,018,229)	613,453	971	971
BONY	WFLLPEPC7FZXENRZV188	Y	Y	50,000	0	8,549,682	(1,051,767)	7,447,915	8,549,682	(1,051,767)	7,447,915	703,485	703,485
CITI	E570DZWZ7FF32TWEFA76	Y	Y	27,718,299	0	50,547,068	(21,919,290)	909,479	50,547,068	(21,919,290)	909,479	0	0
GOLDMAN SACHS	W22LROWP2IHZNBB6K528	Y	Y	0	0	7,133	(7,370)	0	7,133	(7,370)	0	3,185	3,185
HSBC	MP615ZYZBEU3UXPYFY54	Y	Y	39,870,000	0	58,454,296	(17,756,097)	828,199	58,454,296	(17,756,097)	828,199	861,856	861,856
JPM	7H6GLXDRUGQFU57RNE97	Y	Y	32,461,828	0	51,517,320	(23,965,741)	0	51,517,320	(23,965,741)	0	0	0
RBC	ES7IP3U3RHIGC71XBU11	Y	Y	23,250,000	0	40,834,739	(16,800,737)	784,002	40,834,739	(16,800,737)	784,002	0	0
WF	KB1H1DSPRFMYMCUFXT09	Y	Y	30,500,381	0	52,800,086	(20,525,920)	1,773,785	52,800,086	(28,945,323)	0	11,208,481	11,208,481
0299999999. Total NAIC 1 Designation				196,380,508	0	345,287,375	(140,814,122)	13,003,231	345,287,375	(149,233,525)	11,229,446	12,778,599	12,778,599
0899999999. Aggregate sum of central clearinghouses (excluding exchange traded)				0	0	441,556	(43,744,305)	0	441,556	(43,744,305)	0	16,050,204	0
0999999999 - Gross totals				196,380,508	0	347,288,795	(184,558,427)	14,563,095	345,775,728	(193,071,200)	11,276,243	30,388,667	14,338,463
1. Offset per SSAP No. 64						139,042,783	(139,042,783)						
2. Net after right of offset per SSAP No. 64						208,246,012	(45,515,644)						

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)
CME W22LROWP2IHZNBB6K528	Treasury	912834-JH-2	UNITED STATES TREASURY	4,844,544	9,800,000	5,364,643	11/15/2040	I
CME W22LROWP2IHZNBB6K528	Treasury	912834-LK-2	UNITED STATES TREASURY	9,043,757	20,000,000	10,227,800	05/15/2042	I
CME W22LROWP2IHZNBB6K528	Treasury	912834-HV-3	UNITED STATES TREASURY	10,208,227	20,000,000	11,205,478	05/15/2040	I
CME W22LROWP2IHZNBB6K528	Treasury	912834-KH-0	UNITED STATES TREASURY	4,799,153	10,000,000	5,372,037	05/15/2041	I
CME W22LROWP2IHZNBB6K528	Treasury	912803-DY-6	UNITED STATES TREASURY	11,352,875	25,000,000	12,919,076	08/15/2042	I
CME W22LROWP2IHZNBB6K528	Treasury	912834-MD-7	UNITED STATES TREASURY	8,650,014	20,000,000	9,903,843	02/15/2043	I
CME W22LROWP2IHZNBB6K528	Treasury	912803-FB-4	UNITED STATES TREASURY	7,072,393	21,100,000	8,942,952	02/15/2048	I
CME W22LROWP2IHZNBB6K528	Cash	000000-00-0	USD Cash Collateral - GS	11,884,458	11,884,458	11,884,458		I
CME W22LROWP2IHZNBB6K528	Cash	000000-00-0	USD Cash Collateral - GS	45,671,272	45,671,272	45,671,272		V
BONY WFLLPEPC7FZXENRZV188	Cash	000000-00-0	USD Cash Collateral - Bank of New York Mellon	100,000	100,000	100,000		V
0199999999 - Total				113,626,693	183,555,730	121,591,559	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)
BAC B4TYDEB6GKMZO031MB27	Cash	000000-00-0	USD Cash Collateral - BAC	22,140,000	22,140,000	XXX		V
BARCLAYS G5GSEF7VJP5I70UK5573	Cash	000000-00-0	USD Cash Collateral - BARCLAYS	20,390,000	20,390,000	XXX		V
CITI E570DZWZ7FF32TWEFA76	Cash	000000-00-0	USD Cash Collateral - CITI	27,718,299	27,718,299	XXX		V
HSBC MP6I5ZYZBEU3UXPYFY54	Cash	000000-00-0	USD Cash Collateral - HSBC	39,870,000	39,870,000	XXX		V
RBC ES7IP3U3RHIGC71XBU11	Cash	000000-00-0	USD Cash Collateral - RBC	23,250,000	23,250,000	XXX		V
WF KB1H1DSPRFMYMCUFXT09	Cash	000000-00-0	USD Cash Collateral - WF	30,500,381	30,500,381	XXX		V
JPM 7H6GLXDRUGQFU57RNE97	Treasury	912810-RW-0	UNITED STATES TREASURY	290,733	288,364	XXX	02/15/2047	V
JPM 7H6GLXDRUGQFU57RNE97	Treasury	912810-RZ-3	UNITED STATES TREASURY	891,600	891,600	XXX	11/15/2047	V
JPM 7H6GLXDRUGQFU57RNE97	Treasury	912810-SF-6	UNITED STATES TREASURY	313,000	313,000	XXX	02/15/2049	V
JPM 7H6GLXDRUGQFU57RNE97	Treasury	912810-TB-4	UNITED STATES TREASURY	1,300	1,300	XXX	11/15/2051	V
JPM 7H6GLXDRUGQFU57RNE97	Treasury	912810-RJ-9	UNITED STATES TREASURY	1,100	1,100	XXX	11/15/2044	V
JPM 7H6GLXDRUGQFU57RNE97	Treasury	912810-PT-9	UNITED STATES TREASURY	570,800	570,800	XXX	02/15/2037	V
JPM 7H6GLXDRUGQFU57RNE97	Treasury	91282C-MS-7	UNITED STATES TREASURY	1,743,000	1,743,000	XXX	03/15/2028	V
JPM 7H6GLXDRUGQFU57RNE97	Treasury	912810-TX-6	UNITED STATES TREASURY	1,162,800	1,162,800	XXX	02/15/2054	V
JPM 7H6GLXDRUGQFU57RNE97	Treasury	912810-SL-3	UNITED STATES TREASURY	1,402,300	1,402,300	XXX	02/15/2050	V
JPM 7H6GLXDRUGQFU57RNE97	Treasury	912810-SS-8	UNITED STATES TREASURY	306,600	306,600	XXX	11/15/2050	V
JPM 7H6GLXDRUGQFU57RNE97	Treasury	912810-TB-4	UNITED STATES TREASURY	106,600	106,600	XXX	11/15/2051	V
JPM 7H6GLXDRUGQFU57RNE97	Treasury	91282C-HT-1	UNITED STATES TREASURY	45,100	45,100	XXX	08/15/2033	V
JPM 7H6GLXDRUGQFU57RNE97	Treasury	91282C-HP-9	UNITED STATES TREASURY	52,936	51,856	XXX	07/15/2033	V
JPM 7H6GLXDRUGQFU57RNE97	Treasury	912810-TR-9	UNITED STATES TREASURY	281,400	281,400	XXX	05/15/2053	V
JPM 7H6GLXDRUGQFU57RNE97	Treasury	912810-UB-2	UNITED STATES TREASURY	31,500	31,500	XXX	05/15/2044	V
JPM 7H6GLXDRUGQFU57RNE97	Treasury	912810-UE-6	UNITED STATES TREASURY	389,800	389,800	XXX	11/15/2054	V
JPM 7H6GLXDRUGQFU57RNE97	Treasury	91282C-DJ-7	UNITED STATES TREASURY	3,239,000	3,239,000	XXX	11/15/2031	V
JPM 7H6GLXDRUGQFU57RNE97	Treasury	912810-TJ-7	UNITED STATES TREASURY	58,000	58,000	XXX	08/15/2052	V
JPM 7H6GLXDRUGQFU57RNE97	Treasury	912810-UM-8	UNITED STATES TREASURY	125,500	125,500	XXX	08/15/2055	V
JPM 7H6GLXDRUGQFU57RNE97	Treasury	912810-TB-4	UNITED STATES TREASURY	600	600	XXX	11/15/2051	V
JPM 7H6GLXDRUGQFU57RNE97	Treasury	91282C-LG-4	UNITED STATES TREASURY	358,500	358,500	XXX	08/15/2027	V
JPM 7H6GLXDRUGQFU57RNE97	Treasury	912810-UC-0	UNITED STATES TREASURY	6,264,300	6,264,300	XXX	08/15/2054	V
JPM 7H6GLXDRUGQFU57RNE97	Treasury	912810-PT-9	UNITED STATES TREASURY	265,600	265,600	XXX	02/15/2037	V
JPM 7H6GLXDRUGQFU57RNE97	Treasury	912810-SF-6	UNITED STATES TREASURY	91,700	91,700	XXX	02/15/2049	V
JPM 7H6GLXDRUGQFU57RNE97	Treasury	912810-TB-4	UNITED STATES TREASURY	200	200	XXX	11/15/2051	V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

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 7H6GLXDRUGQFU57RNE97	Treasury	912810-RW-0	UNITED STATES TREASURY	485,751	480,017	XXX	02/15/2047	V
JPM 7H6GLXDRUGQFU57RNE97	Treasury	912810-UB-2	UNITED STATES TREASURY	4,886,000	4,886,000	XXX	05/15/2044	V
JPM 7H6GLXDRUGQFU57RNE97	Treasury	912810-RR-1	UNITED STATES TREASURY	1,246,306	1,220,450	XXX	02/15/2046	V
JPM 7H6GLXDRUGQFU57RNE97	Treasury	912810-TT-5	UNITED STATES TREASURY	7,000	7,000	XXX	08/15/2053	V
JPM 7H6GLXDRUGQFU57RNE97	Treasury	912810-TU-2	UNITED STATES TREASURY	372,100	372,100	XXX	08/15/2043	V
JPM 7H6GLXDRUGQFU57RNE97	Treasury	912810-TN-8	UNITED STATES TREASURY	985,200	985,200	XXX	02/15/2053	V
JPM 7H6GLXDRUGQFU57RNE97	Treasury	912810-RW-0	UNITED STATES TREASURY	6,485,502	6,408,948	XXX	02/15/2047	V
BONY WFLLPEPC7FZXENRZV188	Cash	000000-00-0	USD Cash Collateral - BONY	50,000	50,000	XXX		V
0299999999 - Total				196,380,508	196,268,915	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

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		Restricted Asset 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	*
Goldman Sachs	New York, NY	C				49,498,893	60,039,125	60,785,917	XXX
Bank of New York Mellon	Chicago, IL					40,421,070	41,527,239	54,320,834	XXX
FHLB Chicago	Chicago, IL					17,291,605	19,527,953	19,614,717	XXX
Camden National Bank	Camden, ME	O				5,183,483	5,288,764	5,323,392	XXX
US Bank	St. Paul, MN					3,878,961	3,962,233	3,930,839	XXX
TRUIST	Moorestown, NJ					2,564,497	4,479,665	2,535,353	XXX
Regions Bank	Birmingham, AL					507,547	507,547	507,547	XXX
Wells Fargo Bank	Philadelphia, PA					(45,735,139)	(54,639,551)	(33,438,377)	XXX
0199998. Deposits in ... 4 depositories that do not exceed the allowable limit in any one depository (see instructions) - open depositories		XXX	XXX			233,420	387,749	478,303	XXX
0199999. Totals - open depositories		XXX	XXX	0	0	73,844,337	81,080,724	114,058,525	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (see instructions) - suspended depositories		XXX	XXX						XXX
0299999. Totals - suspended depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total cash on deposit		XXX	XXX	0	0	73,844,337	81,080,724	114,058,525	XXX
0499999. Cash in company's office		XXX	XXX	XXX	XXX				XXX
0599999. Total		XXX	XXX	0	0	73,844,337	81,080,724	114,058,525	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	LANCER FINANCE CO SPV LTD		06/24/2020	7.850	12/12/2016	0	0	0
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)						0	0	0
	TWIN-STAR INTERNATIONAL, INC. - 13TH AME		06/30/2026	11.350	06/18/2026	0	0	0
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)						0	0	0
0489999999. Total - issuer credit obligations (unaffiliated)						0	0	0
0499999999. Total - issuer credit obligations (affiliated)						0	0	0
0509999999. Total - issuer credit obligations						0	0	0
261908-10-7	BNY DREYFUS TR OB CM INS	C	06/15/2026	3.510		3,251,806	9,120	43,323
261908-10-7	BNY DREYFUS TR OB CM INS		06/30/2026	3.510		493,835,597	1,204,214	54,965
261908-10-7	BNY DREYFUS TR OB CM INS	SD	08/15/2025	3.510		50,000	145	889
94975H-29-6	ALLSPRING:TRS+ MM I	SD	01/03/2025	3.520		95,000	275	1,690
8209999999. Subtotal - exempt money market mutual funds - as identified by the SVO						497,232,404	1,213,754	100,868
26188J-20-6	DREYFUS CASH MANAGEMENT INSTL	SD	07/02/2025	4.120		40,000	118	590
8309999999. Subtotal - all other money market mutual funds						40,000	118	590
8589999999. Total cash equivalents (unaffiliated)						497,272,404	1,213,871	101,458
8599999999. Total cash equivalents (affiliated)						0	0	0
8609999999 - Total cash equivalents						497,272,404	1,213,871	101,458